



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX8645
ABG AGGRESSIVE CIF

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
89,051.886	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	632,268.39	653,648.79	2	0.00
15,063.391	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	318,138.82	349,679.97	1	0.00
24,985.436	CUSIP # 256210105 DODGE & COX INCOME FUND	309,319.70	348,003.04	1	0.00
89,591.259	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	942,500.04	1,008,085.23	3	0.00
30,589.526	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	309,871.90	311,452.49	1	0.00
		2,512,098.85	2,670,869.52	8	0.00
MUTUAL FUNDS - EQUITY					
74,028.857	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	2,496,993.35	2,252,610.13	8	0.00
120,253.208	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	5,716,837.51	5,359,587.11	18	0.00
12,608.954	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	2,574,622.32	1,651,267.04	8	0.00
23,438.061	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	1,479,410.41	1,577,553.94	5	0.00
46,658.231	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	1,575,648.46	1,187,274.68	5	0.00

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ABG AGGRESSIVE CIF

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
142,117.449	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	1,486,548.52	1,514,764.70	5	0.00
46,015.916	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	1,556,718.44	1,391,212.19	5	0.00
13,129.804	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	1,888,853.60	1,831,038.88	6	0.00
35,277.926	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	2,954,173.52	2,082,778.83	9	0.00
14,888.819	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	1,254,829.67	1,173,237.18	4	0.00
7,079.382	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	894,196.74	836,512.55	3	0.00
4,141.639	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	1,318,159.44	1,023,818.22	4	0.00
13,790.032	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	1,588,060.09	1,171,582.63	5	0.00
25,772.62	CUSIP # 94987W513 ALLSPRING SPECIAL MID CAP VALUE FUND R6	1,232,188.96	1,169,983.65	4	0.00
		28,017,241.03	24,223,221.73	88	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,259,251.79	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,259,251.79	1,259,251.79	4	0.00
		1,259,251.79	1,259,251.79	4	0.00



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10/01/2024 through 12/31/2024
XXXXXX8681
ABG BALANCED CIF

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
249,221.493	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,769,472.60	1,773,233.49	4	0.00
41,242.127	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	871,033.72	844,393.05	2	0.00
209,704.404	CUSIP # 256210105 DODGE & COX INCOME FUND	2,596,140.52	2,544,102.07	6	0.00
457,586.047	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	1,766,282.14	1,835,910.95	4	284.45
330,348.504	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	3,475,266.26	3,571,851.67	8	3.11
171,455.467	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	1,736,843.88	1,745,217.18	4	0.00
		12,215,039.12	12,314,708.41	28	287.56
MUTUAL FUNDS - EQUITY					
75,056.345	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	2,531,650.52	2,292,439.41	6	0.00
113,944.156	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	5,416,905.18	5,143,038.27	13	0.00
12,715.904	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	2,596,460.44	1,663,200.37	6	0.00
19,589.963	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	1,236,518.46	1,287,779.91	3	0.00

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XXXXXXXX8681
ABG BALANCED CIF

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
49,713.937	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	1,678,839.65	1,223,624.35	4	0.00
78,728.024	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	823,495.13	762,885.48	2	0.00
38,290.829	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	1,295,378.75	978,012.55	3	0.00
14,890.822	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	2,142,193.65	2,044,028.12	5	0.00
31,990.997	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	2,678,926.09	1,809,285.66	6	0.00
14,843.066	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	1,250,973.60	1,176,924.55	3	0.00
3,265.868	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	412,511.79	368,578.11	1	0.00
2,788.559	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	887,514.67	715,496.26	2	0.00
7,654.04	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	881,439.25	717,178.33	2	0.00
35,363.106	CUSIP # 94987W513 ALLSPRING SPECIAL MID CAP VALUE FUND R6	1,690,710.10	1,618,868.53	4	0.00
		25,523,517.28	21,801,339.90	59	0.00
COMMON TRUST FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXXXX8681
ABG BALANCED CIF

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,077,288.82	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,077,288.82	1,077,288.82	2	0.00
		1,077,288.82	1,077,288.82	2	0.00
	COMMON TRUST FUNDS - OTHER				
383,910.5894	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	4,326,672.34	4,199,533.48	10	0.00
		4,326,672.34	4,199,533.48	10	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX8609
ABG GROWTH CIF

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
185,001.94	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,313,513.77	1,305,684.45	3	0.00
20,576.939	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	434,584.95	469,486.11	1	0.00
104,994.315	CUSIP # 256210105 DODGE & COX INCOME FUND	1,299,829.62	1,318,549.25	3	0.00
454,139.432	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	1,752,978.21	1,744,320.89	4	282.36
249,671.887	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	2,626,548.25	2,632,636.78	6	2.32
85,916.702	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	870,336.19	876,591.98	2	0.00
		8,297,790.99	8,347,269.46	19	284.68
MUTUAL FUNDS - EQUITY					
88,231.538	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	2,976,049.78	2,718,160.20	7	0.00
145,537	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	6,918,828.98	6,726,537.36	16	0.00
14,949.878	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	3,052,615.59	2,082,387.83	7	0.00
26,839.629	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	1,694,117.38	1,839,662.83	4	0.00

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10/01/2024 through 12/31/2024
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ABG GROWTH CIF

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
50,102.08	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	1,691,947.24	1,382,052.77	4	0.00
165,158.816	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	1,727,561.22	1,761,960.50	4	0.00
49,916.326	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	1,688,669.31	1,441,367.92	4	0.00
15,007.538	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	2,158,984.42	1,998,615.32	5	0.00
42,446.189	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	3,554,443.87	2,624,396.39	8	0.00
14,953.808	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	1,260,306.94	1,193,975.46	3	0.00
6,600.684	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	833,732.40	787,117.90	2	0.00
4,226.012	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	1,345,012.84	1,135,039.47	3	0.00
11,083.638	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	1,276,391.75	1,176,861.29	3	0.00
43,946.448	CUSIP # 94987W513 ALLSPRING SPECIAL MID CAP VALUE FUND R6	2,101,079.68	2,031,927.60	5	0.00
		32,279,741.40	28,900,062.84	74	0.00

COMMON TRUST FUNDS - FIXED INCOME

ACCOUNT STATEMENT

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ABG GROWTH CIF

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,258,700.53	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,258,700.53	1,258,700.53	3	0.00
		1,258,700.53	1,258,700.53	3	0.00
	COMMON TRUST FUNDS - OTHER				
154,689.5531	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	1,743,351.26	1,705,257.18	4	0.00
		1,743,351.26	1,705,257.18	4	0.00



ACCOUNT STATEMENT

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10/01/2024 through 12/31/2024
XXXXXX8565
ABG INCOME CIF

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
158,857.924	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,127,891.26	1,108,833.89	6	0.00
35,344.438	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	746,474.53	753,104.38	4	0.00
134,874.923	CUSIP # 256210105 DODGE & COX INCOME FUND	1,669,751.55	1,666,368.55	9	0.00
147,099.971	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	567,805.89	575,351.98	3	87.18
160,342.517	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	1,686,803.28	1,708,398.52	9	1.51
128,594.654	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	1,302,663.85	1,310,670.64	7	0.00
		7,101,390.36	7,122,727.96	38	88.69
MUTUAL FUNDS - EQUITY					
32,211.829	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	1,086,504.99	978,648.29	6	0.00
30,581.992	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	1,453,867.90	1,338,950.54	8	0.00
3,602.706	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	735,636.54	536,292.99	4	0.00
8,367.165	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	528,135.45	550,072.82	3	0.00

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XXXXXX8565
ABG INCOME CIF

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10,455.739	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	353,090.31	302,893.43	2	0.00
17,623.542	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	184,342.25	177,155.84	1	0.00
10,284.88	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	347,937.49	272,330.54	2	0.00
3,742.488	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	538,394.32	493,135.21	3	0.00
11,112.822	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	930,587.71	606,674.63	5	0.00
4,190.022	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	353,135.05	327,696.96	2	0.00
1,171.485	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	372,848.53	309,385.45	2	0.00
1,526.793	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	175,825.48	144,664.69	1	0.00
3,745.096	CUSIP # 94987W513 ALLSPRING SPECIAL MID CAP VALUE FUND R6	179,053.04	169,164.27	1	0.00
		7,239,359.06	6,207,065.66	39	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
596,305.9	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	596,305.90	596,305.90	3	0.00

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10/01/2024 through 12/31/2024
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ABG INCOME CIF

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		596,305.90	596,305.90	3	0.00
	COMMON TRUST FUNDS - OTHER				
335,853.7755	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	3,785,072.05	3,604,842.06	20	0.00
		3,785,072.05	3,604,842.06	20	0.00



ACCOUNT STATEMENT

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10/01/2024 through 12/31/2024
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ABG WEALTH PRESERVATION CIF

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
67,346.006	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	478,156.64	471,946.45	8	0.00
16,799.052	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	354,795.98	357,061.22	6	0.00
57,090.87	CUSIP # 256210105 DODGE & COX INCOME FUND	706,784.97	706,538.67	11	0.00
30,861.699	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	119,126.16	121,189.95	2	19.20
56,497.167	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	594,350.20	598,426.41	10	0.00
58,321.411	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	590,795.89	594,674.04	10	0.00
		2,844,009.84	2,849,836.74	46	19.20
MUTUAL FUNDS - EQUITY					
5,088.597	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	171,638.38	156,432.52	3	0.00
5,941.933	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	282,479.49	270,067.44	5	0.00
575.211	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	117,452.33	91,477.66	2	0.00
1,742.652	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	109,996.19	111,865.27	2	0.00

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ABG WEALTH PRESERVATION CIF

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5,473.91	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	57,257.10	55,762.77	1	0.00
1,639.702	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	55,471.12	43,270.84	1	0.00
400.722	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	57,647.87	51,981.25	1	0.00
1,431.957	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	119,912.08	86,591.31	2	0.00
660.166	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	55,638.79	50,668.03	1	0.00
188.509	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	59,996.76	52,095.29	1	0.00
1,234.272	CUSIP # 94987W513 ALLSPRING SPECIAL MID CAP VALUE FUND R6	59,010.54	56,063.06	1	0.00
		1,146,500.65	1,026,275.44	19	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
293,810.65	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	293,810.65	293,810.65	5	0.00
		293,810.65	293,810.65	5	0.00
	COMMON TRUST FUNDS - OTHER				
167,696.63	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	1,889,941.02	1,802,368.23	31	0.00
		1,889,941.02	1,802,368.23	31	0.00



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: 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

CANADIAN DOLLAR

Exchange Rate: 1.437450

CAD	CANADIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		127,611.290	Local	1.000000	127,611.29	1.000000	127,611.29	0.00	11.94
			Base	0.713949	91,107.90	0.695676	88,776.16	-2,331.74	0.12
CANADIAN DOLLAR Total		127,611.290	Local		127,611.29		127,611.29	0.00	11.94
			Base		91,107.90		88,776.16	-2,331.74	0.12

CASH Total

127,611.290	Base		91,107.90		88,776.16		-2,331.74	0.12
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CASH EQUIVALENT

US DOLLAR

Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		341,902.080	Local	100.000000	341,902.08	4.407996	31 Dec 2030 341,902.08	0.00	0.46
			Base	100.000000	341,902.08	100.000000	341,902.08	0.00	0.45
US DOLLAR Total		341,902.080	Local		341,902.08		341,902.08	0.00	0.46
			Base		341,902.08		341,902.08	0.00	0.45

CASH EQUIVALENT Total

341,902.080	Base		341,902.08		341,902.08		0.00	0.45
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EQUITY

CANADIAN DOLLAR

Exchange Rate: 1.437450

249906959	DESCARTES SYSTEMS GRP/THE COMMON STOCK	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		3,479.000	Local	139.542846	485,469.56	163.400000	568,468.60	82,999.04	53.21
			Base	102.099385	355,203.76	113.673519	395,470.17	40,266.41	0.52

Holdings

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



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
39138C957	GREAT WEST LIFECO INC COMMON STOCK							
		7,810.000	Local 40.081306	313,035.00	47.670000	372,302.70	59,267.70	34.85
			Base 29.326745	229,041.88	33.162893	259,002.19	29,960.31	0.34
CANADIAN DOLLAR Total								
		11,289.000	Local	798,504.56		940,771.30	142,266.74	88.06
			Base	584,245.64		654,472.36	70,226.72	0.86
US DOLLAR							Exchange Rate:	1.000000
001055102	AFLAC INC COMMON STOCK USD.1							
		4,621.000	Local 92.881714	429,206.40	103.440000	477,996.24	48,789.84	0.64
			Base 92.881714	429,206.40	103.440000	477,996.24	48,789.84	0.63
001084102	AGCO CORP COMMON STOCK USD.01							
		2,943.000	Local 98.947455	291,202.36	93.480000	275,111.64	-16,090.72	0.37
			Base 98.947455	291,202.36	93.480000	275,111.64	-16,090.72	0.36
00287Y109	ABBVIE INC COMMON STOCK USD.01							
		4,839.000	Local 168.888721	817,252.52	177.700000	859,890.30	42,637.78	1.15
			Base 168.888721	817,252.52	177.700000	859,890.30	42,637.78	1.13
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01							
		4,810.000	Local 177.626048	854,381.29	120.790000	580,999.90	-273,381.39	0.77
			Base 177.626048	854,381.29	120.790000	580,999.90	-273,381.39	0.77
00790R104	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01							
		2,670.000	Local 163.471566	436,469.08	115.600000	308,652.00	-127,817.08	0.41
			Base 163.471566	436,469.08	115.600000	308,652.00	-127,817.08	0.41
02079K107	ALPHABET INC CL C COMMON STOCK USD.001							
		9,184.000	Local 173.071292	1,589,486.75	190.440000	1,749,000.96	159,514.21	2.33
			Base 173.071292	1,589,486.75	190.440000	1,749,000.96	159,514.21	2.31
02079K305	ALPHABET INC CL A COMMON STOCK USD.001							
		9,772.000	Local 171.821094	1,679,035.73	189.300000	1,849,839.60	170,803.87	2.46
			Base 171.821094	1,679,035.73	189.300000	1,849,839.60	170,803.87	2.44
023135106	AMAZON.COM INC COMMON STOCK USD.01							

& Issue has redenominated but Local is not converted
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Holdings

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



As of: December 31, 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
	16,341.000	Local		180.230454	2,945,145.85	219.390000	3,585,051.99	639,906.14	4.77
		Base		180.230454	2,945,145.85	219.390000	3,585,051.99	639,906.14	4.73
03027X100	AMERICAN TOWER CORP REIT USD.01								
	2,199.000	Local		201.751633	443,651.84	183.410000	403,318.59	-40,333.25	0.54
		Base		201.751633	443,651.84	183.410000	403,318.59	-40,333.25	0.53
037833100	APPLE INC COMMON STOCK USD.00001								
	25,072.000	Local		219.726603	5,508,985.39	250.420000	6,278,530.24	769,544.85	8.36
		Base		219.726603	5,508,985.39	250.420000	6,278,530.24	769,544.85	8.28
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
	1,315.000	Local		242.933757	319,457.89	162.630000	213,858.45	-105,599.44	0.28
		Base		242.933757	319,457.89	162.630000	213,858.45	-105,599.44	0.28
040413205	ARISTA NETWORKS INC COMMON STOCK USD.0001								
	5,969.000	Local		81.515884	486,568.31	110.530000	659,753.57	173,185.26	0.88
		Base		81.515884	486,568.31	110.530000	659,753.57	173,185.26	0.87
052769106	AUTODESK INC COMMON STOCK USD.01								
	1,880.000	Local		244.461287	459,587.22	295.570000	555,671.60	96,084.38	0.74
		Base		244.461287	459,587.22	295.570000	555,671.60	96,084.38	0.73
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
	1,443.000	Local		303.120665	437,403.12	292.730000	422,409.39	-14,993.73	0.56
		Base		303.120665	437,403.12	292.730000	422,409.39	-14,993.73	0.56
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0								
	2,167.000	Local		222.273226	481,666.08	187.130000	405,510.71	-76,155.37	0.54
		Base		222.273226	481,666.08	187.130000	405,510.71	-76,155.37	0.53
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
	3,594.000	Local		431.723514	1,551,614.31	453.280000	1,629,088.32	77,474.01	2.17
		Base		431.723514	1,551,614.31	453.280000	1,629,088.32	77,474.01	2.15
09290D101	BLACKROCK INC COMMON STOCK USD.01								
	573.000	Local		816.903473	468,085.69	1,025.110000	587,388.03	119,302.34	0.78
		Base		816.903473	468,085.69	1,025.110000	587,388.03	119,302.34	0.77
11135F101	BROADCOM INC COMMON STOCK								

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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
	8,711.000	Local		150.253987	1,308,862.48	231.840000	2,019,558.24	710,695.76	2.69
		Base		150.253987	1,308,862.48	231.840000	2,019,558.24	710,695.76	2.66
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01								
	2,145.000	Local		155.262256	333,037.54	142.930000	306,584.85	-26,452.69	0.41
		Base		155.262256	333,037.54	142.930000	306,584.85	-26,452.69	0.40
14316J108	CARLYLE GROUP INC/THE COMMON STOCK USD1.0								
	8,369.000	Local		43.283403	362,238.80	50.490000	422,550.81	60,312.01	0.56
		Base		43.283403	362,238.80	50.490000	422,550.81	60,312.01	0.56
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
	1,866.000	Local		342.070129	638,302.86	362.760000	676,910.16	38,607.30	0.90
		Base		342.070129	638,302.86	362.760000	676,910.16	38,607.30	0.89
16411R208	CHENIERE ENERGY INC COMMON STOCK USD.003								
	1,086.000	Local		181.114245	196,690.07	214.870000	233,348.82	36,658.75	0.31
		Base		181.114245	196,690.07	214.870000	233,348.82	36,658.75	0.31
166764100	CHEVRON CORP COMMON STOCK USD.75								
	4,165.000	Local		153.849119	640,781.58	144.840000	603,258.60	-37,522.98	0.80
		Base		153.849119	640,781.58	144.840000	603,258.60	-37,522.98	0.80
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
	2,469.000	Local		122.227821	301,780.49	143.700000	354,795.30	53,014.81	0.47
		Base		122.227821	301,780.49	143.700000	354,795.30	53,014.81	0.47
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
	10,995.000	Local		38.661928	425,087.90	43.760000	481,141.20	56,053.30	0.64
		Base		38.661928	425,087.90	43.760000	481,141.20	56,053.30	0.63
18915M107	CLOUDFLARE INC CLASS A COMMON STOCK USD.001								
	4,298.000	Local		84.018897	361,113.22	107.680000	462,808.64	101,695.42	0.62
		Base		84.018897	361,113.22	107.680000	462,808.64	101,695.42	0.61
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
	4,544.000	Local		93.019313	422,679.76	90.910000	413,095.04	-9,584.72	0.55
		Base		93.019313	422,679.76	90.910000	413,095.04	-9,584.72	0.54
21037T109	CONSTELLATION ENERGY COMMON STOCK								

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AEGON ASSET MANAGEMENT UK PLC
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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
	2,281.000	Local		222.224695	506,894.53	223.710000	510,282.51	3,387.98	0.68
		Base		222.224695	506,894.53	223.710000	510,282.51	3,387.98	0.67
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
	1,093.000	Local		774.719771	846,768.71	916.270000	1,001,483.11	154,714.40	1.33
		Base		774.719771	846,768.71	916.270000	1,001,483.11	154,714.40	1.32
22788C105	CROWDSTRIKE HOLDINGS INC A COMMON STOCK								
	1,547.000	Local		343.335288	531,139.69	342.160000	529,321.52	-1,818.17	0.70
		Base		343.335288	531,139.69	342.160000	529,321.52	-1,818.17	0.70
231021106	CUMMINS INC COMMON STOCK USD2.5								
	1,253.000	Local		288.468571	361,451.12	348.600000	436,795.80	75,344.68	0.58
		Base		288.468571	361,451.12	348.600000	436,795.80	75,344.68	0.58
235851102	DANAHER CORP COMMON STOCK USD.01								
	2,581.000	Local		234.422933	605,045.59	229.550000	592,468.55	-12,577.04	0.79
		Base		234.422933	605,045.59	229.550000	592,468.55	-12,577.04	0.78
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
	2,148.000	Local		143.786462	308,853.32	186.690000	401,010.12	92,156.80	0.53
		Base		143.786462	308,853.32	186.690000	401,010.12	92,156.80	0.53
260003108	DOVER CORP COMMON STOCK USD1.0								
	2,540.000	Local		185.024256	469,961.61	187.600000	476,504.00	6,542.39	0.63
		Base		185.024256	469,961.61	187.600000	476,504.00	6,542.39	0.63
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5								
	7,648.000	Local		38.454946	294,103.43	36.320000	277,775.36	-16,328.07	0.37
		Base		38.454946	294,103.43	36.320000	277,775.36	-16,328.07	0.37
30231G102	EXXON MOBIL CORP COMMON STOCK								
	9,098.000	Local		111.299478	1,012,602.65	107.570000	978,671.86	-33,930.79	1.30
		Base		111.299478	1,012,602.65	107.570000	978,671.86	-33,930.79	1.29
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006								
	3,970.000	Local		495.706670	1,967,955.48	585.510000	2,324,474.70	356,519.22	3.10
		Base		495.706670	1,967,955.48	585.510000	2,324,474.70	356,519.22	3.07
31428X106	FEDEX CORP COMMON STOCK USD.1								

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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
	1,233.000	Local		293.262774	361,593.00	281.330000	346,879.89	-14,713.11	0.46
		Base		293.262774	361,593.00	281.330000	346,879.89	-14,713.11	0.46
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
	10,421.000	Local		48.991303	510,538.37	53.270000	555,126.67	44,588.30	0.74
		Base		48.991303	510,538.37	53.270000	555,126.67	44,588.30	0.73
437076102	HOME DEPOT INC COMMON STOCK USD.05								
	2,449.000	Local		360.371254	882,549.20	388.990000	952,636.51	70,087.31	1.27
		Base		360.371254	882,549.20	388.990000	952,636.51	70,087.31	1.26
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
	833.000	Local		465.081969	387,413.28	413.440000	344,395.52	-43,017.76	0.46
		Base		465.081969	387,413.28	413.440000	344,395.52	-43,017.76	0.45
45784P101	INSULET CORP COMMON STOCK USD.001								
	1,973.000	Local		202.270639	399,079.97	261.070000	515,091.11	116,011.14	0.69
		Base		202.270639	399,079.97	261.070000	515,091.11	116,011.14	0.68
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
	5,805.000	Local		192.356517	1,116,629.58	239.710000	1,391,516.55	274,886.97	1.85
		Base		192.356517	1,116,629.58	239.710000	1,391,516.55	274,886.97	1.83
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0								
	5,557.000	Local		52.915901	294,053.66	78.400000	435,668.80	141,615.14	0.58
		Base		52.915901	294,053.66	78.400000	435,668.80	141,615.14	0.57
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
	5,785.000	Local		149.091029	862,491.60	144.620000	836,626.70	-25,864.90	1.11
		Base		149.091029	862,491.60	144.620000	836,626.70	-25,864.90	1.10
482480100	KLA CORP COMMON STOCK USD.001								
	689.000	Local		846.011060	582,901.62	630.120000	434,152.68	-148,748.94	0.58
		Base		846.011060	582,901.62	630.120000	434,152.68	-148,748.94	0.57
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
	2,389.000	Local		148.088661	353,783.81	131.040000	313,054.56	-40,729.25	0.42
		Base		148.088661	353,783.81	131.040000	313,054.56	-40,729.25	0.41
49446R109	KIMCO REALTY CORP REIT USD.01								

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AEGON LARGE CAP EQUITY CIF
AEGON ASSET MANAGEMENT UK PLC
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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
	17,696.000	Local		20.629635	365,062.02	23.430000	414,617.28	49,555.26	0.55
		Base		20.629635	365,062.02	23.430000	414,617.28	49,555.26	0.55
501044101	KROGER CO COMMON STOCK USD1.0								
	8,354.000	Local		50.972685	425,825.81	61.150000	510,847.10	85,021.29	0.68
		Base		50.972685	425,825.81	61.150000	510,847.10	85,021.29	0.67
50212V100	LPL FINANCIAL HOLDINGS INC COMMON STOCK								
	1,270.000	Local		266.725724	338,741.67	326.510000	414,667.70	75,926.03	0.55
		Base		266.725724	338,741.67	326.510000	414,667.70	75,926.03	0.55
532457108	ELI LILLY + CO COMMON STOCK								
	1,680.000	Local		896.355946	1,505,877.99	772.000000	1,296,960.00	-208,917.99	1.73
		Base		896.355946	1,505,877.99	772.000000	1,296,960.00	-208,917.99	1.71
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
	2,636.000	Local		218.333869	575,528.08	212.410000	559,912.76	-15,615.32	0.75
		Base		218.333869	575,528.08	212.410000	559,912.76	-15,615.32	0.74
58733R102	MERCADOLIBRE INC COMMON STOCK USD.001								
	245.000	Local		1,703.638082	417,391.33	1,700.440000	416,607.80	-783.53	0.55
		Base		1,703.638082	417,391.33	1,700.440000	416,607.80	-783.53	0.55
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
	3,091.000	Local		121.864626	376,683.56	99.480000	307,492.68	-69,190.88	0.41
		Base		121.864626	376,683.56	99.480000	307,492.68	-69,190.88	0.41
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
	11,967.000	Local		425.363378	5,090,323.54	421.500000	5,044,090.50	-46,233.04	6.72
		Base		425.363378	5,090,323.54	421.500000	5,044,090.50	-46,233.04	6.65
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
	4,873.000	Local		121.236719	590,786.53	84.160000	410,111.68	-180,674.85	0.55
		Base		121.236719	590,786.53	84.160000	410,111.68	-180,674.85	0.54
615369105	MOODY S CORP COMMON STOCK USD.01								
	1,008.000	Local		419.153254	422,506.48	473.370000	477,156.96	54,650.48	0.64
		Base		419.153254	422,506.48	473.370000	477,156.96	54,650.48	0.63
65339F101	NEXTERA ENERGY INC 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
		8,188.000	Local 68.075082	557,398.77	71.690000	586,997.72	29,598.95	0.78
			Base 68.075082	557,398.77	71.690000	586,997.72	29,598.95	0.77
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0	1,648.000	Local 225.293768	371,284.13	234.700000	386,785.60	15,501.47	0.52
			Base 225.293768	371,284.13	234.700000	386,785.60	15,501.47	0.51
670346105	NUCOR CORP COMMON STOCK USD.4	2,999.000	Local 161.379090	483,975.89	116.710000	350,013.29	-133,962.60	0.47
			Base 161.379090	483,975.89	116.710000	350,013.29	-133,962.60	0.46
67066G104	NVIDIA CORP COMMON STOCK USD.001	39,196.000	Local 106.419481	4,171,217.96	134.290000	5,263,630.84	1,092,412.88	7.01
			Base 106.419481	4,171,217.96	134.290000	5,263,630.84	1,092,412.88	6.94
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	422.000	Local 1,056.247133	445,736.29	1,185.800000	500,407.60	54,671.31	0.67
			Base 1,056.247133	445,736.29	1,185.800000	500,407.60	54,671.31	0.66
681919106	OMNICOM GROUP COMMON STOCK USD.15	4,288.000	Local 93.183766	399,571.99	86.040000	368,939.52	-30,632.47	0.49
			Base 93.183766	399,571.99	86.040000	368,939.52	-30,632.47	0.49
68389X105	ORACLE CORP COMMON STOCK USD.01	4,346.000	Local 163.678698	711,347.62	166.640000	724,217.44	12,869.82	0.96
			Base 163.678698	711,347.62	166.640000	724,217.44	12,869.82	0.96
69331C108	P G + E CORP COMMON STOCK	17,610.000	Local 17.744119	312,473.93	20.180000	355,369.80	42,895.87	0.47
			Base 17.744119	312,473.93	20.180000	355,369.80	42,895.87	0.47
71377A103	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	5,184.000	Local 65.530006	339,707.55	84.550000	438,307.20	98,599.65	0.58
			Base 65.530006	339,707.55	84.550000	438,307.20	98,599.65	0.58
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0	2,487.000	Local 208.748440	519,157.37	239.610000	595,910.07	76,752.70	0.79
			Base 208.748440	519,157.37	239.610000	595,910.07	76,752.70	0.79
745867101	PULTEGROUP INC COMMON STOCK USD.01							

& 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: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		3,773.000	Local 116.817837	440,753.70	108.900000	410,879.70	-29,874.00	0.55
			Base 116.817837	440,753.70	108.900000	410,879.70	-29,874.00	0.54
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01	2,118.000	Local 188.861794	400,009.28	201.180000	426,099.24	26,089.96	0.57
			Base 188.861794	400,009.28	201.180000	426,099.24	26,089.96	0.56
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01	7,782.000	Local 43.829404	341,080.42	38.340000	298,361.88	-42,718.54	0.40
			Base 43.829404	341,080.42	38.340000	298,361.88	-42,718.54	0.39
81762P102	SERVICENOW INC COMMON STOCK USD.001	734.000	Local 729.233215	535,257.18	1,060.120000	778,128.08	242,870.90	1.04
			Base 729.233215	535,257.18	1,060.120000	778,128.08	242,870.90	1.03
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0	1,513.000	Local 300.533933	454,707.84	339.930000	514,314.09	59,606.25	0.68
			Base 300.533933	454,707.84	339.930000	514,314.09	59,606.25	0.68
857477103	STATE STREET CORP COMMON STOCK USD1.0	4,861.000	Local 80.256649	390,127.57	98.150000	477,107.15	86,979.58	0.64
			Base 80.256649	390,127.57	98.150000	477,107.15	86,979.58	0.63
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15	3,640.000	Local 82.572310	300,563.21	106.080000	386,131.20	85,567.99	0.51
			Base 82.572310	300,563.21	106.080000	386,131.20	85,567.99	0.51
872590104	T MOBILE US INC COMMON STOCK USD.0001	2,311.000	Local 181.084730	418,486.81	220.730000	510,107.03	91,620.22	0.68
			Base 181.084730	418,486.81	220.730000	510,107.03	91,620.22	0.67
88160R101	TESLA INC COMMON STOCK USD.001	4,383.000	Local 240.330399	1,053,368.14	403.840000	1,770,030.72	716,662.58	2.36
			Base 240.330399	1,053,368.14	403.840000	1,770,030.72	716,662.58	2.33
88162G103	TETRA TECH INC COMMON STOCK USD.01	8,887.000	Local 38.489121	342,052.82	39.840000	354,058.08	12,005.26	0.47
			Base 38.489121	342,052.82	39.840000	354,058.08	12,005.26	0.47
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0							

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Books Open

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Holdings

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



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	3,047.000	Local	201.320771	613,424.39	187.510000	571,342.97	-42,081.42	0.76	
		Base	201.320771	613,424.39	187.510000	571,342.97	-42,081.42	0.75	
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
	1,207.000	Local	553.202585	667,715.52	520.230000	627,917.61	-39,797.91	0.84	
		Base	553.202585	667,715.52	520.230000	627,917.61	-39,797.91	0.83	
902973304	US BANCORP COMMON STOCK USD.01								
	12,098.000	Local	44.065117	533,099.79	47.830000	578,647.34	45,547.55	0.77	
		Base	44.065117	533,099.79	47.830000	578,647.34	45,547.55	0.76	
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD.00001								
	8,416.000	Local	72.810053	612,769.41	60.320000	507,653.12	-105,116.29	0.68	
		Base	72.810053	612,769.41	60.320000	507,653.12	-105,116.29	0.67	
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
	667.000	Local	695.192369	463,693.31	704.440000	469,861.48	6,168.17	0.63	
		Base	695.192369	463,693.31	704.440000	469,861.48	6,168.17	0.62	
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
	2,079.000	Local	532.322905	1,106,699.32	505.860000	1,051,682.94	-55,016.38	1.40	
		Base	532.322905	1,106,699.32	505.860000	1,051,682.94	-55,016.38	1.39	
922475108	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001								
	2,023.000	Local	196.953579	398,437.09	210.250000	425,335.75	26,898.66	0.57	
		Base	196.953579	398,437.09	210.250000	425,335.75	26,898.66	0.56	
92337F107	VERACYTE INC COMMON STOCK USD.001								
	10,683.000	Local	23.035604	246,089.36	39.600000	423,046.80	176,957.44	0.56	
		Base	23.035604	246,089.36	39.600000	423,046.80	176,957.44	0.56	
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
	3,794.000	Local	260.184584	987,140.31	316.040000	1,199,055.76	211,915.45	1.60	
		Base	260.184584	987,140.31	316.040000	1,199,055.76	211,915.45	1.58	
931142103	WALMART INC COMMON STOCK USD.1								
	10,879.000	Local	71.442634	777,224.42	90.350000	982,917.65	205,693.23	1.31	
		Base	71.442634	777,224.42	90.350000	982,917.65	205,693.23	1.30	
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								

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Books Open

Prepared by State Street

Holdings

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



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,152.000	Local 193.144601	222,502.58	203.300000	234,201.60	11,699.02	0.31
			Base 193.144601	222,502.58	203.300000	234,201.60	11,699.02	0.31
95082P105	WESCO INTERNATIONAL INC COMMON STOCK USD.01	2,329.000	Local 173.908300	405,032.43	180.960000	421,455.84	16,423.41	0.56
			Base 173.908300	405,032.43	180.960000	421,455.84	16,423.41	0.56
962166104	WEYERHAEUSER CO REIT USD1.25	10,176.000	Local 29.121589	296,341.29	28.150000	286,454.40	-9,886.89	0.38
			Base 29.121589	296,341.29	28.150000	286,454.40	-9,886.89	0.38
G29183103	EATON CORP PLC COMMON STOCK USD.01	1,660.000	Local 304.588753	505,617.33	331.870000	550,904.20	45,286.87	0.73
			Base 304.588753	505,617.33	331.870000	550,904.20	45,286.87	0.73
G54950103	LINDE PLC COMMON STOCK	1,430.000	Local 423.236552	605,228.27	418.670000	598,698.10	-6,530.17	0.80
			Base 423.236552	605,228.27	418.670000	598,698.10	-6,530.17	0.79
US DOLLAR Total		470,163.000	Local	68,383,605.05		74,747,495.98	6,363,890.93	99.54
			Base	68,383,605.05		74,747,495.98	6,363,890.93	98.57
EQUITY Total		481,452.000	Base	68,967,850.69		75,401,968.34	6,434,117.65	99.43

Holdings

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



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		950,965.370	Base	69,400,860.67		75,832,646.58	6,431,785.91	100.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX6558
AFL-CIO HOUSING INVESTMENT TRUST
DVF

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,001,241.64	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	2,001,241.64	2,001,241.64	1	6,632.90
		2,001,241.64	2,001,241.64	1	6,632.90
UNIT INVESTMENT TRUSTS					
121,275.337	CUSIP # AFLUIT245 AFL-CIO HOUSING INVESTMENT TRUST	116,429,659.63	131,897,568.97	75	369,377.96
		116,429,659.63	131,897,568.97	75	369,377.96
COMMON TRUST FUNDS - FIXED INCOME					
3,100,878.888	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	37,239,384.83	37,403,112.66	24	0.00
		37,239,384.83	37,403,112.66	24	0.00



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: 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

CANADIAN DOLLAR

Exchange Rate: 1.437450

CAD	CANADIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		110.580	Local 1.000000	110.58	1.000000	110.58	0.00	100.00
			Base 0.723820	80.04	0.695676	76.93	-3.11	0.00

CANADIAN DOLLAR Total

		110.580	Local	110.58		110.58	0.00	100.00
			Base	80.04		76.93	-3.11	0.00

US DOLLAR

Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		369.710	Local 1.000000	369.71	1.000000	369.71	0.00	0.00
			Base 1.000000	369.71	1.000000	369.71	0.00	0.00

US DOLLAR Total

		369.710	Local	369.71		369.71	0.00	0.00
			Base	369.71		369.71	0.00	0.00

CASH Total

		480.290	Base	449.75		446.64	-3.11	0.00
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CASH EQUIVALENT

US DOLLAR

Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,218,473.110	Local 100.000000	5,218,473.11	100.000000	5,218,473.11	0.00	11.57
			Base 100.000000	5,218,473.11	100.000000	5,218,473.11	0.00	11.57

US DOLLAR Total

		5,218,473.110	Local	5,218,473.11		5,218,473.11	0.00	11.57
			Base	5,218,473.11		5,218,473.11	0.00	11.57

Holdings

AGILIS DYN EQUITY GROWTH FUND

AGILIS PARTNERS LLC

FUND: HBQ6



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: 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

5,218,473.110	Base	5,218,473.11	5,218,473.11	0.00	11.57
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EQUITY

US DOLLAR	Exchange Rate:	1.000000
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00724F101	ADOBE INC COMMON STOCK USD.0001	166.000	Local	533.673133	88,589.74	444.680000	73,816.88	-14,772.86	0.16
			Base	533.673133	88,589.74	444.680000	73,816.88	-14,772.86	0.16
02079K107	ALPHABET INC CL C COMMON STOCK USD.001	1,571.000	Local	164.730656	258,791.86	190.440000	299,181.24	40,389.38	0.66
			Base	164.730656	258,791.86	190.440000	299,181.24	40,389.38	0.66
02079K305	ALPHABET INC CL A COMMON STOCK USD.001	1,743.000	Local	179.701618	313,219.92	189.300000	329,949.90	16,729.98	0.73
			Base	179.701618	313,219.92	189.300000	329,949.90	16,729.98	0.73
03073E105	CENCORA INC COMMON STOCK USD.01	1,327.000	Local	239.822720	318,244.75	224.680000	298,150.36	-20,094.39	0.66
			Base	239.822720	318,244.75	224.680000	298,150.36	-20,094.39	0.66
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	563.000	Local	498.455702	280,630.56	532.430000	299,758.09	19,127.53	0.66
			Base	498.455702	280,630.56	532.430000	299,758.09	19,127.53	0.66
037833100	APPLE INC COMMON STOCK USD.00001	3,202.000	Local	217.864204	697,601.18	250.420000	801,844.84	104,243.66	1.78
			Base	217.864204	697,601.18	250.420000	801,844.84	104,243.66	1.78
053332102	AUTOZONE INC COMMON STOCK USD.01	115.000	Local	3,136.405652	360,686.65	3,202.000000	368,230.00	7,543.35	0.82
			Base	3,136.405652	360,686.65	3,202.000000	368,230.00	7,543.35	0.82
070830104	BATH + BODY WORKS INC COMMON STOCK USD.5	4,164.000	Local	31.945598	133,021.47	38.770000	161,438.28	28,416.81	0.36
			Base	31.945598	133,021.47	38.770000	161,438.28	28,416.81	0.36

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Books Open

Prepared by State Street

Holdings

AGILIS DYN EQUITY GROWTH FUND

AGILIS PARTNERS LLC

FUND: HBQ6



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
086516101	BEST BUY CO INC COMMON STOCK USD.1								
	2,594.000	Local	90.857367	235,684.01	85.800000	222,565.20	-13,118.81	0.49	
		Base	90.857367	235,684.01	85.800000	222,565.20	-13,118.81	0.49	
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01								
	1,322.000	Local	181.900643	240,472.65	142.930000	188,953.46	-51,519.19	0.42	
		Base	181.900643	240,472.65	142.930000	188,953.46	-51,519.19	0.42	
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
	1,639.000	Local	110.886510	181,742.99	103.320000	169,341.48	-12,401.51	0.38	
		Base	110.886510	181,742.99	103.320000	169,341.48	-12,401.51	0.38	
14149Y108	CARDINAL HEALTH INC COMMON STOCK								
	2,080.000	Local	113.726990	236,552.14	118.270000	246,001.60	9,449.46	0.55	
		Base	113.726990	236,552.14	118.270000	246,001.60	9,449.46	0.55	
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
	157.000	Local	836.498662	131,330.29	916.270000	143,854.39	12,524.10	0.32	
		Base	836.498662	131,330.29	916.270000	143,854.39	12,524.10	0.32	
23331A109	DR HORTON INC COMMON STOCK USD.01								
	1,087.000	Local	163.038694	177,223.06	139.820000	151,984.34	-25,238.72	0.34	
		Base	163.038694	177,223.06	139.820000	151,984.34	-25,238.72	0.34	
24703L202	DELL TECHNOLOGIES C COMMON STOCK								
	3,606.000	Local	127.062460	458,187.23	115.240000	415,555.44	-42,631.79	0.92	
		Base	127.062460	458,187.23	115.240000	415,555.44	-42,631.79	0.92	
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
	4,442.000	Local	58.831236	261,328.35	60.500000	268,741.00	7,412.65	0.60	
		Base	58.831236	261,328.35	60.500000	268,741.00	7,412.65	0.60	
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
	1,659.000	Local	157.565509	261,401.18	173.230000	287,388.57	25,987.39	0.64	
		Base	157.565509	261,401.18	173.230000	287,388.57	25,987.39	0.64	
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
	213.000	Local	442.782676	94,312.71	419.760000	89,408.88	-4,903.83	0.20	
		Base	442.782676	94,312.71	419.760000	89,408.88	-4,903.83	0.20	

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Holdings

AGILIS DYN EQUITY GROWTH FUND

AGILIS PARTNERS LLC

FUND: HBQ6



As of: December 31, 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
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01							
		1,802.000	Local 120.207358	216,613.66	110.770000	199,607.54	-17,006.12	0.44
			Base 120.207358	216,613.66	110.770000	199,607.54	-17,006.12	0.44
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006							
		690.000	Local 499.450565	344,620.89	585.510000	404,001.90	59,381.01	0.90
			Base 499.450565	344,620.89	585.510000	404,001.90	59,381.01	0.90
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01							
		1,452.000	Local 356.248629	517,273.01	300.150000	435,817.80	-81,455.21	0.97
			Base 356.248629	517,273.01	300.150000	435,817.80	-81,455.21	0.97
40434L105	HP INC COMMON STOCK USD.01							
		8,513.000	Local 37.214268	316,805.06	32.630000	277,779.19	-39,025.87	0.62
			Base 37.214268	316,805.06	32.630000	277,779.19	-39,025.87	0.62
406216101	HALLIBURTON CO COMMON STOCK USD2.5							
		8,336.000	Local 30.619900	255,247.49	27.190000	226,655.84	-28,591.65	0.50
			Base 30.619900	255,247.49	27.190000	226,655.84	-28,591.65	0.50
437076102	HOME DEPOT INC COMMON STOCK USD.05							
		1,203.000	Local 410.053126	493,293.91	388.990000	467,954.97	-25,338.94	1.04
			Base 410.053126	493,293.91	388.990000	467,954.97	-25,338.94	1.04
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1							
		5,856.000	Local 29.469899	172,575.73	28.020000	164,085.12	-8,490.61	0.36
			Base 29.469899	172,575.73	28.020000	164,085.12	-8,490.61	0.36
461202103	INTUIT INC COMMON STOCK USD.01							
		74.000	Local 632.330135	46,792.43	628.500000	46,509.00	-283.43	0.10
			Base 632.330135	46,792.43	628.500000	46,509.00	-283.43	0.10
464287432	ISHARES 20 YEAR TREASURY BOND ISHARES 20 YEAR TREASURY BD							
		13,801.000	Local 98.278784	1,356,345.50	87.330000	1,205,241.33	-151,104.17	2.67
			Base 98.278784	1,356,345.50	87.330000	1,205,241.33	-151,104.17	2.67
464287465	ISHARES MSCI EAFE ETF ISHARES MSCI EAFE ETF							
		-41,057.000	Local 82.458734	-3,385,508.25	75.610000	-3,104,319.77	281,188.48	6.88
			Base 82.458734	-3,385,508.25	75.610000	-3,104,319.77	281,188.48	6.88

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Holdings

AGILIS DYN EQUITY GROWTH FUND

AGILIS PARTNERS LLC

FUND: HBQ6



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
464287465	ISHARES MSCI EAFE ETF ISHARES MSCI EAFE ETF		41,057.000	Local	77.928818	3,199,523.47	75.610000	3,104,319.77	-95,203.70	6.88
				Base	77.928818	3,199,523.47	75.610000	3,104,319.77	-95,203.70	6.88
464287655	ISHARES RUSSELL 2000 ETF ISHARES RUSSELL 2000 ETF		-12,322.000	Local	222.504030	-2,741,694.66	220.960000	-2,722,669.12	19,025.54	6.04
				Base	222.504030	-2,741,694.66	220.960000	-2,722,669.12	19,025.54	6.04
464287655	ISHARES RUSSELL 2000 ETF ISHARES RUSSELL 2000 ETF		12,322.000	Local	219.208830	2,701,091.20	220.960000	2,722,669.12	21,577.92	6.04
				Base	219.208830	2,701,091.20	220.960000	2,722,669.12	21,577.92	6.04
466313103	JABIL INC COMMON STOCK USD.001		1,490.000	Local	133.009282	198,183.83	143.900000	214,411.00	16,227.17	0.48
				Base	133.009282	198,183.83	143.900000	214,411.00	16,227.17	0.48
482480100	KLA CORP COMMON STOCK USD.001		148.000	Local	644.115676	95,329.12	630.120000	93,257.76	-2,071.36	0.21
				Base	644.115676	95,329.12	630.120000	93,257.76	-2,071.36	0.21
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25		2,603.000	Local	134.617511	350,409.38	131.040000	341,097.12	-9,312.26	0.76
				Base	134.617511	350,409.38	131.040000	341,097.12	-9,312.26	0.76
501044101	KROGER CO COMMON STOCK USD1.0		5,361.000	Local	57.333718	307,366.06	61.150000	327,825.15	20,459.09	0.73
				Base	57.333718	307,366.06	61.150000	327,825.15	20,459.09	0.73
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0		1,885.000	Local	80.103995	150,996.03	66.830000	125,974.55	-25,021.48	0.28
				Base	80.103995	150,996.03	66.830000	125,974.55	-25,021.48	0.28
526057104	LENNAR CORP A COMMON STOCK USD.1		979.000	Local	168.852145	165,306.25	136.370000	133,506.23	-31,800.02	0.30
				Base	168.852145	165,306.25	136.370000	133,506.23	-31,800.02	0.30
532457108	ELI LILLY + CO COMMON STOCK		118.000	Local	791.717458	93,422.66	772.000000	91,096.00	-2,326.66	0.20
				Base	791.717458	93,422.66	772.000000	91,096.00	-2,326.66	0.20

& Issue has redenominated but Local is not converted
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Holdings

AGILIS DYN EQUITY GROWTH FUND

AGILIS PARTNERS LLC

FUND: HBQ6



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0		1,036.000	Local	526.944180	545,914.17	485.940000	503,433.84	-42,480.33	1.12
				Base	526.944180	545,914.17	485.940000	503,433.84	-42,480.33	1.12
548661107	LOWE S COS INC COMMON STOCK USD.5		2,282.000	Local	267.198720	609,747.48	246.800000	563,197.60	-46,549.88	1.25
				Base	267.198720	609,747.48	246.800000	563,197.60	-46,549.88	1.25
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01		1,872.000	Local	157.392917	294,639.54	139.500000	261,144.00	-33,495.54	0.58
				Base	157.392917	294,639.54	139.500000	261,144.00	-33,495.54	0.58
574599106	MASCO CORP COMMON STOCK USD1.0		2,691.000	Local	79.775002	214,674.53	72.570000	195,285.87	-19,388.66	0.43
				Base	79.775002	214,674.53	72.570000	195,285.87	-19,388.66	0.43
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001		254.000	Local	468.638071	119,034.07	526.570000	133,748.78	14,714.71	0.30
				Base	468.638071	119,034.07	526.570000	133,748.78	14,714.71	0.30
58155Q103	MCKESSON CORP COMMON STOCK USD.01		644.000	Local	544.157842	350,437.65	569.910000	367,022.04	16,584.39	0.81
				Base	544.157842	350,437.65	569.910000	367,022.04	16,584.39	0.81
594918104	MICROSOFT CORP COMMON STOCK USD.00000625		2,551.000	Local	439.008914	1,119,911.74	421.500000	1,075,246.50	-44,665.24	2.38
				Base	439.008914	1,119,911.74	421.500000	1,075,246.50	-44,665.24	2.38
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001		700.000	Local	310.598357	217,418.85	291.050000	203,735.00	-13,683.85	0.45
				Base	310.598357	217,418.85	291.050000	203,735.00	-13,683.85	0.45
629377508	NRG ENERGY INC COMMON STOCK USD.01		2,318.000	Local	96.611501	223,945.46	90.220000	209,129.96	-14,815.50	0.46
				Base	96.611501	223,945.46	90.220000	209,129.96	-14,815.50	0.46
62944T105	NVR INC COMMON STOCK USD.01		14.000	Local	9,224.502857	129,143.04	8,178.900000	114,504.60	-14,638.44	0.25
				Base	9,224.502857	129,143.04	8,178.900000	114,504.60	-14,638.44	0.25

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Holdings

AGILIS DYN EQUITY GROWTH FUND

AGILIS PARTNERS LLC

FUND: HBQ6



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
670100205	NOVO NORDISK A/S SPONS ADR ADR	2,511.000	Local 134.369000	337,400.56	86.020000	215,996.22	-121,404.34	0.48	
			Base 134.369000	337,400.56	86.020000	215,996.22	-121,404.34	0.48	
670346105	NUCOR CORP COMMON STOCK USD.4	1,929.000	Local 153.142784	295,412.43	116.710000	225,133.59	-70,278.84	0.50	
			Base 153.142784	295,412.43	116.710000	225,133.59	-70,278.84	0.50	
67066G104	NVIDIA CORP COMMON STOCK USD.001	6,429.000	Local 133.247919	856,650.87	134.290000	863,350.41	6,699.54	1.91	
			Base 133.247919	856,650.87	134.290000	863,350.41	6,699.54	1.91	
681919106	OMNICOM GROUP COMMON STOCK USD.15	2,152.000	Local 103.876241	223,541.67	86.040000	185,158.08	-38,383.59	0.41	
			Base 103.876241	223,541.67	86.040000	185,158.08	-38,383.59	0.41	
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01	3,215.000	Local 100.556240	323,288.31	92.610000	297,741.15	-25,547.16	0.66	
			Base 100.556240	323,288.31	92.610000	297,741.15	-25,547.16	0.66	
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0	1,139.000	Local 262.201800	298,647.85	239.610000	272,915.79	-25,732.06	0.60	
			Base 262.201800	298,647.85	239.610000	272,915.79	-25,732.06	0.60	
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	2,603.000	Local 125.748252	327,322.70	118.530000	308,533.59	-18,789.11	0.68	
			Base 125.748252	327,322.70	118.530000	308,533.59	-18,789.11	0.68	
745867101	PULTEGROUP INC COMMON STOCK USD.01	2,104.000	Local 127.325722	267,893.32	108.900000	229,125.60	-38,767.72	0.51	
			Base 127.325722	267,893.32	108.900000	229,125.60	-38,767.72	0.51	
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST	-12,323.000	Local 574.761850	-7,082,790.28	586.080000	-7,222,263.84	-139,473.56	16.01	
			Base 574.761850	-7,082,790.28	586.080000	-7,222,263.84	-139,473.56	16.01	
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST	2,155.000	Local 583.639002	1,257,742.05	586.080000	1,263,002.40	5,260.35	2.80	
			Base 583.639002	1,257,742.05	586.080000	1,263,002.40	5,260.35	2.80	

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AGILIS DYN EQUITY GROWTH FUND

AGILIS PARTNERS LLC

FUND: HBQ6



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
78464A755	SPDR S+P METALS + MINING ETF								
		-15,025.000	Local 58.209943	-874,604.39	56.750000	-852,668.75	21,935.64		1.89
			Base 58.209943	-874,604.39	56.750000	-852,668.75	21,935.64		1.89
78464A755	SPDR S+P METALS + MINING ETF								
		15,025.000	Local 65.330638	981,592.84	56.750000	852,668.75	-128,924.09		1.89
			Base 65.330638	981,592.84	56.750000	852,668.75	-128,924.09		1.89
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		1,518.000	Local 143.824875	218,326.16	114.070000	173,158.26	-45,167.90		0.38
			Base 143.824875	218,326.16	114.070000	173,158.26	-45,167.90		0.38
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		3,388.000	Local 66.966824	226,883.60	65.000000	220,220.00	-6,663.60		0.49
			Base 66.966824	226,883.60	65.000000	220,220.00	-6,663.60		0.49
871829107	SYSCO CORP COMMON STOCK USD1.0								
		3,982.000	Local 75.993604	302,606.53	76.460000	304,463.72	1,857.19		0.67
			Base 75.993604	302,606.53	76.460000	304,463.72	1,857.19		0.67
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
		2,339.000	Local 119.518093	279,552.82	120.810000	282,574.59	3,021.77		0.63
			Base 119.518093	279,552.82	120.810000	282,574.59	3,021.77		0.63
87612E106	TARGET CORP COMMON STOCK USD.0833								
		2,705.000	Local 150.039774	405,857.59	135.180000	365,661.90	-40,195.69		0.81
			Base 150.039774	405,857.59	135.180000	365,661.90	-40,195.69		0.81
88579Y101	3M CO COMMON STOCK USD.01								
		1,555.000	Local 131.938309	205,164.07	129.090000	200,734.95	-4,429.12		0.44
			Base 131.938309	205,164.07	129.090000	200,734.95	-4,429.12		0.44
90384S303	ULTA BEAUTY INC COMMON STOCK								
		560.000	Local 381.841571	213,831.28	434.930000	243,560.80	29,729.52		0.54
			Base 381.841571	213,831.28	434.930000	243,560.80	29,729.52		0.54
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		175.000	Local 586.957771	102,717.61	505.860000	88,525.50	-14,192.11		0.20
			Base 586.957771	102,717.61	505.860000	88,525.50	-14,192.11		0.20

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Holdings

AGILIS DYN EQUITY GROWTH FUND
 AGILIS PARTNERS LLC
 FUND: HBQ6



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01							
		1,889.000	Local 137.746437	260,203.02	122.590000	231,572.51	-28,630.51	0.51
			Base 137.746437	260,203.02	122.590000	231,572.51	-28,630.51	0.51
931142103	WALMART INC COMMON STOCK USD.1							
		1,567.000	Local 85.552317	134,060.48	90.350000	141,578.45	7,517.97	0.31
			Base 85.552317	134,060.48	90.350000	141,578.45	7,517.97	0.31
US DOLLAR Total		131,915.000	Local	12,969,181.13		12,088,176.31	-881,004.82	88.43
			Base	12,969,181.13		12,088,176.31	-881,004.82	88.43
EQUITY Total		131,915.000	Base	12,969,181.13		12,088,176.31	-881,004.82	88.43

Holdings

AGILIS DYN EQUITY GROWTH FUND
AGILIS PARTNERS LLC
FUND: HBQ6



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		5,350,868.400	Base	18,188,103.99		17,307,096.06	-881,007.93	100.00



Asset and Accrual Detail - By Asset type

Report ID: IACS0017

Base Currency: USD

Status: PRELIMINARY

HB5G20000000 - AGILIS LONG CR FND R

1/1/2025

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS							
AUSTRALIAN DOLLAR							
AUSTRALIA							
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-41,960.00	0.00	-41,960.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		-27,009.85	0.00	-25,980.00	-0.01	1,029.85
	NON-BASE CURRENCY		960.00	0.00	960.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		610.46	0.00	594.38	0.00	-16.08
SUBTOTAL AUSTRALIAN DOLLAR			-41,000.00	0.00	-41,000.00		0.00
			-26,399.39	0.00	-25,385.62	-0.01	1,013.77
TOTAL CASH & CASH EQUIVALENTS AUSTRALIAN DOLLAR			-41,000.00	0.00	-41,000.00		0.00
			-26,399.39	0.00	-25,385.62	-0.01	1,013.77
BRAZIL REAL							
BRAZIL							
	FFX CONTRACTS RECEIVABLE		849,822.53	0.00	849,822.53		0.00
	HB5F20000402: RIVER MERC LC SMA2		147,028.12	0.00	136,739.06	0.05	-10,289.06
CANADIAN DOLLAR							
CANADA							
	NON-BASE CURRENCY		7,628.97	0.00	7,628.97		0.00
	HB5F20000402: RIVER MERC LC SMA2		5,423.50	0.00	5,304.53	0.00	-118.97
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-583,149.76	0.00	-583,149.76		0.00
	HB5F20000402: RIVER MERC LC SMA2		-415,806.99	0.00	-405,651.33	-0.14	10,155.66
	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
SUBTOTAL CANADIAN DOLLAR			-577,444.14	0.00	-577,444.14		0.00
			-411,431.91	0.00	-401,395.22	-0.14	10,036.69
TOTAL CASH & CASH EQUIVALENTS CANADIAN DOLLAR			-577,444.14	0.00	-577,444.14		0.00
			-411,431.91	0.00	-401,395.22	-0.14	10,036.69
CHINESE YUAN RENMINBI							
CHINA							
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-1,360,778.66	0.00	-1,360,778.66		0.00
	HB5F20000402: RIVER MERC LC SMA2		-189,544.61	0.00	-188,396.09	-0.06	1,148.52
	VAR MARGIN ON SWAPS		381,621.61	0.00	381,621.61		0.00
	HB5F20000402: RIVER MERC LC SMA2		56,668.58	0.00	56,668.58	0.02	0.00
SUBTOTAL CHINESE YUAN RENMINBI			-979,157.05	0.00	-979,157.05		0.00
			-132,876.03	0.00	-131,727.51	-0.04	1,148.52



Asset and Accrual Detail - By Asset type

Report ID: IACS0017

Base Currency: USD

Status: PRELIMINARY

HB5G20000000 - AGILIS LONG CR FND R

1/1/2025

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL CASH & CASH EQUIVALENTS CHINESE YUAN RENMINBI			-979,157.05	0.00	-979,157.05		0.00
			-132,876.03	0.00	-131,727.51	-0.04	1,148.52
EURO CURRENCY UNIT							
EURO CURRENCY GEOGRAPHIC							
	NON-BASE CURRENCY		6,827.36	0.00	6,827.36		0.00
	HB5F20000402: RIVER MERC LC SMA2		7,129.39	0.00	7,069.73	0.00	-59.66
	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		-90,978.38	0.00	-90,978.38		0.00
	HB5F20000402: RIVER MERC LC SMA2		-114,904.32	0.00	-114,904.32	-0.04	0.00
	NON-BASE CURRENCY - BROKER		11,058.48	0.00	11,058.48		0.00
	HB5F20000402: RIVER MERC LC SMA2		12,307.69	0.00	11,451.06	0.00	-856.63
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-365,000.00	0.00	-365,000.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		-384,576.78	0.00	-378,139.97	-0.13	6,436.81
	FFX CONTRACTS RECEIVABLE		92,000.00	0.00	92,000.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		96,748.74	0.00	95,311.99	0.03	-1,436.75
SUBTOTAL EURO CURRENCY UNIT			-346,065.47	0.00	-346,065.47		0.00
			-383,264.03	0.00	-379,180.26	-0.14	4,083.77
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT			-346,065.47	0.00	-346,065.47		0.00
			-383,264.03	0.00	-379,180.26	-0.14	4,083.77
INDIAN RUPEE							
INDIA							
	FFX CONTRACTS RECEIVABLE		84,192,090.83	0.00	84,192,090.83		0.00
	HB5F20000402: RIVER MERC LC SMA2		990,356.73	0.00	980,117.20	0.33	-10,239.53
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-31,463,253.87	0.00	-31,463,253.87		0.00
	HB5F20000402: RIVER MERC LC SMA2		-368,744.00	0.00	-367,105.73	-0.12	1,638.27
SUBTOTAL INDIAN RUPEE			52,728,836.96	0.00	52,728,836.96		0.00
			621,612.73	0.00	613,011.47	0.21	-8,601.26
TOTAL CASH & CASH EQUIVALENTS INDIAN RUPEE			52,728,836.96	0.00	52,728,836.96		0.00
			621,612.73	0.00	613,011.47	0.21	-8,601.26
JAPANESE YEN							
JAPAN							
	NON-BASE CURRENCY		95,855.00	0.00	95,855.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		618.91	0.00	609.92	0.00	-8.99



Asset and Accrual Detail - By Asset type

Report ID: IACS0017

Base Currency: USD

Status: PRELIMINARY

HB5G20000000 - AGILIS LONG CR FND R

1/1/2025

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
MEXICAN PESO							
MEXICO							
	NON-BASE CURRENCY		4,517.05	0.00	4,517.05		0.00
	HB5F20000402: RIVER MERC LC SMA2		224.18	0.00	217.24	0.00	-6.94
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-3,287,002.33	0.00	-3,287,002.33		0.00
	HB5F20000402: RIVER MERC LC SMA2		-160,698.89	0.00	-156,308.97	-0.05	4,389.92
SUBTOTAL MEXICAN PESO			-3,282,485.28	0.00	-3,282,485.28		0.00
			-160,474.71	0.00	-156,091.73	-0.05	4,382.98
TOTAL CASH & CASH EQUIVALENTS MEXICAN PESO			-3,282,485.28	0.00	-3,282,485.28		0.00
			-160,474.71	0.00	-156,091.73	-0.05	4,382.98
NEW TAIWAN DOLLAR							
TAIWAN							
	FFX CONTRACTS RECEIVABLE		1,286,656.00	0.00	1,286,656.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		39,558.00	0.00	39,134.56	0.01	-423.44
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-7,306,377.00	0.00	-7,306,377.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		-228,354.68	0.00	-222,436.46	-0.08	5,918.22
SUBTOTAL NEW TAIWAN DOLLAR			-6,019,721.00	0.00	-6,019,721.00		0.00
			-188,796.68	0.00	-183,301.90	-0.07	5,494.78
TOTAL CASH & CASH EQUIVALENTS NEW TAIWAN DOLLAR			-6,019,721.00	0.00	-6,019,721.00		0.00
			-188,796.68	0.00	-183,301.90	-0.07	5,494.78
POUND STERLING							
UNITED KINGDOM							
	NON-BASE CURRENCY		25,288.05	0.00	25,288.05		0.00
	HB5F20000402: RIVER MERC LC SMA2		32,015.94	0.00	31,670.75	0.01	-345.19
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-187,000.00	0.00	-187,000.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		-237,321.85	0.00	-234,174.54	-0.08	3,147.31
	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		-0.40	0.00	-0.40		0.00
	HB5F20000402: RIVER MERC LC SMA2		-0.52	0.00	-0.50	0.00	0.02
SUBTOTAL POUND STERLING			-161,712.37	0.00	-161,712.37		0.00
			-205,344.31	0.00	-202,542.17	-0.07	2,802.14
TOTAL CASH & CASH EQUIVALENTS POUND STERLING			-161,712.37	0.00	-161,712.37		0.00
			-205,344.31	0.00	-202,542.17	-0.07	2,802.14
SWEDISH KRONA							



Asset and Accrual Detail - By Asset type

Report ID: IACS0017

Base Currency: USD

Status: PRELIMINARY

HB5G2000000 - AGILIS LONG CR FND R

1/1/2025

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SWEDEN							
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-2,128,494.83	0.00	-2,128,494.83		0.00
	HB5F20000402: RIVER MERC LC SMA2		-195,454.43	0.00	-192,757.36	-0.07	2,697.07
	NON-BASE CURRENCY		26,177.01	0.00	26,177.01		0.00
	HB5F20000402: RIVER MERC LC SMA2		2,378.54	0.00	2,369.12	0.00	-9.42
SUBTOTAL SWEDISH KRONA			-2,102,317.82	0.00	-2,102,317.82		0.00
			-193,075.89	0.00	-190,388.24	-0.07	2,687.65
TOTAL CASH & CASH EQUIVALENTS SWEDISH KRONA			-2,102,317.82	0.00	-2,102,317.82		0.00
			-193,075.89	0.00	-190,388.24	-0.07	2,687.65
SWISS FRANC							
SWITZERLAND							
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-174,294.73	0.00	-174,294.73		0.00
	HB5F20000402: RIVER MERC LC SMA2		-198,627.15	0.00	-192,585.67	-0.07	6,041.48
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-23,000.00	0.00	-23,000.00		0.00
	HB5F20000002: RIVER & MER LONG CR		-23,000.00	0.00	-23,000.00	-0.01	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-6,582.52	0.00	-6,582.52		0.00
	HB5F20000002: RIVER & MER LONG CR		-6,582.52	0.00	-6,582.52	0.00	0.00
	CASH		3.73	0.00	3.73		0.00
	HB5F20000402: RIVER MERC LC SMA2		3.73	0.00	3.73	0.00	0.00
	CASH		1.09	0.00	1.09		0.00
	HB5F20000002: RIVER & MER LONG CR		1.09	0.00	1.09	0.00	0.00
	PAYABLE FOR CUSTODIAN FEES		-27,962.38	0.00	-27,962.38		0.00
	HB5F20000002: RIVER & MER LONG CR		-27,962.38	0.00	-27,962.38	-0.01	0.00
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-1,273,691.59	0.00	-1,273,691.59		0.00
	HB5F20000402: RIVER MERC LC SMA2		-1,273,691.59	0.00	-1,273,691.59	-0.43	0.00
	RECEIVABLE FOR INVESTMENTS SOLD		2,026,425.78	0.00	2,026,425.78		0.00
	HB5F20000402: RIVER MERC LC SMA2		2,026,425.78	0.00	2,026,425.78	0.69	0.00
	CASH - BROKER		-96,453.92	0.00	-96,453.92		0.00
	HB5F20000402: RIVER MERC LC SMA2		-96,453.92	0.00	-96,453.92	-0.03	0.00
	PAYABLE FOR TRUSTEE FEES		-15,617.80	0.00	-15,617.80		0.00
	HB5F20000002: RIVER & MER LONG CR		-15,617.80	0.00	-15,617.80	-0.01	0.00



Asset and Accrual Detail - By Asset type

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HB5G2000000 - AGILIS LONG CR FND R

1/1/2025

Shares/Par Security ID	Description Link Ref	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 INVESTMENT ADVISORY FEES		-87,376.95	0.00	-87,376.95		0.00
	HB5F20000402: RIVER MERC LC SMA2		-87,376.95	0.00	-87,376.95	-0.03	0.00
	FFX CONTRACTS RECEIVABLE		2,406,139.23	0.00	2,406,139.23		0.00
	HB5F20000402: RIVER MERC LC SMA2		2,406,139.23	0.00	2,406,139.23	0.82	0.00
	PAYABLE FOR INVESTMENTS PURCHASED		-16,705,689.17	0.00	-16,705,689.17		0.00
	HB5F20000402: RIVER MERC LC SMA2		-16,705,689.17	0.00	-16,705,689.17	-5.69	0.00
	VAR MARGIN ON SWAPS		200,224.37	0.00	200,224.37		0.00
	HB5F20000402: RIVER MERC LC SMA2		200,224.37	0.00	200,224.37	0.07	0.00
1,313,822.370	BLACKROCK LIQ TREAS TR INSTL	100.0000	1,313,822.37	4,876.81	1,313,822.37		0.00
996229704	VAR RT 12/31/2049 DD 01/31/12	100.0000	1,313,822.37	4,876.81	1,313,822.37	0.45	0.00
	HB5F20000002: RIVER & MER LONG CR						
178,856.430	BLACKROCK LIQ TREAS TR INSTL	100.0000	178,856.43	809.83	178,856.43		0.00
996229704	VAR RT 12/31/2049 DD 01/31/12	100.0000	178,856.43	809.83	178,856.43	0.06	0.00
	HB5F20000402: RIVER MERC LC SMA2						
0.000	DOM MFA CASH COLL BCY	0.0000	0.00	11.05	0.00		0.00
999BCYD99	VAR RT 01/01/2049 DD 07/01/08	0.0000	0.00	11.05	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
0.000	DOM MFA CASH COLL BCY	0.0000	0.00	-80.29	0.00		0.00
999BCYD99	VAR RT 01/01/2049 DD 07/01/08	0.0000	0.00	-80.29	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
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						
787,000.000	MS ICE CCP COLLAT	100.0000	787,000.00	193.69	787,000.00		0.00
999G94142	VAR RT 01/01/2049 DD 02/19/13	100.0000	787,000.00	193.69	787,000.00	0.27	0.00
	HB5F20000402: RIVER MERC LC SMA2						
0.000	DOM MFA CASH COLL GSC	0.0000	0.00	53.90	0.00		0.00
999GSCD99	VAR RT 01/01/2049 DD 07/01/08	0.0000	0.00	53.90	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
170,000.000	MORGAN STANLEY CASH COLLATERAL	100.0000	170,000.00	26.84	170,000.00		0.00
999J27526	VAR RT 01/01/2049 DD 07/01/08	100.0000	170,000.00	26.84	170,000.00	0.06	0.00
	HB5F20000402: RIVER MERC LC SMA2						
0.000	DOM MFA CASH COLL MSC	0.0000	0.00	0.48	0.00		0.00
999MSCD96	VAR RT 01/01/2049 DD 07/01/08	0.0000	0.00	0.48	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						



Asset and Accrual Detail - By Asset type

Report ID: IACS0017

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Status: PRELIMINARY

HB5G2000000 - AGILIS LONG CR FND R

1/1/2025

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
0.000	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 HB5F20000402: RIVER MERC LC SMA2	0.0000	0.00	-1.68	0.00	0.00	0.00
34,736.912	PIMCO FDS	10.0170	347,959.64	1,284.38	347,959.65		0.01
72201P613	SHORT TERM FLTG NAV PORT II HB5F20000402: RIVER MERC LC SMA2	10.0170	347,959.64	1,284.38	347,959.65	0.12	0.01
329,000.000	CASH COLLATERAL HELD AT MORGAN	1.0000	329,000.00	0.00	329,000.00		0.00
999782683	STANLEY HB5F20000402: RIVER MERC LC SMA2	1.0000	329,000.00	0.00	329,000.00	0.11	0.00
SUBTOTAL UNITED STATES			-10,476,941.69	10,570.20	-10,476,941.68		0.01
			-10,476,941.69	10,570.20	-10,476,941.68	-3.56	0.01
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			-10,476,941.69	10,570.20	-10,476,941.68		0.01
			-10,476,941.69	10,570.20	-10,476,941.68	-3.56	0.01
TOTAL CASH & CASH EQUIVALENTS			-11,607,972.03	10,570.20	-11,589,179.55	-3.96	18,792.48
FIXED INCOME SECURITIES							
CANADIAN DOLLAR							
CANADA							
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	-2.16	0.00	0.00	0.00
400,000.000	ROYAL BANK OF CANADA	89.7703	400,000.00	0.00	359,081.20		-40,918.80
NCBMW5N40	3.650% 24-NOV-2081 HB5F20000402: RIVER MERC LC SMA2	62.4185	332,806.39	0.00	249,674.04	0.08	-83,132.35
SUBTOTAL CANADA			400,000.00	-3.11	359,081.20		-40,918.80
			332,806.39	-2.16	249,674.04	0.08	-83,132.35
TOTAL FIXED INCOME SECURITIES CANADIAN DOLLAR			400,000.00	-3.11	359,081.20		-40,918.80
			332,806.39	-2.16	249,674.04	0.08	-83,132.35
EURO CURRENCY UNIT							
EURO CURRENCY GEOGRAPHIC							
600,000.000	CCP_CDS. SP UL GLENCORE INTERN	20.5905	110,840.13	1,000.00	123,543.00		12,702.87
XX9QR88S1	REC 500BPS 2030 DEC 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0MHJ002212024452	21.3215	119,768.30	1,035.50	127,928.78	0.04	8,160.48
-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 HB5F20000402: RIVER MERC LC SMA2 SWPC0MHJ002212024452	0.0000	-0.01	0.00	0.00	0.00	0.01

HB5G2000000 - AGILIS LONG CR FND R

1/1/2025

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
0.000 XX9QRWKT2	CCP_IRS_R EUR-EURIBOR-REUTERS PAY 2.97% 2033 DEC 15 HB5F20000402: RIVER MERC LC SMA2 SWU01ZVM712132023347	0.0000 0.0000	0.00 0.00	-3.29 -3.41	0.00 0.00	0.00	0.00
0.000 XX9QRW536	CCP_IRS_R EUR-EURIBOR-REUTERS PAY 2.88% 2028 DEC 19 HB5F20000402: RIVER MERC LC SMA2 SWU01ZZX912152023305	0.0000 0.0000	0.00 0.00	-4.62 -4.78	0.00 0.00	0.00	0.00
0.000 XX9QRYW65	CCP_IRS_R EUR-EURIBOR-REUTERS PAY 2.95% 2028 DEC 29 HB5F20000402: RIVER MERC LC SMA2 SWU020FS812272023113	0.0000 0.0000	0.00 0.00	-7.88 -8.16	0.00 0.00	0.00	0.00
0.000 XX9QRY5L2	CCP_IRS_R EUR-EURIBOR-REUTERS PAY 2.76% 2029 JAN 03 HB5F20000402: RIVER MERC LC SMA2 SWU020HB312292023134	0.0000 0.0000	0.00 0.00	-0.22 -0.23	0.00 0.00	0.00	0.00
100,000.000 XX9QT0DG6	CCP_IRS_P EUR-EURIBOR-REUTERS REC 2.41% 2034 NOV 05 HB5F20000402: RIVER MERC LC SMA2 SWU02CEU811012024556	0.3372 0.3492	0.01 0.01	374.82 388.13	337.20 349.17	0.00	337.19 349.16
-100,000.000 XX9QT0DH4	CCP_IRS_P EUR-EURIBOR-REUTERS REC 2.41% 2034 NOV 05 HB5F20000402: RIVER MERC LC SMA2 SWU02CEU811012024556	0.0000 0.0000	-0.01 -0.01	-461.07 -477.44	0.00 0.00	0.00	0.01 0.01
SUBTOTAL EURO CURRENCY GEOGRAPHIC			110,840.12	897.74	123,880.20		13,040.08
			119,768.29	929.61	128,277.95	0.04	8,509.66
TOTAL FIXED INCOME SECURITIES EURO CURRENCY UNIT			110,840.12	897.74	123,880.20		13,040.08
			119,768.29	929.61	128,277.95	0.04	8,509.66
MEXICAN PESO							
MEXICO							
8,109,802.000 LMBMX5B00	MEXICAN UDIBONOS 4.000% 08/24/2034 HB5F20000402: RIVER MERC LC SMA2	89.2690 4.2933	7,550,740.99 451,167.06	106,328.52 5,113.73	7,239,539.15 348,176.13	0.12	-311,201.84 -102,990.93
U.S. DOLLAR							
AUSTRALIA							
110,000.000 803014AA7	SANTOS FINANCE LTD 144A 3.649% 04/29/2031 DD 04/29/21 HB5F20000402: RIVER MERC LC SMA2	88.0699 88.0699	110,028.50 110,028.50	701.36 701.36	96,876.85 96,876.85	0.03	-13,151.65 -13,151.65
BRITISH VIRGIN ISLANDS							

HB5G20000000 - AGILIS LONG CR FND R

1/1/2025

Shares/Par Security ID	Description Link Ref	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	TSMC GLOBAL LTD 144A	82.3447	198,916.89	710.30	164,689.31		-34,227.58
872882AGO	1.375% 09/28/2030 DD 09/28/20 HB5F20000402: RIVER MERC LC SMA2	82.3447	198,916.89	710.30	164,689.31	0.06	-34,227.58
CANADA							
50,000.000	ENBRIDGE INC	104.9202	50,000.00	1,762.60	52,460.10		2,460.10
29250NBP9	VAR RT 01/15/2083 DD 09/20/22 HB5F20000402: RIVER MERC LC SMA2	104.9202	50,000.00	1,762.60	52,460.10	0.02	2,460.10
100,000.000	TRANSCANADA TRUST	94.8248	100,000.00	1,773.34	94,824.83		-5,175.17
89356BAG3	VAR RT 03/07/2082 DD 03/07/22 HB5F20000402: RIVER MERC LC SMA2	94.8248	100,000.00	1,773.34	94,824.83	0.03	-5,175.17
SUBTOTAL CANADA			150,000.00	3,535.94	147,284.93		-2,715.07
			150,000.00	3,535.94	147,284.93	0.05	-2,715.07
CAYMAN ISLANDS							
200,000.000	MELCO RESORTS FINANCE LTD 144A	91.2908	206,000.08	809.20	182,581.57		-23,418.51
58547DAD1	5.375% 12/04/2029 DD 12/04/19 HB5F20000402: RIVER MERC LC SMA2	91.2908	206,000.08	809.20	182,581.57	0.06	-23,418.51
COLOMBIA							
100,000.000	ECOPETROL SA	67.0840	100,000.00	962.77	67,083.97		-32,916.03
279158AQ2	5.875% 11/02/2051 DD 11/02/21 HB5F20000402: RIVER MERC LC SMA2	67.0840	100,000.00	962.77	67,083.97	0.02	-32,916.03
FRANCE							
100,000.000	ELECTRICITE DE FRANCE SA 144A	104.8606	99,908.78	624.96	104,860.58		4,951.80
28504DAC7	6.250% 05/23/2033 DD 05/23/23 HB5F20000402: RIVER MERC LC SMA2	104.8606	99,908.78	624.96	104,860.58	0.04	4,951.80
200,000.000	SOCIETE GENERALE SA 144A	67.4556	199,900.02	2,416.78	134,911.25		-64,988.77
83368RBB7	3.625% 03/01/2041 DD 03/01/21 HB5F20000402: RIVER MERC LC SMA2	67.4556	199,900.02	2,416.78	134,911.25	0.05	-64,988.77
SUBTOTAL FRANCE			299,808.80	3,041.74	239,771.83		-60,036.97
			299,808.80	3,041.74	239,771.83	0.09	-60,036.97
HONG KONG							
100,000.000	LENOVO GROUP LTD 144A	104.9113	100,000.00	2,811.46	104,911.30		4,911.30
526250AE5	6.536% 07/27/2032 DD 07/27/22 HB5F20000402: RIVER MERC LC SMA2	104.9113	100,000.00	2,811.46	104,911.30	0.04	4,911.30
ITALY							
200,000.000	INTESA SANPAOLO SPA 144A	76.8912	208,993.16	824.91	153,782.49		-55,210.67
46115HBS5	VAR RT 06/01/2042 DD 06/01/21 HB5F20000402: RIVER MERC LC SMA2	76.8912	208,993.16	824.91	153,782.49	0.05	-55,210.67



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HB5G2000000 - AGILIS LONG CR FND R

1/1/2025

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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	INTESA SANPAOLO SPA 144A	106.9460	100,000.00	250.92	106,946.04		6,946.04
46115HCB1	VAR RT 06/20/2054 DD 06/20/23 HB5F20000402: RIVER MERC LC SMA2	106.9460	100,000.00	250.92	106,946.04	0.04	6,946.04
200,000.000	UNICREDIT SPA 144A	104.4536	225,589.73	3,608.93	208,907.15		-16,682.58
904678AQ2	VAR RT 04/02/2034 DD 04/02/19 HB5F20000402: RIVER MERC LC SMA2	104.4536	225,589.73	3,608.93	208,907.15	0.07	-16,682.58
SUBTOTAL ITALY			534,582.89	4,684.76	469,635.68		-64,947.21
			534,582.89	4,684.76	469,635.68	0.16	-64,947.21
LUXEMBOURG							
200,000.000	CSN RESOURCES SA 144A	77.6428	200,000.00	547.14	155,285.58		-44,714.42
12644VADO	4.625% 06/10/2031 DD 06/10/21 HB5F20000402: RIVER MERC LC SMA2	77.6428	200,000.00	547.14	155,285.58	0.05	-44,714.42
MEXICO							
100,000.000	MEXICO GOVERNMENT INTERNATIONA	89.5486	99,325.65	959.92	89,548.63		-9,777.02
91087BBA7	6.400% 05/07/2054 DD 01/08/24 HB5F20000402: RIVER MERC LC SMA2	89.5486	99,325.65	959.92	89,548.63	0.03	-9,777.02
NETHERLANDS							
200,000.000	PROSUS NV 144A	64.6476	200,013.78	3,049.00	129,295.10		-70,718.68
74365PAE8	3.832% 02/08/2051 DD 12/08/20 HB5F20000402: RIVER MERC LC SMA2	64.6476	200,013.78	3,049.00	129,295.10	0.04	-70,718.68
SAUDI ARABIA							
200,000.000	SAUDI GOVERNMENT INTERNAT 144A	84.5730	185,787.54	4,542.96	169,146.00		-16,641.54
80413TBE8	5.000% 01/18/2053 DD 01/18/23 HB5F20000402: RIVER MERC LC SMA2	84.5730	185,787.54	4,542.96	169,146.00	0.06	-16,641.54
SPAIN							
200,000.000	BANCO SANTANDER SA	100.6696	200,050.10	3,927.56	201,339.28		1,289.18
05964HAS4	5.294% 08/18/2027 DD 08/18/22 HB5F20000402: RIVER MERC LC SMA2	100.6696	200,050.10	3,927.56	201,339.28	0.07	1,289.18
SWITZERLAND							
100,000.000	APTIV SWISS HOLDINGS LTD	58.5896	97,956.00	258.23	58,589.61		-39,366.39
03835VAJ5	3.100% 12/01/2051 DD 11/23/21 HB5F20000402: RIVER MERC LC SMA2	58.5896	97,956.00	258.23	58,589.61	0.02	-39,366.39
UNITED ARAB EMIRATES							
100,000.000	ABU DHABI GOVERNMENT INTE 144A	54.5600	100,000.00	892.62	54,560.00		-45,440.00
29135LAN0	2.700% 09/02/2070 DD 09/02/20 HB5F20000402: RIVER MERC LC SMA2	54.5600	100,000.00	892.62	54,560.00	0.02	-45,440.00
UNITED KINGDOM							



Asset and Accrual Detail - By Asset type

Report ID: IACS0017

Base Currency: USD

Status: PRELIMINARY

HB5G2000000 - AGILIS LONG CR FND R

1/1/2025

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	ROYALTY PHARMA PLC	66.6893	69,912.80	1,173.22	66,689.27		-3,223.53
78081BAM5	3.550% 09/02/2050 DD 03/02/21	66.6893	69,912.80	1,173.22	66,689.27	0.02	-3,223.53
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	STANDARD CHARTERED PLC 144A	103.8696	100,000.00	3,029.04	103,869.65		3,869.65
853254CU2	VAR RT 07/06/2034 DD 07/06/23	103.8696	100,000.00	3,029.04	103,869.65	0.04	3,869.65
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL UNITED KINGDOM			169,912.80	4,202.26	170,558.92		646.12
			169,912.80	4,202.26	170,558.92	0.06	646.12
UNITED STATES							
-100,000.000	CCP OIS R SOFR	1.1343	-317.50	0.00	-1,134.26		-816.76
99QAH69MA	PUT JAN 25 003.933 ED 010225	1.1343	-317.50	0.00	-1,134.26	0.00	-816.76
	HB5F20000402: RIVER MERC LC SMA2						
	317U7P1A7						
-100,000.000	CCP OIS R SOFR	0.0000	-317.50	0.00	0.00		317.50
99QAH69AA	CALL JAN 25 003.533 ED 010225	0.0000	-317.50	0.00	0.00	0.00	317.50
	HB5F20000402: RIVER MERC LC SMA2						
	317U7P2A6						
-100,000.000	CCP OIS R SOFR	1.4673	-290.00	0.00	-1,467.28		-1,177.28
99QAH69ML	PUT JAN 25 003.896 ED 010625	1.4673	-290.00	0.00	-1,467.28	0.00	-1,177.28
	HB5F20000402: RIVER MERC LC SMA2						
	317U7PSA8						
-100,000.000	CCP OIS R SOFR	0.0000	-290.00	0.00	0.00		290.00
99QAH69AL	CALL JAN 25 003.496 ED 010625	0.0000	-290.00	0.00	0.00	0.00	290.00
	HB5F20000402: RIVER MERC LC SMA2						
	317U7PTA7						
-100,000.000	CCP OIS R SOFR	1.4374	-268.25	0.00	-1,437.44		-1,169.19
99QAH69ME	PUT JAN 25 003.900 ED 010625	1.4374	-268.25	0.00	-1,437.44	0.00	-1,169.19
	HB5F20000402: RIVER MERC LC SMA2						
	317U7Q3A3						
-100,000.000	CCP OIS R SOFR	0.0000	-268.25	0.00	0.00		268.25
99QAH69AE	CALL JAN 25 003.500 ED 010625	0.0000	-268.25	0.00	0.00	0.00	268.25
	HB5F20000402: RIVER MERC LC SMA2						
	317U7Q4A2						
-100,000.000	CCP OIS R SOFR	1.8988	-262.50	0.00	-1,898.85		-1,636.35
99QAH69MF	PUT JAN 25 003.840 ED 010625	1.8988	-262.50	0.00	-1,898.85	0.00	-1,636.35
	HB5F20000402: RIVER MERC LC SMA2						
	317U7QAA5						
-100,000.000	CCP OIS R SOFR	0.0000	-262.50	0.00	0.00		262.50
99QAH69AF	CALL JAN 25 003.490 ED 010625	0.0000	-262.50	0.00	0.00	0.00	262.50
	HB5F20000402: RIVER MERC LC SMA2						
	317U7QBA4						



Asset and Accrual Detail - By Asset type

Report ID: IACS0017

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Status: PRELIMINARY

HB5G2000000 - AGILIS LONG CR FND R

1/1/2025

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	0.6040	-275.00	0.00	-604.00		-329.00
99QAH69MQ	PUT JAN 25 004.071 ED 011325	0.6040	-275.00	0.00	-604.00	0.00	-329.00
	HB5F20000402: RIVER MERC LC SMA2						
	317U7S7A5						
-100,000.000	CCP OIS R SOFR	0.0209	-275.00	0.00	-20.93		254.07
99QAH69AQ	CALL JAN 25 003.721 ED 011325	0.0209	-275.00	0.00	-20.93	0.00	254.07
	HB5F20000402: RIVER MERC LC SMA2						
	317U7S8A4						
-100,000.000	CCP OIS R SOFR	0.6160	-272.50	0.00	-615.96		-343.46
99QAH69MT	PUT JAN 25 004.090 ED 011725	0.6160	-272.50	0.00	-615.96	0.00	-343.46
	HB5F20000402: RIVER MERC LC SMA2						
	317U7SOA6						
-100,000.000	CCP OIS R SOFR	0.0309	-272.50	0.00	-30.86		241.64
99QAH69AT	CALL JAN 25 003.690 ED 011725	0.0309	-272.50	0.00	-30.86	0.00	241.64
	HB5F20000402: RIVER MERC LC SMA2						
	317U7SPA5						
-100,000.000	CCP OIS R SOFR	0.2246	-307.50	0.00	-224.56		82.94
99QAH69MV	PUT JAN 25 004.275 ED 012125	0.2246	-307.50	0.00	-224.56	0.00	82.94
	HB5F20000402: RIVER MERC LC SMA2						
	317U7UDA3						
-100,000.000	CCP OIS R SOFR	0.2273	-307.50	0.00	-227.33		80.17
99QAH69AV	CALL JAN 25 003.875 ED 012125	0.2273	-307.50	0.00	-227.33	0.00	80.17
	HB5F20000402: RIVER MERC LC SMA2						
	317U7UEA2						
-100,000.000	CCP OIS R SOFR	0.3197	-302.50	0.00	-319.66		-17.16
99QAH69MX	PUT JAN 25 004.222 ED 012125	0.3197	-302.50	0.00	-319.66	0.00	-17.16
	HB5F20000402: RIVER MERC LC SMA2						
	317U7UVA3						
-100,000.000	CCP OIS R SOFR	0.1512	-302.50	0.00	-151.20		151.30
99QAH69AX	CALL JAN 25 003.822 ED 012125	0.1512	-302.50	0.00	-151.20	0.00	151.30
	HB5F20000402: RIVER MERC LC SMA2						
	317U7UWA2						
-100,000.000	CCP OIS R SOFR	0.2127	-325.00	0.00	-212.71		112.29
99QAH69MZ	PUT JAN 25 004.300 ED 012325	0.2127	-325.00	0.00	-212.71	0.00	112.29
	HB5F20000402: RIVER MERC LC SMA2						
	317U7UXA1						
-100,000.000	CCP OIS R SOFR	0.3011	-325.00	0.00	-301.12		23.88
99QAH69AZ	CALL JAN 25 003.900 ED 012325	0.3011	-325.00	0.00	-301.12	0.00	23.88
	HB5F20000402: RIVER MERC LC SMA2						
	317U7UYA0						



Asset and Accrual Detail - By Asset type

Report ID: IACS0017

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Status: PRELIMINARY

HB5G2000000 - AGILIS LONG CR FND R

1/1/2025

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	0.3319	-332.50	0.00	-331.94		0.56
99QAH79AA	CALL JAN 25 003.908 ED 012425	0.3319	-332.50	0.00	-331.94	0.00	0.56
	HB5F20000402: RIVER MERC LC SMA2						
	317U7VJA5						
-100,000.000	CCP OIS R SOFR	0.2132	-332.50	0.00	-213.23		119.27
99QAH79MA	PUT JAN 25 004.308 ED 012425	0.2132	-332.50	0.00	-213.23	0.00	119.27
	HB5F20000402: RIVER MERC LC SMA2						
	317U7VKA3						
-100,000.000	CCP OIS R SOFR	0.2831	-323.75	0.00	-283.09		40.66
99QAH79ML	PUT JAN 25 004.286 ED 012725	0.2831	-323.75	0.00	-283.09	0.00	40.66
	HB5F20000402: RIVER MERC LC SMA2						
	317U7VZA7						
-100,000.000	CCP OIS R SOFR	0.3271	-323.75	0.00	-327.07		-3.32
99QAH79AL	CALL JAN 25 003.886 ED 012725	0.3271	-323.75	0.00	-327.07	0.00	-3.32
	HB5F20000402: RIVER MERC LC SMA2						
	317U7W0A3						
200,000.000	CCP_CDS. SP UL THE AES CORPORA	4.5228	39,696.42	333.33	9,045.60		-30,650.82
NA9QKMUV6	REC 500BPS 2025 DEC 20	4.5228	39,696.42	333.33	9,045.60	0.00	-30,650.82
	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	1.2989	4,556.02	233.33	9,092.30		4,536.28
NA9QKT6N6	1.000% 00BPS 2026 JUN 20	1.2989	4,556.02	233.33	9,092.30	0.00	4,536.28
	HB5F20000402: RIVER MERC LC SMA2						
	SWPC0JYY5						
-700,000.000	CCP_CDS. SP UL GE CME	0.0000	-0.02	0.00	0.00		0.02
NA9QKT6P1	REC 100BPS 2026 JUN 20	0.0000	-0.02	0.00	0.00	0.00	0.02
	HB5F20000402: RIVER MERC LC SMA2						
	SWPC0JYY5						
200,000.000	CCP_CDS. SP UL AMERICAN INTERN	1.8185	0.01	66.67	3,637.00		3,636.99
NA9QM6U64	REC 100BPS 2027 DEC 20	1.8185	0.01	66.67	3,637.00	0.00	3,636.99
	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						



Asset and Accrual Detail - By Asset type

Report ID: IACS0017

Base Currency: USD

HB5G2000000 - AGILIS LONG CR FND R

1/1/2025

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
200,000.000 NA9QPPLY9	CCP_CDS. SP UL BANK OF AMERICA REC 100BPS 2028 JUN 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0LQA103242023744	1.8801 1.8801	0.01 0.01	66.67 66.67	3,760.20 3,760.20	0.00	3,760.19 3,760.19
-200,000.000 NA9QPYLZ6	CCP_CDS. SP UL BANK OF AMERICA REC 100BPS 2028 JUN 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0LQA103242023744	0.0000 0.0000	-2,943.02 -2,943.02	0.00 0.00	0.00 0.00	0.00	2,943.02 2,943.02
350,000.000 NA9QQDUW8	CCP_CDS. SP UL AT&T INC. CME 1.000% 00BPS 2028 JUN 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0LX5405312023104	1.6673 1.6673	0.01 0.01	116.67 116.67	5,835.55 5,835.55	0.00	5,835.54 5,835.54
-350,000.000 NA9QQDUX6	CCP_CDS. SP UL AT&T INC. CME REC 100BPS 2028 JUN 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0LX5405312023104	0.0000 0.0000	-2,076.71 -2,076.71	0.00 0.00	0.00 0.00	0.00	2,076.71 2,076.71
0.000 NA9QRG5V0	CCP_CDS. SP UL VERIZON COMMUNI VAR RT 00BPS 2024 DEC 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0M7M410162023653	0.0000 0.0000	0.00 0.00	-1.00 -1.00	0.00 0.00	0.00	0.00 0.00
100,000.000 NA9QRNWK9	CCP_CDS. SP UL FORD MOTOR COMP REC 500BPS 2028 DEC 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0M9M211092023101	13.6652 13.6652	10,110.14 10,110.14	166.67 166.67	13,665.20 13,665.20	0.00	3,555.06 3,555.06
-100,000.000 NA9QRNWM5	CCP_CDS. SP UL FORD MOTOR COMP REC 500BPS 2028 DEC 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0M9M211092023101	0.0000 0.0000	-0.01 -0.01	0.00 0.00	0.00 0.00	0.00	0.01 0.01
1,900,000.000 NA9QTPL65	CCP_CDX. SP UL CDX.NA.IG.43 CM REC 100BPS 2029 DEC 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0MWQ709202024922	2.2338 2.2338	42,883.24 42,883.24	633.33 633.33	42,442.20 42,442.20	0.01	-441.04 -441.04
-1,900,000.000 NA9QTPL73	CCP_CDX. SP UL CDX.NA.IG.43 CM REC 100BPS 2029 DEC 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0MWQ709202024922	0.0000 0.0000	-0.08 -0.08	0.00 0.00	0.00 0.00	0.00	0.08 0.08
100,000.000 NA9QMEYG1	CXT. SP UL CDX.NA.HY.37 R 500BPS 2026 DEC 20 HB5F20000402: RIVER MERC LC SMA2 SWPCNC956	9.0474 9.0474	7,178.27 7,178.27	10,361.13 10,361.13	9,047.41 9,047.41	0.00	1,869.14 1,869.14



Asset and Accrual Detail - By Asset type

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HB5G2000000 - AGILIS LONG CR FND R

1/1/2025

Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
-100,000.000	CXT_SP UL CDX.NA.HY.37	0.0000	0.00	0.00	0.00		0.00
NA9QMEYJ5	R 500BPS 2026 DEC 20	0.0000	0.00	0.00	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
	SWPCNC956						
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	36.7576	0.00	5,126.27	183,787.89		183,787.89
NA9QRJ460	PAY 2.06% 2053 OCT 27	36.7576	0.00	5,126.27	183,787.89	0.06	183,787.89
	HB5F20000402: RIVER MERC LC SMA2						
	SWU01YAJ010252023328						
-500,000.000	CCP_IRS_R USD-SOFR-COMPOUND C	0.0000	0.00	-1,827.45	0.00		0.00
NA9QRJ478	PAY 2.06% 2053 OCT 27	0.0000	0.00	-1,827.45	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
	SWU01YAJ010252023328						
-500,000.000	CCP_IRS_R USD-SOFR-COMPOUND C	0.0000	-0.01	-9,479.17	0.00		0.01
NA9QRYY72	PAY 3.5% 2054 JUN 20	0.0000	-0.01	-9,479.17	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWU0206W912272023522						



Asset and Accrual Detail - By Asset type

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HB5G2000000 - AGILIS LONG CR FND R

1/1/2025

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	7.6200	14,617.90	13,695.55	38,100.19		23,482.29
NA9QRY64	PAY 3.5% 2054 JUN 20	7.6200	14,617.90	13,695.55	38,100.19	0.01	23,482.29
	HB5F20000402: RIVER MERC LC SMA2						
	SWU0206W912272023522						
-1,400,000.000	CCP_IRS._R USD-SOFR-COMPOUND C	0.0000	-0.01	-8,985.73	0.00		0.01
NA9QR3275	PAY 3.73% 2030 OCT 31	0.0000	-0.01	-8,985.73	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWU02158101232024644						
1,400,000.000	CCP_IRS. R USD-SOFR-COMPOUND C	1.6467	0.01	11,088.65	23,054.30		23,054.29
NA9QR3267	PAY 3.73% 2030 OCT 31	1.6467	0.01	11,088.65	23,054.30	0.01	23,054.29
	HB5F20000402: RIVER MERC LC SMA2						
	SWU02158101232024644						
-800,000.000	CCP_IRS._R USD-SOFR-COMPOUND C	0.0000	-0.01	-5,141.48	0.00		0.01
NA9QR4PW3	PAY 3.73% 2030 OCT 31	0.0000	-0.01	-5,141.48	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWU021B8401252024756						
800,000.000	CCP_IRS. R USD-SOFR-COMPOUND C	1.6213	0.01	6,336.37	12,970.75		12,970.74
NA9QR4PT0	PAY 3.73% 2030 OCT 31	1.6213	0.01	6,336.37	12,970.75	0.00	12,970.74
	HB5F20000402: RIVER MERC LC SMA2						
	SWU021B8401252024756						
150,000.000	CCP_IRS. P USD-SOFR-COMPOUND C	-4.4269	0.01	824.83	-6,640.29		-6,640.30
NA9QT0QZ1	REC 3.54% 2034 NOV 06	-4.4269	0.01	824.83	-6,640.29	0.00	-6,640.30
	HB5F20000402: RIVER MERC LC SMA2						
	SWU02CFC711042024874						
-150,000.000	CCP_IRS._P USD-SOFR-COMPOUND C	0.0000	-0.01	-1,065.84	0.00		0.01
NA9QT0Q08	REC 3.54% 2034 NOV 06	0.0000	-0.01	-1,065.84	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWU02CFC711042024874						
100,000.000	CCP_IRS. P USD-SOFR-COMPOUND C	-1.7608	0.01	515.47	-1,760.84		-1,760.85
NA9QT11Z6	REC 3.87% 2034 NOV 14	-1.7608	0.01	515.47	-1,760.84	0.00	-1,760.85
	HB5F20000402: RIVER MERC LC SMA2						
	SWU02CM4711122024908						
-100,000.000	CCP_IRS._P USD-SOFR-COMPOUND C	0.0000	-0.01	-606.51	0.00		0.01
NA9QT1103	REC 3.87% 2034 NOV 14	0.0000	-0.01	-606.51	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWU02CM4711122024908						
100,000.000	CCP_IRS. P USD-SOFR-COMPOUND C	-1.8094	0.01	514.67	-1,809.35		-1,809.36
NA9QT1111	REC 3.86% 2034 NOV 14	-1.8094	0.01	514.67	-1,809.35	0.00	-1,809.36
	HB5F20000402: RIVER MERC LC SMA2						
	SWU02CM5411122024909						



Asset and Accrual Detail - By Asset type

Report ID: IACS0017
Base Currency: USD

HB5G2000000 - AGILIS LONG CR FND R

1/1/2025

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
-100,000.000 NA9QT1129	CCP_IRS_P USD-SOFR-COMPOUND C REC 3.86% 2034 NOV 14 HB5F20000402: RIVER MERC LC SMA2 SWU02CM5411122024909	0.0000 0.0000	-0.01 -0.01	-606.51 -606.51	0.00 0.00	0.00	0.01 0.01
100,000.000 NA9QT22T7	CCP_IRS_P USD-SOFR-COMPOUND C REC 3.79% 2034 NOV 19 HB5F20000402: RIVER MERC LC SMA2 SWU02CPX011152024104	-2.3601 -2.3601	0.01 0.01	452.99 452.99	-2,360.09 -2,360.09	0.00	-2,360.10 -2,360.10
-100,000.000 NA9QT22W0	CCP_IRS_P USD-SOFR-COMPOUND C REC 3.79% 2034 NOV 19 HB5F20000402: RIVER MERC LC SMA2 SWU02CPX011152024104	0.0000 0.0000	-0.01 -0.01	-542.65 -542.65	0.00 0.00	0.00	0.01 0.01
100,000.000 NA9QT3EC9	CCP_IRS_P USD-SOFR-COMPOUND C REC 3.87% 2034 NOV 20 HB5F20000402: RIVER MERC LC SMA2 SWU02CR6711182024880	-1.7727 -1.7727	0.01 0.01	450.92 450.92	-1,772.71 -1,772.71	0.00	-1,772.72 -1,772.72
-100,000.000 NA9QT3ED7	CCP_IRS_P USD-SOFR-COMPOUND C REC 3.87% 2034 NOV 20 HB5F20000402: RIVER MERC LC SMA2 SWU02CR6711182024880	0.0000 0.0000	-0.01 -0.01	-529.89 -529.89	0.00 0.00	0.00	0.01 0.01
100,000.000 NA9QUCTM9	CCP_IRS_P USD-SOFR-COMPOUND C REC 4.02% 2034 DEC 30 HB5F20000402: RIVER MERC LC SMA2 SWU02E12012262024466	-0.5696 -0.5696	0.01 0.01	22.31 22.31	-569.56 -569.56	0.00	-569.57 -569.57
-100,000.000 NA9QUCTN7	CCP_IRS_P USD-SOFR-COMPOUND C REC 4.02% 2034 DEC 30 HB5F20000402: RIVER MERC LC SMA2 SWU02E12012262024466	0.0000 0.0000	-0.01 -0.01	-24.28 -24.28	0.00 0.00	0.00	0.01 0.01
100,000.000 00206RMN9	AT&T INC 3.800% 12/01/2057 DD 06/01/21 HB5F20000402: RIVER MERC LC SMA2	69.1341 69.1341	82,046.34 82,046.34	316.82 316.82	69,134.11 69,134.11	0.02	-12,912.23 -12,912.23
100,000.000 015271AX7	ALEXANDRIA REAL ESTATE EQUITIE 3.000% 05/18/2051 DD 02/18/21 HB5F20000402: RIVER MERC LC SMA2	61.3167 61.3167	99,622.37 99,622.37	358.15 358.15	61,316.66 61,316.66	0.02	-38,305.71 -38,305.71
1,000,000.000 01F060626	COMMIT TO PUR FNMA SF MTG 6.000% 02/01/2055 DD 02/01/25 HB5F20000402: RIVER MERC LC SMA2	100.4187 100.4187	1,006,640.63 1,006,640.63	0.00 0.00	1,004,187.38 1,004,187.38	0.34	-2,453.25 -2,453.25
1,000,000.000 01F062622	COMMIT TO PUR FNMA SF MTG 6.500% 02/01/2055 DD 02/01/25 HB5F20000402: RIVER MERC LC SMA2	102.0543 102.0543	1,018,339.84 1,018,339.84	0.00 0.00	1,020,542.74 1,020,542.74	0.35	2,202.90 2,202.90



Asset and Accrual Detail - By Asset type

Report ID: IACS0017

Base Currency: USD

Status: PRELIMINARY

HB5G2000000 - AGILIS LONG CR FND R

1/1/2025

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	ALTRIA GROUP INC	68.0378	163,833.60	3,023.70	136,075.55		-27,758.05
02209SBN2	3.700% 02/04/2051 DD 02/04/21	68.0378	163,833.60	3,023.70	136,075.55	0.05	-27,758.05
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	AMGEN INC	96.4628	199,718.71	3,735.57	192,925.69		-6,793.02
031162DT4	5.650% 03/02/2053 DD 03/02/23	96.4628	199,718.71	3,735.57	192,925.69	0.07	-6,793.02
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	APPALACHIAN POWER CO	94.1519	99,793.08	1,875.30	94,151.91		-5,641.17
037735DA2	4.500% 08/01/2032 DD 08/01/22	94.1519	99,793.08	1,875.30	94,151.91	0.03	-5,641.17
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	ARES FINANCE CO IV LLC 144A	70.1280	97,913.32	1,520.73	70,127.99		-27,785.33
039936AA7	3.650% 02/01/2052 DD 01/21/22	70.1280	97,913.32	1,520.73	70,127.99	0.02	-27,785.33
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	BETH ISRAEL LAHEY HEALTH INC	61.0542	100,000.00	1,540.32	61,054.23		-38,945.77
08661UAB2	3.080% 07/01/2051 DD 11/16/21	61.0542	100,000.00	1,540.32	61,054.23	0.02	-38,945.77
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	BIO-RAD LABORATORIES INC	89.5806	99,799.38	1,089.78	89,580.57		-10,218.81
090572AQ1	3.700% 03/15/2032 DD 03/02/22	89.5806	99,799.38	1,089.78	89,580.57	0.03	-10,218.81
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	BOARDWALK PIPELINES LP	87.3666	99,925.97	1,200.16	87,366.61		-12,559.36
096630AJ7	3.600% 09/01/2032 DD 02/16/22	87.3666	99,925.97	1,200.16	87,366.61	0.03	-12,559.36
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	BOEING CO/THE	90.7814	199,921.58	3,020.97	181,562.80		-18,358.78
097023DC6	3.625% 02/01/2031 DD 11/02/20	90.7814	199,921.58	3,020.97	181,562.80	0.06	-18,358.78
	HB5F20000402: RIVER MERC LC SMA2						
300,000.000	BOEING CO/THE	106.4917	300,000.00	3,429.11	319,475.03		19,475.03
097023DT9	6.858% 05/01/2054 DD 11/01/24	106.4917	300,000.00	3,429.11	319,475.03	0.11	19,475.03
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	BOSTON GAS CO 144A	89.0962	100,000.00	1,096.00	89,096.24		-10,903.76
100743AM5	3.757% 03/16/2032 DD 03/16/22	89.0962	100,000.00	1,096.00	89,096.24	0.03	-10,903.76
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	CVS HEALTH CORP	88.8243	95,891.03	2,041.56	88,824.28		-7,066.75
126650DV9	5.625% 02/21/2053 DD 02/21/23	88.8243	95,891.03	2,041.56	88,824.28	0.03	-7,066.75
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	CVS HEALTH CORP	91.1540	198,159.37	1,000.06	182,308.01		-15,851.36
126650EA4	6.000% 06/01/2063 DD 06/02/23	91.1540	198,159.37	1,000.06	182,308.01	0.06	-15,851.36
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	CHARTER COMMUNICATIONS OPERATI	60.3582	58,751.91	962.40	60,358.16		1,606.25
161175BY9	3.850% 04/01/2061 DD 12/04/20	60.3582	58,751.91	962.40	60,358.16	0.02	1,606.25
	HB5F20000402: RIVER MERC LC SMA2						



Asset and Accrual Detail - By Asset type

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HB5G2000000 - AGILIS LONG CR FND R

1/1/2025

Shares/Par Security ID	Description Link Ref	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 16412XAL9	CHENIERE CORPUS CHRISTI HOLDIN 2.742% 12/31/2039 DD 12/31/21 HB5F20000402: RIVER MERC LC SMA2	79.7074 79.7074	100,000.00 100,000.00	14.74 14.74	79,707.36 79,707.36	0.03	-20,292.64 -20,292.64
100,000.000 18013RAB3	CLAREMONT MCKENNA COLLEGE 3.775% 01/01/2122 DD 01/26/22 HB5F20000402: RIVER MERC LC SMA2	64.7642 64.7642	100,000.00 100,000.00	1,888.00 1,888.00	64,764.24 64,764.24	0.02	-35,235.76 -35,235.76
100,000.000 20268JAT0	COMMONSPIRIT HEALTH 5.548% 12/01/2054 DD 03/20/24 HB5F20000402: RIVER MERC LC SMA2	95.6481 95.6481	100,000.00 100,000.00	447.30 447.30	95,648.13 95,648.13	0.03	-4,351.87 -4,351.87
100,000.000 210385AF7	CONSTELLATION ENERGY GENERATIO 5.750% 03/15/2054 DD 03/15/24 HB5F20000402: RIVER MERC LC SMA2	97.3486 97.3486	99,902.04 99,902.04	1,677.17 1,677.17	97,348.62 97,348.62	0.03	-2,553.42 -2,553.42
200,000.000 26441CBU8	DUKE ENERGY CORP 5.000% 08/15/2052 DD 08/11/22 HB5F20000402: RIVER MERC LC SMA2	87.4056 87.4056	199,203.95 199,203.95	3,790.32 3,790.32	174,811.15 174,811.15	0.06	-24,392.80 -24,392.80
100,000.000 26444HAN1	DUKE ENERGY FLORIDA LLC 5.950% 11/15/2052 DD 11/10/22 HB5F20000402: RIVER MERC LC SMA2	101.8127 101.8127	99,379.52 99,379.52	760.17 760.17	101,812.67 101,812.67	0.03	2,433.15 2,433.15
100,000.000 26885BAL4	EQM MIDSTREAM PARTNERS LP 144A 4.750% 01/15/2031 DD 01/08/21 HB5F20000402: RIVER MERC LC SMA2	94.0430 94.0430	100,000.00 100,000.00	2,196.10 2,196.10	94,042.96 94,042.96	0.03	-5,957.04 -5,957.04
200,000.000 29273RBL2	ENERGY TRANSFER LP 5.300% 04/15/2047 DD 01/17/17 HB5F20000402: RIVER MERC LC SMA2	88.5690 88.5690	171,912.38 171,912.38	2,250.72 2,250.72	177,137.98 177,137.98	0.06	5,225.60 5,225.60
300,000.000 29273VAW0	ENERGY TRANSFER LP 5.950% 05/15/2054 DD 01/25/24 HB5F20000402: RIVER MERC LC SMA2	96.6748 96.6748	298,555.02 298,555.02	2,280.66 2,280.66	290,024.26 290,024.26	0.10	-8,530.76 -8,530.76
100,000.000 29364WBD9	ENTERGY LOUISIANA LLC 2.900% 03/15/2051 DD 03/06/20 HB5F20000402: RIVER MERC LC SMA2	61.5831 61.5831	103,991.72 103,991.72	854.36 854.36	61,583.14 61,583.14	0.02	-42,408.58 -42,408.58
100,000.000 29364WBN7	ENTERGY LOUISIANA LLC 5.700% 03/15/2054 DD 03/08/24 HB5F20000402: RIVER MERC LC SMA2	98.9012 98.9012	99,858.99 99,858.99	1,662.19 1,662.19	98,901.18 98,901.18	0.03	-957.81 -957.81
100,000.000 29366MAB4	ENTERGY ARKANSAS LLC 2.650% 06/15/2051 DD 09/11/20 HB5F20000402: RIVER MERC LC SMA2	59.0788 59.0788	99,640.66 99,640.66	121.04 121.04	59,078.83 59,078.83	0.02	-40,561.83 -40,561.83
100,000.000 30303M8K1	META PLATFORMS INC 4.650% 08/15/2062 DD 08/09/22 HB5F20000402: RIVER MERC LC SMA2	85.2027 85.2027	99,827.63 99,827.63	1,762.70 1,762.70	85,202.72 85,202.72	0.03	-14,624.91 -14,624.91



Asset and Accrual Detail - By Asset type

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HB5G2000000 - AGILIS LONG CR FND R

1/1/2025

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	META PLATFORMS INC	100.1727	99,731.05	715.51	100,172.75		441.70
30303M8Q8	5.600% 05/15/2053 DD 05/03/23	100.1727	99,731.05	715.51	100,172.75	0.03	441.70
	HB5F20000402: RIVER MERC LC SMA2						
235,407.893	FHLMC POOL #SD-8403	102.1472	240,450.65	1,275.03	240,462.55		11.90
3132DWKQ5	6.500% 02/01/2054 DD 01/01/24	102.1472	240,450.65	1,275.03	240,462.55	0.08	11.90
	HB5F20000402: RIVER MERC LC SMA2						
90,744.073	FNMA POOL #0DA9685	100.5376	91,754.49	453.84	91,231.95		-522.54
3140YXXP1	6.000% 02/01/2054 DD 02/01/24	100.5376	91,754.49	453.84	91,231.95	0.03	-522.54
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	FLEX INTERMEDIATE HOLDCO 144A	85.4132	100,005.57	18.08	85,413.20		-14,592.37
33939HAA7	3.363% 06/30/2031 DD 05/28/21	85.4132	100,005.57	18.08	85,413.20	0.03	-14,592.37
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	FORD MOTOR CREDIT CO LLC	97.8019	199,807.07	3,811.22	195,603.81		-4,203.26
345397E66	6.125% 03/08/2034 DD 03/08/24	97.8019	199,807.07	3,811.22	195,603.81	0.07	-4,203.26
	HB5F20000402: RIVER MERC LC SMA2						
50,000.000	FREEDOM MORTGAGE CORP 144A	100.0169	46,500.38	1,531.00	50,008.45		3,508.07
35640YAJ6	6.625% 01/15/2027 DD 07/15/23	100.0169	46,500.38	1,531.00	50,008.45	0.02	3,508.07
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	GAINESVILLE & HALL CNTY GA HOS	62.8378	100,000.00	1,136.54	62,837.82		-37,162.18
362762QT6	3.000% 02/15/2054 DD 09/09/21	62.8378	100,000.00	1,136.54	62,837.82	0.02	-37,162.18
	HB5F20000402: RIVER MERC LC SMA2						
50,000.000	GEORGIA POWER CO	67.5212	49,955.65	478.40	33,760.62		-16,195.03
373334KP5	3.250% 03/15/2051 DD 02/26/21	67.5212	49,955.65	478.40	33,760.62	0.01	-16,195.03
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	GEORGIA POWER CO	99.3095	199,410.02	3,062.91	198,618.98		-791.04
373334KW0	5.250% 03/15/2034 DD 02/23/24	99.3095	199,410.02	3,062.91	198,618.98	0.07	-791.04
	HB5F20000402: RIVER MERC LC SMA2						
300,000.000	GLENCORE FUNDING LLC 144A	71.8155	299,916.58	2,093.70	215,446.49		-84,470.09
378272BC1	3.875% 04/27/2051 DD 04/27/21	71.8155	299,916.58	2,093.70	215,446.49	0.07	-84,470.09
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	GOLDEN ST TOBACCO SECURITIZATI	74.0723	151,936.08	702.46	148,144.66		-3,791.42
38122ND66	4.214% 06/01/2050 DD 12/15/21	74.0723	151,936.08	702.46	148,144.66	0.05	-3,791.42
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	HCA INC	77.9160	101,267.40	1,348.91	77,915.95		-23,351.45
404119CL1	4.625% 03/15/2052 DD 03/15/23	77.9160	101,267.40	1,348.91	77,915.95	0.03	-23,351.45
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	HCA INC	95.5304	198,788.36	3,050.30	191,060.73		-7,727.63
404119CW7	6.100% 04/01/2064 DD 02/23/24	95.5304	198,788.36	3,050.30	191,060.73	0.07	-7,727.63
	HB5F20000402: RIVER MERC LC SMA2						

HB5G2000000 - AGILIS LONG CR FND R

1/1/2025

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	HOME DEPOT INC/THE	61.0643	198,020.45	1,619.24	122,128.50		-75,891.95
437076CK6	2.750% 09/15/2051 DD 09/21/21	61.0643	198,020.45	1,619.24	122,128.50	0.04	-75,891.95
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	HOME DEPOT INC/THE	91.1883	197,387.00	2,914.82	182,376.57		-15,010.43
437076CT7	4.950% 09/15/2052 DD 09/19/22	91.1883	197,387.00	2,914.82	182,376.57	0.06	-15,010.43
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	HOST HOTELS & RESORTS LP	90.5689	99,756.80	1,030.54	90,568.88		-9,187.92
44107TAZ9	3.500% 09/15/2030 DD 08/20/20	90.5689	99,756.80	1,030.54	90,568.88	0.03	-9,187.92
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	INTEGRIS BAPTIST MEDICAL CENTE	72.5924	100,000.00	1,468.78	72,592.39		-27,407.61
45834QAA7	3.875% 08/15/2050 DD 10/13/20	72.5924	100,000.00	1,468.78	72,592.39	0.02	-27,407.61
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	INTERNATIONAL BUSINESS MACHINE	89.1025	98,665.75	2,107.26	89,102.54		-9,563.21
459200KV2	4.900% 07/27/2052 DD 07/27/22	89.1025	98,665.75	2,107.26	89,102.54	0.03	-9,563.21
	HB5F20000402: RIVER MERC LC SMA2						
300,000.000	LOWE'S COS INC	96.8214	288,056.89	5,122.92	290,464.17		2,407.28
548661EN3	5.800% 09/15/2062 DD 09/08/22	96.8214	288,056.89	5,122.92	290,464.17	0.10	2,407.28
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	MDC HOLDINGS INC	74.6219	100,000.00	1,599.28	74,621.91		-25,378.09
552676AV0	3.966% 08/06/2061 DD 08/06/21	74.6219	100,000.00	1,599.28	74,621.91	0.03	-25,378.09
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	MPLX LP	96.4648	199,100.20	3,299.82	192,929.67		-6,170.53
55336VBU3	4.950% 09/01/2032 DD 08/11/22	96.4648	199,100.20	3,299.82	192,929.67	0.07	-6,170.53
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	WARNERMEDIA HOLDINGS INC	74.6538	100,000.00	1,513.72	74,653.79		-25,346.21
55903VBE2	5.141% 03/15/2052 DD 03/15/23	74.6538	100,000.00	1,513.72	74,653.79	0.03	-25,346.21
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	WARNERMEDIA HOLDINGS INC	73.8361	209,725.74	3,174.46	147,672.10		-62,053.64
55903VBF9	5.391% 03/15/2062 DD 03/15/23	73.8361	209,725.74	3,174.46	147,672.10	0.05	-62,053.64
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	NATIONAL HEALTH INVESTORS INC	85.9409	99,487.12	1,249.38	85,940.87		-13,546.25
63633DAF1	3.000% 02/01/2031 DD 01/26/21	85.9409	99,487.12	1,249.38	85,940.87	0.03	-13,546.25
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	OCCIDENTAL PETROLEUM CORP	98.5655	196,471.20	3,650.70	197,130.96		659.76
674599DJ1	6.200% 03/15/2040 DD 09/15/19	98.5655	196,471.20	3,650.70	197,130.96	0.07	659.76
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	OCCIDENTAL PETROLEUM CORP	114.2052	111,843.80	4,103.60	114,205.22		2,361.42
674599EA9	8.875% 07/15/2030 DD 07/13/20	114.2052	111,843.80	4,103.60	114,205.22	0.04	2,361.42
	HB5F20000402: RIVER MERC LC SMA2						



Asset and Accrual Detail - By Asset type

Report ID: IACS0017

Base Currency: USD

Status: PRELIMINARY

HB5G2000000 - AGILIS LONG CR FND R

1/1/2025

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
300,000.000	ORACLE CORP	72.0159	299,458.89	3,279.84	216,047.62		-83,411.27
68389XCB9	4.100% 03/25/2061 DD 03/24/21	72.0159	299,458.89	3,279.84	216,047.62	0.07	-83,411.27
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	PACIFIC GAS AND ELECTRIC CO	79.9051	93,806.41	1,265.96	79,905.14		-13,901.27
694308HL4	4.300% 03/15/2045 DD 11/06/14	79.9051	93,806.41	1,265.96	79,905.14	0.03	-13,901.27
	HB5F20000402: RIVER MERC LC SMA2						
50,000.000	PACIFIC GAS AND ELECTRIC CO	68.6373	32,083.60	726.57	34,318.67		2,235.07
694308JJ7	3.500% 08/01/2050 DD 06/19/20	68.6373	32,083.60	726.57	34,318.67	0.01	2,235.07
	HB5F20000402: RIVER MERC LC SMA2						
400,000.000	PACIFICORP	59.5767	397,165.86	530.06	238,306.87		-158,858.99
695114CY2	2.900% 06/15/2052 DD 07/09/21	59.5767	397,165.86	530.06	238,306.87	0.08	-158,858.99
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	PACIFICORP	93.5034	199,912.00	1,405.63	187,006.79		-12,905.21
695114DA3	5.500% 05/15/2054 DD 05/17/23	93.5034	199,912.00	1,405.63	187,006.79	0.06	-12,905.21
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	PIEDMONT OPERATING PARTNERSHIP	85.7746	99,141.49	1,194.13	85,774.59		-13,366.90
720198AE0	3.150% 08/15/2030 DD 08/12/20	85.7746	99,141.49	1,194.13	85,774.59	0.03	-13,366.90
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	SLM CORP	95.4442	99,779.75	512.12	95,444.16		-4,335.59
78442PGEO	3.125% 11/02/2026 DD 11/01/21	95.4442	99,779.75	512.12	95,444.16	0.03	-4,335.59
	HB5F20000402: RIVER MERC LC SMA2						
150,000.000	SABRA HEALTH CARE LP	85.8200	149,064.53	399.90	128,729.96		-20,334.57
78574MAA1	3.200% 12/01/2031 DD 09/30/21	85.8200	149,064.53	399.90	128,729.96	0.04	-20,334.57
	HB5F20000402: RIVER MERC LC SMA2						
300,000.000	SAN DIEGO GAS & ELECTRIC CO	94.4775	296,938.79	4,012.70	283,432.38		-13,506.41
797440CD4	5.350% 04/01/2053 DD 03/10/23	94.4775	296,938.79	4,012.70	283,432.38	0.10	-13,506.41
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	SIERRA PACIFIC POWER CO	100.1765	198,762.32	3,441.74	200,353.06		1,590.74
826418BQ7	5.900% 03/15/2054 DD 03/15/24	100.1765	198,762.32	3,441.74	200,353.06	0.07	1,590.74
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	SYNCHRONY FINANCIAL	103.2497	199,424.62	6,002.96	206,499.38		7,074.76
87165BAU7	7.250% 02/02/2033 DD 02/02/23	103.2497	199,424.62	6,002.96	206,499.38	0.07	7,074.76
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	T-MOBILE USA INC	66.0654	99,814.14	1,250.93	66,065.37		-33,748.77
87264ABN4	3.300% 02/15/2051 DD 02/15/21	66.0654	99,814.14	1,250.93	66,065.37	0.02	-33,748.77
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	T-MOBILE USA INC	66.2281	99,765.75	460.08	66,228.07		-33,537.68
87264ABY0	3.600% 11/15/2060 DD 05/15/21	66.2281	99,765.75	460.08	66,228.07	0.02	-33,537.68
	HB5F20000402: RIVER MERC LC SMA2						



Asset and Accrual Detail - By Asset type

Report ID: IACS0017

Base Currency: USD

Status: PRELIMINARY

HB5G2000000 - AGILIS LONG CR FND R

1/1/2025

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	T-MOBILE USA INC	97.0040	99,734.85	2,612.30	97,004.05		-2,730.80
87264ACW3	5.650% 01/15/2053 DD 09/15/22	97.0040	99,734.85	2,612.30	97,004.05	0.03	-2,730.80
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	TARGA RESOURCES PARTNERS LP /	90.9862	100,000.00	1,849.10	90,986.22		-9,013.78
87612BBU5	4.000% 01/15/2032 DD 02/02/21	90.9862	100,000.00	1,849.10	90,986.22	0.03	-9,013.78
	HB5F20000402: RIVER MERC LC SMA2						
1,200,000.000	U S TREASURY BOND	73.4570	888,616.86	13,793.48	881,484.37		-7,132.49
912810SA7	3.000% 02/15/2048 DD 02/15/18	73.4570	888,616.86	13,793.48	881,484.37	0.30	-7,132.49
	HB5F20000402: RIVER MERC LC SMA2						
1,800,000.000	U S TREASURY BOND	73.1406	1,327,853.74	20,690.22	1,316,531.25		-11,322.49
912810SD1	3.000% 08/15/2048 DD 08/15/18	73.1406	1,327,853.74	20,690.22	1,316,531.25	0.45	-11,322.49
	HB5F20000402: RIVER MERC LC SMA2						
400,000.000	U S TREASURY BOND	62.0156	250,360.84	3,448.37	248,062.50		-2,298.34
912810SJ8	2.250% 08/15/2049 DD 08/15/19	62.0156	250,360.84	3,448.37	248,062.50	0.08	-2,298.34
	HB5F20000402: RIVER MERC LC SMA2						
368,235.000	US TREAS-CPI INFLAT	58.3185	216,946.15	347.72	214,749.30		-2,196.85
912810SM1	0.250% 02/15/2050 DD 02/15/20	58.3185	216,946.15	347.72	214,749.30	0.07	-2,196.85
	HB5F20000402: RIVER MERC LC SMA2						
121,240.992	US TREAS-CPI INFLAT	55.0348	67,575.63	57.24	66,724.71		-850.92
912810SV1	0.125% 02/15/2051 DD 02/15/21	55.0348	67,575.63	57.24	66,724.71	0.02	-850.92
	HB5F20000402: RIVER MERC LC SMA2						
3,400,000.000	U S TREASURY BOND	71.2695	2,432,326.65	30,939.54	2,423,164.05		-9,162.60
912810TF5	2.375% 02/15/2042 DD 02/15/22	71.2695	2,432,326.65	30,939.54	2,423,164.05	0.82	-9,162.60
	HB5F20000402: RIVER MERC LC SMA2						
1,800,000.000	U S TREASURY BOND	82.6367	1,493,271.95	23,276.50	1,487,460.94		-5,811.01
912810TK4	3.375% 08/15/2042 DD 08/15/22	82.6367	1,493,271.95	23,276.50	1,487,460.94	0.51	-5,811.01
	HB5F20000402: RIVER MERC LC SMA2						
1,600,000.000	U S TREASURY BOND	90.0742	1,446,122.67	8,662.98	1,441,187.50		-4,935.17
912810TM0	4.000% 11/15/2042 DD 11/15/22	90.0742	1,446,122.67	8,662.98	1,441,187.50	0.49	-4,935.17
	HB5F20000402: RIVER MERC LC SMA2						
730,000.000	U S TREASURY BOND	94.1914	690,345.84	12,236.92	687,597.26		-2,748.58
912810TU2	4.375% 08/15/2043 DD 08/15/23	94.1914	690,345.84	12,236.92	687,597.26	0.23	-2,748.58
	HB5F20000402: RIVER MERC LC SMA2						
1,500,000.000	U S TREASURY BOND	98.8398	1,489,139.60	9,644.34	1,482,597.66		-6,541.94
912810TW8	4.750% 11/15/2043 DD 11/15/23	98.8398	1,489,139.60	9,644.34	1,482,597.66	0.50	-6,541.94
	HB5F20000402: RIVER MERC LC SMA2						
75,000.000	U S TREASURY BOND	91.4844	76,192.97	1,184.66	68,613.28		-7,579.69
912810UC0	4.250% 08/15/2054 DD 08/15/24	91.4844	76,192.97	1,184.66	68,613.28	0.02	-7,579.69
	HB5F20000402: RIVER MERC LC SMA2						



Asset and Accrual Detail - By Asset type

Report ID: IACS0017

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Status: PRELIMINARY

HB5G2000000 - AGILIS LONG CR FND R

1/1/2025

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	U S TREASURY BOND	90.5938	90,396.86	1,558.08	90,593.75		196.89
912810UD8	4.125% 08/15/2044 DD 08/15/24	90.5938	90,396.86	1,558.08	90,593.75	0.03	196.89
	HB5F20000402: RIVER MERC LC SMA2						
3,843,000.000	U S TREASURY NOTE	97.5352	3,720,699.76	20,581.81	3,748,276.05		27,576.29
91282CFV8	4.125% 11/15/2032 DD 11/15/22	97.5352	3,720,699.76	20,581.81	3,748,276.05	1.28	27,576.29
	HB5F20000402: RIVER MERC LC SMA2						
-3,843,000.000	U S TREASURY NOTE	97.5352	-4,028,758.80	-20,581.81	-3,748,276.05		280,482.75
91282CFV8	4.125% 11/15/2032 DD 11/15/22	97.5352	-4,028,758.80	-20,581.81	-3,748,276.05	-1.28	280,482.75
	HB5F20000402: RIVER MERC LC SMA2						
500,000.000	U S TREASURY NOTE	95.1836	476,688.01	7,316.30	475,917.97		-770.04
91282CHT1	3.875% 08/15/2033 DD 08/15/23	95.1836	476,688.01	7,316.30	475,917.97	0.16	-770.04
	HB5F20000402: RIVER MERC LC SMA2						
1,100,000.000	U S TREASURY NOTE	95.7539	1,058,317.82	17,087.59	1,053,292.97		-5,024.85
91282CJZ5	4.000% 02/15/2034 DD 02/15/24	95.7539	1,058,317.82	17,087.59	1,053,292.97	0.36	-5,024.85
	HB5F20000402: RIVER MERC LC SMA2						
700,000.000	U S TREASURY NOTE	94.5781	660,516.09	10,614.13	662,046.88		1,530.79
91282CLF6	3.875% 08/15/2034 DD 08/15/24	94.5781	660,516.09	10,614.13	662,046.88	0.23	1,530.79
	HB5F20000402: RIVER MERC LC SMA2						
27,000.000	VERIZON COMMUNICATIONS INC	69.1928	26,954.87	252.46	18,682.05		-8,272.82
92343VGL2	2.850% 09/03/2041 DD 09/03/21	69.1928	26,954.87	252.46	18,682.05	0.01	-8,272.82
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	VIRGINIA ELECTRIC AND POWER CO	56.3411	197,126.62	223.89	112,682.16		-84,444.46
927804GDO	2.450% 12/15/2050 DD 12/15/20	56.3411	197,126.62	223.89	112,682.16	0.04	-84,444.46
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	ARES FINANCE CO III LLC 144A	95.8245	100,000.00	22.18	95,824.48		-4,175.52
04018VAA1	VAR RT 06/30/2051 DD 06/30/21	95.8245	100,000.00	22.18	95,824.48	0.03	-4,175.52
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	CITIZENS FINANCIAL GROUP INC	101.5377	200,000.00	5,149.80	203,075.36		3,075.36
174610BF1	VAR RT 01/23/2030 DD 01/23/24	101.5377	200,000.00	5,149.80	203,075.36	0.07	3,075.36
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	DOMINION ENERGY INC	97.0522	100,000.00	923.52	97,052.23		-2,947.77
25746UDM8	VAR RT 12/31/2049 DD 12/09/21	97.0522	100,000.00	923.52	97,052.23	0.03	-2,947.77
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	EDISON INTERNATIONAL	98.6078	200,000.00	3,165.36	197,215.62		-2,784.38
281020AS6	VAR RT 12/31/2049 DD 03/09/21	98.6078	200,000.00	3,165.36	197,215.62	0.07	-2,784.38
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	EDISON INTERNATIONAL	97.4727	100,000.00	1,472.22	97,472.69		-2,527.31
281020AT4	VAR RT 12/31/2049 DD 11/12/21	97.4727	100,000.00	1,472.22	97,472.69	0.03	-2,527.31
	HB5F20000402: RIVER MERC LC SMA2						



Asset and Accrual Detail - By Asset type

Report ID: IACS0017

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HB5G2000000 - AGILIS LONG CR FND R

1/1/2025

Shares/Par Security ID	Description Link Ref	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	GLOBAL ATLANTIC FIN CO 144A	96.5772	100,000.00	998.04	96,577.18		-3,422.82
37959GAC1	VAR RT 10/15/2051 DD 07/06/21 HB5F20000402: RIVER MERC LC SMA2	96.5772	100,000.00	998.04	96,577.18	0.03	-3,422.82
200,000.000	MORGAN STANLEY	81.5847	200,000.00	1,379.85	163,169.30		-36,830.70
6174468U6	VAR RT 02/13/2032 DD 11/13/20 HB5F20000402: RIVER MERC LC SMA2	81.5847	200,000.00	1,379.85	163,169.30	0.06	-36,830.70
0.000	SVB FINANCIAL GROUP	0.0000	0.00	5,864.12	0.00		0.00
78486QAG6	VAR RT 12/31/2049 DD 02/02/21 HB5F20000402: RIVER MERC LC SMA2	0.0000	0.00	5,864.12	0.00	0.00	0.00
100,000.000	WELLS FARGO & CO	96.5614	100,000.00	2,132.00	96,561.39		-3,438.61
95000U3B7	VAR RT 07/25/2033 DD 07/25/22 HB5F20000402: RIVER MERC LC SMA2	96.5614	100,000.00	2,132.00	96,561.39	0.03	-3,438.61
2,640,000.000	U S TREASURY BD PRIN STRIP	39.2358	1,287,454.45	0.00	1,035,824.94		-251,629.51
912803EH2	0.000% 05/15/2044 DD 05/15/14 HB5F20000002: RIVER & MER LONG CR	39.2358	1,287,454.45	0.00	1,035,824.94	0.35	-251,629.51
3,790,000.000	U S TREASURY BD PRIN STRIP	30.8824	2,220,005.13	0.00	1,170,444.13		-1,049,561.00
912803FG3	0.000% 02/15/2049 DD 02/15/19 HB5F20000002: RIVER & MER LONG CR	30.8824	2,220,005.13	0.00	1,170,444.13	0.40	-1,049,561.00
53,691.000	ISHARES 10+ YEAR INV GR CORP	49.4000	2,813,221.70	0.00	2,652,335.40		-160,886.30
464289511	HB5F20000002: RIVER & MER LONG CR	49.4000	2,813,221.70	0.00	2,652,335.40	0.90	-160,886.30
7,599,643.775	PAPS LONG DURATION CREDIT BOND PORTFOLIO	9.2100	93,348,817.09	0.00	69,992,719.17		-23,356,097.92
72201P878	HB5F20000402: RIVER MERC LC SMA2	9.2100	93,348,817.09	0.00	69,992,719.17	23.82	-23,356,097.92
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
35,570.000	VANGUARD LONG-TERM CORP BOND	74.7800	2,824,677.39	0.00	2,659,924.60		-164,752.79
92206C813	HB5F20000002: RIVER & MER LONG CR	74.7800	2,824,677.39	0.00	2,659,924.60	0.91	-164,752.79
5,460,915.749	WELLINGTON CIF II US INVEST	9.3100	51,967,465.91	0.00	50,841,125.62		-1,126,340.29
94966P513	GRADE CORPORATE LONG BD PORT HB5F20000002: RIVER & MER LONG CR	9.3100	51,967,465.91	0.00	50,841,125.62	17.30	-1,126,340.29
1,339,652.607	SSGA LONG CREDIT INDEX	47.4290	62,954,666.46	0.00	63,538,383.50		583,717.04
999G05825	NON-LENDING FUND(CME3NON) HB5F20000002: RIVER & MER LONG CR	47.4290	62,954,666.46	0.00	63,538,383.50	21.62	583,717.04
SUBTOTAL UNITED STATES			243,238,784.35	333,298.13	216,788,137.53		-26,450,646.82
			243,238,784.35	333,298.13	216,788,137.53	73.71	-26,450,646.82
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR			246,191,167.38	368,935.35	219,289,296.09		-26,901,871.29
			246,191,167.38	368,935.35	219,289,296.09	74.57	-26,901,871.29
TOTAL FIXED INCOME SECURITIES			247,094,909.12	374,976.53	220,015,424.21	74.81	-27,079,484.91
PREFERRED SECURITIES							



Asset and Accrual Detail - By Asset type

Report ID: IACS0017

Base Currency: USD

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HB5G20000000 - AGILIS LONG CR FND R

1/1/2025

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
U.S. DOLLAR							
UNITED STATES							
8,000.000	SVB FINANCIAL TRUST	0.3500	280.00	0.00	2,800.00		2,520.00
78500B403	PFD 0.000% HB5F20000402: RIVER MERC LC SMA2	0.3500	280.00	0.00	2,800.00	0.00	2,520.00
EQUITY							
U.S. DOLLAR							
UNITED STATES							
9,077,984.274	SLC MANAGEMENT LONG CREDIT CIT	9.3909	92,920,016.15	0.00	85,250,333.58		-7,669,682.57
78449B704	CLASS Z HB5F20000002: RIVER & MER LONG CR	9.3909	92,920,016.15	0.00	85,250,333.58	29.01	-7,669,682.57
FUTURES CONTRACTS							
EURO CURRENCY UNIT							
EURO CURRENCY GEOGRAPHIC							
-1.000	EURO-BUND FUTURE (EUX)	133.4400	0.00	0.00	2,270.00		2,270.00
EDF306C5S	EXP MAR 25 HB5F20000402: RIVER MERC LC SMA2	138.1771	0.00	0.00	2,350.59	0.00	2,350.59
U.S. DOLLAR							
UNITED STATES							
22.000	US 10YR ULTRA FUTURE (CBT)	111.3125	0.00	0.00	-33,179.68		-33,179.68
99F106C5A	EXP MAR 25 HB5F20000402: RIVER MERC LC SMA2	111.3125	0.00	0.00	-33,179.68	-0.01	-33,179.68
-1.000	US TREAS BD FUTURE (CBT)	113.8438	0.00	0.00	2,625.00		2,625.00
99F133C5A	EXP MAR 25 HB5F20000402: RIVER MERC LC SMA2	113.8438	0.00	0.00	2,625.00	0.00	2,625.00
-83.000	US 10YR TREAS NTS FUTURE (CBT)	108.7500	0.00	0.00	88,835.90		88,835.90
99F139C5A	EXP MAR 25 HB5F20000402: RIVER MERC LC SMA2	108.7500	0.00	0.00	88,835.90	0.03	88,835.90
-2.000	US 5YR TREAS NTS FUTURE (CBT)	106.3047	0.00	0.00	1,125.00		1,125.00
99F183C5A	EXP MAR 25 HB5F20000402: RIVER MERC LC SMA2	106.3047	0.00	0.00	1,125.00	0.00	1,125.00
-19.000	US 2YR TREAS NTS FUT (CBT)	102.8047	0.00	0.00	-1,632.86		-1,632.86
99F217C5A	EXP MAR 25 HB5F20000402: RIVER MERC LC SMA2	102.8047	0.00	0.00	-1,632.86	0.00	-1,632.86
-31.000	US ULTRA BOND (CBT)	118.9063	0.00	0.00	102,805.75		102,805.75
99F700C5A	EXP MAR 25 HB5F20000402: RIVER MERC LC SMA2	118.9063	0.00	0.00	102,805.75	0.03	102,805.75
SUBTOTAL UNITED STATES			0.00	0.00	160,579.11		160,579.11
			0.00	0.00	160,579.11	0.05	160,579.11



Asset and Accrual Detail - By Asset type

Report ID: IACS0017

Base Currency: USD

HB5G20000000 - AGILIS LONG CR FND R

1/1/2025

Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	TOTAL FUTURES CONTRACTS U.S. DOLLAR		0.00	0.00	160,579.11		160,579.11
			0.00	0.00	160,579.11	0.05	160,579.11
	TOTAL FUTURES CONTRACTS		0.00	0.00	162,929.70	0.05	162,929.70
	TOTAL ASSETS - BASE:		328,407,233.24	385,546.73	293,842,307.94	99.91	-34,564,925.30
	NET ASSETS - BASE:				294,227,854.67		



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX8814
BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,416,188.14	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	1,416,188.14	1,416,188.14	8	77.71
		1,416,188.14	1,416,188.14	8	77.71
CORPORATE BONDS					
100,000	CUSIP # 02005NBA7 ALLY FINANCIAL INC 4.625% 03/30/2025	99,811.00	96,595.00	1	1,169.10
100,000	CUSIP # 06375MCM5 BANK OF MONTREAL 6.5% 10/31/2033	100,825.00	99,447.00	1	1,101.39
100,000	CUSIP # 097023BR5 BOEING CO 2.25% 06/15/2026	96,054.00	91,443.50	1	100.00
125,000	CUSIP # 097023CH6 BOEING CO 3.1% 05/01/2026	121,852.50	121,343.75	1	645.83
75,000	CUSIP # 11271LAD4 BROOKFIELD FINANCE INC 4.85% 03/29/2029	74,460.00	73,431.75	0	929.58
100,000	CUSIP # 14040HBN4 CAPITAL ONE FINL 3.75% 03/09/2027	97,624.00	93,634.50	1	1,166.67
50,000	CUSIP # 15089QAP9 CELANESE US HOLDINGS LLC 6.379% 07/15/2032	50,801.50	48,256.00	0	1,479.57
100,000	CUSIP # 17290A4A5 CITIGROUP INC 5% 05/18/2032	98,010.00	98,600.00	1	597.22
100,000	CUSIP # 29444UBF2 EQUINIX INC 1.25% 07/15/2025	98,072.00	96,609.50	1	576.39

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXXXX8814
BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
100,000	CUSIP # 302491AX3 FMC CORPORATION 5.65% 05/18/2033	98,938.00	98,051.00	1	674.86
75,000	CUSIP # 34964CAA4 FORTUNE BRANDS HOME & SECURITY 4% 06/15/2025	74,701.50	73,122.00	0	133.33
50,000	CUSIP # 35671DCD5 FREEPORT-MCMORAN COPPER & GOLD 5.25% 09/01/2029	50,075.50	48,035.00	0	875.00
50,000	CUSIP # 36966TEC2 GENERAL ELECTRIC CO 4.5% 12/15/2031	48,054.00	45,718.20	0	100.00
100,000	CUSIP # 375558BF9 GILEAD SCIENCES, INC 3.65% 03/01/2026	98,800.00	96,314.50	1	1,216.67
75,000	CUSIP # 38150AX59 GOLDMAN SACHS GROUP INC 5.5% 01/31/2031	73,986.75	75,000.00	0	1,718.75
75,000	CUSIP # 40434LAL9 HP INC 4.2% 04/15/2032	70,257.00	66,834.75	0	665.00
150,000	CUSIP # 42824CBV0 HEWLETT PACKARD ENTERPRISE 5% 10/15/2034	144,273.00	147,202.50	1	1,583.33
150,000	CUSIP # 458140CL2 INTEL CORPORATION 5.15% 02/21/2034	143,947.50	149,256.00	1	2,789.58
100,000	CUSIP # 48130CEE1 JPMORGAN CHASE & CO 6% 11/30/2033	100,110.00	99,850.00	1	516.67
50,000	CUSIP # 489170AE0 KENNAMETAL INC 4.625% 06/15/2028	49,355.00	45,852.00	0	102.78
200,000	CUSIP # 524660AZ0 LEGGETT & PLATT 4.4% 03/15/2029	187,114.00	188,436.00	1	2,591.11

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX8814
BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
50,000	CUSIP # 534187BJ7 LINCOLN NATIONAL CORPORATION 3.05% 01/15/2030	45,010.50	41,309.50	0	703.19
75,000	CUSIP # 571903BE2 MARRIOTT INTERNATIONAL INC 4.625% 06/15/2030	73,582.50	71,690.25	0	154.17
50,000	CUSIP # 581557BQ7 MCKESSON CORP .9% 12/03/2025	48,338.50	48,614.50	0	35.00
75,000	CUSIP # 595112BS1 MICRON TECHNOLOGY INC 2.703% 04/15/2032	62,878.50	57,402.00	0	427.98
75,000	CUSIP # 620076BU2 MOTOROLA SOLUTIONS INC 2.75% 05/24/2031	64,934.25	61,926.00	0	211.98
75,000	CUSIP # 64110LAS5 NETFLIX INC 4.875% 04/15/2028	75,300.00	72,792.75	0	771.88
75,000	CUSIP # 674599CS2 OCCIDENTAL PETROLEUM CORPORATION 3.5% 08/15/2029	68,765.25	64,651.50	0	991.67
100,000	CUSIP # 808513BT1 SCHWAB CHARLES CORPORATION 1.95% 12/01/2031	81,662.00	77,623.00	0	162.50
75,000	CUSIP # 84610WAB1 LIFE STORAGE LP 3.5% 07/01/2026	73,591.50	70,769.25	0	1,312.50
125,000	CUSIP # 89114XD67 TORONTO-DOMINION BANK 5.3% 01/03/2028	123,342.50	124,975.00	1	1,619.44
100,000	CUSIP # 918204BC1 VF CORP 2.95% 04/23/2030	85,405.00	84,648.00	1	557.22
175,000	CUSIP # 928563AC9 VMWARE LLC 3.9% 08/21/2027	171,057.25	168,768.25	1	2,464.58

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXXXX8814
BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
50,000	CUSIP # 96145DAH8 WESTROCK CO 4% 03/15/2028	48,473.00	46,975.00	0	588.89
		2,999,463.00	2,945,177.95	18	30,733.83
COMMON STOCK					
5,755	CUSIP # 01741R102 ALLEGHENY TECHNOLOGIES INC	316,755.20	250,759.23	2	0.00
1,715	CUSIP # 023135106 AMAZON.COM INC	376,253.85	272,583.20	2	0.00
1,520	CUSIP # 025816109 AMERICAN EXPRESS CO COMPANY	451,120.80	229,072.84	3	0.00
1,460	CUSIP # 037833100 APPLE INC	365,613.20	81,525.51	2	0.00
1,000	CUSIP # 053015103 AUTO DATA PROCESSING INC.	292,730.00	117,908.70	2	1,540.00
1,535	CUSIP # 056525108 BADGER METER	325,604.20	277,924.21	2	0.00
845	CUSIP # 149123101 CATERPILLAR INC	306,532.20	324,717.90	2	0.00
6,710	CUSIP # 219350105 CORNING INC	318,859.20	299,350.55	2	0.00
425	CUSIP # 22160K105 COSTCO WHOLESALE CORP	389,414.75	145,768.92	2	0.00
3,460	CUSIP # 420261109 HAWKINS INC	424,438.20	222,964.82	2	0.00
875	CUSIP # 437076102 HOME DEPOT INC	340,366.25	170,305.83	2	0.00
775	CUSIP # 46120E602 INTUITIVE SURGICAL INC	404,519.00	170,569.05	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXXXX8814
BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,510	CUSIP # 46625H100 JP MORGAN CHASE & CO	361,962.10	323,584.30	2	0.00
615	CUSIP # 532457108 LILLY ELI & COMPANY	474,780.00	154,785.60	3	0.00
545	CUSIP # 58155Q103 MCKESSON CORPORATION	310,600.95	214,315.05	2	386.95
805	CUSIP # 594918104 MICROSOFT CORPORATION	339,307.50	137,539.14	2	0.00
760	CUSIP # 620076307 MOTOROLA SOLUTIONS INC	351,294.80	196,862.40	2	828.40
545	CUSIP # 64110L106 NETFLIX INC	485,769.40	228,453.83	3	0.00
1,265	CUSIP # 655663102 NORDSON CORP	264,688.60	289,540.76	2	0.00
3,050	CUSIP # 67066G104 NVIDIA CORP	409,584.50	249,361.96	2	0.00
1,860	CUSIP # 697435105 PALO ALTO NETWORKS INC	338,445.60	286,918.31	2	0.00
1,985	CUSIP # 742718109 PROCTER & GAMBLE CO	332,785.25	278,637.54	2	0.00
1,600	CUSIP # 760759100 REPUBLIC SERVICES INC	321,888.00	276,173.16	2	0.00
670	CUSIP # 78409V104 S&P GLOBAL INC	333,680.10	142,993.08	2	0.00
4,035	CUSIP # 808513105 SCHWAB CHARLES CORPORATION	298,630.35	324,780.08	2	0.00
1,500	CUSIP # 872590104 T-MOBILE US INC	331,095.00	301,367.85	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXXXX8814
BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
725	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	336,494.25	145,654.77	2	0.00
1,150	CUSIP # 88160R101 TESLA MOTORS INC	464,416.00	308,616.88	3	0.00
8,315	CUSIP # 88162G103 TETRA TECH INC	331,269.60	265,237.31	2	0.00
630	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	327,744.90	335,334.92	2	245.70
1,390	CUSIP # 907818108 UNION PACIFIC CORP	316,975.60	324,576.07	2	0.00
730	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	293,971.00	268,792.63	2	0.00
2,525	CUSIP # 92537N108 VERTIV HOLDINGS CO	286,865.25	337,845.00	2	0.00
1,095	CUSIP # 92826C839 VISA INC CL A	346,063.80	217,191.96	2	0.00
		11,970,519.40	8,172,013.36	70	3,001.05
	FOREIGN STOCK				
5,145	CUSIP # 962879102 WHEATON PRECIOUS METALS CORP	289,354.80	303,001.91	2	0.00
900	CUSIP # G1151C101 ACCENTURE PLC	316,611.00	324,346.48	2	0.00
		605,965.80	627,348.39	4	0.00



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR

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

EURO CURRENCY							Exchange Rate:	0.965391
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INTERNATIONAL

EUR	EURO CURRENCY								
		118.540	Local	1.000000	118.54	1.000000	118.54	0.00	100.00
			Base	1.076936	127.66	1.035850	122.79	-4.87	0.00

INTERNATIONAL Total		118.540	Local		118.54		118.54	0.00	100.00
			Base		127.66		122.79	-4.87	0.00

EURO CURRENCY Total		118.540	Local		118.54		118.54	0.00	100.00
			Base		127.66		122.79	-4.87	0.00

POLISH ZLOTY							Exchange Rate:	4.130200
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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	0.242119	19.84	-0.65	0.00

POLISH ZLOTY Total		81.930	Local		81.93		81.93	0.00	100.00
			Base		20.49		19.84	-0.65	0.00

POUND STERLING							Exchange Rate:	0.798786
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GBP	POUND STERLING								
		11.820	Local	1.000000	11.82	1.000000	11.82	0.00	0.00
			Base	1.274958	15.07	1.251900	14.80	-0.27	0.00

POUND STERLING Total		11.820	Local		11.82		11.82	0.00	0.00
			Base		15.07		14.80	-0.27	0.00

Holdings

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



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
SOUTH KOREAN WON							Exchange Rate:	1,472.150000	
KRW	SOUTH KOREAN WON								
		7,526.000	Local	1.000000	7,526.00	1.000000	7,526.00	0.00	100.00
			Base	0.000723	5.44	0.000679	5.11	-0.33	0.00
SOUTH KOREAN WON Total									
		7,526.000	Local		7,526.00		7,526.00	0.00	100.00
			Base		5.44		5.11	-0.33	0.00
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
		1,219,763.970	Local	1.000000	1,219,763.97	1.000000	1,219,763.97	0.00	1.12
			Base	1.000000	1,219,763.97	1.000000	1,219,763.97	0.00	0.71
US DOLLAR Total									
		1,219,763.970	Local		1,219,763.97		1,219,763.97	0.00	1.12
			Base		1,219,763.97		1,219,763.97	0.00	0.71
YUAN RENMINBI							Exchange Rate:	7.299250	
CNY	YUAN RENMINBI								
		590,080.310	Local	1.000000	590,080.31	1.000000	590,080.31	0.00	100.00
			Base	0.141232	83,338.30	0.137000	80,841.22	-2,497.08	0.05
YUAN RENMINBI Total									
		590,080.310	Local		590,080.31		590,080.31	0.00	100.00
			Base		83,338.30		80,841.22	-2,497.08	0.05
YUAN RENMINBI OFFSHORE							Exchange Rate:	7.337350	
CNH	YUAN RENMINBI OFFSHORE								
		-590,080.310	Local	1.000000	-590,080.31	1.000000	-590,080.31	0.00	100.00
			Base	0.138024	-81,445.44	0.136289	-80,421.45	1,023.99	0.05

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

Books Open

Prepared by State Street

Holdings

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



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
YUAN RENMINBI OFFSHORE Total								
		-590,080.310	Local	-590,080.31		-590,080.31	0.00	100.00
			Base	-81,445.44		-80,421.45	1,023.99	0.05
CASH Total								
		1,227,502.260	Base	1,221,825.49		1,220,346.28	-1,479.21	0.81
CASH EQUIVALENT								
US DOLLAR							Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX				4.551258	31 Dec 2030		
		8,251,397.730	Local	8,251,397.73	100.000000	8,251,397.73	0.00	7.56
			Base	8,251,397.73	100.000000	8,251,397.73	0.00	4.82
US DOLLAR Total								
		8,251,397.730	Local	8,251,397.73		8,251,397.73	0.00	7.56
			Base	8,251,397.73		8,251,397.73	0.00	4.82
CASH EQUIVALENT Total								
		8,251,397.730	Base	8,251,397.73		8,251,397.73	0.00	4.82
FIXED INCOME								
CZECH KORUNA							Exchange Rate:	24.327850
ACI2HP4Q6	CZECH REPUBLIC SR UNSECURED 03/29 5.75				5.750000	29 Mar 2029		
		188,000,000.000	Local	203,568,733.92	107.659416	202,399,702.08	-1,169,031.84	100.00
			Base	8,684,105.62	4.425357	8,319,670.75	-364,434.87	4.86
CZECH KORUNA Total								
		188,000,000.000	Local	203,568,733.92		202,399,702.08	-1,169,031.84	100.00
			Base	8,684,105.62		8,319,670.75	-364,434.87	4.86
MALAYSIAN RINGGIT							Exchange Rate:	4.471500

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

Holdings

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



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
ACI0T0C26	MALAYSIA GOVERNMENT BONDS 03/22 3.882				3.882000	10 Mar 2022			
		0.000	Local	0.000000	-18,850.85	0.00	18,850.85	0.00	0.00
			Base	0.000000	0.00	0.00	0.00	0.00	0.00
MALAYSIAN RINGGIT Total									
			Local		-18,850.85	0.00	18,850.85	0.00	0.00
			Base		0.00	0.00	0.00	0.00	0.00
MEXICAN PESO							Exchange Rate:	20.851000	
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75				7.750000	13 Nov 2042			
		98,450,000.000	Local	105.677713	104,039,708.25	75,415,653.50	-28,624,054.75	25.60	
			Base	6.655723	6,552,559.32	3,616,884.25	-2,935,675.07	2.11	
ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8				8.000000	07 Nov 2047			
		70,180,000.000	Local	96.714137	67,873,981.57	53,935,435.40	-13,938,546.17	18.31	
			Base	4.881968	3,426,165.47	2,586,707.37	-839,458.10	1.51	
ACI26RR14	MEX BONOS DESARR FIX RT BONDS 07/53 8				8.000000	31 Jul 2053			
		186,730,000.000	Local	86.081680	160,740,320.73	141,115,595.60	-19,624,725.13	47.90	
			Base	4.485812	8,376,356.14	6,767,809.49	-1,608,546.65	3.95	
B44NNDI15	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5				8.500000	18 Nov 2038			
		22,000,000.000	Local	115.102952	25,322,649.37	18,741,580.00	-6,581,069.37	6.36	
			Base	7.411292	1,630,484.16	898,833.63	-731,650.53	0.52	
P6625CAM0	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5				8.500000	18 Nov 2038			
		6,330,000.000	Local	99.783648	6,316,304.93	5,392,463.70	-923,841.23	1.83	
			Base	5.063613	320,526.73	258,618.95	-61,907.78	0.15	
MEXICAN PESO Total									
		383,690,000.000	Local		364,292,964.85	294,600,728.20	-69,692,236.65	100.00	
			Base		20,306,091.82	14,128,853.69	-6,177,238.13	8.25	
NEW ZEALAND DOLLAR							Exchange Rate:	1.787310	
ACI20G4S0	NEW ZEALAND GOVERNMENT UNSECURED 05/51 2.75				2.750000	15 May 2051			
		2,040,000.000	Local	96.665842	1,971,983.17	1,348,725.60	-623,257.57	100.00	

Holdings

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



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: 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	68.534310	1,398,099.93	36.990785	754,612.01	-643,487.92	0.44
NEW ZEALAND DOLLAR Total								
	2,040,000.000	Local		1,971,983.17		1,348,725.60	-623,257.57	100.00
		Base		1,398,099.93		754,612.01	-643,487.92	0.44
POUND STERLING							Exchange Rate:	0.798786
ACI2MLPN3	UNITED KINGDOM GILT BONDS REGS 07/54 4.375				4.375000	31 Jul 2054		
	12,090,000.000	Local	98.821649	11,947,537.32	88.509600	10,700,810.64	-1,246,726.68	34.49
		Base	129.278880	15,629,816.64	110.805147	13,396,342.25	-2,233,474.39	7.82
BLH381I10	UNITED KINGDOM GILT BONDS REGS 07/51 1.25				1.250000	31 Jul 2051		
	14,210,000.000	Local	51.450448	7,311,108.70	44.712000	6,353,575.20	-957,533.50	20.48
		Base	65.614868	9,323,872.79	55.974942	7,954,039.25	-1,369,833.54	4.64
BQC82CII5	UNITED KINGDOM GILT BONDS REGS 07/34 4.25				4.250000	31 Jul 2034		
	14,330,000.000	Local	99.850796	14,308,619.03	97.519800	13,974,587.34	-334,031.69	45.04
		Base	127.324806	18,245,644.69	122.085014	17,494,782.51	-750,862.18	10.21
POUND STERLING Total								
	40,630,000.000	Local		33,567,265.05		31,028,973.18	-2,538,291.87	100.00
		Base		43,199,334.12		38,845,164.01	-4,354,170.11	22.67
US DOLLAR							Exchange Rate:	1.000000
2027A0KJ7	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/25 VAR				5.216970	14 Mar 2025		
	3,570,000.000	Local	99.976938	3,569,176.69	100.118171	3,574,218.70	5,042.01	3.28
		Base	99.976938	3,569,176.69	100.118171	3,574,218.70	5,042.01	2.09
3132DWFS7	FED HM LN PC POOL SD8277 FR 12/52 FIXED 5.5				5.500000	01 Dec 2052		
	4,114,587.130	Local	98.613204	4,057,526.19	98.922142	4,070,237.72	12,711.53	3.73
Original Face:	4,890,000.000	Base	98.613204	4,057,526.19	98.922142	4,070,237.72	12,711.53	2.38
31418ELY4	FNMA POOL MA4842 FN 12/52 FIXED 5.5				5.500000	01 Dec 2052		
	2,726,760.920	Local	98.638258	2,689,629.48	98.922142	2,697,370.31	7,740.83	2.47
Original Face:	3,250,000.000	Base	98.638258	2,689,629.48	98.922142	2,697,370.31	7,740.83	1.57

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

Holdings

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



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
36179X2L9	GNMA II POOL MA8879 G2 05/53 FIXED 5.5						5.500000	20 May 2053		
	2,084,857.560	Local		100.062956	2,086,170.11	99.434715	2,073,072.17	-13,097.94	1.90	
Original Face:	2,440,000.000	Base		100.062956	2,086,170.11	99.434715	2,073,072.17	-13,097.94	1.21	
36179X5H5	GNMA II POOL MA8948 G2 06/53 FIXED 5.5						5.500000	20 Jun 2053		
	2,449,524.680	Local		99.360180	2,433,852.14	99.345436	2,433,490.97	-361.17	2.23	
Original Face:	2,860,000.000	Base		99.360180	2,433,852.14	99.345436	2,433,490.97	-361.17	1.42	
36179XQX7	GNMA II POOL MA8570 G2 01/53 FIXED 5.5						5.500000	20 Jan 2053		
	1,419,482.620	Local		99.937893	1,418,601.02	99.537104	1,412,911.89	-5,689.13	1.29	
Original Face:	1,790,000.000	Base		99.937893	1,418,601.02	99.537104	1,412,911.89	-5,689.13	0.82	
36179XTD8	GNMA II POOL MA8648 G2 02/53 FIXED 5.5						5.500000	20 Feb 2053		
	1,588,643.990	Local		100.148082	1,590,996.48	99.457658	1,580,028.11	-10,968.37	1.45	
Original Face:	1,980,000.000	Base		100.148082	1,590,996.48	99.457658	1,580,028.11	-10,968.37	0.92	
36179XX68	GNMA II POOL MA8801 G2 04/53 FIXED 5.5						5.500000	20 Apr 2053		
	2,915,389.870	Local		100.040019	2,916,556.59	99.455194	2,899,506.65	-17,049.94	2.66	
Original Face:	3,530,000.000	Base		100.040019	2,916,556.59	99.455194	2,899,506.65	-17,049.94	1.69	
36179Y2M5	GNMA II POOL MA9780 G2 07/54 FIXED 6						6.000000	20 Jul 2054		
	5,202,290.700	Local		100.805155	5,244,177.18	100.758805	5,241,765.94	-2,411.24	4.80	
Original Face:	5,280,000.000	Base		100.805155	5,244,177.18	100.758805	5,241,765.94	-2,411.24	3.06	
36179Y5M2	GNMA II POOL MA9852 G2 08/54 FIXED 6						6.000000	20 Aug 2054		
	4,840,117.650	Local		100.923322	4,884,807.54	100.758805	4,876,844.70	-7,962.84	4.47	
Original Face:	4,890,000.000	Base		100.923322	4,884,807.54	100.758805	4,876,844.70	-7,962.84	2.85	
36179YDK7	GNMA II POOL MA9106 G2 08/53 FIXED 5.5						5.500000	20 Aug 2053		
	1,944,995.650	Local		99.301749	1,931,414.69	99.373278	1,932,805.93	1,391.24	1.77	
Original Face:	2,250,000.000	Base		99.301749	1,931,414.69	99.373278	1,932,805.93	1,391.24	1.13	
36179YFL3	GNMA II POOL MA9171 G2 09/53 FIXED 5.5						5.500000	20 Sep 2053		
	4,304,562.550	Local		99.069467	4,264,507.18	99.352800	4,276,703.42	12,196.24	3.92	
Original Face:	5,020,000.000	Base		99.069467	4,264,507.18	99.352800	4,276,703.42	12,196.24	2.50	
36179YU77	GNMA II POOL MA9606 G2 04/54 FIXED 6						6.000000	20 Apr 2054		
	987,580.000	Local		100.776607	995,249.62	100.759833	995,083.96	-165.66	0.91	
Original Face:	1,040,000.000	Base		100.776607	995,249.62	100.759833	995,083.96	-165.66	0.58	

Holdings

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



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
36179YW59	GNMA II POOL MA9668 G2 05/54 FIXED 5.5						5.500000	20 May 2054		
	658,246.890	Local		99.774803	656,764.54	99.265747	653,413.69	-3,350.85	0.60	
Original Face:	670,000.000	Base		99.774803	656,764.54	99.265747	653,413.69	-3,350.85	0.38	
36179YW67	GNMA II POOL MA9669 G2 05/54 FIXED 6						6.000000	20 May 2054		
	1,572,778.220	Local		100.947474	1,587,679.89	100.857270	1,586,261.18	-1,418.71	1.45	
Original Face:	1,610,000.000	Base		100.947474	1,587,679.89	100.857270	1,586,261.18	-1,418.71	0.93	
36179YYX6	GNMA II POOL MA9726 G2 06/54 FIXED 6						6.000000	20 Jun 2054		
	1,285,509.580	Local		100.912711	1,297,242.57	100.758805	1,295,264.09	-1,978.48	1.19	
Original Face:	1,310,000.000	Base		100.912711	1,297,242.57	100.758805	1,295,264.09	-1,978.48	0.76	
36180AAF0	GNMA II POOL MA9906 G2 09/54 FIXED 5.5						5.500000	20 Sep 2054		
	2,193,035.490	Local		99.642666	2,185,199.02	99.209415	2,175,697.68	-9,501.34	1.99	
Original Face:	2,210,000.000	Base		99.642666	2,185,199.02	99.209415	2,175,697.68	-9,501.34	1.27	
36180AAG8	GNMA II POOL MA9907 G2 09/54 FIXED 6						6.000000	20 Sep 2054		
	5,758,772.710	Local		100.942032	5,813,022.21	100.775873	5,803,453.47	-9,568.74	5.32	
Original Face:	5,810,000.000	Base		100.942032	5,813,022.21	100.775873	5,803,453.47	-9,568.74	3.39	
36180ACB7	GNMA II POOL MA9966 G2 10/54 FIXED 6						6.000000	20 Oct 2054		
	1,750,969.480	Local		100.955495	1,767,699.90	100.758805	1,764,255.92	-3,443.98	1.62	
Original Face:	1,760,000.000	Base		100.955495	1,767,699.90	100.758805	1,764,255.92	-3,443.98	1.03	
37045XEF9	GENERAL MOTORS FINL CO SR UNSECURED 04/26 5.4						5.400000	06 Apr 2026		
	3,500,000.000	Local		99.883269	3,495,914.41	100.553618	3,519,376.63	23,462.22	3.23	
		Base		99.883269	3,495,914.41	100.553618	3,519,376.63	23,462.22	2.05	
71654QDF6	PETROLEOS MEXICANOS COMPANY GUAR 01/60 6.95						6.950000	28 Jan 2060		
	2,630,000.000	Local		62.850495	1,652,968.01	68.668028	1,805,969.14	153,001.13	1.66	
		Base		62.850495	1,652,968.01	68.668028	1,805,969.14	153,001.13	1.05	
89115A3A8	TORONTO DOMINION BANK SR UNSECURED 12/26 4.568						4.568000	17 Dec 2026		
	3,540,000.000	Local		99.935314	3,537,710.11	99.717399	3,529,995.92	-7,714.19	3.24	
		Base		99.935314	3,537,710.11	99.717399	3,529,995.92	-7,714.19	2.06	
89236TKT1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/26 4.45						4.450000	18 May 2026		
	3,260,000.000	Local		99.566713	3,245,874.83	99.854160	3,255,245.62	9,370.79	2.98	
		Base		99.566713	3,245,874.83	99.854160	3,255,245.62	9,370.79	1.90	

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

Books Open

Prepared by State Street

Holdings

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



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912810TX6	US TREASURY N/B 02/54 4.25				4.250000	15 Feb 2054			
		10,420,000.000	Local	98.689241	10,283,418.96	91.382812	9,522,089.01	-761,329.95	8.73
			Base	98.689241	10,283,418.96	91.382812	9,522,089.01	-761,329.95	5.56
91282CJD4	US TREASURY FRN 10/25 VAR				4.445718	31 Oct 2025			
		3,220,000.000	Local	99.974326	3,219,173.29	100.033105	3,221,065.98	1,892.69	2.95
			Base	99.974326	3,219,173.29	100.033105	3,221,065.98	1,892.69	1.88
91282CKM2	US TREASURY FRN 04/26 VAR				4.425718	30 Apr 2026			
		20,840,000.000	Local	99.935585	20,826,575.98	100.001750	20,840,364.70	13,788.72	19.10
			Base	99.935585	20,826,575.98	100.001750	20,840,364.70	13,788.72	12.16
91282CLT6	US TREASURY FRN 10/26 VAR				4.480718	31 Oct 2026			
		2,600,000.000	Local	100.083425	2,602,169.06	100.106252	2,602,762.55	593.49	2.39
			Base	100.083425	2,602,169.06	100.106252	2,602,762.55	593.49	1.52
US DOLLAR Total									
		101,378,105.690	Local			99,639,256.05	-614,821.64	91.32	
Original Face:		52,590,000.000	Base		100,254,077.69	99,639,256.05	-614,821.64	58.16	
FIXED INCOME Total									
		715,738,105.690	Base		173,841,709.18	161,687,556.51	-12,154,152.67	94.38	
Original Face:		52,590,000.000							

Holdings

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



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		725,217,005.680	Base	183,314,932.40		171,159,300.52	-12,155,631.88	100.00
Original Face:		52,590,000.000						



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
266,569.85	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	266,569.85	266,569.85	2	0.00
		266,569.85	266,569.85	2	0.00
COMMON STOCK					
6,589	CUSIP # 01741R102 ALLEGHENY TECHNOLOGIES INC	362,658.56	322,555.52	3	0.00
7,689	CUSIP # 031652100 AMKOR TECHNOLOGY	197,530.41	245,050.17	1	0.00
9,055	CUSIP # 03852U106 ARAMARK	337,842.05	203,262.61	3	0.00
3,720	CUSIP # 117043109 BRUNSWICK CORP	240,609.60	295,125.54	2	0.00
7,356	CUSIP # 12769G100 CAESARS ENTERTAINMENT INC	245,837.52	271,729.11	2	0.00
907	CUSIP # 142339100 CARLISLE COMPANIES INC	334,537.88	135,596.35	3	0.00
6,699	CUSIP # 14316J108 THE CARLYLE GROUP INC	338,232.51	240,227.50	3	0.00
1,549	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	285,945.40	215,339.35	2	0.00
1,446	CUSIP # 171779309 CIENA CORP	122,635.26	74,066.19	1	0.00
12,348	CUSIP # 22002T108 COPT DEFENSE PROPERTIES	382,170.60	268,872.02	3	3,642.66

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,268	CUSIP # 224408104 CRANE HOLDINGS CO	344,169.00	329,811.96	3	0.00
2,496	CUSIP # 29362U104 ENTEGRIS INC	247,253.76	289,763.90	2	0.00
485	CUSIP # 29977A105 EVERCORE PARTNERS INC CL A	134,437.15	133,599.95	1	0.00
4,351	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	271,676.44	282,760.16	2	0.00
2,336	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	361,285.76	309,172.92	3	0.00
2,054	CUSIP # 443201108 HOWMET AEROSPACE INC	224,645.98	100,077.46	2	0.00
2,544	CUSIP # 45073V108 ITT INC	363,486.72	261,224.27	3	0.00
793	CUSIP # 48020Q107 JONES LANG LASALLE INC	200,740.02	203,140.95	2	0.00
1,257	CUSIP # 50212V100 LPL FINANCIAL HOLDINGS INC	410,423.07	320,177.42	3	0.00
1,700	CUSIP # 504922105 LABCORP HOLDINGS INC	389,844.00	336,777.32	3	0.00
1,048	CUSIP # 536797103 LITHIA MOTORS INC	374,586.64	305,531.15	3	0.00
1,415	CUSIP # 537008104 LITTELFUSE INC	333,444.75	332,924.46	3	0.00
6,896	CUSIP # 558256103 MADISON SQUARE GRDN ENTMT CORP	245,497.60	254,680.07	2	0.00
1,599	CUSIP # 65336K103 NEXSTAR MEDIA GROUP INC CL A	252,594.03	140,367.77	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,405	CUSIP # 665531307 NORTHERN OIL & GAS INC	163,689.80	163,463.39	1	1,850.10
1,659	CUSIP # 693656100 PVH CORP	175,439.25	6,679.79	1	0.00
2,858	CUSIP # 70202L102 PARSONS CORP	263,650.50	271,730.22	2	0.00
19,224	CUSIP # 71424F105 PERMIAN RESOURCES CORP	276,441.12	288,965.48	2	0.00
3,815	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	323,397.55	331,976.80	2	0.00
2,121	CUSIP # 758750103 REGAL REXNORD CORP	329,030.73	286,307.26	2	742.35
3,858	CUSIP # 840441109 SOUTH STATE CORP	383,793.84	310,292.18	3	0.00
3,801	CUSIP # 844895102 SOUTHWEST GAS CORPORATION	268,768.71	135,280.84	2	0.00
3,981	CUSIP # 860630102 STIFEL FINANCIAL CORP	422,304.48	230,766.12	3	0.00
7,827	CUSIP # 87161C501 SYNOVUS FINANCIAL CORP NEW	400,977.21	240,857.00	3	2,974.26
2,784	CUSIP # 880770102 TERADYNE INC	350,561.28	334,143.47	3	0.00
4,591	CUSIP # 887389104 TIMKEN COMPANY	327,659.67	432,383.91	2	0.00
650	CUSIP # 89055F103 TOPBUILD CORP	202,371.00	18,550.60	2	0.00
2,046	CUSIP # 929740108 WABTEC CORP	387,901.14	6,538.73	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8,837	CUSIP # 971378104 WILLSCOT MOBILE MINI HOLDING	295,597.65	382,524.99	2	0.00
3,095	CUSIP # 97650W108 WINTRUST FINANCIAL CORPORATION	385,977.45	64,058.80	3	0.00
2,976	CUSIP # 983793100 XPO LOGISTICS INC	390,302.40	64,200.94	3	0.00
		12,349,948.49	9,440,554.64	93	9,209.37
	FOREIGN STOCK				
10,807	CUSIP # G0750C108 AXALTA COATING SYSTEMS LTD	369,815.54	13,878.25	3	0.00
19,316	CUSIP # G491BT108 INVESCO LIMITED	337,643.68	101,191.02	3	0.00
		707,459.22	115,069.27	5	0.00



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: 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				4.403469	31 Dec 2030			
		1,028,430.790	Local	100.000000			1,028,430.79	0.00	2.87
			Base	100.000000			1,028,430.79	0.00	2.87

US DOLLAR Total		1,028,430.790	Local				1,028,430.79	0.00	2.87
			Base				1,028,430.79	0.00	2.87

CASH EQUIVALENT Total

		1,028,430.790	Base				1,028,430.79	0.00	2.87
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EQUITY

US DOLLAR Exchange Rate: 1.000000

00724F101	ADOBE INC COMMON STOCK USD.0001										
		990.000	Local	301.762889			298,745.26	444.680000	440,233.20	141,487.94	1.23
			Base	301.762889			298,745.26	444.680000	440,233.20	141,487.94	1.23

009066101	AIRBNB INC CLASS A COMMON STOCK USD.0001										
		2,530.000	Local	136.514360			345,381.33	131.410000	332,467.30	-12,914.03	0.93
			Base	136.514360			345,381.33	131.410000	332,467.30	-12,914.03	0.93

02079K305	ALPHABET INC CL A COMMON STOCK USD.001										
		3,791.000	Local	163.783020			620,901.43	189.300000	717,636.30	96,734.87	2.00
			Base	163.783020			620,901.43	189.300000	717,636.30	96,734.87	2.00

023135106	AMAZON.COM INC COMMON STOCK USD.01										
		13,220.000	Local	80.742253			1,067,412.58	219.390000	2,900,335.80	1,832,923.22	8.10
			Base	80.742253			1,067,412.58	219.390000	2,900,335.80	1,832,923.22	8.10

037833100	APPLE INC COMMON STOCK USD.00001										
		7,770.000	Local	79.963218			621,314.20	250.420000	1,945,763.40	1,324,449.20	5.43
			Base	79.963218			621,314.20	250.420000	1,945,763.40	1,324,449.20	5.43

Holdings

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



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: 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	590.000	Local 562.541322	331,899.38	942.890000	556,305.10	224,405.72	1.55	
			Base 562.541322	331,899.38	942.890000	556,305.10	224,405.72	1.55	
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006	3,670.000	Local 177.167068	650,203.14	585.510000	2,148,821.70	1,498,618.56	6.00	
			Base 177.167068	650,203.14	585.510000	2,148,821.70	1,498,618.56	6.00	
384802104	WW GRAINGER INC COMMON STOCK USD.5	670.000	Local 373.074448	249,959.88	1,054.050000	706,213.50	456,253.62	1.97	
			Base 373.074448	249,959.88	1,054.050000	706,213.50	456,253.62	1.97	
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	1,092.000	Local 115.509762	126,136.66	149.010000	162,718.92	36,582.26	0.45	
			Base 115.509762	126,136.66	149.010000	162,718.92	36,582.26	0.45	
461202103	INTUIT INC COMMON STOCK USD.01	1,010.000	Local 507.508317	512,583.40	628.500000	634,785.00	122,201.60	1.77	
			Base 507.508317	512,583.40	628.500000	634,785.00	122,201.60	1.77	
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001	1,430.000	Local 294.132937	420,610.10	521.960000	746,402.80	325,792.70	2.08	
			Base 294.132937	420,610.10	521.960000	746,402.80	325,792.70	2.08	
532457108	ELI LILLY + CO COMMON STOCK	650.000	Local 459.978385	298,985.95	772.000000	501,800.00	202,814.05	1.40	
			Base 459.978385	298,985.95	772.000000	501,800.00	202,814.05	1.40	
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0	2,350.000	Local 165.818847	389,674.29	212.410000	499,163.50	109,489.21	1.39	
			Base 165.818847	389,674.29	212.410000	499,163.50	109,489.21	1.39	
594918104	MICROSOFT CORP COMMON STOCK USD.00000625	5,660.000	Local 136.411325	772,088.10	421.500000	2,385,690.00	1,613,601.90	6.66	
			Base 136.411325	772,088.10	421.500000	2,385,690.00	1,613,601.90	6.66	
61174X109	MONSTER BEVERAGE CORP COMMON STOCK USD.005	8,810.000	Local 38.188573	336,441.33	52.560000	463,053.60	126,612.27	1.29	
			Base 38.188573	336,441.33	52.560000	463,053.60	126,612.27	1.29	

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Books Open

Prepared by State Street

Holdings

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



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
64110L106	NETFLIX INC COMMON STOCK USD.001								
	1,573.000	Local	431.697368	679,059.96	891.320000	1,402,046.36	722,986.40	3.91	
		Base	431.697368	679,059.96	891.320000	1,402,046.36	722,986.40	3.91	
670100205	NOVO NORDISK A/S SPONS ADR ADR								
	1,453.000	Local	88.225403	128,191.51	86.020000	124,987.06	-3,204.45	0.35	
		Base	88.225403	128,191.51	86.020000	124,987.06	-3,204.45	0.35	
67066G104	NVIDIA CORP COMMON STOCK USD.001								
	25,590.000	Local	4.588026	117,407.59	134.290000	3,436,481.10	3,319,073.51	9.59	
		Base	4.588026	117,407.59	134.290000	3,436,481.10	3,319,073.51	9.59	
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001								
	4,880.000	Local	48.209844	235,264.04	181.960000	887,964.80	652,700.76	2.48	
		Base	48.209844	235,264.04	181.960000	887,964.80	652,700.76	2.48	
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK								
	7,224.000	Local	121.311530	876,354.49	85.350000	616,568.40	-259,786.09	1.72	
		Base	121.311530	876,354.49	85.350000	616,568.40	-259,786.09	1.72	
75513E101	RTX CORP COMMON STOCK USD1.0								
	4,580.000	Local	75.867718	347,474.15	115.720000	529,997.60	182,523.45	1.48	
		Base	75.867718	347,474.15	115.720000	529,997.60	182,523.45	1.48	
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
	1,171.000	Local	266.886866	312,524.52	498.030000	583,193.13	270,668.61	1.63	
		Base	266.886866	312,524.52	498.030000	583,193.13	270,668.61	1.63	
79466L302	SALESFORCE INC COMMON STOCK USD.001								
	3,110.000	Local	221.336495	688,356.50	334.330000	1,039,766.30	351,409.80	2.90	
		Base	221.336495	688,356.50	334.330000	1,039,766.30	351,409.80	2.90	
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
	1,680.000	Local	271.670077	456,405.73	339.930000	571,082.40	114,676.67	1.59	
		Base	271.670077	456,405.73	339.930000	571,082.40	114,676.67	1.59	
855244109	STARBUCKS CORP COMMON STOCK USD.001								
	2,140.000	Local	84.882243	181,648.00	91.250000	195,275.00	13,627.00	0.55	
		Base	84.882243	181,648.00	91.250000	195,275.00	13,627.00	0.55	

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Books Open

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Holdings

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



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: 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								
	1,740.000	Local	244.129506	424,785.34	360.050000	626,487.00	201,701.66	1.75	
		Base	244.129506	424,785.34	360.050000	626,487.00	201,701.66	1.75	
874039100	TAIWAN SEMICONDUCTOR SP ADR ADR								
	3,540.000	Local	164.102203	580,921.80	197.490000	699,114.60	118,192.80	1.95	
		Base	164.102203	580,921.80	197.490000	699,114.60	118,192.80	1.95	
87612E106	TARGET CORP COMMON STOCK USD.0833								
	3,390.000	Local	128.752628	436,471.41	135.180000	458,260.20	21,788.79	1.28	
		Base	128.752628	436,471.41	135.180000	458,260.20	21,788.79	1.28	
88160R101	TESLA INC COMMON STOCK USD.001								
	1,840.000	Local	201.198571	370,205.37	403.840000	743,065.60	372,860.23	2.07	
		Base	201.198571	370,205.37	403.840000	743,065.60	372,860.23	2.07	
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
	1,050.000	Local	334.512067	351,237.67	520.230000	546,241.50	195,003.83	1.52	
		Base	334.512067	351,237.67	520.230000	546,241.50	195,003.83	1.52	
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD.00001								
	8,120.000	Local	45.686739	370,976.32	60.320000	489,798.40	118,822.08	1.37	
		Base	45.686739	370,976.32	60.320000	489,798.40	118,822.08	1.37	
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
	2,310.000	Local	230.679320	532,869.23	228.040000	526,772.40	-6,096.83	1.47	
		Base	230.679320	532,869.23	228.040000	526,772.40	-6,096.83	1.47	
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
	1,787.000	Local	300.689256	537,331.70	505.860000	903,971.82	366,640.12	2.52	
		Base	300.689256	537,331.70	505.860000	903,971.82	366,640.12	2.52	
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
	5,890.000	Local	169.545110	998,620.70	316.040000	1,861,475.60	862,854.90	5.20	
		Base	169.545110	998,620.70	316.040000	1,861,475.60	862,854.90	5.20	
98138H101	WORKDAY INC CLASS A COMMON STOCK USD.001								
	2,490.000	Local	255.190241	635,423.70	258.030000	642,494.70	7,071.00	1.79	
		Base	255.190241	635,423.70	258.030000	642,494.70	7,071.00	1.79	

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Books Open

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Holdings

CB LARGE CAP GROWTH CIF
CLEARBRIDGE ADVISORS, LLC

FUND: HBC7



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
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								
	2,910.000	Local	106.546787	310,051.15	162.930000	474,126.30	164,075.15	1.32	
		Base	106.546787	310,051.15	162.930000	474,126.30	164,075.15	1.32	
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
	1,470.000	Local	303.022429	445,442.97	351.790000	517,131.30	71,688.33	1.44	
		Base	303.022429	445,442.97	351.790000	517,131.30	71,688.33	1.44	
G29183103	EATON CORP PLC COMMON STOCK USD.01								
	2,160.000	Local	174.446250	376,803.90	331.870000	716,839.20	340,035.30	2.00	
		Base	174.446250	376,803.90	331.870000	716,839.20	340,035.30	2.00	
G4705A100	ICON PLC COMMON STOCK EUR.06								
	774.000	Local	214.457403	165,990.03	209.710000	162,315.54	-3,674.49	0.45	
		Base	214.457403	165,990.03	209.710000	162,315.54	-3,674.49	0.45	
H01301128	ALCON INC COMMON STOCK CHF.04								
	4,039.000	Local	61.169483	247,063.54	84.890000	342,870.71	95,807.17	0.96	
		Base	61.169483	247,063.54	84.890000	342,870.71	95,807.17	0.96	
N07059210	ASML HOLDING NV NY REG SHS NY REG SHRS EUR.09								
	800.000	Local	498.168613	398,534.89	693.080000	554,464.00	155,929.11	1.55	
		Base	498.168613	398,534.89	693.080000	554,464.00	155,929.11	1.55	
US DOLLAR Total									
	151,944.000	Local		18,247,753.24		34,794,181.14	16,546,427.90	97.13	
		Base		18,247,753.24		34,794,181.14	16,546,427.90	97.13	
EQUITY Total									
	151,944.000	Base		18,247,753.24		34,794,181.14	16,546,427.90	97.13	

& Issue has redenominated but Local is not converted
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Books Open

Prepared by State Street

Holdings

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



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		1,180,374.790	Base	19,276,184.03		35,822,611.93	16,546,427.90	100.00

Holdings



CLEARBRIDGE SMALL CAP CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBC9



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
		18,532.150	Local	1.000000	18,532.15	1.000000	18,532.15	0.00	100.00
			Base	1.000000	18,532.15	1.000000	18,532.15	0.00	100.00
US DOLLAR Total									
		18,532.150	Local		18,532.15		18,532.15	0.00	100.00
			Base		18,532.15		18,532.15	0.00	100.00
CASH Total									
		18,532.150	Base		18,532.15		18,532.15	0.00	100.00

Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		18,532.150	Base	18,532.15		18,532.15	0.00	100.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX9270
COMPASS CAPITAL HIGH QUALITY
EQUITY CIF

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
12,518.63	CUSIP # 808515712 SCHWAB ADV CASH RESERVES PREMIUM	12,518.63	12,518.63	0	0.00
		12,518.63	12,518.63	0	0.00
COMMON STOCK					
784	CUSIP # 02079K305 ALPHABET INC	148,411.20	93,436.86	4	0.00
2,139	CUSIP # 032095101 AMPHENOL CORP CL A	148,553.55	83,675.17	4	355.91
517	CUSIP # 053015103 AUTO DATA PROCESSING INC.	151,341.41	127,312.50	4	808.50
1,441	CUSIP # 171340102 CHURCH & DWIGHT CO INC	150,887.11	126,188.24	4	0.00
665	CUSIP # 235851102 DANAHER CORP	152,650.75	160,502.37	4	179.55
1,325	CUSIP # 302130109 EXPEDITORS INTL WASH INC	146,770.25	145,167.74	4	0.00
2,037	CUSIP # 311900104 FASTENAL COMPANY	146,480.67	114,488.56	4	0.00
542	CUSIP # 31428X106 FEDEX CORPORATION	152,480.86	112,967.33	4	725.88
734	CUSIP # 337738108 FISERV INC	150,778.28	83,145.93	4	0.00
577	CUSIP # 452308109 ILLINOIS TOOL WORKS INC	146,304.12	128,081.16	4	865.50

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX9270
COMPASS CAPITAL HIGH QUALITY
EQUITY CIF

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,001	CUSIP # 45866F104 INTERCONTINENTAL EXCHANGE INC	149,159.01	108,196.29	4	0.00
1,053	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	152,284.86	171,773.68	4	0.00
1,541	CUSIP # 58933Y105 MERCK & CO INC	153,298.68	167,960.48	4	1,266.03
350	CUSIP # 594918104 MICROSOFT CORPORATION	147,525.00	99,496.13	4	0.00
326	CUSIP # 620076307 MOTOROLA SOLUTIONS INC	150,686.98	105,588.30	4	359.70
968	CUSIP # 747525103 QUALCOMM INC	148,704.16	128,707.24	4	0.00
287	CUSIP # 776696106 ROPER INDUSTRIES INC	149,196.95	128,084.40	4	0.00
432	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	146,849.76	107,622.09	4	0.00
413	CUSIP # 863667101 STRYKER CORP	148,700.65	102,722.87	4	346.92
291	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	151,386.93	155,770.41	4	115.05
478	CUSIP # 92826C839 VISA INC CL A	151,067.12	104,531.60	4	0.00
1,660	CUSIP # 931142103 WAL-MART STORES INC	149,981.00	76,673.18	4	346.73
356	CUSIP # G54950103 LINDE PLC	149,046.52	165,043.32	4	0.00
		3,442,545.82	2,797,135.85	90	5,369.77
	FOREIGN STOCK				

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX9270
COMPASS CAPITAL HIGH QUALITY
EQUITY CIF

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
425	CUSIP # G1151C101 ACCENTURE PLC	149,510.75	124,310.97	4	0.00
808	CUSIP # M22465104 CHECK POINT SOFTWARE TECH LTD	150,853.60	105,156.84	4	0.00
		300,364.35	229,467.81	8	0.00
COMMON TRUST FUNDS - FIXED INCOME					
77,406.41	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	77,406.41	77,406.41	2	0.00
		77,406.41	77,406.41	2	0.00



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: 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							
		-687.490	Local	1.000000	-687.49	1.000000	-687.49	0.00
			Base	1.000000	-687.49	1.000000	-687.49	0.00

US DOLLAR Total		-687.490	Local		-687.49		-687.49	0.00
			Base		-687.49		-687.49	0.00

CASH Total		-687.490	Base		-687.49		-687.49	0.00
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX				4.407996	31 Dec 2030		
		725,258.580	Local	100.000000	725,258.58		725,258.58	0.00
			Base	100.000000	725,258.58		725,258.58	0.00

US DOLLAR Total		725,258.580	Local		725,258.58		725,258.58	0.00
			Base		725,258.58		725,258.58	0.00

CASH EQUIVALENT Total		725,258.580	Base		725,258.58		725,258.58	0.00
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EQUITY

US DOLLAR Exchange Rate: 1.000000

464288513	ISHARES TRUST ISHARES IIBOXX ISHARES IBOXX HIGH YLD CORP							
		9,325.000	Local	85.757001	799,684.03	78.650000	733,411.25	-66,272.78
			Base	85.757001	799,684.03	78.650000	733,411.25	-66,272.78

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: 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	28.670000	386,586.28	-1,340.31	0.56
			Base 28.769400	387,926.59	28.670000	386,586.28	-1,340.31	0.56
US DOLLAR Total								
		22,809.000	Local	1,187,610.62		1,119,997.53	-67,613.09	1.63
			Base	1,187,610.62		1,119,997.53	-67,613.09	1.63
EQUITY Total								
		22,809.000	Base	1,187,610.62		1,119,997.53	-67,613.09	1.63
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
00206RCU4	AT+T INC SR UNSECURED 02/47 5.65				5.650000	15 Feb 2047		
		95,000.000	Local 99.801211	94,811.15	98.470915	93,547.37	-1,263.78	0.14
			Base 99.801211	94,811.15	98.470915	93,547.37	-1,263.78	0.14
009089AA1	AIR CANADA 2013 1A PTT PASS THRU CE 144A 11/26 4.125				4.125000	15 Nov 2026		
		11,884.070	Local 99.999495	11,884.01	99.510380	11,825.88	-58.13	0.02
Original Face:		25,000.000	Base 99.999495	11,884.01	99.510380	11,825.88	-58.13	0.02
009090AA9	AIR CANADA 2015 1A PTT PASS THRU CE 144A 09/28 3.6				3.600000	15 Sep 2028		
		17,227.540	Local 99.999710	17,227.49	97.291490	16,760.93	-466.56	0.02
Original Face:		30,000.000	Base 99.999710	17,227.49	97.291490	16,760.93	-466.56	0.02
02343UAJ4	AMCOR FINANCE USA INC COMPANY GUAR 05/33 5.625				5.625000	26 May 2033		
		250,000.000	Local 99.143748	247,859.37	101.076858	252,692.15	4,832.78	0.37
			Base 99.143748	247,859.37	101.076858	252,692.15	4,832.78	0.37
02376WAA9	AMER AIRLINE 16 1 A PTT PASS THRU CE 07/29 4.1				4.100000	15 Jul 2029		
		43,353.820	Local 100.000000	43,353.82	95.448130	41,380.41	-1,973.41	0.06
Original Face:		70,000.000	Base 100.000000	43,353.82	95.448130	41,380.41	-1,973.41	0.06
02377DAA0	AMER AIRLINE 17 2B PTT PASS THRU CE 04/27 3.7				3.700000	15 Apr 2027		
		65,133.840	Local 100.000000	65,133.84	98.791080	64,346.42	-787.42	0.09
Original Face:		190,000.000	Base 100.000000	65,133.84	98.791080	64,346.42	-787.42	0.09

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Books Open

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: December 31, 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
02378WAA7	AMER AIRLINE 17 1B PTT PASS THRU CE 08/26 4.95					4.950000	15 Aug 2026		
	51,847.500	Local		100.353653	52,030.86	99.889640	51,790.28	-240.58	0.08
Original Face:	155,000.000	Base		100.353653	52,030.86	99.889640	51,790.28	-240.58	0.08
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	98.399493	295,198.48	-4,801.52	0.43
		Base		100.000000	300,000.00	98.399493	295,198.48	-4,801.52	0.43
03115AAA1	AMFAM HOLDINGS INC SR UNSECURED 144A 03/31 2.805					2.805000	11 Mar 2031		
	300,000.000	Local		100.117983	300,353.95	77.874506	233,623.52	-66,730.43	0.34
		Base		100.117983	300,353.95	77.874506	233,623.52	-66,730.43	0.34
03464TAA7	ANGEL OAK MORTGAGE TRUST AOMT 2022 3 A1 144A					4.000000	25 Jan 2067		
	217,979.180	Local		100.020346	218,023.53	94.125810	205,174.67	-12,848.86	0.30
Original Face:	275,000.000	Base		100.020346	218,023.53	94.125810	205,174.67	-12,848.86	0.30
03522AAH3	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/36 4.7					4.700000	01 Feb 2036		
	150,000.000	Local		119.070027	178,605.04	94.796923	142,195.38	-36,409.66	0.21
		Base		119.070027	178,605.04	94.796923	142,195.38	-36,409.66	0.21
04686JAD3	ATHENE HOLDING LTD SR UNSECURED 05/51 3.95					3.950000	25 May 2051		
	45,000.000	Local		99.398378	44,729.27	71.986872	32,394.09	-12,335.18	0.05
		Base		99.398378	44,729.27	71.986872	32,394.09	-12,335.18	0.05
05329RAA1	AUTONATION INC SR UNSECURED 03/32 3.85					3.850000	01 Mar 2032		
	205,000.000	Local		99.875624	204,745.03	89.706917	183,899.18	-20,845.85	0.27
		Base		99.875624	204,745.03	89.706917	183,899.18	-20,845.85	0.27
054989AB4	BAT CAPITAL CORP COMPANY GUAR 08/33 6.421					6.421000	02 Aug 2033		
	300,000.000	Local		99.014400	297,043.20	105.703435	317,110.31	20,067.11	0.46
		Base		99.014400	297,043.20	105.703435	317,110.31	20,067.11	0.46
05523RAF4	BAE SYSTEMS PLC SR UNSECURED 144A 02/31 1.9					1.900000	15 Feb 2031		
	134,000.000	Local		99.529582	133,369.64	82.730843	110,859.33	-22,510.31	0.16
		Base		99.529582	133,369.64	82.730843	110,859.33	-22,510.31	0.16
05565ECS2	BMW US CAPITAL LLC COMPANY GUAR 144A 08/31 4.85					4.850000	13 Aug 2031		
	200,000.000	Local		99.736850	199,473.70	97.964770	195,929.54	-3,544.16	0.29
		Base		99.736850	199,473.70	97.964770	195,929.54	-3,544.16	0.29

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: December 31, 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	
05614JAA3	BX TRUST BX 2024 VLT5 A 144A				5.410430	13 Nov 2046			
		175,000.000	Local	101.499949	177,624.91	100.008110	175,014.19	-2,610.72	0.25
Original Face:		175,000.000	Base	101.499949	177,624.91	100.008110	175,014.19	-2,610.72	0.25
059626AC5	BANCO NACIONAL DE PANAMA SR UNSECURED 144A 08/30 2.5				2.500000	11 Aug 2030			
		250,000.000	Local	99.947524	249,868.81	79.413430	198,533.58	-51,335.23	0.29
			Base	99.947524	249,868.81	79.413430	198,533.58	-51,335.23	0.29
06418GAN7	BANK OF NOVA SCOTIA SR UNSECURED 11/32 VAR				4.740000	10 Nov 2032			
		170,000.000	Local	100.000000	170,000.00	96.877153	164,691.16	-5,308.84	0.24
			Base	100.000000	170,000.00	96.877153	164,691.16	-5,308.84	0.24
06541QAU9	BANK BANK 2022 BNK43 A4				4.134000	15 Aug 2055			
		450,000.000	Local	100.820242	453,691.09	93.289380	419,802.21	-33,888.88	0.61
Original Face:		450,000.000	Base	100.820242	453,691.09	93.289380	419,802.21	-33,888.88	0.61
06654DAC1	BANNER HEALTH UNSECURED 01/50 3.181				3.181000	01 Jan 2050			
		270,000.000	Local	100.000000	270,000.00	67.107536	181,190.35	-88,809.65	0.26
			Base	100.000000	270,000.00	67.107536	181,190.35	-88,809.65	0.26
06738ECK9	BARCLAYS PLC SR UNSECURED 09/29 VAR				6.490000	13 Sep 2029			
		250,000.000	Local	100.000000	250,000.00	104.042422	260,106.06	10,106.06	0.38
			Base	100.000000	250,000.00	104.042422	260,106.06	10,106.06	0.38
06738ECV5	BARCLAYS PLC SR UNSECURED 09/35 VAR				5.335000	10 Sep 2035			
		225,000.000	Local	100.000000	225,000.00	96.073905	216,166.29	-8,833.71	0.31
			Base	100.000000	225,000.00	96.073905	216,166.29	-8,833.71	0.31
072024NU2	BAY AREA CA TOLL AUTH TOLL BRI BAYTRN 04/40 FIXED 6.918				6.918000	01 Apr 2040			
		155,000.000	Local	137.497155	213,120.59	111.087430	172,185.52	-40,935.07	0.25
Original Face:		155,000.000	Base	137.497155	213,120.59	111.087430	172,185.52	-40,935.07	0.25
085209AG9	GOVT OF BERMUDA SR UNSECURED 144A 08/30 2.375				2.375000	20 Aug 2030			
		200,000.000	Local	99.932315	199,864.63	84.590000	169,180.00	-30,684.63	0.25
			Base	99.932315	199,864.63	84.590000	169,180.00	-30,684.63	0.25
092113AR0	BLACK HILLS CORP SR UNSECURED 10/29 3.05				3.050000	15 Oct 2029			
		99,000.000	Local	99.823081	98,824.85	91.440948	90,526.54	-8,298.31	0.13
			Base	99.823081	98,824.85	91.440948	90,526.54	-8,298.31	0.13

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: December 31, 2024

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092113AW9	BLACK HILLS CORP SR UNSECURED 05/34 6.15				6.150000	15 May 2034			
		200,000.000	Local	99.294485	198,588.97	103.978486	207,956.97	9,368.00	0.30
			Base	99.294485	198,588.97	103.978486	207,956.97	9,368.00	0.30
093662AJ3	BLOCK FINANCIAL LLC COMPANY GUAR 07/28 2.5				2.500000	15 Jul 2028			
		160,000.000	Local	99.757681	159,612.29	90.951350	145,522.16	-14,090.13	0.21
			Base	99.757681	159,612.29	90.951350	145,522.16	-14,090.13	0.21
097023CU7	BOEING CO SR UNSECURED 05/27 5.04				5.040000	01 May 2027			
		300,000.000	Local	100.000000	300,000.00	100.239930	300,719.79	719.79	0.44
			Base	100.000000	300,000.00	100.239930	300,719.79	719.79	0.44
099724AQ9	BORGWARNER INC SR UNSECURED 08/34 5.4				5.400000	15 Aug 2034			
		75,000.000	Local	99.482293	74,611.72	98.449448	73,837.09	-774.63	0.11
			Base	99.482293	74,611.72	98.449448	73,837.09	-774.63	0.11
102104AA4	BOURZOU ISSUER LLC, JAMSHID IS CLDCD 2024 1A A2 144A				5.781000	22 Nov 2049			
		200,000.000	Local	100.000000	200,000.00	99.652530	199,305.06	-694.94	0.29
		Original Face: 200,000.000	Base	100.000000	200,000.00	99.652530	199,305.06	-694.94	0.29
12510HAC4	CAPITAL AUTOMOTIVE REIT CAUTO 2020 1A A3 144A				3.250000	15 Feb 2050			
		101,620.190	Local	99.999941	101,620.13	89.571610	91,022.84	-10,597.29	0.13
		Original Face: 115,000.000	Base	99.999941	101,620.13	89.571610	91,022.84	-10,597.29	0.13
12510HAS9	CAPITAL AUTOMOTIVE REIT CAUTO 2023 1A A1 144A				5.750000	15 Sep 2053			
		133,000.000	Local	98.121932	130,502.17	100.912740	134,213.94	3,711.77	0.20
		Original Face: 140,000.000	Base	98.121932	130,502.17	100.912740	134,213.94	3,711.77	0.20
12514MBC8	CD COMMERCIAL MORTGAGE TRUST CD 2016 CD1 A4				2.724000	10 Aug 2049			
		300,000.000	Local	100.886640	302,659.92	94.490670	283,472.01	-19,187.91	0.41
		Original Face: 300,000.000	Base	100.886640	302,659.92	94.490670	283,472.01	-19,187.91	0.41
12515GAD9	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD3 A4				3.631000	10 Feb 2050			
		320,000.000	Local	101.035866	323,314.77	94.464370	302,285.98	-21,028.79	0.44
		Original Face: 320,000.000	Base	101.035866	323,314.77	94.464370	302,285.98	-21,028.79	0.44
13645RAV6	CANADIAN PACIFIC RAILWAY COMPANY GUAR 09/35 4.8				4.800000	15 Sep 2035			
		30,000.000	Local	99.683533	29,905.06	95.384423	28,615.33	-1,289.73	0.04
			Base	99.683533	29,905.06	95.384423	28,615.33	-1,289.73	0.04

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: December 31, 2024

View Date: January 2, 2025

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14040HCJ2	CAPITAL ONE FINANCIAL CO SR UNSECURED 11/32 VAR					2.618000	02 Nov 2032		
	350,000.000	Local	100.174566	350,610.98	82.815391	289,853.87	-60,757.11	0.42	
		Base	100.174566	350,610.98	82.815391	289,853.87	-60,757.11	0.42	
16159QAK3	CHASE MORTGAGE FINANCE CORPORA CHASE 2024 5 A6 144A					6.000000	25 Apr 2055		
	200,998.090	Local	98.950657	198,888.93	100.165000	201,329.74	2,440.81	0.29	
	Original Face: 225,000.000	Base	98.950657	198,888.93	100.165000	201,329.74	2,440.81	0.29	
16159TAG6	CHASE MORTGAGE FINANCE CORPORA CHASE 2024 7 A7 144A					6.000000	25 Jun 2055		
	175,000.000	Local	100.052514	175,091.90	99.380940	173,916.65	-1,175.25	0.25	
	Original Face: 175,000.000	Base	100.052514	175,091.90	99.380940	173,916.65	-1,175.25	0.25	
16160DAA1	CHASE MORTGAGE FINANCE CORPORA CHASE 2024 1 A2 144A					6.500000	25 Jan 2055		
	270,671.530	Local	100.715942	272,609.38	101.117200	273,695.47	1,086.09	0.40	
	Original Face: 325,000.000	Base	100.715942	272,609.38	101.117200	273,695.47	1,086.09	0.40	
16160QAN4	CHASE MORTGAGE FINANCE CORPORA CHASE 2024 9 A7 144A					5.500000	25 Sep 2055		
	275,000.000	Local	98.407847	270,621.58	96.096100	264,264.28	-6,357.30	0.38	
	Original Face: 275,000.000	Base	98.407847	270,621.58	96.096100	264,264.28	-6,357.30	0.38	
165167DH7	EXPAND ENERGY CORP SR UNSECURED 01/35 5.7					5.700000	15 Jan 2035		
	125,000.000	Local	99.611368	124,514.21	98.233409	122,791.76	-1,722.45	0.18	
		Base	99.611368	124,514.21	98.233409	122,791.76	-1,722.45	0.18	
168863DZ8	REPUBLIC OF CHILE SR UNSECURED 01/36 4.95					4.950000	05 Jan 2036		
	300,000.000	Local	99.597510	298,792.53	94.520140	283,560.42	-15,232.11	0.41	
		Base	99.597510	298,792.53	94.520140	283,560.42	-15,232.11	0.41	
17308CC53	CITIGROUP INC SR UNSECURED 11/30 VAR					2.976000	05 Nov 2030		
	140,000.000	Local	104.754357	146,656.10	90.221347	126,309.89	-20,346.21	0.18	
		Base	104.754357	146,656.10	90.221347	126,309.89	-20,346.21	0.18	
17332CBV7	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2024 1 A8A 144A					6.000000	25 Jul 2054		
	225,000.000	Local	99.651929	224,216.84	97.277290	218,873.90	-5,342.94	0.32	
	Original Face: 225,000.000	Base	99.651929	224,216.84	97.277290	218,873.90	-5,342.94	0.32	
17332DAH7	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2024 CMI1 A8 144A					5.500000	25 Jun 2054		
	275,000.000	Local	97.590262	268,373.22	96.251210	264,690.83	-3,682.39	0.39	
	Original Face: 275,000.000	Base	97.590262	268,373.22	96.251210	264,690.83	-3,682.39	0.39	

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Holdings

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CONNING INC

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174610AW5	CITIZENS FINANCIAL GROUP SUBORDINATED 09/32 2.638					2.638000	30 Sep 2032		
	185,000.000	Local	99.961476	184,928.73	80.382279	148,707.22	-36,221.51	0.22	
		Base	99.961476	184,928.73	80.382279	148,707.22	-36,221.51	0.22	
19565CAA8	COLONIAL ENTERPRISES INC COMPANY GUAR 144A 05/30 3.25					3.250000	15 May 2030		
	75,000.000	Local	99.971013	74,978.26	90.410467	67,807.85	-7,170.41	0.10	
		Base	99.971013	74,978.26	90.410467	67,807.85	-7,170.41	0.10	
20402CAA3	COMMUNITY PRESERVATION C SR UNSECURED 02/30 2.867					2.867000	01 Feb 2030		
	150,000.000	Local	100.000000	150,000.00	88.516697	132,775.05	-17,224.95	0.19	
		Base	100.000000	150,000.00	88.516697	132,775.05	-17,224.95	0.19	
205887CD2	CONAGRA BRANDS INC SR UNSECURED 11/38 5.3					5.300000	01 Nov 2038		
	315,000.000	Local	105.392552	331,986.54	94.219896	296,792.67	-35,193.87	0.43	
		Base	105.392552	331,986.54	94.219896	296,792.67	-35,193.87	0.43	
21871XAK5	COREBRIDGE FINANCIAL INC SR UNSECURED 04/42 4.35					4.350000	05 Apr 2042		
	95,000.000	Local	99.975368	94,976.60	83.481079	79,307.03	-15,669.57	0.12	
		Base	99.975368	94,976.60	83.481079	79,307.03	-15,669.57	0.12	
21987BAW8	CODELCO INC SR UNSECURED 144A 08/27 3.625					3.625000	01 Aug 2027		
	230,000.000	Local	99.478396	228,800.31	95.662357	220,023.42	-8,776.89	0.32	
		Base	99.478396	228,800.31	95.662357	220,023.42	-8,776.89	0.32	
22003BAP1	COPT DEFENSE PROP LP COMPANY GUAR 12/33 2.9					2.900000	01 Dec 2033		
	300,000.000	Local	99.633457	298,900.37	80.393158	241,179.47	-57,720.90	0.35	
		Base	99.633457	298,900.37	80.393158	241,179.47	-57,720.90	0.35	
22404CS4	COX COMMUNICATIONS INC COMPANY GUAR 144A 06/33 5.7					5.700000	15 Jun 2033		
	250,000.000	Local	99.888176	249,720.44	99.398412	248,496.03	-1,224.41	0.36	
		Base	99.888176	249,720.44	99.398412	248,496.03	-1,224.41	0.36	
22757HAA9	CROSS MORTGAGE TRUST CROSS 2024 H5 A1 144A					5.854000	26 Aug 2069		
	207,099.490	Local	100.003134	207,105.98	100.206650	207,527.46	421.48	0.30	
	Original Face: 220,000.000	Base	100.003134	207,105.98	100.206650	207,527.46	421.48	0.30	
22966RAG1	CUBESMART LP COMPANY GUAR 02/31 2					2.000000	15 Feb 2031		
	215,000.000	Local	99.427874	213,769.93	82.999515	178,448.96	-35,320.97	0.26	
		Base	99.427874	213,769.93	82.999515	178,448.96	-35,320.97	0.26	

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CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



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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	74.672010	261,352.04	-88,647.96	0.38
Original Face:		350,000.000	Base	100.000000	350,000.00	74.672010	261,352.04	-88,647.96	0.38
235241LS3	DALLAS TX AREA RAPID TRANSIT S DALTRN 12/44 FIXED 5.999					5.999000	01 Dec 2044		
		315,000.000	Local	136.728790	430,695.69	101.616480	320,091.91	-110,603.78	0.47
Original Face:		315,000.000	Base	136.728790	430,695.69	101.616480	320,091.91	-110,603.78	0.47
237194AM7	DARDEN RESTAURANTS INC SR UNSECURED 02/48 4.55					4.550000	15 Feb 2048		
		180,000.000	Local	111.087528	199,957.55	80.507438	144,913.39	-55,044.16	0.21
			Base	111.087528	199,957.55	80.507438	144,913.39	-55,044.16	0.21
24703DBL4	DELL INT LLC / EMC CORP COMPANY GUAR 02/33 5.75					5.750000	01 Feb 2033		
		140,000.000	Local	99.820164	139,748.23	102.749015	143,848.62	4,100.39	0.21
			Base	99.820164	139,748.23	102.749015	143,848.62	4,100.39	0.21
25389JAU0	DIGITAL REALTY TRUST LP COMPANY GUAR 07/29 3.6					3.600000	01 Jul 2029		
		300,000.000	Local	99.913317	299,739.95	94.601779	283,805.34	-15,934.61	0.41
			Base	99.913317	299,739.95	94.601779	283,805.34	-15,934.61	0.41
26860XAA9	ELM TRUST 2024 ELM 2024 ELM A15 144A					5.800870	10 Jun 2039		
		250,000.000	Local	100.000000	250,000.00	100.955810	252,389.53	2,389.53	0.37
Original Face:		250,000.000	Base	100.000000	250,000.00	100.955810	252,389.53	2,389.53	0.37
29245JAK8	EMPRESA NACIONAL DEL PET SR UNSECURED 144A 09/47 4.5					4.500000	14 Sep 2047		
		200,000.000	Local	97.514180	195,028.36	76.992830	153,985.66	-41,042.70	0.22
			Base	97.514180	195,028.36	76.992830	153,985.66	-41,042.70	0.22
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	81.838446	40,919.22	-9,080.78	0.06
			Base	100.000000	50,000.00	81.838446	40,919.22	-9,080.78	0.06
29250NBF1	ENBRIDGE INC COMPANY GUAR 08/33 2.5					2.500000	01 Aug 2033		
		325,000.000	Local	99.692563	324,000.83	80.288275	260,936.89	-63,063.94	0.38
			Base	99.692563	324,000.83	80.288275	260,936.89	-63,063.94	0.38
29273VAQ3	ENERGY TRANSFER LP SR UNSECURED 02/33 5.75					5.750000	15 Feb 2033		
		70,000.000	Local	102.234929	71,564.45	101.370782	70,959.55	-604.90	0.10
			Base	102.234929	71,564.45	101.370782	70,959.55	-604.90	0.10

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



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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
29273VAY6	ENERGY TRANSFER LP SR UNSECURED 05/34 5.55					5.550000	15 May 2034		
	70,000.000	Local		99.683571	69,778.50	99.487936	69,641.56	-136.94	0.10
		Base		99.683571	69,778.50	99.487936	69,641.56	-136.94	0.10
29278DAA3	ENEL CHILE SA SR UNSECURED 06/28 4.875					4.875000	12 Jun 2028		
	50,000.000	Local		99.531240	49,765.62	98.680861	49,340.43	-425.19	0.07
		Base		99.531240	49,765.62	98.680861	49,340.43	-425.19	0.07
29364WBP2	ENTERGY LOUISIANA LLC 1ST MORTGAGE 09/34 5.15					5.150000	15 Sep 2034		
	105,000.000	Local		99.630676	104,612.21	98.392979	103,312.63	-1,299.58	0.15
		Base		99.630676	104,612.21	98.392979	103,312.63	-1,299.58	0.15
29766DAF1	ETHIOPIAN LEASING 2012 US GOVT GUAR 05/26 2.646					2.646000	12 May 2026		
	8,143.950	Local		99.997913	8,143.78	98.679284	8,036.39	-107.39	0.01
	Original Face: 60,000.000	Base		99.997913	8,143.78	98.679284	8,036.39	-107.39	0.01
30190AAG9	F+G ANNUITIES + LIFE INC COMPANY GUAR 10/34 6.25					6.250000	04 Oct 2034		
	125,000.000	Local		99.374392	124,217.99	97.054151	121,317.69	-2,900.30	0.18
		Base		99.374392	124,217.99	97.054151	121,317.69	-2,900.30	0.18
30217AAB9	EXPERIAN FINANCE PLC COMPANY GUAR 144A 02/29 4.25					4.250000	01 Feb 2029		
	200,000.000	Local		99.963425	199,926.85	97.136981	194,273.96	-5,652.89	0.28
		Base		99.963425	199,926.85	97.136981	194,273.96	-5,652.89	0.28
30225VAM9	EXTRA SPACE STORAGE LP COMPANY GUAR 12/27 3.875					3.875000	15 Dec 2027		
	115,000.000	Local		99.839800	114,815.77	97.725859	112,384.74	-2,431.03	0.16
		Base		99.839800	114,815.77	97.725859	112,384.74	-2,431.03	0.16
30225VAP2	EXTRA SPACE STORAGE LP COMPANY GUAR 10/30 2.2					2.200000	15 Oct 2030		
	75,000.000	Local		99.714093	74,785.57	85.085323	63,813.99	-10,971.58	0.09
		Base		99.714093	74,785.57	85.085323	63,813.99	-10,971.58	0.09
30303M8H8	META PLATFORMS INC SR UNSECURED 08/32 3.85					3.850000	15 Aug 2032		
	125,000.000	Local		99.980064	124,975.08	92.966244	116,207.81	-8,767.27	0.17
		Base		99.980064	124,975.08	92.966244	116,207.81	-8,767.27	0.17
30332YAC5	FIP MASTER FUNDING, LLC FI 2024 1A A1 144A					4.880000	15 Oct 2054		
	99,976.860	Local		100.028597	100,005.45	96.542760	96,520.42	-3,485.03	0.14
	Original Face: 100,000.000	Base		100.028597	100,005.45	96.542760	96,520.42	-3,485.03	0.14

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

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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								
3128M9ED0	FED HM LN PC POOL G07032 FG 06/42 FIXED 3					3.000000	01 Jun 2042		
	44,100.490	Local	100.304849	44,234.93	88.237516	38,913.18		-5,321.75	0.06
Original Face:	350,000.000	Base	100.304849	44,234.93	88.237516	38,913.18		-5,321.75	0.06
3128M9KG6	FED HM LN PC POOL G07195 FG 03/42 FIXED 4.5					4.500000	01 Mar 2042		
	12,588.250	Local	100.926181	12,704.84	97.049702	12,216.86		-487.98	0.02
Original Face:	280,000.000	Base	100.926181	12,704.84	97.049702	12,216.86		-487.98	0.02
3128MJ2H2	FED HM LN PC POOL G08775 FG 08/47 FIXED 4					4.000000	01 Aug 2047		
	94,683.620	Local	100.000011	94,683.63	92.487510	87,570.52		-7,113.11	0.13
Original Face:	750,000.000	Base	100.000011	94,683.63	92.487510	87,570.52		-7,113.11	0.13
3128MJSD3	FED HM LN PC POOL G08515 FG 12/42 FIXED 3					3.000000	01 Dec 2042		
	21,895.120	Local	100.546195	22,014.71	88.235657	19,319.30		-2,695.41	0.03
Original Face:	125,000.000	Base	100.546195	22,014.71	88.235657	19,319.30		-2,695.41	0.03
3128MJU81	FED HM LN PC POOL G08606 FG 09/44 FIXED 4					4.000000	01 Sep 2044		
	18,839.680	Local	100.864877	19,002.62	93.178446	17,554.52		-1,448.10	0.03
Original Face:	250,000.000	Base	100.864877	19,002.62	93.178446	17,554.52		-1,448.10	0.03
3128MJWB2	FED HM LN PC POOL G08641 FG 05/45 FIXED 3.5					3.500000	01 May 2045		
	66,275.880	Local	100.361066	66,515.18	89.956538	59,619.49		-6,895.69	0.09
Original Face:	540,000.000	Base	100.361066	66,515.18	89.956538	59,619.49		-6,895.69	0.09
3128MJYM6	FED HM LN PC POOL G08715 FG 08/46 FIXED 3					3.000000	01 Aug 2046		
	461,973.830	Local	94.798493	437,944.23	86.783786	400,918.38		-37,025.85	0.58
Original Face:	2,500,000.000	Base	94.798493	437,944.23	86.783786	400,918.38		-37,025.85	0.58
31292LGX7	FED HM LN PC POOL C03814 FG 03/42 FIXED 4					4.000000	01 Mar 2042		
	21,838.130	Local	100.807487	22,014.47	94.236623	20,579.52		-1,434.95	0.03
Original Face:	235,000.000	Base	100.807487	22,014.47	94.236623	20,579.52		-1,434.95	0.03
31292SA67	FED HM LN PC POOL C09029 FG 03/43 FIXED 3					3.000000	01 Mar 2043		
	53,960.490	Local	100.084043	54,005.84	88.234243	47,611.63		-6,394.21	0.07
Original Face:	300,000.000	Base	100.084043	54,005.84	88.234243	47,611.63		-6,394.21	0.07
3132A5GL3	FED HM LN PC POOL ZS4703 FR 02/47 FIXED 3					3.000000	01 Feb 2047		
	137,617.830	Local	101.334507	139,454.35	86.766133	119,405.67		-20,048.68	0.17
Original Face:	560,000.000	Base	101.334507	139,454.35	86.766133	119,405.67		-20,048.68	0.17

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CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



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3132AD6N3	FED HM LN PC POOL ZT1777 FR 03/49 FIXED 4					4.000000	01 Mar 2049			
			29,025.550	Local	99.909218	28,999.20	92.598450	26,877.21	-2,121.99	0.04
Original Face:			378,000.000	Base	99.909218	28,999.20	92.598450	26,877.21	-2,121.99	0.04
3132AEB96	FED HM LN PC POOL ZT1864 FR 04/49 FIXED 4					4.000000	01 Apr 2049			
			25,311.410	Local	100.000000	25,311.41	92.619303	23,443.25	-1,868.16	0.03
Original Face:			305,000.000	Base	100.000000	25,311.41	92.619303	23,443.25	-1,868.16	0.03
3132AEEY8	FED HM LN PC POOL ZT1951 FR 05/49 FIXED 3.5					3.500000	01 May 2049			
			16,513.840	Local	99.999939	16,513.83	89.410757	14,765.15	-1,748.68	0.02
Original Face:			180,000.000	Base	99.999939	16,513.83	89.410757	14,765.15	-1,748.68	0.02
3132AEJ80	FED HM LN PC POOL ZT2087 FR 06/49 FIXED 4					4.000000	01 Jun 2049			
			48,570.760	Local	100.000000	48,570.76	92.577590	44,965.64	-3,605.12	0.07
Original Face:			445,000.000	Base	100.000000	48,570.76	92.577590	44,965.64	-3,605.12	0.07
3132DMG25	FED HM LN PC POOL SD0217 FR 05/49 FIXED 4					4.000000	01 May 2049			
			24,914.400	Local	100.003653	24,915.31	92.581930	23,066.23	-1,849.08	0.03
Original Face:			140,000.000	Base	100.003653	24,915.31	92.581930	23,066.23	-1,849.08	0.03
3132DMGT6	FED HM LN PC POOL SD0210 FR 12/49 FIXED 3					3.000000	01 Dec 2049			
			112,873.330	Local	100.555446	113,500.28	86.247213	97,350.10	-16,150.18	0.14
Original Face:			325,000.000	Base	100.555446	113,500.28	86.247213	97,350.10	-16,150.18	0.14
3132DNTZ6	FED HM LN PC POOL SD1468 FR 08/52 FIXED 5					5.000000	01 Aug 2052			
			285,557.290	Local	96.993864	276,973.05	96.840215	276,534.29	-438.76	0.40
Original Face:			350,000.000	Base	96.993864	276,973.05	96.840215	276,534.29	-438.76	0.40
3132DQSH0	FED HM LN PC POOL SD3220 FR 06/53 FIXED 5.5					5.500000	01 Jun 2053			
			209,305.730	Local	99.016754	207,247.74	98.869358	206,939.23	-308.51	0.30
Original Face:			230,000.000	Base	99.016754	207,247.74	98.869358	206,939.23	-308.51	0.30
3132DV3J2	FED HM LN PC POOL SD8001 FR 07/49 FIXED 3.5					3.500000	01 Jul 2049			
			36,916.680	Local	99.928596	36,890.32	89.537482	33,054.27	-3,836.05	0.05
Original Face:			347,000.000	Base	99.928596	36,890.32	89.537482	33,054.27	-3,836.05	0.05
3132DV7B5	FED HM LN PC POOL SD8090 FR 09/50 FIXED 2					2.000000	01 Sep 2050			
			221,128.820	Local	101.619572	224,710.16	78.507507	173,602.72	-51,107.44	0.25
Original Face:			355,000.000	Base	101.619572	224,710.16	78.507507	173,602.72	-51,107.44	0.25

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	Units								
3132DWC76	FED HM LN PC POOL SD8194 FR 02/52 FIXED 2.5					2.500000	01 Feb 2052		
	149,862.530	Local	100.218080	150,189.35	81.736380	122,492.21		-27,697.14	0.18
Original Face:	181,000.000	Base	100.218080	150,189.35	81.736380	122,492.21		-27,697.14	0.18
3132DWD34	FED HM LN PC POOL SD8222 FR 06/52 FIXED 4					4.000000	01 Jun 2052		
	360,728.110	Local	99.379693	358,490.49	91.523650	330,151.53		-28,338.96	0.48
Original Face:	425,000.000	Base	99.379693	358,490.49	91.523650	330,151.53		-28,338.96	0.48
3132GMKC5	FED HM LN PC POOL Q05991 FG 02/42 FIXED 3.5					3.500000	01 Feb 2042		
	25,502.790	Local	100.177432	25,548.04	91.203815	23,259.52		-2,288.52	0.03
Original Face:	345,000.000	Base	100.177432	25,548.04	91.203815	23,259.52		-2,288.52	0.03
3132GUKK9	FED HM LN PC POOL Q08998 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
	33,085.100	Local	100.206044	33,153.27	91.203659	30,174.82		-2,978.45	0.04
Original Face:	335,000.000	Base	100.206044	33,153.27	91.203659	30,174.82		-2,978.45	0.04
31339UJN1	FED HM LN PC POOL QA3869 FR 10/49 FIXED 3.5					3.500000	01 Oct 2049		
	173,452.820	Local	99.999994	173,452.81	89.707312	155,599.86		-17,852.95	0.23
Original Face:	611,000.000	Base	99.999994	173,452.81	89.707312	155,599.86		-17,852.95	0.23
3133AMEP7	FED HM LN PC POOL QC2842 FR 06/51 FIXED 2.5					2.500000	01 Jun 2051		
	335,729.540	Local	101.410755	340,465.86	82.287379	276,263.04		-64,202.82	0.40
Original Face:	435,000.000	Base	101.410755	340,465.86	82.287379	276,263.04		-64,202.82	0.40
3133KKD63	FED HM LN PC POOL RA3725 FR 10/50 FIXED 2					2.000000	01 Oct 2050		
	230,122.500	Local	101.810544	234,288.97	78.606750	180,891.82		-53,397.15	0.26
Original Face:	353,000.000	Base	101.810544	234,288.97	78.606750	180,891.82		-53,397.15	0.26
3133KKZN2	FED HM LN PC POOL RA4349 FR 01/51 FIXED 2.5					2.500000	01 Jan 2051		
	207,303.470	Local	101.781856	210,997.32	82.809403	171,666.77		-39,330.55	0.25
Original Face:	350,000.000	Base	101.781856	210,997.32	82.809403	171,666.77		-39,330.55	0.25
3133KLXT9	FED HM LN PC POOL RA5190 FR 05/51 FIXED 2.5					2.500000	01 May 2051		
	294,374.380	Local	101.296125	298,189.84	82.287192	242,232.41		-55,957.43	0.35
Original Face:	385,000.000	Base	101.296125	298,189.84	82.287192	242,232.41		-55,957.43	0.35
3133KPK80	FED HM LN PC POOL RA7519 FR 06/52 FIXED 3.5					3.500000	01 Jun 2052		
	310,651.320	Local	92.774607	288,205.54	88.575393	275,160.63		-13,044.91	0.40
Original Face:	360,000.000	Base	92.774607	288,205.54	88.575393	275,160.63		-13,044.91	0.40

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3133KQK47	FED HM LN PC POOL RA8415 FR 01/53 FIXED 5.5					5.500000	01 Jan 2053		
	345,698.910	Local		101.494997	350,867.10	98.980521	342,174.58	-8,692.52	0.50
Original Face:	400,000.000	Base		101.494997	350,867.10	98.980521	342,174.58	-8,692.52	0.50
3133KRCK8	FED HM LN PC POOL RA9074 FR 05/53 FIXED 6					6.000000	01 May 2053		
	345,760.670	Local		100.070572	346,004.68	100.779731	348,456.67	2,451.99	0.51
Original Face:	400,000.000	Base		100.070572	346,004.68	100.779731	348,456.67	2,451.99	0.51
3133KRVH4	FED HM LN PC POOL RA9616 FR 08/53 FIXED 5					5.000000	01 Aug 2053		
	2,961,978.360	Local		100.196493	2,967,798.45	96.545603	2,859,659.87	-108,138.58	4.16
Original Face:	3,150,000.000	Base		100.196493	2,967,798.45	96.545603	2,859,659.87	-108,138.58	4.16
31368HK44	FNMA POOL 190315 FN 11/31 FIXED VAR					6.000000	01 Nov 2031		
	1,289.020	Local		99.766489	1,286.01	102.486614	1,321.07	35.06	0.00
Original Face:	856,000.000	Base		99.766489	1,286.01	102.486614	1,321.07	35.06	0.00
31371HLT3	FNMA POOL 252438 FN 05/29 FIXED 6					6.000000	01 May 2029		
	1,195.010	Local		98.446038	1,176.44	101.776605	1,216.24	39.80	0.00
Original Face:	897,000.000	Base		98.446038	1,176.44	101.776605	1,216.24	39.80	0.00
31371KWJ6	FNMA POOL 254549 FN 12/32 FIXED 6					6.000000	01 Dec 2032		
	991.240	Local		100.260280	993.82	102.736087	1,018.36	24.54	0.00
Original Face:	309,000.000	Base		100.260280	993.82	102.736087	1,018.36	24.54	0.00
31371NGG4	FNMA POOL 256799 FN 07/37 FIXED 5.5					5.500000	01 Jul 2037		
	1,683.170	Local		101.727098	1,712.24	100.538704	1,692.24	-20.00	0.00
Original Face:	287,000.000	Base		101.727098	1,712.24	100.538704	1,692.24	-20.00	0.00
31371NSL0	FNMA POOL 257123 FN 03/38 FIXED 5.5					5.500000	01 Mar 2038		
	425.920	Local		101.868896	433.88	100.507891	428.08	-5.80	0.00
Original Face:	68,000.000	Base		101.868896	433.88	100.507891	428.08	-5.80	0.00
3137FCJG0	FREDDIE MAC MULTIFAMILY STRUCT FRESR 2017 SR01 A3					3.089000	25 Nov 2027		
	108,744.990	Local		100.178022	108,938.58	95.273550	103,605.21	-5,333.37	0.15
Original Face:	135,000.000	Base		100.178022	108,938.58	95.273550	103,605.21	-5,333.37	0.15
3137FDER9	FHLMC MULTIFAMILY STRUCTURED P FHMS K154 A1					3.176000	25 Nov 2028		
	31,372.310	Local		100.089601	31,400.42	98.567080	30,922.77	-477.65	0.04
Original Face:	120,000.000	Base		100.089601	31,400.42	98.567080	30,922.77	-477.65	0.04

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: December 31, 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
3137FKUP9	FHLMC MULTIFAMILY STRUCTURED P FHMS K087 A2					3.771000	25 Dec 2028		
	300,000.000	Local		104.324783	312,974.35	96.752380	290,257.14	-22,717.21	0.42
Original Face:	300,000.000	Base		104.324783	312,974.35	96.752380	290,257.14	-22,717.21	0.42
3137FL6P4	FHLMC MULTIFAMILY STRUCTURED P FHMS K089 A2					3.563000	25 Jan 2029		
	300,000.000	Local		103.714170	311,142.51	95.831130	287,493.39	-23,649.12	0.42
Original Face:	300,000.000	Base		103.714170	311,142.51	95.831130	287,493.39	-23,649.12	0.42
3137FLMV3	FHLMC MULTIFAMILY STRUCTURED P FHMS K090 A2					3.422000	25 Feb 2029		
	300,000.000	Local		103.264157	309,792.47	95.247510	285,742.53	-24,049.94	0.42
Original Face:	300,000.000	Base		103.264157	309,792.47	95.247510	285,742.53	-24,049.94	0.42
3137HAGS9	FHLMC MULTIFAMILY STRUCTURED P FHMS K 158 A2					4.050000	25 Jul 2033		
	260,000.000	Local		95.497881	248,294.49	93.943370	244,252.76	-4,041.73	0.36
Original Face:	260,000.000	Base		95.497881	248,294.49	93.943370	244,252.76	-4,041.73	0.36
3137HAGZ3	FHLMC MULTIFAMILY STRUCTURED P FHMS K752 A2					4.284000	25 Jul 2030		
	250,000.000	Local		96.690616	241,726.54	97.454520	243,636.30	1,909.76	0.35
Original Face:	250,000.000	Base		96.690616	241,726.54	97.454520	243,636.30	1,909.76	0.35
3137HAMB9	FHLMC MULTIFAMILY STRUCTURED P FHMS K 159 A2					4.500000	25 Jul 2033		
	185,000.000	Local		96.652005	178,806.21	96.922160	179,306.00	499.79	0.26
Original Face:	185,000.000	Base		96.652005	178,806.21	96.922160	179,306.00	499.79	0.26
3137HCXK3	FHLMC MULTIFAMILY STRUCTURED P FHMS K 163 A2					5.000000	25 Mar 2034		
	165,000.000	Local		99.174442	163,637.83	100.253300	165,417.95	1,780.12	0.24
Original Face:	165,000.000	Base		99.174442	163,637.83	100.253300	165,417.95	1,780.12	0.24
3137HHHY0	FHLMC MULTIFAMILY STRUCTURED P FHMS K 165 A2					4.489000	25 Sep 2034		
	100,000.000	Local		98.679160	98,679.16	96.327450	96,327.45	-2,351.71	0.14
Original Face:	100,000.000	Base		98.679160	98,679.16	96.327450	96,327.45	-2,351.71	0.14
3138A2W47	FNMA POOL AH1566 FN 12/40 FIXED 5					5.000000	01 Dec 2040		
	20,783.060	Local		101.562619	21,107.82	99.614491	20,702.94	-404.88	0.03
Original Face:	287,000.000	Base		101.562619	21,107.82	99.614491	20,702.94	-404.88	0.03
3138A8UT1	FNMA POOL AH6893 FN 03/41 FIXED 4.5					4.500000	01 Mar 2041		
	4,091.030	Local		100.832309	4,125.08	96.606209	3,952.19	-172.89	0.01
Original Face:	101,000.000	Base		100.832309	4,125.08	96.606209	3,952.19	-172.89	0.01

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CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: December 31, 2024

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3138AJNH1	FNMA POOL AI4891 FN 06/41 FIXED 4.5					4.500000	01 Jun 2041		
	3,866.450	Local	100.785216		3,896.81	96.917471	3,747.27	-149.54	0.01
Original Face:	115,000.000	Base	100.785216		3,896.81	96.917471	3,747.27	-149.54	0.01
3138AWCN1	FNMA POOL AJ4576 FN 11/41 FIXED 3.5					3.500000	01 Nov 2041		
	9,652.370	Local	100.326138		9,683.85	91.087466	8,792.10	-891.75	0.01
Original Face:	150,000.000	Base	100.326138		9,683.85	91.087466	8,792.10	-891.75	0.01
3138E0L56	FNMA POOL AJ7547 FN 01/42 FIXED 4					4.000000	01 Jan 2042		
	20,746.340	Local	100.868201		20,926.46	94.028766	19,507.53	-1,418.93	0.03
Original Face:	400,000.000	Base	100.868201		20,926.46	94.028766	19,507.53	-1,418.93	0.03
3138EENK1	FNMA POOL AK9393 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
	32,916.900	Local	100.655742		33,132.75	91.081976	29,981.36	-3,151.39	0.04
Original Face:	365,000.000	Base	100.655742		33,132.75	91.081976	29,981.36	-3,151.39	0.04
3138EJC97	FNMA POOL AL1895 FN 06/42 FIXED VAR					3.500000	01 Jun 2042		
	47,767.670	Local	101.127834		48,306.41	91.081551	43,507.53	-4,798.88	0.06
Original Face:	335,000.000	Base	101.127834		48,306.41	91.081551	43,507.53	-4,798.88	0.06
3138EKVM4	FNMA POOL AL3319 FN 03/43 FIXED VAR					3.500000	01 Mar 2043		
	12,678.970	Local	100.956781		12,800.28	91.085794	11,548.74	-1,251.54	0.02
Original Face:	115,000.000	Base	100.956781		12,800.28	91.085794	11,548.74	-1,251.54	0.02
3138EKYV1	FNMA POOL AL3423 FN 05/40 FIXED VAR					5.000000	01 May 2040		
	25,894.560	Local	101.818490		26,365.45	99.614538	25,794.75	-570.70	0.04
Original Face:	415,000.000	Base	101.818490		26,365.45	99.614538	25,794.75	-570.70	0.04
3138ENM55	FNMA POOL AL5779 FN 09/43 FIXED VAR					3.000000	01 Sep 2043		
	52,084.510	Local	100.106654		52,140.06	88.132685	45,903.48	-6,236.58	0.07
Original Face:	250,000.000	Base	100.106654		52,140.06	88.132685	45,903.48	-6,236.58	0.07
3138EQT36	FNMA POOL AL7769 FN 12/43 FIXED VAR					3.000000	01 Dec 2043		
	37,405.540	Local	100.402748		37,556.19	88.130323	32,965.62	-4,590.57	0.05
Original Face:	170,000.000	Base	100.402748		37,556.19	88.130323	32,965.62	-4,590.57	0.05
3138EQWR9	FNMA POOL AL7855 FN 10/43 FIXED VAR					3.000000	01 Oct 2043		
	32,672.940	Local	100.680533		32,895.29	88.130883	28,794.95	-4,100.34	0.04
Original Face:	150,000.000	Base	100.680533		32,895.29	88.130883	28,794.95	-4,100.34	0.04

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CONNING INC

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3138NXJ57	FNMA POOL AR1183 FN 01/43 FIXED 3					3.000000	01 Jan 2043		
	52,681.140	Local		100.513713	52,951.77	88.116199	46,420.62	-6,531.15	0.07
Original Face:	190,000.000	Base		100.513713	52,951.77	88.116199	46,420.62	-6,531.15	0.07
3138W4CR0	FNMA POOL AR6379 FN 02/43 FIXED 3					3.000000	01 Feb 2043		
	66,245.760	Local		100.525151	66,593.65	88.161067	58,402.97	-8,190.68	0.08
Original Face:	260,000.000	Base		100.525151	66,593.65	88.161067	58,402.97	-8,190.68	0.08
3138W9A26	FNMA POOL AS0024 FN 07/43 FIXED 3.5					3.500000	01 Jul 2043		
	127,776.660	Local		100.752047	128,737.60	90.850312	116,085.49	-12,652.11	0.17
Original Face:	935,000.000	Base		100.752047	128,737.60	90.850312	116,085.49	-12,652.11	0.17
3138WFXD3	FNMA POOL AS6075 FN 10/45 FIXED 4					4.000000	01 Oct 2045		
	134,041.600	Local		101.408488	135,929.56	92.827268	124,427.16	-11,502.40	0.18
Original Face:	1,760,000.000	Base		101.408488	135,929.56	92.827268	124,427.16	-11,502.40	0.18
3138WGG65	FNMA POOL AS6520 FN 01/46 FIXED 3.5					3.500000	01 Jan 2046		
	354,700.660	Local		93.930462	333,171.97	89.718862	318,233.40	-14,938.57	0.46
Original Face:	2,600,000.000	Base		93.930462	333,171.97	89.718862	318,233.40	-14,938.57	0.46
3138WMFR7	FNMA POOL AT0175 FN 03/43 FIXED 3.5					3.500000	01 Mar 2043		
	58,795.860	Local		100.214488	58,921.97	91.049895	53,533.57	-5,388.40	0.08
Original Face:	240,000.000	Base		100.214488	58,921.97	91.049895	53,533.57	-5,388.40	0.08
3138WNBL2	FNMA POOL AT0942 FN 04/43 FIXED 3					3.000000	01 Apr 2043		
	61,140.520	Local		100.686026	61,559.96	88.069961	53,846.43	-7,713.53	0.08
Original Face:	230,000.000	Base		100.686026	61,559.96	88.069961	53,846.43	-7,713.53	0.08
3138WRJN1	FNMA POOL AT3868 FN 06/43 FIXED 3.5					3.500000	01 Jun 2043		
	35,455.520	Local		100.598919	35,667.87	90.846556	32,210.12	-3,457.75	0.05
Original Face:	270,000.000	Base		100.598919	35,667.87	90.846556	32,210.12	-3,457.75	0.05
3138YKFW8	FNMA POOL AY5580 FN 06/45 FIXED 3.5					3.500000	01 Jun 2045		
	92,220.970	Local		100.839072	92,994.77	89.961020	82,962.93	-10,031.84	0.12
Original Face:	550,000.000	Base		100.839072	92,994.77	89.961020	82,962.93	-10,031.84	0.12
3138YR5G9	FNMA POOL AZ0846 FN 07/45 FIXED 4					4.000000	01 Jul 2045		
	68,404.070	Local		101.256548	69,263.60	92.827244	63,497.61	-5,765.99	0.09
Original Face:	805,000.000	Base		101.256548	69,263.60	92.827244	63,497.61	-5,765.99	0.09

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31400QP98	FNMA POOL 694448 FN 04/33 FIXED 5.5					5.500000	01 Apr 2033		
	2,621.770	Local	100.387143	2,631.92	100.621882	2,638.07	6.15	0.00	
Original Face:	576,000.000	Base	100.387143	2,631.92	100.621882	2,638.07	6.15	0.00	
31400QWQ2	FNMA POOL 694655 FN 04/33 FIXED 5.5					5.500000	01 Apr 2033		
	3,588.980	Local	100.372808	3,602.36	100.638983	3,611.91	9.55	0.01	
Original Face:	1,028,000.000	Base	100.372808	3,602.36	100.638983	3,611.91	9.55	0.01	
31401AUP0	FNMA POOL 702690 FN 07/33 FIXED 5					5.000000	01 Jul 2033		
	2,301.200	Local	100.219885	2,306.26	98.108240	2,257.67	-48.59	0.00	
Original Face:	263,000.000	Base	100.219885	2,306.26	98.108240	2,257.67	-48.59	0.00	
31402CV58	FNMA POOL 725236 FN 03/34 FIXED VAR					4.500000	01 Mar 2034		
	5,524.570	Local	99.622414	5,503.71	98.016731	5,415.00	-88.71	0.01	
Original Face:	390,000.000	Base	99.622414	5,503.71	98.016731	5,415.00	-88.71	0.01	
31403DT33	FNMA POOL 745870 FN 10/36 FIXED VAR					5.000000	01 Oct 2036		
	16,371.000	Local	100.605705	16,470.16	99.225120	16,244.14	-226.02	0.02	
Original Face:	1,320,000.000	Base	100.605705	16,470.16	99.225120	16,244.14	-226.02	0.02	
31407FF39	FNMA POOL 829186 FN 07/35 FIXED 5					5.000000	01 Jul 2035		
	1,970.580	Local	100.676451	1,983.91	99.266072	1,956.12	-27.79	0.00	
Original Face:	331,000.000	Base	100.676451	1,983.91	99.266072	1,956.12	-27.79	0.00	
31408FUB3	FNMA POOL 850278 FN 12/35 FIXED 5.5					5.500000	01 Dec 2035		
	1,399.180	Local	101.487300	1,419.99	100.456236	1,405.56	-14.43	0.00	
Original Face:	387,000.000	Base	101.487300	1,419.99	100.456236	1,405.56	-14.43	0.00	
3140FMSZ0	FNMA POOL BE2335 FN 02/47 FIXED 3.5					3.500000	01 Feb 2047		
	61,012.350	Local	100.085720	61,064.65	89.600451	54,667.34	-6,397.31	0.08	
Original Face:	300,000.000	Base	100.085720	61,064.65	89.600451	54,667.34	-6,397.31	0.08	
3140FQS73	FNMA POOL BE5041 FN 11/46 FIXED 3.5					3.500000	01 Nov 2046		
	104,926.620	Local	100.531743	105,484.56	89.882738	94,310.92	-11,173.64	0.14	
Original Face:	430,000.000	Base	100.531743	105,484.56	89.882738	94,310.92	-11,173.64	0.14	
3140J9FS5	FNMA POOL BM4676 FN 10/48 FIXED VAR					4.000000	01 Oct 2048		
	128,038.290	Local	99.917361	127,932.48	92.979971	119,049.96	-8,882.52	0.17	
Original Face:	470,000.000	Base	99.917361	127,932.48	92.979971	119,049.96	-8,882.52	0.17	

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3140JGLQ6	FNMA POOL BN0334 FN 12/48 FIXED 4					4.000000	01 Dec 2048		
			32,118.940	Local	100.000000				
Original Face:			400,000.000	Base	100.000000				
					32,118.94	92.648983	29,757.87	-2,361.07	0.04
					32,118.94	92.648983	29,757.87	-2,361.07	0.04
3140JPKH7	FNMA POOL BN6595 FN 05/49 FIXED 3.5					3.500000	01 May 2049		
			46,161.090	Local	99.937393				
Original Face:			364,000.000	Base	99.937393				
					46,132.19	89.711352	41,411.74	-4,720.45	0.06
					46,132.19	89.711352	41,411.74	-4,720.45	0.06
3140JWNS5	FNMA POOL BO2200 FN 09/49 FIXED 3.5					3.500000	01 Sep 2049		
			76,881.240	Local	100.000013				
Original Face:			346,000.000	Base	100.000013				
					76,881.25	89.711426	68,971.26	-7,909.99	0.10
					76,881.25	89.711426	68,971.26	-7,909.99	0.10
3140JWQR4	FNMA POOL BO2263 FN 10/49 FIXED 3.5					3.500000	01 Oct 2049		
			118,976.990	Local	99.999992				
Original Face:			605,000.000	Base	99.999992				
					118,976.98	89.722577	106,749.22	-12,227.76	0.16
					118,976.98	89.722577	106,749.22	-12,227.76	0.16
3140JXRN0	FNMA POOL BO3192 FN 10/49 FIXED 3					3.000000	01 Oct 2049		
			148,338.950	Local	100.129777				
Original Face:			690,000.000	Base	100.129777				
					148,531.46	86.226678	127,907.75	-20,623.71	0.19
					148,531.46	86.226678	127,907.75	-20,623.71	0.19
3140KNKN7	FNMA POOL BQ3000 FN 10/50 FIXED 2					2.000000	01 Oct 2050		
			358,160.510	Local	101.796315				
Original Face:			525,000.000	Base	101.796315				
					364,594.20	78.101085	279,727.24	-84,866.96	0.41
					364,594.20	78.101085	279,727.24	-84,866.96	0.41
3140KRCZ0	FNMA POOL BQ5487 FN 11/50 FIXED 2.5					2.500000	01 Nov 2050		
			209,010.240	Local	101.693989				
Original Face:			340,000.000	Base	101.693989				
					212,550.85	82.396495	172,217.11	-40,333.74	0.25
					212,550.85	82.396495	172,217.11	-40,333.74	0.25
3140Q9XC2	FNMA POOL CA2474 FN 07/48 FIXED 4					4.000000	01 Jul 2048		
			41,291.340	Local	99.999976				
Original Face:			495,000.000	Base	99.999976				
					41,291.33	92.680231	38,268.91	-3,022.42	0.06
					41,291.33	92.680231	38,268.91	-3,022.42	0.06
3140QAJH4	FNMA POOL CA2963 FN 01/49 FIXED 4.5					4.500000	01 Jan 2049		
			30,678.020	Local	99.999967				
Original Face:			420,000.000	Base	99.999967				
					30,678.01	95.356580	29,253.51	-1,424.50	0.04
					30,678.01	95.356580	29,253.51	-1,424.50	0.04
3140QCQ66	FNMA POOL CA4976 FN 01/50 FIXED 3					3.000000	01 Jan 2050		
			163,041.550	Local	100.667867				
Original Face:			490,000.000	Base	100.667867				
					164,130.45	86.133727	140,433.76	-23,696.69	0.20
					164,130.45	86.133727	140,433.76	-23,696.69	0.20

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3140QED90	FNMA POOL CA6427 FN 07/50 FIXED 3				3.000000	01 Jul 2050			
		194,640.720	Local	97.523488	189,820.42	85.849173	167,097.45	-22,722.97	0.24
Original Face:		470,000.000	Base	97.523488	189,820.42	85.849173	167,097.45	-22,722.97	0.24
3140QERX2	FNMA POOL CA6801 FN 08/50 FIXED 2.5				2.500000	01 Aug 2050			
		253,674.850	Local	100.988364	256,182.08	82.480357	209,231.92	-46,950.16	0.30
Original Face:		495,000.000	Base	100.988364	256,182.08	82.480357	209,231.92	-46,950.16	0.30
3140QFA25	FNMA POOL CA7224 FN 10/50 FIXED 2				2.000000	01 Oct 2050			
		236,926.350	Local	101.867454	241,350.84	78.735561	186,545.29	-54,805.55	0.27
Original Face:		354,000.000	Base	101.867454	241,350.84	78.735561	186,545.29	-54,805.55	0.27
3140QFCQ0	FNMA POOL CA7278 FN 10/50 FIXED 2.5				2.500000	01 Oct 2050			
		304,278.550	Local	87.685438	266,807.98	81.683589	248,545.64	-18,262.34	0.36
Original Face:		450,000.000	Base	87.685438	266,807.98	81.683589	248,545.64	-18,262.34	0.36
3140QFND7	FNMA POOL CA7587 FN 11/50 FIXED 1.5				1.500000	01 Nov 2050			
		743,314.280	Local	100.554737	747,437.72	74.134844	551,054.88	-196,382.84	0.80
Original Face:		995,000.000	Base	100.554737	747,437.72	74.134844	551,054.88	-196,382.84	0.80
3140QFS42	FNMA POOL CA7738 FN 11/50 FIXED 2.5				2.500000	01 Nov 2050			
		202,798.810	Local	101.760084	206,368.24	82.358767	167,022.60	-39,345.64	0.24
Original Face:		355,000.000	Base	101.760084	206,368.24	82.358767	167,022.60	-39,345.64	0.24
3140QHHG3	FNMA POOL CA9230 FN 02/51 FIXED 2.5				2.500000	01 Feb 2051			
		401,623.840	Local	101.133439	406,176.00	82.360385	330,778.94	-75,397.06	0.48
Original Face:		595,000.000	Base	101.133439	406,176.00	82.360385	330,778.94	-75,397.06	0.48
3140QKSA7	FNMA POOL CB0512 FN 05/51 FIXED 2.5				2.500000	01 May 2051			
		325,119.380	Local	101.620331	330,387.39	82.361287	267,772.51	-62,614.88	0.39
Original Face:		440,000.000	Base	101.620331	330,387.39	82.361287	267,772.51	-62,614.88	0.39
3140QLNA0	FNMA POOL CB1284 FN 08/51 FIXED 2.5				2.500000	01 Aug 2051			
		290,872.080	Local	101.416499	294,992.28	82.798409	240,837.45	-54,154.83	0.35
Original Face:		390,000.000	Base	101.416499	294,992.28	82.798409	240,837.45	-54,154.83	0.35
3140QQVZ5	FNMA POOL CB5131 FN 11/52 FIXED 5				5.000000	01 Nov 2052			
		222,296.710	Local	99.946279	222,177.29	96.827458	215,244.25	-6,933.04	0.31
Original Face:		250,000.000	Base	99.946279	222,177.29	96.827458	215,244.25	-6,933.04	0.31

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CONNING INC

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3140QSEG2	FNMA POOL CB6434 FN 06/53 FIXED 5					5.000000	01 Jun 2053		
	235,503.180	Local	99.456644	234,223.56	96.646794	227,606.27	-6,617.29	0.33	
Original Face:	250,000.000	Base	99.456644	234,223.56	96.646794	227,606.27	-6,617.29	0.33	
3140QST68	FNMA POOL CB6872 FN 08/53 FIXED 6					6.000000	01 Aug 2053		
	764,327.140	Local	101.413219	775,128.76	100.631091	769,150.74	-5,978.02	1.12	
Original Face:	850,000.000	Base	101.413219	775,128.76	100.631091	769,150.74	-5,978.02	1.12	
3140X4EA0	FNMA POOL FM1028 FN 06/49 FIXED VAR					3.500000	01 Jun 2049		
	28,266.330	Local	100.230274	28,331.42	89.711883	25,358.26	-2,973.16	0.04	
Original Face:	300,000.000	Base	100.230274	28,331.42	89.711883	25,358.26	-2,973.16	0.04	
3140X54P5	FNMA POOL FM2629 FN 03/50 FIXED VAR					2.500000	01 Mar 2050		
	266,058.710	Local	100.834120	268,277.96	82.475347	219,432.84	-48,845.12	0.32	
Original Face:	575,000.000	Base	100.834120	268,277.96	82.475347	219,432.84	-48,845.12	0.32	
3140X62N0	FNMA POOL FM3480 FN 06/50 FIXED VAR					2.500000	01 Jun 2050		
	251,449.860	Local	101.266789	254,635.20	82.450342	207,321.27	-47,313.93	0.30	
Original Face:	475,000.000	Base	101.266789	254,635.20	82.450342	207,321.27	-47,313.93	0.30	
3140X6AQ4	FNMA POOL FM2714 FN 03/50 FIXED VAR					3.000000	01 Mar 2050		
	112,104.790	Local	100.702905	112,892.78	85.993549	96,402.89	-16,489.89	0.14	
Original Face:	310,000.000	Base	100.702905	112,892.78	85.993549	96,402.89	-16,489.89	0.14	
3140X6S77	FNMA POOL FM3241 FN 03/50 FIXED VAR					3.000000	01 Mar 2050		
	117,435.410	Local	100.613001	118,155.29	85.948265	100,933.70	-17,221.59	0.15	
Original Face:	310,000.000	Base	100.613001	118,155.29	85.948265	100,933.70	-17,221.59	0.15	
3140X72G3	FNMA POOL FM4374 FN 09/50 FIXED VAR					2.000000	01 Sep 2050		
	241,542.920	Local	101.735128	245,734.00	78.513043	189,642.70	-56,091.30	0.28	
Original Face:	353,000.000	Base	101.735128	245,734.00	78.513043	189,642.70	-56,091.30	0.28	
3140X7D97	FNMA POOL FM3727 FN 07/50 FIXED VAR					3.000000	01 Jul 2050		
	123,688.800	Local	100.892417	124,792.62	85.962391	106,325.85	-18,466.77	0.15	
Original Face:	305,000.000	Base	100.892417	124,792.62	85.962391	106,325.85	-18,466.77	0.15	
3140X8EH6	FNMA POOL FM4635 FN 11/50 FIXED VAR					2.000000	01 Nov 2050		
	380,491.570	Local	101.947909	387,903.20	79.001279	300,593.21	-87,309.99	0.44	
Original Face:	525,000.000	Base	101.947909	387,903.20	79.001279	300,593.21	-87,309.99	0.44	

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3140X8EM5	FNMA POOL FM4639 FN 11/50 FIXED VAR					2.500000	01 Nov 2050		
	259,995.870	Local	101.398480	263,631.86	82.377077	214,177.00	-49,454.86	0.31	
Original Face:	465,000.000	Base	101.398480	263,631.86	82.377077	214,177.00	-49,454.86	0.31	
3140XALY6	FNMA POOL FM6642 FN 03/51 FIXED VAR					2.500000	01 Mar 2051		
	363,378.520	Local	101.109854	367,411.49	82.362148	299,286.35	-68,125.14	0.44	
Original Face:	595,000.000	Base	101.109854	367,411.49	82.362148	299,286.35	-68,125.14	0.44	
3140XAMW9	FNMA POOL FM6672 FN 03/51 FIXED VAR					2.500000	01 Mar 2051		
	399,674.860	Local	100.951956	403,479.59	82.072826	328,024.45	-75,455.14	0.48	
Original Face:	595,000.000	Base	100.951956	403,479.59	82.072826	328,024.45	-75,455.14	0.48	
3140XBZC7	FNMA POOL FM7938 FN 07/51 FIXED VAR					2.500000	01 Jul 2051		
	331,167.170	Local	101.217663	335,199.67	83.056769	275,056.75	-60,142.92	0.40	
Original Face:	450,000.000	Base	101.217663	335,199.67	83.056769	275,056.75	-60,142.92	0.40	
31410RRY7	FNMA POOL 895203 FN 08/36 FIXED 6.5					6.500000	01 Aug 2036		
	849.540	Local	102.068178	867.11	103.315831	877.71	10.60	0.00	
Original Face:	338,000.000	Base	102.068178	867.11	103.315831	877.71	10.60	0.00	
31410V5G1	FNMA POOL 899147 FN 04/37 FIXED 5.5					5.500000	01 Apr 2037		
	824.770	Local	101.681681	838.64	100.743220	830.90	-7.74	0.00	
Original Face:	169,000.000	Base	101.681681	838.64	100.743220	830.90	-7.74	0.00	
31411UG96	FNMA POOL 914724 FN 04/37 FIXED 5.5					5.500000	01 Apr 2037		
	1,179.510	Local	101.464167	1,196.78	101.151506	1,193.09	-3.69	0.00	
Original Face:	301,000.000	Base	101.464167	1,196.78	101.151506	1,193.09	-3.69	0.00	
31412MZA9	FNMA POOL 929637 FN 06/38 FIXED 5.5					5.500000	01 Jun 2038		
	2,677.890	Local	102.057964	2,733.00	100.416116	2,689.03	-43.97	0.00	
Original Face:	628,000.000	Base	102.057964	2,733.00	100.416116	2,689.03	-43.97	0.00	
31412SR80	FNMA POOL 933511 FN 02/38 FIXED 6					6.000000	01 Feb 2038		
	2,204.540	Local	101.982273	2,248.24	102.598246	2,261.82	13.58	0.00	
Original Face:	243,000.000	Base	101.982273	2,248.24	102.598246	2,261.82	13.58	0.00	
31413DFE2	FNMA POOL 942165 FN 07/37 FIXED 6					6.000000	01 Jul 2037		
	3,489.240	Local	102.090140	3,562.17	103.606076	3,615.06	52.89	0.01	
Original Face:	694,000.000	Base	102.090140	3,562.17	103.606076	3,615.06	52.89	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
31413JC77	FNMA POOL 946594 FN 09/37 FIXED 6					6.000000	01 Sep 2037		
	798.050	Local		101.880835	813.06	103.481340	825.83	12.77	0.00
Original Face:	98,000.000	Base		101.880835	813.06	103.481340	825.83	12.77	0.00
31413MDE4	FNMA POOL 949301 FN 10/37 FIXED 6					6.000000	01 Oct 2037		
	1,047.320	Local		101.449414	1,062.50	103.093774	1,079.72	17.22	0.00
Original Face:	300,000.000	Base		101.449414	1,062.50	103.093774	1,079.72	17.22	0.00
31414QMH7	FNMA POOL 972960 FN 03/38 FIXED 5					5.000000	01 Mar 2038		
	2,877.680	Local		101.417461	2,918.47	98.381979	2,831.12	-87.35	0.00
Original Face:	355,000.000	Base		101.417461	2,918.47	98.381979	2,831.12	-87.35	0.00
31414RWL5	FNMA POOL 974151 FN 02/38 FIXED 6					6.000000	01 Feb 2038		
	2,440.950	Local		102.213482	2,494.98	103.119564	2,517.10	22.12	0.00
Original Face:	331,000.000	Base		102.213482	2,494.98	103.119564	2,517.10	22.12	0.00
31415XA92	FNMA POOL 992032 FN 10/38 FIXED 5.5					5.500000	01 Oct 2038		
	1,644.960	Local		101.814026	1,674.80	100.416519	1,651.81	-22.99	0.00
Original Face:	835,000.000	Base		101.814026	1,674.80	100.416519	1,651.81	-22.99	0.00
31415XKE0	FNMA POOL 992293 FN 01/39 FIXED 5					5.000000	01 Jan 2039		
	1,099.140	Local		101.257347	1,112.96	99.614472	1,094.90	-18.06	0.00
Original Face:	324,000.000	Base		101.257347	1,112.96	99.614472	1,094.90	-18.06	0.00
31416YLG1	FNMA POOL AB3026 FN 05/41 FIXED 4					4.000000	01 May 2041		
	30,893.310	Local		100.675680	31,102.05	94.318373	29,138.07	-1,963.98	0.04
Original Face:	420,000.000	Base		100.675680	31,102.05	94.318373	29,138.07	-1,963.98	0.04
31417B7A9	FNMA POOL AB5388 FN 06/42 FIXED 4					4.000000	01 Jun 2042		
	13,383.270	Local		101.078212	13,527.57	93.852579	12,560.54	-967.03	0.02
Original Face:	320,000.000	Base		101.078212	13,527.57	93.852579	12,560.54	-967.03	0.02
31417DLP6	FNMA POOL AB6633 FN 10/42 FIXED 3.5					3.500000	01 Oct 2042		
	32,132.680	Local		100.939449	32,434.55	91.080589	29,266.63	-3,167.92	0.04
Original Face:	265,000.000	Base		100.939449	32,434.55	91.080589	29,266.63	-3,167.92	0.04
31417GTF3	FNMA POOL AB9549 FN 06/43 FIXED 3					3.000000	01 Jun 2043		
	19,113.500	Local		99.940356	19,102.10	88.114514	16,841.77	-2,260.33	0.02
Original Face:	110,000.000	Base		99.940356	19,102.10	88.114514	16,841.77	-2,260.33	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
31417GWV4	FNMA POOL AB9659 FN 06/43 FIXED 3					3.000000	01 Jun 2043		
	61,034.820	Local	99.988859	61,028.02	88.113451	53,779.89	-7,248.13	0.08	
Original Face:	245,000.000	Base	99.988859	61,028.02	88.113451	53,779.89	-7,248.13	0.08	
31417MUZ4	FNMA POOL AC3299 FN 10/39 FIXED 4.5					4.500000	01 Oct 2039		
	1,855.100	Local	100.522344	1,864.79	96.919273	1,797.95	-66.84	0.00	
Original Face:	64,000.000	Base	100.522344	1,864.79	96.919273	1,797.95	-66.84	0.00	
31417YFL6	FNMA POOL MA0170 FN 09/39 FIXED 5					5.000000	01 Sep 2039		
	15,590.890	Local	101.381319	15,806.25	99.614441	15,530.78	-275.47	0.02	
Original Face:	507,000.000	Base	101.381319	15,806.25	99.614441	15,530.78	-275.47	0.02	
31418AAH1	FNMA POOL MA0907 FN 11/41 FIXED 4					4.000000	01 Nov 2041		
	19,149.730	Local	100.817401	19,306.26	94.314206	18,060.92	-1,245.34	0.03	
Original Face:	290,000.000	Base	100.817401	19,306.26	94.314206	18,060.92	-1,245.34	0.03	
31418B6H4	FNMA POOL MA2671 FN 07/46 FIXED 3.5					3.500000	01 Jul 2046		
	40,100.190	Local	101.379993	40,653.57	89.717081	35,976.72	-4,676.85	0.05	
Original Face:	290,000.000	Base	101.379993	40,653.57	89.717081	35,976.72	-4,676.85	0.05	
31418BZP4	FNMA POOL MA2549 FN 03/46 FIXED 3.5					3.500000	01 Mar 2046		
	85,151.450	Local	101.238100	86,205.71	89.717900	76,396.09	-9,809.62	0.11	
Original Face:	750,000.000	Base	101.238100	86,205.71	89.717900	76,396.09	-9,809.62	0.11	
31418C3D4	FNMA POOL MA3495 FN 10/48 FIXED 4					4.000000	01 Oct 2048		
	220,997.860	Local	99.999995	220,997.85	92.659418	204,775.33	-16,222.52	0.30	
Original Face:	2,625,000.000	Base	99.999995	220,997.85	92.659418	204,775.33	-16,222.52	0.30	
31418C4F8	FNMA POOL MA3521 FN 11/48 FIXED 4					4.000000	01 Nov 2048		
	35,537.460	Local	100.000084	35,537.49	92.574707	32,898.70	-2,638.79	0.05	
Original Face:	402,000.000	Base	100.000084	35,537.49	92.574707	32,898.70	-2,638.79	0.05	
31418CZ98	FNMA POOL MA3467 FN 09/48 FIXED 4					4.000000	01 Sep 2048		
	25,580.840	Local	99.895586	25,554.13	92.669874	23,705.73	-1,848.40	0.03	
Original Face:	315,000.000	Base	99.895586	25,554.13	92.669874	23,705.73	-1,848.40	0.03	
31418CZJ6	FNMA POOL MA3444 FN 08/48 FIXED 4.5					4.500000	01 Aug 2048		
	39,586.380	Local	100.000051	39,586.40	95.387709	37,760.54	-1,825.86	0.05	
Original Face:	438,000.000	Base	100.000051	39,586.40	95.387709	37,760.54	-1,825.86	0.05	

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31418D3H3	FNMA POOL MA4399 FN 08/51 FIXED 2.5					2.500000	01 Aug 2051		
	134,407.270	Local	101.519814	136,450.01	81.874324	110,045.04	-26,404.97	0.16	
Original Face:	180,000.000	Base	101.519814	136,450.01	81.874324	110,045.04	-26,404.97	0.16	
31418DAQ5	FNMA POOL MA3614 FN 03/49 FIXED 3.5					3.500000	01 Mar 2049		
	33,494.260	Local	100.237235	33,573.72	89.711858	30,048.32	-3,525.40	0.04	
Original Face:	390,000.000	Base	100.237235	33,573.72	89.711858	30,048.32	-3,525.40	0.04	
31418DAS1	FNMA POOL MA3616 FN 03/49 FIXED 4.5					4.500000	01 Mar 2049		
	39,552.510	Local	99.999975	39,552.50	95.272201	37,682.55	-1,869.95	0.05	
Original Face:	465,000.000	Base	99.999975	39,552.50	95.272201	37,682.55	-1,869.95	0.05	
31418DBF8	FNMA POOL MA3637 FN 04/49 FIXED 3.5					3.500000	01 Apr 2049		
	40,411.200	Local	100.239859	40,508.13	89.711589	36,253.53	-4,254.60	0.05	
Original Face:	453,000.000	Base	100.239859	40,508.13	89.711589	36,253.53	-4,254.60	0.05	
31418DC67	FNMA POOL MA3692 FN 07/49 FIXED 3.5					3.500000	01 Jul 2049		
	48,330.950	Local	100.000021	48,330.96	89.622456	43,315.38	-5,015.58	0.06	
Original Face:	455,000.000	Base	100.000021	48,330.96	89.622456	43,315.38	-5,015.58	0.06	
31418DCY6	FNMA POOL MA3686 FN 06/49 FIXED 3.5					3.500000	01 Jun 2049		
	253,135.350	Local	99.955380	253,022.40	89.642156	226,915.99	-26,106.41	0.33	
Original Face:	2,500,000.000	Base	99.955380	253,022.40	89.642156	226,915.99	-26,106.41	0.33	
31418DES7	FNMA POOL MA3744 FN 08/49 FIXED 3					3.000000	01 Aug 2049		
	48,370.820	Local	99.948791	48,346.05	86.042442	41,619.43	-6,726.62	0.06	
Original Face:	364,000.000	Base	99.948791	48,346.05	86.042442	41,619.43	-6,726.62	0.06	
31418DFR8	FNMA POOL MA3775 FN 09/49 FIXED 3.5					3.500000	01 Sep 2049		
	32,588.210	Local	99.928226	32,564.82	89.711160	29,235.26	-3,329.56	0.04	
Original Face:	245,000.000	Base	99.928226	32,564.82	89.711160	29,235.26	-3,329.56	0.04	
31418DHL9	FNMA POOL MA3834 FN 11/49 FIXED 3					3.000000	01 Nov 2049		
	64,217.070	Local	99.999984	64,217.06	86.195730	55,352.37	-8,864.69	0.08	
Original Face:	345,000.000	Base	99.999984	64,217.06	86.195730	55,352.37	-8,864.69	0.08	
31418DKT8	FNMA POOL MA3905 FN 01/50 FIXED 3					3.000000	01 Jan 2050		
	72,842.070	Local	100.023585	72,859.25	86.102542	62,718.87	-10,140.38	0.09	
Original Face:	345,000.000	Base	100.023585	72,859.25	86.102542	62,718.87	-10,140.38	0.09	

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31418DSH6	FNMA POOL MA4119 FN 09/50 FIXED 2					2.000000	01 Sep 2050		
	223,536.730	Local	101.635270	227,192.16	78.327759	175,091.31	-52,100.85	0.25	
Original Face:	354,000.000	Base	101.635270	227,192.16	78.327759	175,091.31	-52,100.85	0.25	
31418DTQ5	FNMA POOL MA4158 FN 10/50 FIXED 2					2.000000	01 Oct 2050		
	235,642.040	Local	101.663943	239,562.99	78.481649	184,935.76	-54,627.23	0.27	
Original Face:	354,000.000	Base	101.663943	239,562.99	78.481649	184,935.76	-54,627.23	0.27	
31418DWS7	FNMA POOL MA4256 FN 02/51 FIXED 2.5					2.500000	01 Feb 2051		
	200,433.660	Local	101.218702	202,876.35	82.307409	164,971.75	-37,904.60	0.24	
Original Face:	340,000.000	Base	101.218702	202,876.35	82.307409	164,971.75	-37,904.60	0.24	
31418DYC0	FNMA POOL MA4306 FN 04/51 FIXED 2.5					2.500000	01 Apr 2051		
	232,234.210	Local	101.287239	235,223.62	82.168021	190,822.25	-44,401.37	0.28	
Original Face:	335,000.000	Base	101.287239	235,223.62	82.168021	190,822.25	-44,401.37	0.28	
31418DYY2	FNMA POOL MA4326 FN 05/51 FIXED 2.5					2.500000	01 May 2051		
	309,539.770	Local	101.145943	313,086.92	82.146139	254,274.97	-58,811.95	0.37	
Original Face:	445,000.000	Base	101.145943	313,086.92	82.146139	254,274.97	-58,811.95	0.37	
31418ECA6	FNMA POOL MA4564 FN 03/52 FIXED 3					3.000000	01 Mar 2052		
	303,901.910	Local	100.211818	304,545.63	85.008397	258,342.14	-46,203.49	0.38	
Original Face:	375,000.000	Base	100.211818	304,545.63	85.008397	258,342.14	-46,203.49	0.38	
31418ECR9	FNMA POOL MA4579 FN 04/52 FIXED 3					3.000000	01 Apr 2052		
	189,057.770	Local	91.338378	172,682.30	85.007086	160,712.50	-11,969.80	0.23	
Original Face:	225,000.000	Base	91.338378	172,682.30	85.007086	160,712.50	-11,969.80	0.23	
31418FED5	FNMA POOL MA5531 FN 11/54 FIXED 5.5					5.500000	01 Nov 2054		
	788,201.400	Local	99.249043	782,282.35	98.689546	777,872.38	-4,409.97	1.13	
Original Face:	800,000.000	Base	99.249043	782,282.35	98.689546	777,872.38	-4,409.97	1.13	
31418QS95	FNMA POOL AD3243 FN 04/40 FIXED 4.5					4.500000	01 Apr 2040		
	12,654.560	Local	100.707176	12,744.05	96.916772	12,264.39	-479.66	0.02	
Original Face:	274,000.000	Base	100.707176	12,744.05	96.916772	12,264.39	-479.66	0.02	
31418RVR9	FNMA POOL AD4223 FN 08/40 FIXED 4.5					4.500000	01 Aug 2040		
	20,104.310	Local	100.686669	20,242.36	96.918688	19,484.83	-757.53	0.03	
Original Face:	675,000.000	Base	100.686669	20,242.36	96.918688	19,484.83	-757.53	0.03	

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
31419E5G0	FNMA POOL AE4446 FN 12/40 FIXED 4				4.000000	01 Dec 2040			
		12,430.290	Local	100.529272	12,496.08	94.317405	11,723.93	-772.15	0.02
Original Face:		169,000.000	Base	100.529272	12,496.08	94.317405	11,723.93	-772.15	0.02
31419KGQ2	FNMA POOL AE8306 FN 11/40 FIXED 4				4.000000	01 Nov 2040			
		21,858.730	Local	100.510368	21,970.29	94.318140	20,616.75	-1,353.54	0.03
Original Face:		473,000.000	Base	100.510368	21,970.29	94.318140	20,616.75	-1,353.54	0.03
31419KWQ4	FNMA POOL AE8754 FN 10/40 FIXED 4				4.000000	01 Oct 2040			
		12,333.330	Local	100.501000	12,395.12	94.320373	11,632.84	-762.28	0.02
Original Face:		331,000.000	Base	100.501000	12,395.12	94.320373	11,632.84	-762.28	0.02
337738BE7	FISERV INC SR UNSECURED 03/33 5.6				5.600000	02 Mar 2033			
		300,000.000	Local	99.818643	299,455.93	101.344315	304,032.95	4,577.02	0.44
			Base	99.818643	299,455.93	101.344315	304,032.95	4,577.02	0.44
33938MAA7	FLEXENTIAL ISSUER, LLC FLX 2021 1A A2 144A				3.250000	27 Nov 2051			
		395,000.000	Local	99.788704	394,165.38	94.159160	371,928.68	-22,236.70	0.54
Original Face:		395,000.000	Base	99.788704	394,165.38	94.159160	371,928.68	-22,236.70	0.54
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	86.200090	193,950.20	-31,049.80	0.28
			Base	100.000000	225,000.00	86.200090	193,950.20	-31,049.80	0.28
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	104.401819	234,904.09	9,904.09	0.34
			Base	100.000000	225,000.00	104.401819	234,904.09	9,904.09	0.34
351837AA7	FRANCISCAN HEALTH SYS SECURED 07/49 3.914				3.914000	01 Jul 2049			
		350,000.000	Local	100.000000	350,000.00	76.131981	266,461.93	-83,538.07	0.39
			Base	100.000000	350,000.00	76.131981	266,461.93	-83,538.07	0.39
35805BAB4	FRESENIUS MED CARE III COMPANY GUAR 144A 02/31 2.375				2.375000	16 Feb 2031			
		175,000.000	Local	99.813606	174,673.81	82.152578	143,767.01	-30,906.80	0.21
			Base	99.813606	174,673.81	82.152578	143,767.01	-30,906.80	0.21
36178WGP8	GNMA POOL AB9206 GN 11/42 FIXED 3				3.000000	15 Nov 2042			
		17,114.230	Local	99.621543	17,049.46	88.968637	15,226.30	-1,823.16	0.02
Original Face:		145,300.000	Base	99.621543	17,049.46	88.968637	15,226.30	-1,823.16	0.02

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
36179M2R0	GNMA II POOL MA0784 G2 02/43 FIXED 4					4.000000	20 Feb 2043		
	16,291.150	Local		100.715665	16,407.74	94.731632	15,432.87	-974.87	0.02
Original Face:	170,000.000	Base		100.715665	16,407.74	94.731632	15,432.87	-974.87	0.02
36179NBC1	GNMA II POOL MA0935 G2 04/43 FIXED 4					4.000000	20 Apr 2043		
	16,727.150	Local		100.543249	16,818.02	94.120564	15,743.69	-1,074.33	0.02
Original Face:	180,000.000	Base		100.543249	16,818.02	94.120564	15,743.69	-1,074.33	0.02
36179NF94	GNMA II POOL MA1092 G2 06/43 FIXED 4.5					4.500000	20 Jun 2043		
	14,100.980	Local		101.634638	14,331.48	97.073099	13,688.26	-643.22	0.02
Original Face:	180,000.000	Base		101.634638	14,331.48	97.073099	13,688.26	-643.22	0.02
36179NLF3	GNMA II POOL MA1226 G2 08/43 FIXED 4.5					4.500000	20 Aug 2043		
	9,755.200	Local		102.250595	9,974.75	97.092083	9,471.53	-503.22	0.01
Original Face:	180,000.000	Base		102.250595	9,974.75	97.092083	9,471.53	-503.22	0.01
36179NVQ8	GNMA II POOL MA1523 G2 12/43 FIXED 4.5					4.500000	20 Dec 2043		
	4,968.740	Local		102.072558	5,071.72	96.577456	4,798.68	-273.04	0.01
Original Face:	65,000.000	Base		102.072558	5,071.72	96.577456	4,798.68	-273.04	0.01
36179QJU6	GNMA II POOL MA2075 G2 07/44 FIXED 4.5					4.500000	20 Jul 2044		
	19,064.910	Local		102.841503	19,606.64	96.577411	18,412.40	-1,194.24	0.03
Original Face:	255,000.000	Base		102.841503	19,606.64	96.577411	18,412.40	-1,194.24	0.03
36179QL41	GNMA II POOL MA2147 G2 08/44 FIXED 3					3.000000	20 Aug 2044		
	18,870.240	Local		100.055855	18,880.78	88.475560	16,695.55	-2,185.23	0.02
Original Face:	135,000.000	Base		100.055855	18,880.78	88.475560	16,695.55	-2,185.23	0.02
36179YFL3	GNMA II POOL MA9171 G2 09/53 FIXED 5.5					5.500000	20 Sep 2053		
	128,622.390	Local		99.718136	128,259.85	99.352800	127,789.95	-469.90	0.19
Original Face:	150,000.000	Base		99.718136	128,259.85	99.352800	127,789.95	-469.90	0.19
36181AYM8	GNMA POOL AE7016 GN 06/43 FIXED 3.5					3.500000	15 Jun 2043		
	55,427.600	Local		101.051841	56,010.61	91.644201	50,796.18	-5,214.43	0.07
Original Face:	270,000.000	Base		101.051841	56,010.61	91.644201	50,796.18	-5,214.43	0.07
36181BKM1	GNMA POOL AE7500 GN 06/43 FIXED 3.5					3.500000	15 Jun 2043		
	15,981.690	Local		101.073979	16,153.33	91.145113	14,566.53	-1,586.80	0.02
Original Face:	150,000.000	Base		101.073979	16,153.33	91.145113	14,566.53	-1,586.80	0.02

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
361841AQ2	GLP CAPITAL LP / FIN II COMPANY GUAR 01/31 4				4.000000	15 Jan 2031			
		270,000.000	Local	105.879763	285,875.36	91.540928	247,160.51	-38,714.85	0.36
			Base	105.879763	285,875.36	91.540928	247,160.51	-38,714.85	0.36
361886DF8	GENERAL MOTORS GFORT 2024 2A A 144A				5.060000	15 Mar 2031			
		250,000.000	Local	100.000000	250,000.00	100.855730	252,139.33	2,139.33	0.37
		Original Face: 250,000.000	Base	100.000000	250,000.00	100.855730	252,139.33	2,139.33	0.37
36230TFJ6	GNMA POOL 758269 GN 04/41 FIXED 4				4.000000	15 Apr 2041			
		19,787.690	Local	101.296715	20,044.28	94.406320	18,680.83	-1,363.45	0.03
		Original Face: 421,366.000	Base	101.296715	20,044.28	94.406320	18,680.83	-1,363.45	0.03
36257HBN5	GS MORTGAGE SECURITIES TRUST GSMS 2019 GC40 A3				2.904000	10 Jul 2052			
		300,000.000	Local	100.583367	301,750.10	90.201440	270,604.32	-31,145.78	0.39
		Original Face: 300,000.000	Base	100.583367	301,750.10	90.201440	270,604.32	-31,145.78	0.39
36259VAB9	GS MORTGAGE BACKED SECURITIES GSMBS 2020 PJ4 A2 144A				3.000000	25 Jan 2051			
		56,735.940	Local	93.499782	53,047.98	84.424450	47,899.01	-5,148.97	0.07
		Original Face: 205,000.000	Base	93.499782	53,047.98	84.424450	47,899.01	-5,148.97	0.07
36260DAB6	GS MORTGAGE BACKED SECURITIES GSMBS 2020 PJ5 A2 144A				3.000000	27 Mar 2051			
		90,615.570	Local	93.749882	84,951.99	84.172350	76,273.25	-8,678.74	0.11
		Original Face: 290,000.000	Base	93.749882	84,951.99	84.172350	76,273.25	-8,678.74	0.11
36263UAN9	GS MORTGAGE SECURITIES TRUST GSMS 2021 GSA3 A5				2.618300	15 Dec 2054			
		160,000.000	Local	100.000000	160,000.00	84.177580	134,684.13	-25,315.87	0.20
		Original Face: 160,000.000	Base	100.000000	160,000.00	84.177580	134,684.13	-25,315.87	0.20
36263VAB3	GS MORTGAGE BACKED SECURITIES GSMBS 2021 PJ11 A2 144A				2.500000	25 Apr 2052			
		263,805.800	Local	100.032850	263,892.46	79.679700	210,199.67	-53,692.79	0.31
		Original Face: 325,000.000	Base	100.032850	263,892.46	79.679700	210,199.67	-53,692.79	0.31
36267EAF8	GS MORTGAGE BACKED SECURITIES GSMBS 2022 PJ2 A6 144A				3.000000	25 Jun 2052			
		283,814.520	Local	99.084014	281,214.82	83.101600	235,854.41	-45,360.41	0.34
		Original Face: 350,000.000	Base	99.084014	281,214.82	83.101600	235,854.41	-45,360.41	0.34
362924AJ1	GS MORTGAGE BACKED SECURITIES GSMBS 2022 PJ3 A6 144A				3.000000	25 Aug 2052			
		338,208.260	Local	98.447956	332,959.12	83.281600	281,665.25	-51,293.87	0.41
		Original Face: 400,000.000	Base	98.447956	332,959.12	83.281600	281,665.25	-51,293.87	0.41

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Books Open

Prepared by State Street

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
36962GT95	GENERAL ELECTRIC CO SR UNSECURED 01/26 5.55					5.550000	05 Jan 2026		
	75,000.000	Local	101.125987	75,844.49	100.165407	75,124.06	-720.43	0.11	
		Base	101.125987	75,844.49	100.165407	75,124.06	-720.43	0.11	
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6					6.600000	01 Apr 2036		
	50,000.000	Local	99.943320	49,971.66	104.996189	52,498.09	2,526.43	0.08	
		Base	99.943320	49,971.66	104.996189	52,498.09	2,526.43	0.08	
37045XFA9	GENERAL MOTORS FINL CO SR UNSECURED 09/34 5.45					5.450000	06 Sep 2034		
	125,000.000	Local	99.658640	124,573.30	97.083728	121,354.66	-3,218.64	0.18	
		Base	99.658640	124,573.30	97.083728	121,354.66	-3,218.64	0.18	
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	72.639640	203,390.99	-76,609.01	0.30	
	Original Face: 280,000.000	Base	100.000000	280,000.00	72.639640	203,390.99	-76,609.01	0.30	
378272BE7	GLENORE FUNDING LLC COMPANY GUAR 144A 04/31 2.85					2.850000	27 Apr 2031		
	300,000.000	Local	99.925597	299,776.79	86.319743	258,959.23	-40,817.56	0.38	
		Base	99.925597	299,776.79	86.319743	258,959.23	-40,817.56	0.38	
38122NB50	GOLDEN ST TOBACCO SECURITIZATI GLDGEN 06/34 FIXED 2.746					2.746000	01 Jun 2034		
	125,000.000	Local	100.000000	125,000.00	84.159990	105,199.99	-19,800.01	0.15	
	Original Face: 125,000.000	Base	100.000000	125,000.00	84.159990	105,199.99	-19,800.01	0.15	
38141GB78	GOLDMAN SACHS GROUP INC SR UNSECURED 10/35 VAR					5.016000	23 Oct 2035		
	200,000.000	Local	100.000000	200,000.00	95.765672	191,531.34	-8,468.66	0.28	
		Base	100.000000	200,000.00	95.765672	191,531.34	-8,468.66	0.28	
38141GZM9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/33 VAR					3.102000	24 Feb 2033		
	230,000.000	Local	100.000000	230,000.00	86.206437	198,274.81	-31,725.19	0.29	
		Base	100.000000	230,000.00	86.206437	198,274.81	-31,725.19	0.29	
38239PAA5	GOODMAN US FIN FIVE LLC COMPANY GUAR 144A 05/32 4.625					4.625000	04 May 2032		
	135,000.000	Local	99.876444	134,833.20	94.731417	127,887.41	-6,945.79	0.19	
		Base	99.876444	134,833.20	94.731417	127,887.41	-6,945.79	0.19	
384802AF1	WW GRAINGER INC SR UNSECURED 09/34 4.45					4.450000	15 Sep 2034		
	65,000.000	Local	99.898554	64,934.06	95.184570	61,869.97	-3,064.09	0.09	
		Base	99.898554	64,934.06	95.184570	61,869.97	-3,064.09	0.09	

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: December 31, 2024

View Date: January 2, 2025

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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
40052VAG9	GRUPO BIMBO SAB DE CV COMPANY GUAR 144A 09/49 4					4.000000	06 Sep 2049		
	200,000.000	Local		107.561930	215,123.86	73.849950	147,699.90	-67,423.96	0.21
		Base		107.561930	215,123.86	73.849950	147,699.90	-67,423.96	0.21
40428NAC3	HSB GROUP INC JR SUBORDINA 07/27 VAR					5.818910	15 Jul 2027		
	245,000.000	Local		95.144518	233,104.07	97.500071	238,875.17	5,771.10	0.35
		Base		95.144518	233,104.07	97.500071	238,875.17	5,771.10	0.35
40434LAC9	HP INC SR UNSECURED 06/30 3.4					3.400000	17 Jun 2030		
	80,000.000	Local		100.800788	80,640.63	91.598038	73,278.43	-7,362.20	0.11
		Base		100.800788	80,640.63	91.598038	73,278.43	-7,362.20	0.11
404530AD9	HACKENSACK MERIDIAN HLTH SECURED 09/50 2.875					2.875000	01 Sep 2050		
	150,000.000	Local		100.000000	150,000.00	62.821307	94,231.96	-55,768.04	0.14
		Base		100.000000	150,000.00	62.821307	94,231.96	-55,768.04	0.14
42225UAG9	HEALTHCARE RLTY HLDGS LP COMPANY GUAR 02/30 3.1					3.100000	15 Feb 2030		
	150,000.000	Local		99.817360	149,726.04	89.783650	134,675.48	-15,050.56	0.20
		Base		99.817360	149,726.04	89.783650	134,675.48	-15,050.56	0.20
44409MAA4	HUDSON PACIFIC PROPRTIE COMPANY GUAR 11/27 3.95					3.950000	01 Nov 2027		
	90,000.000	Local		99.943700	89,949.33	86.791416	78,112.27	-11,837.06	0.11
		Base		99.943700	89,949.33	86.791416	78,112.27	-11,837.06	0.11
451102BT3	ICAHN ENTERPRISES/FIN SR SECURED 05/26 6.25					6.250000	15 May 2026		
	111,000.000	Local		100.000000	111,000.00	99.073126	109,971.17	-1,028.83	0.16
		Base		100.000000	111,000.00	99.073126	109,971.17	-1,028.83	0.16
45528S4Z6	INDIANAPOLIS IN LOCAL PUBLIC I INPBBK 01/40 FIXED 6.004					6.004000	15 Jan 2040		
	195,000.000	Local		120.958574	235,869.22	101.797390	198,504.91	-37,364.31	0.29
	Original Face:	195,000.000	Base	120.958574	235,869.22	101.797390	198,504.91	-37,364.31	0.29
45687VAF3	INGERSOLL RAND INC SR UNSECURED 06/34 5.45					5.450000	15 Jun 2034		
	75,000.000	Local		99.941053	74,955.79	100.701464	75,526.10	570.31	0.11
		Base		99.941053	74,955.79	100.701464	75,526.10	570.31	0.11
46592EAC0	JP MORGAN MORTGAGE TRUST JPMMT 2021 1 A3 144A					2.500000	25 Jun 2051		
	164,259.620	Local		98.773125	162,244.36	80.064700	131,513.97	-30,730.39	0.19
	Original Face:	285,000.000	Base	98.773125	162,244.36	80.064700	131,513.97	-30,730.39	0.19

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
46592KAC6	JP MORGAN MORTGAGE TRUST JPMMT 2021 3 A3 144A				2.500000	25 Jul 2051			
		204,658.920	Local	99.999995	204,658.91	79.804700	163,327.44	-41,331.47	0.24
Original Face:		305,000.000	Base	99.999995	204,658.91	79.804700	163,327.44	-41,331.47	0.24
46592NAC0	JP MORGAN MORTGAGE TRUST JPMMT 2021 7 A3 144A				2.500000	25 Nov 2051			
		231,950.050	Local	101.065406	234,421.26	80.299700	186,255.19	-48,166.07	0.27
Original Face:		305,000.000	Base	101.065406	234,421.26	80.299700	186,255.19	-48,166.07	0.27
46644YAU4	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C31 A3				3.801400	15 Aug 2048			
		40,954.450	Local	100.000000	40,954.45	99.088740	40,581.25	-373.20	0.06
Original Face:		50,000.000	Base	100.000000	40,954.45	99.088740	40,581.25	-373.20	0.06
46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR				3.509000	23 Jan 2029			
		280,000.000	Local	98.835707	276,739.98	95.949756	268,659.32	-8,080.66	0.39
			Base	98.835707	276,739.98	95.949756	268,659.32	-8,080.66	0.39
46647PER3	JPMORGAN CHASE + CO SR UNSECURED 10/35 VAR				4.946000	22 Oct 2035			
		200,000.000	Local	100.000000	200,000.00	96.332113	192,664.23	-7,335.77	0.28
			Base	100.000000	200,000.00	96.332113	192,664.23	-7,335.77	0.28
46654TAJ7	JP MORGAN MORTGAGE TRUST JPMMT 2021 15 A5 144A				2.500000	25 Jun 2052			
		450,000.000	Local	98.787933	444,545.70	65.112120	293,004.54	-151,541.16	0.43
Original Face:		450,000.000	Base	98.787933	444,545.70	65.112120	293,004.54	-151,541.16	0.43
46654UAB1	JP MORGAN MORTGAGE TRUST JPMMT 2022 3 A2 144A				3.000000	25 Aug 2052			
		330,353.740	Local	98.050332	323,912.94	83.261600	275,057.81	-48,855.13	0.40
Original Face:		400,000.000	Base	98.050332	323,912.94	83.261600	275,057.81	-48,855.13	0.40
46654WAE1	JP MORGAN MORTGAGE TRUST JPMMT 2022 1 A3 144A				2.500000	25 Jul 2052			
		371,462.520	Local	98.786341	366,954.23	79.869700	296,686.00	-70,268.23	0.43
Original Face:		450,000.000	Base	98.786341	366,954.23	79.869700	296,686.00	-70,268.23	0.43
46655DAB8	JP MORGAN MORTGAGE TRUST JPMMT 2022 2 A2 144A				3.000000	25 Aug 2052			
		166,766.280	Local	99.066358	165,209.28	83.155600	138,675.50	-26,533.78	0.20
Original Face:		200,000.000	Base	99.066358	165,209.28	83.155600	138,675.50	-26,533.78	0.20
46658LAN1	JP MORGAN MORTGAGE TRUST JPMMT 2024 10 A7 144A				5.500000	25 Mar 2055			
		250,000.000	Local	99.809200	249,523.00	96.850490	242,126.23	-7,396.77	0.35
Original Face:		250,000.000	Base	99.809200	249,523.00	96.850490	242,126.23	-7,396.77	0.35

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: December 31, 2024

View Date: January 2, 2025

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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
46817MAL1	JACKSON FINANCIAL INC SR UNSECURED 11/31 3.125					3.125000	23 Nov 2031		
	300,000.000	Local		99.778370	299,335.11	85.254483	255,763.45	-43,571.66	0.37
		Base		99.778370	299,335.11	85.254483	255,763.45	-43,571.66	0.37
49271VAN0	KEURIG DR PEPPER INC COMPANY GUAR 03/31 2.25					2.250000	15 Mar 2031		
	115,000.000	Local		99.799226	114,769.11	84.644985	97,341.73	-17,427.38	0.14
		Base		99.799226	114,769.11	84.644985	97,341.73	-17,427.38	0.14
49326EEJ8	KEYCORP SR UNSECURED 10/29 2.55					2.550000	01 Oct 2029		
	180,000.000	Local		99.960267	179,928.48	88.940318	160,092.57	-19,835.91	0.23
		Base		99.960267	179,928.48	88.940318	160,092.57	-19,835.91	0.23
49427RAP7	KILROY REALTY LP COMPANY GUAR 02/30 3.05					3.050000	15 Feb 2030		
	260,000.000	Local		99.934038	259,828.50	87.682555	227,974.64	-31,853.86	0.33
		Base		99.934038	259,828.50	87.682555	227,974.64	-31,853.86	0.33
501044CN9	KROGER CO SR UNSECURED 07/40 5.4					5.400000	15 Jul 2040		
	300,000.000	Local		119.762887	359,288.66	96.348257	289,044.77	-70,243.89	0.42
		Base		119.762887	359,288.66	96.348257	289,044.77	-70,243.89	0.42
50249AAL7	LYB INT FINANCE III COMPANY GUAR 05/33 5.625					5.625000	15 May 2033		
	250,000.000	Local		99.908332	249,770.83	101.010856	252,527.14	2,756.31	0.37
		Base		99.908332	249,770.83	101.010856	252,527.14	2,756.31	0.37
505742AP1	LADDER CAP FIN LLLP/CORP COMPANY GUAR 144A 06/29 4.75					4.750000	15 Jun 2029		
	230,000.000	Local		100.115422	230,265.47	94.296200	216,881.26	-13,384.21	0.32
		Base		100.115422	230,265.47	94.296200	216,881.26	-13,384.21	0.32
52107QAJ4	LAZARD GROUP LLC SR UNSECURED 09/28 4.5					4.500000	19 Sep 2028		
	170,000.000	Local		99.608759	169,334.89	97.744799	166,166.16	-3,168.73	0.24
		Base		99.608759	169,334.89	97.744799	166,166.16	-3,168.73	0.24
534187BJ7	LINCOLN NATIONAL CORP SR UNSECURED 01/30 3.05					3.050000	15 Jan 2030		
	200,000.000	Local		99.944605	199,889.21	90.021426	180,042.85	-19,846.36	0.26
		Base		99.944605	199,889.21	90.021426	180,042.85	-19,846.36	0.26
539439AQ2	LLOYDS BANKING GROUP PLC SR UNSECURED 11/28 VAR					3.574000	07 Nov 2028		
	215,000.000	Local		100.000000	215,000.00	96.061416	206,532.04	-8,467.96	0.30
		Base		100.000000	215,000.00	96.061416	206,532.04	-8,467.96	0.30

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
54438CNZ1	LOS ANGELES CA CMNTY CLG DIST LOSHGR 08/42 FIXED 6.6				6.600000	01 Aug 2042			
		315,000.000	Local 142.149984	447,772.45	108.074450	340,434.52	-107,337.93		0.50
Original Face:		315,000.000	Base 142.149984	447,772.45	108.074450	340,434.52	-107,337.93		0.50
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	93.131450	232,828.63	-17,171.37		0.34
Original Face:		250,000.000	Base 100.000000	250,000.00	93.131450	232,828.63	-17,171.37		0.34
573284BA3	MARTIN MARIETTA MATERIAL SR UNSECURED 12/34 5.15				5.150000	01 Dec 2034			
		245,000.000	Local 99.272531	243,217.70	98.184513	240,552.06	-2,665.64		0.35
			Base 99.272531	243,217.70	98.184513	240,552.06	-2,665.64		0.35
574599AY2	MASCO CORP SR UNSECURED 08/32 6.5				6.500000	15 Aug 2032			
		90,000.000	Local 102.296322	92,066.69	105.374408	94,836.97	2,770.28		0.14
			Base 102.296322	92,066.69	105.374408	94,836.97	2,770.28		0.14
58942HAB7	BON SECOURS MERCY SECURED 08/27 3.555				3.555000	01 Aug 2027			
		125,000.000	Local 100.000000	125,000.00	96.705270	120,881.59	-4,118.41		0.18
			Base 100.000000	125,000.00	96.705270	120,881.59	-4,118.41		0.18
59259YBY4	MET TRANSPRTN AUTH NY REVENUE MTATRN 11/39 FIXED 6.668				6.668000	15 Nov 2039			
		85,000.000	Local 125.319541	106,521.61	106.623310	90,629.81	-15,891.80		0.13
Original Face:		85,000.000	Base 125.319541	106,521.61	106.623310	90,629.81	-15,891.80		0.13
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR				4.431000	23 Jan 2030			
		300,000.000	Local 101.817213	305,451.64	97.354985	292,064.96	-13,386.68		0.42
			Base 101.817213	305,451.64	97.354985	292,064.96	-13,386.68		0.42
61747YEH4	MORGAN STANLEY SR UNSECURED 10/32 VAR				2.511000	20 Oct 2032			
		100,000.000	Local 97.760210	97,760.21	83.798905	83,798.91	-13,961.30		0.12
			Base 97.760210	97,760.21	83.798905	83,798.91	-13,961.30		0.12
623115AC6	MT SINAI HOSPITAL SECURED 07/35 3.831				3.831000	01 Jul 2035			
		65,000.000	Local 100.000000	65,000.00	82.535226	53,647.90	-11,352.10		0.08
Original Face:		65,000.000	Base 100.000000	65,000.00	82.535226	53,647.90	-11,352.10		0.08
62954HBB3	NXP BV/NXP FDG/NXP USA COMPANY GUAR 01/33 5				5.000000	15 Jan 2033			
		150,000.000	Local 99.760693	149,641.04	97.331718	145,997.58	-3,643.46		0.21
			Base 99.760693	149,641.04	97.331718	145,997.58	-3,643.46		0.21

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CONNING INC

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
637071AK7	NOV INC SR UNSECURED 12/42 3.95					3.950000	01 Dec 2042		
	110,000.000	Local		74.358000	81,793.80	74.277160	81,704.88	-88.92	0.12
		Base		74.358000	81,793.80	74.277160	81,704.88	-88.92	0.12
64966HTX8	NEW YORK NY NYC 12/36 FIXED 5.985					5.985000	01 Dec 2036		
	195,000.000	Local		116.893959	227,943.22	102.290420	199,466.32	-28,476.90	0.29
	Original Face: 195,000.000	Base		116.893959	227,943.22	102.290420	199,466.32	-28,476.90	0.29
650117AA2	NEW YORK TRANSPRTN DEV CORP LE NYTTRN 09/35 FIXED 4.248					4.248000	01 Sep 2035		
	195,000.000	Local		100.000000	195,000.00	95.726620	186,666.91	-8,333.09	0.27
	Original Face: 195,000.000	Base		100.000000	195,000.00	95.726620	186,666.91	-8,333.09	0.27
66285WFB7	N TX TOLLWAY AUTH REVENUE NRTRN 01/49 FIXED 6.718					6.718000	01 Jan 2049		
	315,000.000	Local		148.706156	468,424.39	111.136240	350,079.16	-118,345.23	0.51
	Original Face: 315,000.000	Base		148.706156	468,424.39	111.136240	350,079.16	-118,345.23	0.51
67630KAA0	OAKST COMMERCIAL MORTGAGE TRUS OAKST 2023 NLP A 144A					6.094900	15 Mar 2040		
	400,000.000	Local		100.858063	403,432.25	100.554280	402,217.12	-1,215.13	0.59
	Original Face: 400,000.000	Base		100.858063	403,432.25	100.554280	402,217.12	-1,215.13	0.59
678858BU4	OKLAHOMA G+E CO SR UNSECURED 03/30 3.3					3.300000	15 Mar 2030		
	200,000.000	Local		99.843665	199,687.33	91.992648	183,985.30	-15,702.03	0.27
		Base		99.843665	199,687.33	91.992648	183,985.30	-15,702.03	0.27
68389XBE4	ORACLE CORP SR UNSECURED 05/35 3.9					3.900000	15 May 2035		
	320,000.000	Local		114.836803	367,477.77	87.633309	280,426.59	-87,051.18	0.41
		Base		114.836803	367,477.77	87.633309	280,426.59	-87,051.18	0.41
68803PDH0	OSCEOLA CNTY FL TOURIST DEV TA OSCGEN 10/40 FIXED 4.272					4.272000	01 Oct 2040		
	315,000.000	Local		101.190038	318,748.62	85.991670	270,873.76	-47,874.86	0.39
	Original Face: 315,000.000	Base		101.190038	318,748.62	85.991670	270,873.76	-47,874.86	0.39
690742AP6	OWENS CORNING SR UNSECURED 06/34 5.7					5.700000	15 Jun 2034		
	150,000.000	Local		99.643507	149,465.26	101.548965	152,323.45	2,858.19	0.22
		Base		99.643507	149,465.26	101.548965	152,323.45	2,858.19	0.22
691205AE8	BLUE OWL TECHNOLOGY FINA SR UNSECURED 144A 06/26 3.75					3.750000	17 Jun 2026		
	215,000.000	Local		99.809460	214,590.34	96.729924	207,969.34	-6,621.00	0.30
		Base		99.809460	214,590.34	96.729924	207,969.34	-6,621.00	0.30

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693475AZ8	PNC FINANCIAL SERVICES SR UNSECURED 01/30 2.55					2.550000	22 Jan 2030		
	275,000.000	Local	104.149924	286,412.29	88.792169	244,178.46	-42,233.83	0.36	
		Base	104.149924	286,412.29	88.792169	244,178.46	-42,233.83	0.36	
694308JM0	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/30 4.55					4.550000	01 Jul 2030		
	275,000.000	Local	108.767905	299,111.74	96.782032	266,150.59	-32,961.15	0.39	
		Base	108.767905	299,111.74	96.782032	266,150.59	-32,961.15	0.39	
715638DS8	REPUBLIC OF PERU SR UNSECURED 03/41 3.3					3.300000	11 Mar 2041		
	180,000.000	Local	96.834761	174,302.57	71.990000	129,582.00	-44,720.57	0.19	
		Base	96.834761	174,302.57	71.990000	129,582.00	-44,720.57	0.19	
71654QBW1	PETROLEOS MEXICANOS COMPANY GUAR 01/26 4.5					4.500000	23 Jan 2026		
	180,000.000	Local	98.689728	177,641.51	96.499679	173,699.42	-3,942.09	0.25	
		Base	98.689728	177,641.51	96.499679	173,699.42	-3,942.09	0.25	
74164MAB4	PRIMERICA INC SR UNSECURED 11/31 2.8					2.800000	19 Nov 2031		
	255,000.000	Local	99.676961	254,176.25	85.614842	218,317.85	-35,858.40	0.32	
		Base	99.676961	254,176.25	85.614842	218,317.85	-35,858.40	0.32	
74350LAC8	PROLOGIS TARGETED US COMPANY GUAR 144A 01/35 5.25					5.250000	15 Jan 2035		
	100,000.000	Local	99.373770	99,373.77	98.235472	98,235.47	-1,138.30	0.14	
		Base	99.373770	99,373.77	98.235472	98,235.47	-1,138.30	0.14	
743874AG4	PROVIDENT FUNDING MORTGAGE TRU PFMT 2020 1 A4 144A					3.000000	25 Feb 2050		
	177,697.370	Local	96.949859	172,277.35	84.518840	150,187.76	-22,089.59	0.22	
	Original Face: 260,000.000	Base	96.949859	172,277.35	84.518840	150,187.76	-22,089.59	0.22	
74389BAJ0	PROVIDENT FUNDING MORTGAGE TRU PFMT 2024 1 A9 144A					5.500000	25 Dec 2054		
	150,000.000	Local	95.238273	142,857.41	95.389430	143,084.15	226.74	0.21	
	Original Face: 150,000.000	Base	95.238273	142,857.41	95.389430	143,084.15	226.74	0.21	
78397DAB4	SBL HOLDINGS INC SR UNSECURED 144A 02/31 5					5.000000	18 Feb 2031		
	200,000.000	Local	99.707755	199,415.51	89.774794	179,549.59	-19,865.92	0.26	
		Base	99.707755	199,415.51	89.774794	179,549.59	-19,865.92	0.26	
79588TAE0	SAMMONS FINANCIAL GROUP SR UNSECURED 144A 04/32 4.75					4.750000	08 Apr 2032		
	300,000.000	Local	99.926717	299,780.15	91.497481	274,492.44	-25,287.71	0.40	
		Base	99.926717	299,780.15	91.497481	274,492.44	-25,287.71	0.40	

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79765RTK5	SAN FRANCISCO CITY CNTY CA P SFOWTR 11/40 FIXED 6					6.000000	01 Nov 2040		
	315,000.000	Local		126.470032	398,380.60	102.342600	322,379.19	-76,001.41	0.47
Original Face:	315,000.000	Base		126.470032	398,380.60	102.342600	322,379.19	-76,001.41	0.47
80282KBM7	SANTANDER HOLDINGS USA SR UNSECURED 09/30 VAR					5.353000	06 Sep 2030		
	175,000.000	Local		100.000000	175,000.00	98.849131	172,985.98	-2,014.02	0.25
		Base		100.000000	175,000.00	98.849131	172,985.98	-2,014.02	0.25
81180WAR2	SEAGATE HDD CAYMAN COMPANY GUAR 06/27 4.875					4.875000	01 Jun 2027		
	104,000.000	Local		98.460942	102,399.38	98.515507	102,456.13	56.75	0.15
		Base		98.460942	102,399.38	98.515507	102,456.13	56.75	0.15
81180WBC4	SEAGATE HDD CAYMAN COMPANY GUAR 06/29 4.091					4.091000	01 Jun 2029		
	110,000.000	Local		98.459336	108,305.27	93.252536	102,577.79	-5,727.48	0.15
		Base		98.459336	108,305.27	93.252536	102,577.79	-5,727.48	0.15
81745XCD7	SEQUOIA MORTGAGE TRUST SEMT 2017 4 B3 144A					3.895749	25 Jul 2047		
	377,023.940	Local		99.057943	373,472.16	87.278960	329,062.57	-44,409.59	0.48
Original Face:	507,000.000	Base		99.057943	373,472.16	87.278960	329,062.57	-44,409.59	0.48
81748EAH9	SEQUOIA MORTGAGE TRUST SEMT 2024 7 A8 144A					6.000000	25 Aug 2054		
	175,000.000	Local		99.516251	174,153.44	99.341350	173,847.36	-306.08	0.25
Original Face:	175,000.000	Base		99.516251	174,153.44	99.341350	173,847.36	-306.08	0.25
81749QAP3	SEQUOIA MORTGAGE TRUST SEMT 2024 10 A14 144A					5.500000	25 Nov 2054		
	175,000.000	Local		99.732429	174,531.75	97.137540	169,990.70	-4,541.05	0.25
Original Face:	175,000.000	Base		99.732429	174,531.75	97.137540	169,990.70	-4,541.05	0.25
817826AF7	7 ELEVEN INC SR UNSECURED 144A 02/41 2.5					2.500000	10 Feb 2041		
	60,000.000	Local		99.081900	59,449.14	64.485110	38,691.07	-20,758.07	0.06
		Base		99.081900	59,449.14	64.485110	38,691.07	-20,758.07	0.06
824348BT2	SHERWIN WILLIAMS CO SR UNSECURED 09/31 4.8					4.800000	01 Sep 2031		
	175,000.000	Local		99.720177	174,510.31	98.606467	172,561.32	-1,948.99	0.25
		Base		99.720177	174,510.31	98.606467	172,561.32	-1,948.99	0.25
83162CX24	SMALL BUSINESS ADMINISTRATION SBAP 2024 25E 1					5.240000	01 May 2049		
	73,565.520	Local		100.000000	73,565.52	99.137950	72,931.35	-634.17	0.11
Original Face:	75,000.000	Base		100.000000	73,565.52	99.137950	72,931.35	-634.17	0.11

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

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
83162CX40	SMALL BUSINESS ADMINISTRATION SBAP 2024 25F 1					5.040000	01 Jun 2049		
	83,743.990	Local		100.000000	83,743.99	97.885300	81,973.06	-1,770.93	0.12
	Original Face: 85,000.000	Base		100.000000	83,743.99	97.885300	81,973.06	-1,770.93	0.12
83162CY98	SMALL BUSINESS ADMINISTRATION SBAP 2024 25K 1					5.010000	01 Nov 2049		
	160,000.000	Local		100.000000	160,000.00	99.433590	159,093.74	-906.26	0.23
	Original Face: 160,000.000	Base		100.000000	160,000.00	99.433590	159,093.74	-906.26	0.23
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	71.086169	177,715.42	-72,284.58	0.26
		Base		100.000000	250,000.00	71.086169	177,715.42	-72,284.58	0.26
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	102.674239	231,017.04	6,017.04	0.34
		Base		100.000000	225,000.00	102.674239	231,017.04	6,017.04	0.34
857524AE2	REPUBLIC OF POLAND SR UNSECURED 11/32 5.75					5.750000	16 Nov 2032		
	65,000.000	Local		99.127985	64,433.19	102.012200	66,307.93	1,874.74	0.10
		Base		99.127985	64,433.19	102.012200	66,307.93	1,874.74	0.10
862121AB6	STORE CAPITAL LLC SR UNSECURED 03/29 4.625					4.625000	15 Mar 2029		
	210,000.000	Local		99.649067	209,263.04	96.323138	202,278.59	-6,984.45	0.29
		Base		99.649067	209,263.04	96.323138	202,278.59	-6,984.45	0.29
863667BF7	STRYKER CORP SR UNSECURED 09/34 4.625					4.625000	11 Sep 2034		
	95,000.000	Local		99.483042	94,508.89	95.476555	90,702.73	-3,806.16	0.13
		Base		99.483042	94,508.89	95.476555	90,702.73	-3,806.16	0.13
87264ACY9	T MOBILE USA INC COMPANY GUAR 07/33 5.05					5.050000	15 Jul 2033		
	250,000.000	Local		99.856160	249,640.40	97.943007	244,857.52	-4,782.88	0.36
		Base		99.856160	249,640.40	97.943007	244,857.52	-4,782.88	0.36
87612GAC5	TARGA RESOURCES CORP COMPANY GUAR 03/33 6.125					6.125000	15 Mar 2033		
	225,000.000	Local		99.879240	224,728.29	103.146573	232,079.79	7,351.50	0.34
		Base		99.879240	224,728.29	103.146573	232,079.79	7,351.50	0.34
88164AAC8	TESLA SUSTAINABLE ENERGY TRUST TSET 2024 1A A3 144A					5.290000	20 Jun 2050		
	70,000.000	Local		99.960314	69,972.22	98.772970	69,141.08	-831.14	0.10
	Original Face: 70,000.000	Base		99.960314	69,972.22	98.772970	69,141.08	-831.14	0.10

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: 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		
	80,000.000	Local	98.644263	78,915.41	96.089689	76,871.75	-2,043.66	0.11	
		Base	98.644263	78,915.41	96.089689	76,871.75	-2,043.66	0.11	
88315LAL2	TEXTAINER MARINE CONTAINERS LI TMCL 2021 1A A 144A					1.680000	20 Feb 2046		
	381,333.330	Local	97.014688	369,949.34	90.414510	344,780.66	-25,168.68	0.50	
	Original Face: 550,000.000	Base	97.014688	369,949.34	90.414510	344,780.66	-25,168.68	0.50	
89566EAH1	TRISTATE GEN+TRANS ASSN 1ST MORTGAGE 11/44 4.7					4.700000	01 Nov 2044		
	245,000.000	Local	113.885073	279,018.43	78.090485	191,321.69	-87,696.74	0.28	
		Base	113.885073	279,018.43	78.090485	191,321.69	-87,696.74	0.28	
89566EAK4	TRISTATE GEN+TRANS ASSN 1ST MORTGAGE 06/46 4.25					4.250000	01 Jun 2046		
	55,000.000	Local	108.323291	59,577.81	73.503702	40,427.04	-19,150.77	0.06	
		Base	108.323291	59,577.81	73.503702	40,427.04	-19,150.77	0.06	
89656GAA2	TRINITY RAIL LEASING L.P. TRL 2021 1A A 144A					2.260000	19 Jul 2051		
	227,699.950	Local	99.673979	226,957.60	90.650570	206,411.30	-20,546.30	0.30	
	Original Face: 265,000.000	Base	99.673979	226,957.60	90.650570	206,411.30	-20,546.30	0.30	
898813AV2	TUCSON ELECTRIC POWER CO SR UNSECURED 04/53 5.5					5.500000	15 Apr 2053		
	160,000.000	Local	99.728200	159,565.12	95.439430	152,703.09	-6,862.03	0.22	
		Base	99.728200	159,565.12	95.439430	152,703.09	-6,862.03	0.22	
902613BM9	UBS GROUP AG SR UNSECURED 144A 09/45 VAR					5.379000	06 Sep 2045		
	200,000.000	Local	100.000000	200,000.00	95.372254	190,744.51	-9,255.49	0.28	
		Base	100.000000	200,000.00	95.372254	190,744.51	-9,255.49	0.28	
91087BAR1	UNITED MEXICAN STATES SR UNSECURED 02/34 3.5					3.500000	12 Feb 2034		
	235,000.000	Local	99.569106	233,987.40	79.551541	186,946.12	-47,041.28	0.27	
		Base	99.569106	233,987.40	79.551541	186,946.12	-47,041.28	0.27	
911363AM1	UNITED RENTALS NORTH AM COMPANY GUAR 02/31 3.875					3.875000	15 Feb 2031		
	75,000.000	Local	100.000000	75,000.00	89.334111	67,000.58	-7,999.42	0.10	
		Base	100.000000	75,000.00	89.334111	67,000.58	-7,999.42	0.10	
912803FK4	STRIP PRINC 08/49 0.00000					0.010000	15 Aug 2049		
	1,220,000.000	Local	34.526639	421,225.00	30.120177	367,466.16	-53,758.84	0.53	
		Base	34.526639	421,225.00	30.120177	367,466.16	-53,758.84	0.53	

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Books Open

Prepared by State Street

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912810UA4	US TREASURY N/B 05/54 4.625				4.625000	15 May 2054			
		250,000.000	Local	108.209200	270,523.00	97.328125	243,320.31	-27,202.69	0.35
			Base	108.209200	270,523.00	97.328125	243,320.31	-27,202.69	0.35
912810UC0	US TREASURY N/B 08/54 4.25				4.250000	15 Aug 2054			
		2,780,000.000	Local	100.795614	2,802,118.07	91.484375	2,543,265.63	-258,852.44	3.70
			Base	100.795614	2,802,118.07	91.484375	2,543,265.63	-258,852.44	3.70
912810UE6	US TREASURY N/B 11/54 4.5				4.500000	15 Nov 2054			
		200,000.000	Local	102.856355	205,712.71	95.515625	191,031.25	-14,681.46	0.28
			Base	102.856355	205,712.71	95.515625	191,031.25	-14,681.46	0.28
91282CKH3	US TREASURY N/B 03/26 4.5				4.500000	31 Mar 2026			
		223,000.000	Local	99.667502	222,258.53	100.269531	223,601.05	1,342.52	0.33
			Base	99.667502	222,258.53	100.269531	223,601.05	1,342.52	0.33
91282CLP4	US TREASURY N/B 09/26 3.5				3.500000	30 Sep 2026			
		6,325,000.000	Local	99.389099	6,286,360.50	98.734375	6,244,949.22	-41,411.28	9.09
			Base	99.389099	6,286,360.50	98.734375	6,244,949.22	-41,411.28	9.09
91911TAR4	VALE OVERSEAS LIMITED COMPANY GUAR 06/33 6.125				6.125000	12 Jun 2033			
		300,000.000	Local	99.221343	297,664.03	101.259100	303,777.30	6,113.27	0.44
			Base	99.221343	297,664.03	101.259100	303,777.30	6,113.27	0.44
91913YAL4	VALERO ENERGY CORP SR UNSECURED 06/37 6.625				6.625000	15 Jun 2037			
		200,000.000	Local	108.760535	217,521.07	104.899385	209,798.77	-7,722.30	0.31
			Base	108.760535	217,521.07	104.899385	209,798.77	-7,722.30	0.31
92343VCV4	VERIZON COMMUNICATIONS SR UNSECURED 01/36 4.272				4.272000	15 Jan 2036			
		170,000.000	Local	116.758235	198,489.00	89.963225	152,937.48	-45,551.52	0.22
			Base	116.758235	198,489.00	89.963225	152,937.48	-45,551.52	0.22
927804GR9	VIRGINIA ELEC + POWER CO SR UNSECURED 08/34 5.05				5.050000	15 Aug 2034			
		200,000.000	Local	99.780795	199,561.59	97.594120	195,188.24	-4,373.35	0.28
			Base	99.780795	199,561.59	97.594120	195,188.24	-4,373.35	0.28
92857WAQ3	VODAFONE GROUP PLC SR UNSECURED 02/37 6.15				6.150000	27 Feb 2037			
		9,000.000	Local	114.206778	10,278.61	105.044869	9,454.04	-824.57	0.01
			Base	114.206778	10,278.61	105.044869	9,454.04	-824.57	0.01

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
95000U2G7	WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR					2.879000	30 Oct 2030		
	270,000.000	Local	104.380163	281,826.44	90.241448	243,651.91	-38,174.53	0.35	
		Base	104.380163	281,826.44	90.241448	243,651.91	-38,174.53	0.35	
95001VAU4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2019 C51 A4					3.311000	15 Jun 2052		
	280,000.000	Local	101.728671	284,840.28	91.172520	255,283.06	-29,557.22	0.37	
	Original Face: 280,000.000	Base	101.728671	284,840.28	91.172520	255,283.06	-29,557.22	0.37	
95001VAY6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2019 C51 B					3.836000	15 Jun 2052		
	230,000.000	Local	101.640048	233,772.11	84.578820	194,531.29	-39,240.82	0.28	
	Original Face: 230,000.000	Base	101.640048	233,772.11	84.578820	194,531.29	-39,240.82	0.28	
95002KAE3	WELLS FARGO MORTGAGE BACKED SE WFMB 2020 1 A5 144A					3.000000	25 Dec 2049		
	286,903.650	Local	97.058922	278,465.59	84.670060	242,921.49	-35,544.10	0.35	
	Original Face: 400,000.000	Base	97.058922	278,465.59	84.670060	242,921.49	-35,544.10	0.35	
958102AR6	WESTERN DIGITAL CORP SR SECURED 02/32 3.1					3.100000	01 Feb 2032		
	180,000.000	Local	99.799778	179,639.60	83.335198	150,003.36	-29,636.24	0.22	
		Base	99.799778	179,639.60	83.335198	150,003.36	-29,636.24	0.22	
960413AY8	WESTLAKE CORP SR UNSECURED 08/41 2.875					2.875000	15 Aug 2041		
	100,000.000	Local	98.232060	98,232.06	67.176983	67,176.98	-31,055.08	0.10	
		Base	98.232060	98,232.06	67.176983	67,176.98	-31,055.08	0.10	
98310WAM0	TRAVEL + LEISURE CO SR SECURED 10/25 5.1					6.600000	01 Oct 2025		
	25,000.000	Local	99.993800	24,998.45	100.250300	25,062.58	64.13	0.04	
		Base	99.993800	24,998.45	100.250300	25,062.58	64.13	0.04	
US DOLLAR Total									
	73,956,631.440	Local		74,013,409.72		66,879,866.70	-7,133,543.02	97.31	
Original Face:	95,269,666.000	Base		74,013,409.72		66,879,866.70	-7,133,543.02	97.31	
FIXED INCOME Total									
	73,956,631.440	Base		74,013,409.72		66,879,866.70	-7,133,543.02	97.31	
Original Face:	95,269,666.000								

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Holdings

CONNING-GOODWIN CPT CR PLS BND
CONNING INC
FUND: HBQ4



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: 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

CONNING-GOODWIN CPT CR PLS BND
 CONNING INC
 FUND: HBQ4



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		74,704,011.530	Base	75,925,591.43		68,724,435.32	-7,201,156.11	100.00
Original Face:		95,269,666.000						



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
759,946.31	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	759,946.31	759,946.31	2	0.00
		759,946.31	759,946.31	2	0.00
COMMON STOCK					
15,248	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	1,458,471.20	1,387,647.58	4	0.00
24,473	CUSIP # 011642105 ALARM.COM HOLDINGS INC	1,487,958.40	1,592,523.37	4	0.00
6,023	CUSIP # 016255101 ALIGN TECHNOLOGY INC	1,255,855.73	1,321,496.13	3	0.00
19,188	CUSIP # 040413205 ARISTA NETWORKS INC	2,120,849.64	342,391.22	5	0.00
2,932	CUSIP # 052769106 AUTODESK INC	866,611.24	249,976.45	2	0.00
47,992	CUSIP # 127097103 COTERRA ENERGY INC	1,225,715.68	975,605.22	3	0.00
13,831	CUSIP # 165167735 EXPAND ENERGY CORP	1,376,876.05	807,413.88	4	0.00
38,134	CUSIP # 192422103 COGNEX CORPORATION	1,367,485.24	1,671,012.16	4	0.00
36,779	CUSIP # 21867A105 CORE LABORATORIES INC	636,644.49	745,965.62	2	0.00
13,227	CUSIP # 25659T107 DOLBY LABORATORIES INC	1,033,028.70	981,624.76	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10,483	CUSIP # 25862V105 DOUBLEVERIFY HLDGS INC	201,378.43	206,416.16	1	0.00
12,425	CUSIP # 339750101 FLOOR AND DECOR HOLDINGS INC	1,238,772.50	1,171,216.12	3	0.00
3,670	CUSIP # 368736104 GENERAC HOLDINGS INC	569,033.50	495,711.81	1	0.00
46,795	CUSIP # 371901109 GENTEX CORP	1,344,420.35	1,466,011.72	3	0.00
5,726	CUSIP # 37253A103 GENTHERM INC	228,610.55	224,729.33	1	0.00
3,323	CUSIP # 384109104 GRACO INC	280,095.67	102,737.52	1	0.00
5,141	CUSIP # 44980X109 IPG PHOTONICS INC	373,853.52	513,093.22	1	0.00
8,853	CUSIP # 45867G101 INTERDIGITAL INC	1,715,003.16	826,693.60	4	0.00
1,414	CUSIP # 461202103 INTUIT INC	888,699.00	176,592.62	2	0.00
1,567	CUSIP # 46120E602 INTUITIVE SURGICAL INC	817,911.32	127,898.19	2	0.00
7,191	CUSIP # 50187T106 LGI HOMES INC	642,875.40	936,010.60	2	0.00
2,712	CUSIP # 515098101 LANDSTAR SYSTEMS INC	466,084.32	249,135.93	1	0.00
6,977	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	521,112.13	637,980.71	1	0.00
16,778	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	962,218.30	1,176,974.36	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
15,773	CUSIP # 62855J104 MYRIAD GENETICS INC	216,247.83	428,734.46	1	0.00
1,492	CUSIP # 704326107 PAYCHEX INC	209,208.24	190,530.71	1	0.00
11,858	CUSIP # 729132100 PLEXUS CORP	1,855,539.84	973,126.76	5	0.00
15,064	CUSIP # 739276103 POWER INTEGRATIONS INC	929,448.80	764,316.94	2	0.00
5,543	CUSIP # 74340E103 PROGYNY INC	95,616.75	209,142.85	0	0.00
15,615	CUSIP # 743713109 PROTO LABS INC	610,390.35	932,143.88	2	0.00
38,394	CUSIP # 74624M102 PURE STORAGE INC-CLASS A	2,358,543.42	852,730.92	6	0.00
18,535	CUSIP # 816850101 SEMTECH CORP	1,146,389.75	731,660.76	3	0.00
3,255	CUSIP # 833034101 SNAP-ON INC	1,105,007.40	739,663.82	3	0.00
103,037	CUSIP # 860897107 STITCH FIX INC CL A	444,089.47	738,394.87	1	0.00
3,276	CUSIP # 86272C103 STRATEGIC EDUCATION INC	306,043.92	293,532.57	1	0.00
20,642	CUSIP # 86800U302 SUPER MICRO COMPUTER INC	629,168.16	353,109.28	2	0.00
3,469	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	638,573.52	521,841.35	2	0.00
56,257	CUSIP # 904311107 UNDER ARMOUR INC - CLASS C CL A	465,807.96	631,919.83	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
31,925	CUSIP # 92552V100 VIASAT INC	271,681.75	702,951.78	1	0.00
5,540	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	1,278,022.60	447,491.00	3	3,047.00
		35,639,344.28	27,898,150.06	92	3,047.00
	FOREIGN STOCK				
9,570	CUSIP # H2906T109 GARMIN LTD	1,973,908.20	898,692.64	5	0.00
		1,973,908.20	898,692.64	5	0.00
	MUTUAL FUNDS - EQUITY				
2,000	CUSIP # 922908538 VANGUARD MID CAP GROWTH ETF	507,500.00	452,447.00	1	0.00
		507,500.00	452,447.00	1	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
114,302.73	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	114,302.73	114,302.73	0	0.00
		114,302.73	114,302.73	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX9699
DIRECTIONS 1 - CONSERVATIVE

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
743,009.66	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	743,009.66	743,009.66	2	0.00
		743,009.66	743,009.66	2	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,959,650.3448	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	21,301,399.25	20,441,808.77	52	0.00
269,027.936	CUSIP # 85744W226 STATE STREET US BOND SEC LENDING CL XIV	2,895,816.70	2,790,355.52	7	0.00
184,095.163	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	2,490,071.17	2,186,229.94	6	0.00
475,140.025	CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLATION PROTECTED SECS (TIPS) INDEX	5,816,664.19	5,560,074.49	14	0.00
		32,503,951.31	30,978,468.72	79	0.00
COMMON TRUST FUNDS - EQUITY					
188,005.038	CUSIP # 857444624 STATE STREET S&P 500 INDX II	4,865,758.39	3,805,249.16	12	0.00
175,297.867	CUSIP # 85744A687 STATE STREET GLBL ALL CAP EQTY EX-US II	2,452,767.76	2,295,798.52	6	0.00
43,229.81	CUSIP # 857480552 STATE STREET RUSSELL SM/MID CAP INDX CL II	796,163.41	647,121.94	2	0.00
		8,114,689.56	6,748,169.62	20	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX9733
DIRECTIONS 2 - MODERATELY
CONSERVATIVE

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
744,502.25	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	744,502.25	744,502.25	2	0.00
		744,502.25	744,502.25	2	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,480,793.9359	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	16,096,230.08	15,384,444.73	37	0.00
244,482.751	CUSIP # 85744W226 STATE STREET US BOND SEC LENDING CL XIV	2,631,612.33	2,518,145.46	6	0.00
164,082.58	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	2,219,380.98	1,913,319.97	5	0.00
396,442.02	CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLATION PROTECTED SECS (TIPS) INDEX	4,853,243.21	4,590,712.90	11	0.00
		25,800,466.60	24,406,623.06	59	0.00
COMMON TRUST FUNDS - EQUITY					
285,965.36	CUSIP # 857444624 STATE STREET S&P 500 INDX II	7,401,069.48	5,560,161.51	17	0.00
343,015.346	CUSIP # 85744A687 STATE STREET GLBL ALL CAP EQTY EX-US II	4,799,470.72	4,433,834.43	11	0.00
224,767.237	CUSIP # 857480552 STATE STREET RUSSELL SM/MID CAP INDX CL II	4,139,538.20	3,245,186.69	9	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXXXX9733
DIRECTIONS 2 - MODERATELY
CONSERVATIVE

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		16,340,078.40	13,239,182.63	37	0.00
	COMMON TRUST FUNDS - OTHER				
71,497.214	CUSIP # 857480875 STATE STREET GLOBAL REAL ESTATE SECURITIES INDEX SEC LENDING CL I	837,446.87	775,647.64	2	0.00
		837,446.87	775,647.64	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX9751
DIRECTIONS 3 - MODERATE

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,216,169.72	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	2,216,169.72	2,216,169.72	1	0.00
		2,216,169.72	2,216,169.72	1	0.00
COMMON TRUST FUNDS - FIXED INCOME					
3,236,858.3666	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	35,184,650.44	33,548,960.18	24	0.00
557,573.812	CUSIP # 85744W226 STATE STREET US BOND SEC LENDING CL XIV	6,001,724.51	5,743,395.80	4	0.00
452,118.372	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	6,115,353.10	5,288,338.07	4	0.00
865,710.348	CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLATION PROTECTED SECS (TIPS) INDEX	10,598,026.08	10,036,726.37	7	0.00
		57,899,754.13	54,617,420.42	39	0.00
COMMON TRUST FUNDS - EQUITY					
1,325,160.102	CUSIP # 857444624 STATE STREET S&P 500 INDX II	34,296,468.60	25,722,035.59	23	0.00
2,029,317.398	CUSIP # 85744A687 STATE STREET GLBL ALL CAP EQTY EX-US II	28,394,209.03	26,206,743.82	19	0.00
923,850.301	CUSIP # 857480552 STATE STREET RUSSELL SM/MID CAP INDX CL II	17,014,550.99	13,408,328.85	11	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXXXX9751
DIRECTIONS 3 - MODERATE

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		79,705,228.62	65,337,108.26	54	0.00
	COMMON TRUST FUNDS - OTHER				
302,421.915	CUSIP # 85744A273 STATE STREET BLOOMBERG ROLL SELECT COMMODITY INDEX NON-LENDING SECURITIE CL A	3,056,880.72	2,979,700.07	2	0.00
485,285.875	CUSIP # 857480875 STATE STREET GLOBAL REAL ESTATE SECURITIES INDEX SEC LENDING CL I	5,684,153.45	5,313,422.10	4	0.00
		8,741,034.17	8,293,122.17	6	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX9779
DIRECTIONS 4 - MODERATELY
AGGRESSIVE

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
3,175,913.68	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	3,175,913.68	3,175,913.68	1	0.00
		3,175,913.68	3,175,913.68	1	0.00
COMMON TRUST FUNDS - FIXED INCOME					
2,892,738.789	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	31,444,070.64	29,964,562.32	13	0.00
661,270.275	CUSIP # 85744W226 STATE STREET US BOND SEC LENDING CL XIV	7,117,913.24	6,813,227.13	3	0.00
355,447.021	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	4,807,776.41	4,147,583.54	2	0.00
977,196.931	CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLATION PROTECTED SECS (TIPS) INDEX	11,962,844.83	11,330,725.22	5	0.00
		55,332,605.12	52,256,098.21	24	0.00
COMMON TRUST FUNDS - EQUITY					
2,276,273.892	CUSIP # 857444624 STATE STREET S&P 500 INDX II	58,912,244.60	43,975,721.61	25	0.00
4,219,711.316	CUSIP # 85744A687 STATE STREET GLBL ALL CAP EQTY EX-US II	59,042,200.73	54,398,169.59	25	0.00
1,824,946.357	CUSIP # 857480552 STATE STREET RUSSELL SM/MID CAP INDX CL II	33,610,037.06	26,389,118.17	14	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX9779
DIRECTIONS 4 - MODERATELY
AGGRESSIVE

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		151,564,482.39	124,763,009.37	65	0.00
	COMMON TRUST FUNDS - OTHER				
964,518.928	CUSIP # 85744A273 STATE STREET BLOOMBERG ROLL SELECT COMMODITY INDEX NON-LENDING SECURITIE CL A	9,749,357.32	9,518,921.98	4	0.00
1,150,038.491	CUSIP # 857480875 STATE STREET GLOBAL REAL ESTATE SECURITIES INDEX SEC LENDING CL I	13,470,400.85	12,482,171.80	6	0.00
		23,219,758.17	22,001,093.78	10	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX9797
DIRECTIONS 5 - AGGRESSIVE

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
5,524,814.27	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	5,524,814.27	5,524,814.27	2	0.00
		5,524,814.27	5,524,814.27	2	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,548,583.3516	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	16,833,101.03	16,074,577.77	6	0.00
452,372.829	CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLATION PROTECTED SECS (TIPS) INDEX	5,537,948.17	5,258,871.76	2	0.00
		22,371,049.20	21,333,449.53	8	0.00
COMMON TRUST FUNDS - EQUITY					
2,845,083.075	CUSIP # 857444624 STATE STREET S&P 500 INDX II	73,633,595.06	55,187,247.70	27	0.00
5,860,148.162	CUSIP # 85744A687 STATE STREET GLBL ALL CAP EQTY EX-US II	81,995,193.08	75,882,693.78	30	0.00
2,675,258.479	CUSIP # 857480552 STATE STREET RUSSELL SM/MID CAP INDX CL II	49,270,235.41	39,208,367.04	18	0.00
		204,899,023.55	170,278,308.52	76	0.00
COMMON TRUST FUNDS - OTHER					
1,674,074.088	CUSIP # 85744A273 STATE STREET BLOOMBERG ROLL SELECT COMMODITY INDEX NON-LENDING SECURITIE CL A	16,921,540.88	16,502,807.92	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXXXX9797
DIRECTIONS 5 - AGGRESSIVE

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,774,994.742	CUSIP # 857480875 STATE STREET GLOBAL REAL ESTATE SECURITIES INDEX SEC LENDING CL I	20,790,513.41	19,574,899.73	8	0.00
		37,712,054.29	36,077,707.65	14	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX7637
DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
414,585.34	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	414,585.34	414,585.34	0	0.00
		414,585.34	414,585.34	0	0.00
COMMON STOCK					
24,300	CUSIP # 002824100 ABBOTT LABORATORIES	2,748,573.00	2,777,461.94	1	0.00
6,525	CUSIP # 00724F101 ADOBE SYSTEMS INC	2,901,537.00	2,362,278.72	1	0.00
37,225	CUSIP # 007903107 ADVANCED MICRO DEVICES	4,496,407.75	6,257,921.28	2	0.00
73,150	CUSIP # 02079K305 ALPHABET INC	13,847,295.00	8,212,425.34	7	0.00
84,800	CUSIP # 023135106 AMAZON.COM INC	18,604,272.00	9,982,608.45	9	0.00
55,550	CUSIP # 037833100 APPLE INC	13,910,831.00	10,840,081.23	7	0.00
157,200	CUSIP # 040413205 ARISTA NETWORKS INC	17,375,316.00	6,898,746.79	9	0.00
17,400	CUSIP # 052769106 AUTODESK INC	5,142,918.00	3,668,267.12	3	0.00
9,150	CUSIP # 127387108 CADENCE DESIGN SYSTEMS INC	2,749,209.00	2,432,747.49	1	0.00
84,775	CUSIP # 268150109 DYNATRACE INC	4,607,521.25	4,373,508.53	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXXXX7637
DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
23,675	CUSIP # 30303M102 META PLATFORMS INC	13,861,949.25	11,895,128.42	7	0.00
31,375	CUSIP # 337738108 FISERV INC	6,445,052.50	3,853,342.01	3	0.00
77,475	CUSIP # 34959E109 FORTINET INC	7,319,838.00	5,051,940.88	4	0.00
4,400	CUSIP # 36828A101 GE VERNOVA LLC	1,447,292.00	993,634.40	1	1,100.00
24,700	CUSIP # 443201108 HOWMET AEROSPACE INC	2,701,439.00	2,470,789.30	1	0.00
10,925	CUSIP # 461202103 INTUIT INC	6,866,362.50	4,521,743.86	3	0.00
6,400	CUSIP # 57636Q104 MASTERCARD INC	3,370,048.00	2,233,480.60	2	0.00
50,775	CUSIP # 594918104 MICROSOFT CORPORATION	21,401,662.50	7,689,182.25	11	0.00
29,325	CUSIP # 64125C109 NEUROCRINE BIOSCIENCES INC	4,002,862.50	2,934,721.92	2	0.00
190,450	CUSIP # 67066G104 NVIDIA CORP	25,575,530.50	5,701,591.06	13	0.00
3,975	CUSIP # 871607107 SYNOPSIS INC	1,929,306.00	2,050,340.75	1	0.00
75,475	CUSIP # 90353T100 UBER TECHNOLOGIES INC	4,552,652.00	5,230,931.77	2	0.00
17,025	CUSIP # 92826C839 VISA INC CL A	5,380,581.00	2,976,650.78	3	0.00
		191,238,455.75	115,409,524.89	97	1,100.00
	FOREIGN STOCK				

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXXXX7637
DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
63,900	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	5,496,678.00	7,636,286.94	3	0.00
		5,496,678.00	7,636,286.94	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
299,668.63	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	299,668.63	299,668.63	0	0.00
		299,668.63	299,668.63	0	0.00



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: 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: 1.615639

AUD	AUSTRALIAN DOLLAR	18.510	Local	1.000000	18.51	1.000000	18.51	0.00	0.00
			Base	0.637493	11.80	0.618950	11.46	-0.34	0.00

AUSTRALIAN DOLLAR Total

		18.510	Local		18.51		18.51	0.00	0.00
			Base		11.80		11.46	-0.34	0.00

BRAZILIAN REAL

Exchange Rate: 6.177850

BRL	BRAZILIAN REAL	5,266.450	Local	1.000000	5,266.45	1.000000	5,266.45	0.00	0.12
			Base	0.161570	850.90	0.161869	852.47	1.57	0.00

BRAZILIAN REAL Total

		5,266.450	Local		5,266.45		5,266.45	0.00	0.12
			Base		850.90		852.47	1.57	0.00

CANADIAN DOLLAR

Exchange Rate: 1.437450

CAD	CANADIAN DOLLAR	2,226.080	Local	1.000000	2,226.08	1.000000	2,226.08	0.00	0.07
			Base	0.696273	1,549.96	0.695676	1,548.63	-1.33	0.00

CANADIAN DOLLAR Total

		2,226.080	Local		2,226.08		2,226.08	0.00	0.07
			Base		1,549.96		1,548.63	-1.33	0.00

EURO CURRENCY

Exchange Rate: 0.965391

INTERNATIONAL

EUR	EURO CURRENCY	69.880	Local	1.000000	69.88	1.000000	69.88	0.00	0.00
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& 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: December 31, 2024

View Date: January 2, 2025

Base Currency: 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		1.044076	72.96	1.035850	72.39	-0.57	0.00
INTERNATIONAL Total			69.880		69.88		69.88	0.00	0.00
		Local			69.88		69.88	0.00	0.00
		Base			72.96		72.39	-0.57	0.00
EURO CURRENCY Total			69.880		69.88		69.88	0.00	0.00
		Local			69.88		69.88	0.00	0.00
		Base			72.96		72.39	-0.57	0.00
INDIAN RUPEE								Exchange Rate:	85.613750
INR	INDIAN RUPEE								
		Local	750.190	1.000000	750.19	1.000000	750.19	0.00	0.00
		Base		0.011757	8.82	0.011680	8.76	-0.06	0.00
INDIAN RUPEE Total			750.190		750.19		750.19	0.00	0.00
		Local			750.19		750.19	0.00	0.00
		Base			8.82		8.76	-0.06	0.00
JAPANESE YEN								Exchange Rate:	157.345000
JPY	JAPANESE YEN								
		Local	207.000	1.000000	207.00	1.000000	207.00	0.00	0.00
		Base		0.007440	1.54	0.006355	1.32	-0.22	0.00
JAPANESE YEN Total			207.000		207.00		207.00	0.00	0.00
		Local			207.00		207.00	0.00	0.00
		Base			1.54		1.32	-0.22	0.00
MEXICAN PESO								Exchange Rate:	20.851000
MXN	MEXICAN PESO (NEW)								
		Local	0.030	1.000000	0.03	1.000000	0.03	0.00	0.00
		Base		0.000000	0.00	0.047959	0.00	0.00	0.00
MEXICAN PESO Total			0.030		0.03		0.03	0.00	0.00
		Local			0.03		0.03	0.00	0.00

& 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: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base		0.00		0.00	0.00	0.00
POLISH ZLOTY							Exchange Rate:	4.130200
PLN	POLISH ZLOTY	14.360	Local	1.000000	14.36	1.000000	14.36	0.00
			Base	0.245125	3.52	0.242119	3.48	-0.04
POLISH ZLOTY Total		14.360	Local		14.36		14.36	0.00
			Base		3.52		3.48	-0.04
POUND STERLING							Exchange Rate:	0.798786
GBP	POUND STERLING	257.230	Local	1.000000	257.23	1.000000	257.23	0.00
			Base	1.252964	322.30	1.251900	322.03	-0.27
POUND STERLING Total		257.230	Local		257.23		257.23	0.00
			Base		322.30		322.03	-0.27
QATARI RIAL							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
QATARI RIAL Total		0.270	Local		0.27		0.27	0.00
			Base		0.07		0.07	0.00
RUSSIAN RUBLE							Exchange Rate:	113.500000
RUB	RUSSIAN RUBLE	10,443,119.380	Local	1.000000	10,443,119.38	1.000000	10,443,119.38	0.00
			Base	0.013319	139,095.41	0.008811	92,009.86	-47,085.55

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
RUSSIAN RUBLE Total								
		10,443,119.380	Local	10,443,119.38		10,443,119.38	0.00	100.00
			Base	139,095.41		92,009.86	-47,085.55	0.12
SAUDI RIYAL							Exchange Rate:	3.757400
SAR	SAUDI RIYAL							
		205.670	Local	205.67	1.000000	205.67	0.00	0.01
			Base	54.73	0.266141	54.74	0.01	0.00
SAUDI RIYAL Total								
		205.670	Local	205.67		205.67	0.00	0.01
			Base	54.73		54.74	0.01	0.00
SOUTH KOREAN WON							Exchange Rate:	1,472.150000
KRW	SOUTH KOREAN WON							
		34.000	Local	34.00	1.000000	34.00	0.00	0.00
			Base	0.02	0.000679	0.02	0.00	0.00
SOUTH KOREAN WON Total								
		34.000	Local	34.00		34.00	0.00	0.00
			Base	0.02		0.02	0.00	0.00
SWEDISH KRONA							Exchange Rate:	11.063850
SEK	SWEDISH KRONA							
		4.180	Local	4.18	1.000000	4.18	0.00	0.00
			Base	0.39	0.090384	0.38	-0.01	0.00
SWEDISH KRONA Total								
		4.180	Local	4.18		4.18	0.00	0.00
			Base	0.39		0.38	-0.01	0.00
US DOLLAR							Exchange Rate:	1.000000
USD	US DOLLAR							

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		35.590	Local 1.000000	35.59 35.59	1.000000 1.000000	35.59 35.59	0.00 0.00	0.00 0.00	
US DOLLAR Total		35.590	Local Base	35.59 35.59		35.59 35.59	0.00 0.00	0.00 0.00	
CASH Total		10,452,208.820	Base	142,008.01		94,921.20	-47,086.81	0.12	
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				4.403469	31 Dec 2030			
		453,365.080	Local Base	453,365.08 453,365.08	100.000000 100.000000	453,365.08 453,365.08	0.00 0.00	1.21 0.57	
US DOLLAR Total		453,365.080	Local Base	453,365.08 453,365.08		453,365.08 453,365.08	0.00 0.00	1.21 0.57	
CASH EQUIVALENT Total		453,365.080	Base	453,365.08		453,365.08	0.00	0.57	
EQUITY									
AUSTRALIAN DOLLAR							Exchange Rate:	1.615639	
606558005	ANZ GROUP HOLDINGS LTD COMMON STOCK								
		3,855.000	Local Base	30.915450 22.923800	119,179.06 88,371.25	28.540000 17.664837	110,021.70 68,097.95	-9,157.36 -20,273.30	4.84 0.09
607614005	WESTPAC BANKING CORP COMMON STOCK								
		3,554.000	Local Base	33.986986 25.201345	120,789.75 89,565.58	32.320000 20.004469	114,865.28 71,095.88	-5,924.47 -18,469.70	5.05 0.09

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608625901	FORTESCUE LTD COMMON STOCK								
	5,085.000	Local	23.161919	117,778.36	18.250000	92,801.25	-24,977.11	4.08	
		Base	16.536688	84,089.06	11.295840	57,439.35	-26,649.71	0.07	
614469005	BHP GROUP LTD COMMON STOCK								
	8,451.000	Local	39.176326	331,079.13	39.550000	334,237.05	3,157.92	14.70	
		Base	28.039486	236,961.70	24.479478	206,876.07	-30,085.63	0.26	
618549901	CSL LTD COMMON STOCK								
	372.000	Local	217.978844	81,088.13	281.580000	104,747.76	23,659.63	4.61	
		Base	153.885484	57,245.40	174.283983	64,833.64	7,588.24	0.08	
621486901	ORIGIN ENERGY LTD COMMON STOCK								
	4,931.000	Local	7.940395	39,154.09	10.900000	53,747.90	14,593.81	2.36	
		Base	5.311330	26,190.17	6.746557	33,267.27	7,077.10	0.04	
621503002	COMMONWEALTH BANK OF AUSTRAL COMMON STOCK								
	839.000	Local	88.937497	74,618.56	153.250000	128,576.75	53,958.19	5.65	
		Base	66.393230	55,703.92	94.854110	79,582.60	23,878.68	0.10	
622010007	RIO TINTO LTD COMMON STOCK								
	838.000	Local	92.671706	77,658.89	117.460000	98,431.48	20,772.59	4.33	
		Base	63.530537	53,238.59	72.701885	60,924.18	7,685.59	0.08	
641297908	JAMES HARDIE INDUSTRIES CDI CDI EUR.59								
	1,395.000	Local	47.943957	66,881.82	50.070000	69,847.65	2,965.83	3.07	
		Base	31.822810	44,392.82	30.990834	43,232.21	-1,160.61	0.05	
653323907	BLUESCOPE STEEL LTD COMMON STOCK								
	2,722.000	Local	20.440213	55,638.26	18.690000	50,874.18	-4,764.08	2.24	
		Base	13.567193	36,929.90	11.568178	31,488.58	-5,441.32	0.04	
662460005	NATIONAL AUSTRALIA BANK LTD COMMON STOCK								
	3,656.000	Local	32.906444	120,305.96	37.100000	135,637.60	15,331.64	5.97	
		Base	24.400123	89,206.85	22.963051	83,952.91	-5,253.94	0.11	
671745909	NORTHERN STAR RESOURCES LTD COMMON STOCK								
	4,225.000	Local	13.756876	58,122.80	15.440000	65,234.00	7,111.20	2.87	
		Base	9.131129	38,579.02	9.556590	40,376.59	1,797.57	0.05	

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677670002	SANTOS LTD COMMON STOCK	8,556.000	Local	7.253624	62,062.01	6.680000	57,154.08	-4,907.93	2.51
			Base	5.468145	46,785.45	4.134587	35,375.53	-11,409.92	0.04
685085003	STOCKLAND REIT	13,316.000	Local	3.451725	45,963.17	4.800000	63,916.80	17,953.63	2.81
			Base	2.372026	31,585.90	2.970961	39,561.31	7,975.41	0.05
694883000	WESFARMERS LTD COMMON STOCK	1,919.000	Local	42.567228	81,686.51	71.530000	137,266.07	55,579.56	6.04
			Base	31.980141	61,369.89	44.273504	84,960.85	23,590.96	0.11
698123908	WOOLWORTHS GROUP LTD COMMON STOCK	3,695.000	Local	30.606631	113,091.50	30.490000	112,660.55	-430.95	4.95
			Base	22.264457	82,267.17	18.871790	69,731.26	-12,535.91	0.09
ACI25YKM1	WOODSIDE ENERGY GROUP LTD COMMON STOCK	2,350.000	Local	27.520796	64,673.87	24.600000	57,810.00	-6,863.87	2.54
			Base	19.864387	46,681.31	15.226174	35,781.51	-10,899.80	0.05
B03FYZ909	GOODMAN GROUP REIT	3,267.000	Local	19.890352	64,981.78	35.640000	116,435.88	51,454.10	5.12
			Base	13.833912	45,195.39	22.059383	72,068.01	26,872.62	0.09
B17ZL5909	MINERAL RESOURCES LTD COMMON STOCK	838.000	Local	64.212088	53,809.73	34.250000	28,701.50	-25,108.23	1.26
			Base	42.620788	35,716.22	21.199043	17,764.80	-17,951.42	0.02
B28YTC906	MACQUARIE GROUP LTD COMMON STOCK	338.000	Local	118.140858	39,931.61	221.650000	74,917.70	34,986.09	3.29
			Base	88.616509	29,952.38	137.190301	46,370.32	16,417.94	0.06
BLZH0Z901	SCENTRE GROUP REIT	28,245.000	Local	2.121060	59,909.34	3.430000	96,880.35	36,971.01	4.26
			Base	1.457593	41,169.71	2.122999	59,964.11	18,794.40	0.08
BNVS14905	ENDEAVOUR GROUP LTD/AUSTRALI COMMON STOCK	6,695.000	Local	6.500000	43,517.50	4.200000	28,119.00	-15,398.50	1.24
			Base	4.931876	33,018.91	2.599591	17,404.26	-15,614.65	0.02

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BWSW5D906	SOUTH32 LTD COMMON STOCK	18,933.000	Local	3.671835	69,518.86	3.400000	64,372.20	-5,146.66	2.83
			Base	2.437181	46,143.15	2.104431	39,843.18	-6,299.97	0.05
BYWR0T908	COLES GROUP LTD COMMON STOCK	4,050.000	Local	13.806662	55,916.98	18.890000	76,504.50	20,587.52	3.36
			Base	9.383926	38,004.90	11.691968	47,352.47	9,347.57	0.06
AUSTRALIAN DOLLAR Total		132,125.000	Local		2,017,357.67		2,273,761.23	256,403.56	100.00
			Base		1,438,364.64		1,407,344.84	-31,019.80	1.78
BRAZILIAN REAL							Exchange Rate:	6.177850	
219628005	VALE SA COMMON STOCK	10,227.000	Local	49.351300	504,715.75	54.550000	557,882.85	53,167.10	13.04
			Base	10.196102	104,275.54	8.829933	90,303.72	-13,971.82	0.11
230844003	CENTRAIS ELETRICAS BRAS PR B PREFERENCE	3,600.000	Local	44.448703	160,015.33	37.840000	136,224.00	-23,791.33	3.18
			Base	9.322981	33,562.73	6.125108	22,050.39	-11,512.34	0.03
231112905	CENTRAIS ELETRICAS BRASILIER COMMON STOCK	7,700.000	Local	39.642047	305,243.76	34.130000	262,801.00	-42,442.76	6.14
			Base	8.314797	64,023.94	5.524576	42,539.23	-21,484.71	0.05
245877006	ITAUSA SA PREFERENCE	18,138.750	Local	8.914844	161,704.13	8.830000	160,165.16	-1,538.97	3.74
			Base	1.869861	33,916.95	1.429300	25,925.71	-7,991.24	0.03
268236908	PETROBRAS PETROLEO BRAS COMMON STOCK	8,200.000	Local	29.444648	241,446.11	39.410000	323,162.00	81,715.89	7.55
			Base	5.749517	47,146.04	6.379242	52,309.78	5,163.74	0.07
268453008	PETROBRAS PETROLEO BRAS PR PREFERENCE	10,900.000	Local	26.954863	293,808.01	36.190000	394,471.00	100,662.99	9.22
			Base	6.078052	66,250.77	5.858025	63,852.47	-2,398.30	0.08
294542907	WEG SA COMMON STOCK								

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		5,200.000	Local 23.075537	119,992.79	52.770000	274,404.00	154,411.21	6.41	
			Base 4.329654	22,514.20	8.541807	44,417.39	21,903.19	0.06	
B019KX905	CIA SIDERURGICA NACIONAL SA COMMON STOCK	13,800.000	Local 10.477622	144,591.18	8.860000	122,268.00	-22,323.18	2.86	
			Base 1.664753	22,973.59	1.434156	19,791.35	-3,182.24	0.03	
B031NN909	CPFL ENERGIA SA COMMON STOCK	5,000.000	Local 32.191524	160,957.62	31.590000	157,950.00	-3,007.62	3.69	
			Base 6.752074	33,760.37	5.113429	25,567.15	-8,193.22	0.03	
B037HR904	ITAU UNIBANCO HOLDING S PREF PREFERENCE	5,500.000	Local 28.890484	158,897.66	30.730000	169,015.00	10,117.34	3.95	
			Base 6.059689	33,328.29	4.974222	27,358.22	-5,970.07	0.03	
B08K3S903	LOCALIZA RENT A CAR COMMON STOCK	3,600.000	Local 41.437636	149,175.49	32.200000	115,920.00	-33,255.49	2.71	
			Base 7.774925	27,989.73	5.212169	18,763.81	-9,225.92	0.02	
B128R9900	EQUATORIAL ENERGIA SA ORD COMMON STOCK	7,400.000	Local 30.860670	228,368.96	27.400000	202,760.00	-25,608.96	4.74	
			Base 6.472931	47,899.69	4.435200	32,820.48	-15,079.21	0.04	
B1YBRG902	CIA ENERGETICA MINAS GER PRF PREFERENCE	16,770.000	Local 9.810360	164,519.74	11.110000	186,314.70	21,794.96	4.35	
			Base 2.057692	34,507.50	1.798360	30,158.50	-4,349.00	0.04	
B1YCHL900	CIA SANEAMENTO BASICO DE SP COMMON STOCK	2,900.000	Local 55.464872	160,848.13	88.500000	256,650.00	95,801.87	6.00	
			Base 11.633586	33,737.40	14.325372	41,543.58	7,806.18	0.05	
B2QY96901	HYPERA SA COMMON STOCK	8,600.000	Local 17.756266	152,703.89	18.090000	155,574.00	2,870.11	3.64	
			Base 2.821231	24,262.59	2.928203	25,182.55	919.96	0.03	
B7FQV6904	RAIA DROGASIL SA COMMON STOCK	5,800.000	Local 28.780966	166,929.60	22.000000	127,600.00	-39,329.60	2.98	
			Base 6.036719	35,012.97	3.561109	20,654.43	-14,358.54	0.03	
BF4J7N904	HAPVIDA PARTICIPACOES E INVE COMMON STOCK								

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		106,877.000	Local Base	6.456855 1.230987	690,089.32 131,564.23	2.230000 0.360967	238,335.71 38,579.07	-451,753.61 -92,985.16	5.57 0.05
BG7ZWY901	AMBEV SA COMMON STOCK	17,800.000	Local Base	15.132546 3.174005	269,359.32 56,497.29	11.740000 1.900337	208,972.00 33,826.01	-60,387.32 -22,671.28	4.88 0.04
BNDQ8P905	REDE D OR SAO LUIZ SA COMMON STOCK	6,900.000	Local Base	52.341386 10.552699	361,155.56 72,813.62	25.420000 4.114700	175,398.00 28,391.43	-185,757.56 -44,422.19	4.10 0.04
BYY014909	PRIO SA COMMON STOCK	1,200.000	Local Base	41.337175 6.567917	49,604.61 7,881.50	40.150000 6.499025	48,180.00 7,798.83	-1,424.61 -82.67	1.13 0.01
BRAZILIAN REAL Total		266,112.750	Local Base		4,644,126.96 933,918.94		4,274,047.42 691,834.10	-370,079.54 -242,084.84	99.88 0.88
CANADIAN DOLLAR							Exchange Rate:	1.437450	
00208D960	ARC RESOURCES LTD COMMON STOCK	950.000	Local Base	18.940147 14.644253	17,993.14 13,912.04	26.070000 18.136283	24,766.50 17,229.47	6,773.36 3,317.43	0.83 0.02
008474959	AGNICO EAGLE MINES LTD COMMON STOCK	1,214.000	Local Base	76.109794 56.909506	92,397.29 69,088.14	112.460000 78.235765	136,526.44 94,978.22	44,129.15 25,890.08	4.58 0.12
01626P973	ALIMENTATION COUCHE TARD INC COMMON STOCK	2,528.000	Local Base	40.235047 31.025850	101,714.20 78,433.35	79.720000 55.459320	201,532.16 140,201.16	99,817.96 61,767.81	6.76 0.18
067901959	BARRICK GOLD CORP COMMON STOCK	2,049.000	Local Base	23.723221 18.708477	48,608.88 38,333.67	22.290000 15.506626	45,672.21 31,773.08	-2,936.67 -6,560.59	1.53 0.04
11271J958	BROOKFIELD CORP COMMON STOCK	1,053.000	Local	43.699212	46,015.27	82.620000	86,998.86	40,983.59	2.92

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		Base	34.053267	35,858.09	57.476782	60,523.05	24,664.96	0.08
13321L959	CAMECO CORP COMMON STOCK							
		617.000 Local	31.035511	19,148.91	73.910000	45,602.47	26,453.56	1.53
		Base	24.468233	15,096.90	51.417441	31,724.56	16,627.66	0.04
136375961	CANADIAN NATL RAILWAY CO COMMON STOCK							
		336.000 Local	109.817143	36,898.56	145.970000	49,045.92	12,147.36	1.65
		Base	81.465327	27,372.35	101.547880	34,120.09	6,747.74	0.04
136385952	CANADIAN NATURAL RESOURCES COMMON STOCK							
		3,046.000 Local	25.950095	79,043.99	44.380000	135,181.48	56,137.49	4.53
		Base	20.378913	62,074.17	30.874117	94,042.56	31,968.39	0.12
13646K959	CANADIAN PACIFIC KANSAS CITY COMMON STOCK							
		887.000 Local	95.079098	84,335.16	104.080000	92,318.96	7,983.80	3.10
		Base	76.921725	68,229.57	72.405997	64,224.12	-4,005.45	0.08
290876952	EMERA INC COMMON STOCK							
		888.000 Local	55.075135	48,906.72	53.730000	47,712.24	-1,194.48	1.60
		Base	41.758390	37,081.45	37.378691	33,192.28	-3,889.17	0.04
291843951	EMPIRE CO LTD A COMMON STOCK							
		2,033.000 Local	34.410030	69,955.59	43.890000	89,228.37	19,272.78	2.99
		Base	26.089946	53,040.86	30.533236	62,074.07	9,033.21	0.08
29250N956	ENBRIDGE INC COMMON STOCK							
		2,289.000 Local	49.924792	114,277.85	61.010000	139,651.89	25,374.04	4.68
		Base	37.760162	86,433.01	42.443215	97,152.52	10,719.51	0.12
335934956	FIRST QUANTUM MINERALS LTD COMMON STOCK							
		3,064.000 Local	16.973482	52,006.75	18.530000	56,775.92	4,769.17	1.90
		Base	12.366387	37,890.61	12.890883	39,497.67	1,607.06	0.05
33767E970	FIRSTSERVICE CORP COMMON STOCK							
		287.000 Local	167.573763	48,093.67	260.390000	74,731.93	26,638.26	2.51
		Base	131.574843	37,761.98	181.147170	51,989.24	14,227.26	0.07
349553958	FORTIS INC COMMON STOCK							
		964.000 Local	52.350270	50,465.66	59.730000	57,579.72	7,114.06	1.93

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		Base	40.875207	39,403.70	41.552750	40,056.85	653.15	0.05
351858956	FRANCO NEVADA CORP COMMON STOCK							
		416.000 Local	89.882356	37,391.06	168.920000	70,270.72	32,879.66	2.36
		Base	65.316707	27,171.75	117.513653	48,885.68	21,713.93	0.06
448811950	HYDRO ONE LTD COMMON STOCK							
		1,684.000 Local	26.088088	43,932.34	44.270000	74,550.68	30,618.34	2.50
		Base	19.780184	33,309.83	30.797593	51,863.15	18,553.32	0.07
45075E955	IA FINANCIAL CORP INC COMMON STOCK							
		795.000 Local	68.979547	54,838.74	133.320000	105,989.40	51,150.66	3.56
		Base	52.300818	41,579.15	92.747574	73,734.32	32,155.17	0.09
46579R955	IVANHOE MINES LTD CL A COMMON STOCK							
		2,852.000 Local	17.708149	50,503.64	17.060000	48,655.12	-1,848.52	1.63
		Base	12.901641	36,795.48	11.868239	33,848.22	-2,947.26	0.04
493271951	KEYERA CORP COMMON STOCK							
		1,609.000 Local	32.253928	51,896.57	43.960000	70,731.64	18,835.07	2.37
		Base	24.938278	40,125.69	30.581933	49,206.33	9,080.64	0.06
496902958	KINROSS GOLD CORP COMMON STOCK							
		5,044.000 Local	10.353075	52,220.91	13.350000	67,337.40	15,116.49	2.26
		Base	7.542950	38,046.64	9.287280	46,845.04	8,798.40	0.06
539481952	LOBLAW COMPANIES LTD COMMON STOCK							
		458.000 Local	77.102555	35,312.97	189.170000	86,639.86	51,326.89	2.91
		Base	59.905699	27,436.81	131.601099	60,273.30	32,836.49	0.08
550372957	LUNDIN MINING CORP COMMON STOCK							
		3,394.000 Local	14.977985	50,835.28	12.370000	41,983.78	-8,851.50	1.41
		Base	10.912525	37,037.11	8.605517	29,207.12	-7,829.99	0.04
56501R957	MANULIFE FINANCIAL CORP COMMON STOCK							
		3,303.000 Local	24.212041	79,972.37	44.160000	145,860.48	65,888.11	4.89
		Base	19.588238	64,699.95	30.721069	101,471.69	36,771.74	0.13
59162N950	METRO INC/CN COMMON STOCK							
		1,040.000 Local	53.603183	55,747.31	90.150000	93,756.00	38,008.69	3.14

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



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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	41.794635	43,466.42	62.715225	65,223.83	21,757.41	0.08
67077M959	NUTRIEN LTD COMMON STOCK							
		604.000 Local	55.090745	33,274.81	64.320000	38,849.28	5,574.47	1.30
		Base	40.884437	24,694.20	44.745904	27,026.53	2,332.33	0.03
697900959	PAN AMERICAN SILVER CORP COMMON STOCK							
		667.000 Local	31.287631	20,868.85	29.080000	19,396.36	-1,472.49	0.65
		Base	21.678591	14,459.62	20.230269	13,493.59	-966.03	0.02
706327954	PEMBINA PIPELINE CORP COMMON STOCK							
		1,814.000 Local	31.515750	57,169.57	53.110000	96,341.54	39,171.97	3.23
		Base	23.913616	43,379.30	36.947372	67,022.53	23,643.23	0.08
780087953	ROYAL BANK OF CANADA COMMON STOCK							
		1,631.000 Local	127.213200	207,484.73	173.320000	282,684.92	75,200.19	9.48
		Base	98.223329	160,202.25	120.574629	196,657.22	36,454.97	0.25
82509L958	SHOPIFY INC CLASS A COMMON STOCK							
		489.000 Local	81.144049	39,679.44	152.990000	74,812.11	35,132.67	2.51
		Base	60.189182	29,432.51	106.431528	52,045.02	22,612.51	0.07
867224958	SUNCOR ENERGY INC COMMON STOCK							
		1,578.000 Local	44.051027	69,512.52	51.310000	80,967.18	11,454.66	2.72
		Base	33.525349	52,903.00	35.695155	56,326.95	3,423.95	0.07
87807B909	TC ENERGY CORP COMMON STOCK							
		1,298.000 Local	59.196287	76,836.78	66.990000	86,953.02	10,116.24	2.92
		Base	43.946086	57,042.02	46.603360	60,491.16	3,449.14	0.08
878742956	TECK RESOURCES LTD CLS B COMMON STOCK							
		525.000 Local	33.076533	17,365.18	58.280000	30,597.00	13,231.82	1.03
		Base	26.077371	13,690.62	40.544019	21,285.61	7,594.99	0.03
891160954	TORONTO DOMINION BANK COMMON STOCK							
		647.000 Local	87.318825	56,495.28	76.530000	49,514.91	-6,980.37	1.66
		Base	70.885796	45,863.11	53.240113	34,446.35	-11,416.76	0.04
89156V957	TOURMALINE OIL CORP COMMON STOCK							
		419.000 Local	71.683580	30,035.42	66.520000	27,871.88	-2,163.54	0.93

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			Base	55.424726	23,222.96	46.276392	19,389.81	-3,833.15	0.02
961148954	WESTON (GEORGE) LTD COMMON STOCK								
	275.000	Local		102.621382	28,220.88	223.540000	61,473.50	33,252.62	2.06
		Base		76.961236	21,164.34	155.511496	42,765.66	21,601.32	0.05
962879953	WHEATON PRECIOUS METALS CORP COMMON STOCK								
	501.000	Local		36.748862	18,411.18	80.910000	40,535.91	22,124.73	1.36
		Base		27.863273	13,959.50	56.287175	28,199.87	14,240.37	0.04
CANADIAN DOLLAR Total									
	53,248.000	Local			2,077,867.47		2,979,097.76	901,230.29	99.93
		Base			1,589,692.15		2,072,487.92	482,795.77	2.63
CHILEAN PESO								Exchange Rate:	994.525000
229945902	ENEL AMERICAS SA COMMON STOCK								
	233,570.000	Local		104.609235	24,433,579.00	87.250000	20,378,982.50	-4,054,596.50	52.42
		Base		0.116901	27,304.66	0.087730	20,491.17	-6,813.49	0.03
BYMLZD909	ENEL CHILE SA COMMON STOCK								
	321,654.000	Local		55.547222	17,866,986.00	57.500000	18,495,105.00	628,119.00	47.58
		Base		0.062074	19,966.46	0.057817	18,596.92	-1,369.54	0.02
CHILEAN PESO Total									
	555,224.000	Local			42,300,565.00		38,874,087.50	-3,426,477.50	100.00
		Base			47,271.12		39,088.09	-8,183.03	0.05
COLOMBIAN PESO								Exchange Rate:	4,405.540000
220570907	INTERCONEXION ELECTRICA SA COMMON STOCK								
	3,030.000	Local		15,150.486333	45,905,973.59	16,700.000000	50,601,000.00	4,695,026.41	100.00
		Base		3.842132	11,641.66	3.790682	11,485.77	-155.89	0.01
COLOMBIAN PESO Total									
	3,030.000	Local			45,905,973.59		50,601,000.00	4,695,026.41	100.00
		Base			11,641.66		11,485.77	-155.89	0.01

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CZECH KORUNA							Exchange Rate:	24.327850
562403907	CEZ AS COMMON STOCK CZK100.0							
		737.000	574.725061	423,572.37	957.000000	705,309.00	281,736.63	100.00
			26.164274	19,283.07	39.337632	28,991.83	9,708.76	0.04
CZECH KORUNA Total		737.000		423,572.37		705,309.00	281,736.63	100.00
				19,283.07		28,991.83	9,708.76	0.04
DANISH KRONE							Exchange Rate:	7.199200
416921005	CARLSBERG AS B COMMON STOCK DKK20.0							
		217.000	1,084.216820	235,275.05	690.000000	149,730.00	-85,545.05	7.32
			159.950553	34,709.27	95.843983	20,798.14	-13,911.13	0.03
B1WT5G909	DSV A/S COMMON STOCK DKK1.0							
		162.000	1,353.144877	219,209.47	1,529.000000	247,698.00	28,488.53	12.10
			215.547654	34,918.72	212.384709	34,406.32	-512.40	0.04
B798FW902	NOVONESIS (NOVOZYMES) B COMMON STOCK DKK2.0							
		1,107.000	421.310551	466,390.78	407.700000	451,323.90	-15,066.88	22.05
			60.672602	67,164.57	56.631292	62,690.84	-4,473.73	0.08
BN4MYF907	VESTAS WIND SYSTEMS A/S COMMON STOCK DKK.2							
		1,279.000	228.814347	292,653.55	98.080000	125,444.32	-167,209.23	6.13
			36.657514	46,884.96	13.623736	17,424.76	-29,460.20	0.02
BP6KMJ909	NOVO NORDISK A/S B COMMON STOCK DKK.1							
		1,718.000	355.340733	610,475.38	624.200000	1,072,375.60	461,900.22	52.40
			53.159546	91,328.10	86.704078	148,957.61	57,629.51	0.19
DANISH KRONE Total		4,483.000		1,824,004.23		2,046,571.82	222,567.59	100.00
				275,005.62		284,277.67	9,272.05	0.36
EURO CURRENCY							Exchange Rate:	0.965391

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Holdings

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AUSTRIA									
465145001	OMV AG COMMON STOCK	1,045.000	Local	45.816833	47,878.59	37.340000	39,020.30	-8,858.29	0.74
			Base	52.667167	55,037.19	38.678629	40,419.17	-14,618.02	0.05
AUSTRIA Total		1,045.000	Local		47,878.59		39,020.30	-8,858.29	0.74
			Base		55,037.19		40,419.17	-14,618.02	0.05
BELGIUM									
449774009	KBC GROUP NV COMMON STOCK	490.000	Local	63.312673	31,023.21	74.540000	36,524.60	5,501.39	0.69
			Base	69.564816	34,086.76	77.212238	37,834.00	3,747.24	0.05
559699905	UCB SA COMMON STOCK	334.000	Local	81.484820	27,215.93	192.200000	64,194.80	36,978.87	1.21
			Base	91.991647	30,725.21	199.090317	66,496.17	35,770.96	0.08
ACI0PX3F9	ANHEUSER BUSCH INBEV SA/NV COMMON STOCK	1,193.000	Local	57.935591	69,117.16	48.250000	57,562.25	-11,554.91	1.09
			Base	65.573378	78,229.04	49.979749	59,625.84	-18,603.20	0.08
B09M9F900	ELIA GROUP SA/NV COMMON STOCK	271.000	Local	115.231070	31,227.62	74.400000	20,162.40	-11,065.22	0.38
			Base	126.610185	34,311.36	77.067219	20,885.22	-13,426.14	0.03
B86S2N903	AGEAS COMMON STOCK	746.000	Local	48.152292	35,921.61	46.900000	34,987.40	-934.21	0.66
			Base	57.418177	42,833.96	48.581352	36,241.69	-6,592.27	0.05
BNHKYX908	ARGENX SE COMMON STOCK EUR.1	136.000	Local	297.106912	40,406.54	600.000000	81,600.00	41,193.46	1.54
			Base	340.055294	46,247.52	621.509834	84,525.34	38,277.82	0.11
BELGIUM Total		3,170.000	Local		234,912.07		295,031.45	60,119.38	5.57
			Base		266,433.85		305,608.26	39,174.41	0.39
FINLAND									

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
449000900	KESKO OYJ B SHS COMMON STOCK								
	1,669.000	Local		18.184020	30,349.13	18.180000	30,342.42	-6.71	0.57
		Base		19.979694	33,346.11	18.831748	31,430.19	-1,915.92	0.04
505125906	UPM KYMMENE OYJ COMMON STOCK								
	1,006.000	Local		22.935060	23,072.67	26.560000	26,719.36	3,646.69	0.50
		Base		25.871879	26,027.11	27.512169	27,677.24	1,650.13	0.04
570151902	ELISA OYJ COMMON STOCK								
	657.000	Local		53.266347	34,995.99	41.800000	27,462.60	-7,533.39	0.52
		Base		58.757580	38,603.73	43.298518	28,447.13	-10,156.60	0.04
ACI2K0750	SAMPO OYJ A SHS COMMON STOCK								
	793.000	Local		35.626974	28,252.19	39.380000	31,228.34	2,976.15	0.59
		Base		42.466520	33,675.95	40.791762	32,347.87	-1,328.08	0.04
B06YV4907	NESTE OYJ COMMON STOCK								
	1,720.000	Local		43.359238	74,577.89	12.125000	20,855.00	-53,722.89	0.39
		Base		49.706570	85,495.30	12.559678	21,602.65	-63,892.65	0.03
FINLAND Total									
	5,845.000	Local			191,247.87		136,607.72	-54,640.15	2.58
		Base			217,148.20		141,505.08	-75,643.12	0.18
FRANCE									
401225909	AIRBUS SE COMMON STOCK EUR1.0								
	203.000	Local		122.450394	24,857.43	154.780000	31,420.34	6,562.91	0.59
		Base		138.130099	28,040.41	160.328820	32,546.75	4,506.34	0.04
403187909	VEOLIA ENVIRONNEMENT COMMON STOCK EUR5.0								
	1,160.000	Local		23.673138	27,460.84	27.110000	31,447.60	3,986.76	0.59
		Base		26.345121	30,560.34	28.081886	32,574.99	2,014.65	0.04
405780909	L OREAL COMMON STOCK EUR.2								
	358.000	Local		353.307291	126,484.01	341.850000	122,382.30	-4,101.71	2.31
		Base		402.074330	143,942.61	354.105228	126,769.67	-17,172.94	0.16
406141903	LVMH MOET HENNESSY LOUIS VUI COMMON STOCK EUR.3								
	115.000	Local		249.219130	28,660.20	635.500000	73,082.50	44,422.30	1.38

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			Base	282.078870	32,439.07	658.282499	75,702.49	43,263.42	0.10
416343002	CAPGEMINI SE COMMON STOCK EUR8.0								
	197.000	Local		99.948629	19,689.88	158.150000	31,155.55	11,465.67	0.59
		Base		112.746954	22,211.15	163.819634	32,272.47	10,061.32	0.04
438042905	PUBLICIS GROUPE COMMON STOCK EUR.4								
	413.000	Local		47.042809	19,428.68	103.000000	42,539.00	23,110.32	0.80
		Base		55.002591	22,716.07	106.692521	44,064.01	21,347.94	0.06
468232004	PERNOD RICARD SA COMMON STOCK EUR1.55								
	410.000	Local		167.508488	68,678.48	109.000000	44,690.00	-23,988.48	0.84
		Base		186.973927	76,659.31	112.907620	46,292.12	-30,367.19	0.06
483410007	SCHNEIDER ELECTRIC SE COMMON STOCK EUR4.0								
	372.000	Local		74.271210	27,628.89	240.900000	89,614.80	61,985.91	1.69
		Base		83.781613	31,166.76	249.536198	92,827.47	61,660.71	0.12
517617908	ORANGE COMMON STOCK EUR4.0								
	2,107.000	Local		11.378752	23,975.03	9.628000	20,286.20	-3,688.83	0.38
		Base		12.867978	27,112.83	9.973161	21,013.45	-6,099.38	0.03
567173901	SANOFI COMMON STOCK EUR2.0								
	2,127.000	Local		92.730353	197,237.46	93.740000	199,384.98	2,147.52	3.76
		Base		102.196596	217,372.16	97.100553	206,532.88	-10,839.28	0.26
596233908	STMICROELECTRONICS NV COMMON STOCK EUR1.04								
	1,109.000	Local		23.641812	26,218.77	24.275000	26,920.98	702.21	0.51
		Base		26.529675	29,421.41	25.145252	27,886.09	-1,535.32	0.04
708842901	AXA SA COMMON STOCK EUR2.29								
	2,131.000	Local		24.448104	52,098.91	34.320000	73,135.92	21,037.01	1.38
		Base		27.744923	59,124.43	35.550362	75,757.82	16,633.39	0.10
721247906	ESSILORLUXOTTICA COMMON STOCK EUR.18								
	461.000	Local		157.737527	72,717.00	235.600000	108,611.60	35,894.60	2.05
		Base		173.262082	79,873.82	244.046195	112,505.30	32,631.48	0.14
730968906	BNP PARIBAS COMMON STOCK EUR2.0								
	1,016.000	Local		57.361545	58,279.33	59.220000	60,167.52	1,888.19	1.13

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			Base	64.590610	65,624.06	61.343021	62,324.51	-3,299.55	0.08
B058TZ909	SAFRAN SA COMMON STOCK EUR.2								
	230.000	Local		124.570522	28,651.22	212.100000	48,783.00	20,131.78	0.92
		Base		140.521696	32,319.99	219.703726	50,531.86	18,211.87	0.06
B0C2CQ902	ENGIE COMMON STOCK EUR1.0								
	4,869.000	Local		12.918819	62,901.73	15.310000	74,544.39	11,642.66	1.41
		Base		14.522306	70,709.11	15.858859	77,216.79	6,507.68	0.10
B0R7JF902	IPSEN COMMON STOCK EUR1.0								
	282.000	Local		109.148156	30,779.78	110.700000	31,217.40	437.62	0.59
		Base		119.926560	33,819.29	114.668564	32,336.54	-1,482.75	0.04
B15C55900	TOTALENERGIES SE COMMON STOCK EUR2.5								
	7,300.000	Local		45.685996	333,507.77	53.370000	389,601.00	56,093.23	7.35
		Base		50.846623	371,180.35	55.283300	403,568.09	32,387.74	0.51
B1XH02900	VINCI SA COMMON STOCK EUR2.5								
	307.000	Local		90.234723	27,702.06	99.740000	30,620.18	2,918.12	0.58
		Base		101.789218	31,249.29	103.315651	31,717.90	468.61	0.04
B1Y9TB906	DANONE COMMON STOCK EUR.25								
	1,310.000	Local		60.282412	78,969.96	65.120000	85,307.20	6,337.24	1.61
		Base		69.045023	90,448.98	67.454534	88,365.44	-2,083.54	0.11
B1YXBJ905	AIR LIQUIDE SA COMMON STOCK EUR5.5								
	531.000	Local		86.415556	45,886.66	156.920000	83,324.52	37,437.86	1.57
		Base		97.021281	51,518.30	162.545539	86,311.68	34,793.38	0.11
BF0LBX906	BIOMERIEUX COMMON STOCK								
	344.000	Local		89.385145	30,748.49	103.500000	35,604.00	4,855.51	0.67
		Base		98.211919	33,784.90	107.210446	36,880.39	3,095.49	0.05
BM8H5Y907	DASSAULT SYSTEMES SE COMMON STOCK EUR.1								
	723.000	Local		34.480263	24,929.23	33.500000	24,220.50	-708.73	0.46
		Base		36.707690	26,539.66	34.700966	25,088.80	-1,450.86	0.03
BNDPYV905	EUROFINS SCIENTIFIC COMMON STOCK EUR.1								
	601.000	Local		59.391864	35,694.51	49.310000	29,635.31	-6,059.20	0.56

& Issue has redenominated but Local is not converted
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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: 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	65.256822	39,219.35	51.077750	30,697.73	-8,521.62	0.04
FRANCE Total		28,676.000		1,473,186.32		1,787,696.79	314,510.47	33.72
		Base		1,647,053.65		1,851,785.24	204,731.59	2.35
GERMANY								
435209903	FRESENIUS SE + CO KGAA COMMON STOCK	648.000		16,592.12	33.540000	21,733.92	5,141.80	0.41
		Base	28.133627	18,230.59	34.742400	22,513.08	4,282.49	0.03
474184900	MERCK KGAA COMMON STOCK	257.000		38,091.56	139.900000	35,954.30	-2,137.26	0.68
		Base	163.136809	41,926.16	144.915376	37,243.25	-4,682.91	0.05
476896907	RWE AG COMMON STOCK	2,251.000		70,262.38	28.830000	64,896.33	-5,366.05	1.22
		Base	35.654114	80,257.41	29.863548	67,222.85	-13,034.56	0.09
484628904	SAP SE COMMON STOCK	546.000		60,354.25	236.300000	129,019.80	68,665.55	2.43
		Base	120.246447	65,654.56	244.771290	133,645.12	67,990.56	0.17
494290901	E.ON SE COMMON STOCK	7,984.000		82,911.99	11.245000	89,780.08	6,868.09	1.69
		Base	11.625604	92,818.82	11.648130	92,998.67	179.85	0.12
500246905	HENKEL AG + CO KGAA COMMON STOCK	654.000		42,273.22	74.400000	48,657.60	6,384.38	0.92
		Base	71.020948	46,447.70	77.067219	50,401.96	3,954.26	0.06
506921907	BAYER AG REG COMMON STOCK	1,829.000		102,078.11	19.314000	35,325.31	-66,752.80	0.67
		Base	62.193445	113,751.81	20.006402	36,591.71	-77,160.10	0.05
507670909	HENKEL AG + CO KGAA VOR PRAF PREFERENCE	492.000		37,141.45	84.700000	41,672.40	4,530.95	0.79
		Base	82.335244	40,508.94	87.736472	43,166.34	2,657.40	0.05
510740905	BEIERSDORF AG COMMON STOCK							

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Books Open

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	481.000	Local		94.654241	45,528.69	124.000000	59,644.00	14,115.31	1.13
		Base		111.695593	53,725.58	128.445366	61,782.22	8,056.64	0.08
512067901	HEIDELBERG MATERIALS AG COMMON STOCK								
	608.000	Local		88.348141	53,715.67	119.300000	72,534.40	18,818.73	1.37
		Base		96.900263	58,915.36	123.576872	75,134.74	16,219.38	0.10
523148906	ALLIANZ SE REG COMMON STOCK								
	448.000	Local		208.442902	93,382.42	295.900000	132,563.20	39,180.78	2.50
		Base		229.801250	102,950.96	306.507933	137,315.55	34,364.59	0.17
529412900	MUENCHENER RUECKVERSICHERUNG COMMON STOCK								
	190.000	Local		300.117632	57,022.35	487.100000	92,549.00	35,526.65	1.75
		Base		333.600368	63,384.07	504.562400	95,866.86	32,482.79	0.12
572797900	SIEMENS AG REG COMMON STOCK								
	290.000	Local		110.676724	32,096.25	188.560000	54,682.40	22,586.15	1.03
		Base		123.943207	35,943.53	195.319824	56,642.75	20,699.22	0.07
584235907	DEUTSCHE TELEKOM AG REG COMMON STOCK								
	8,169.000	Local		22.043817	180,075.94	28.890000	236,002.41	55,926.47	4.45
		Base		24.688387	201,679.43	29.925698	244,463.03	42,783.60	0.31
584332902	SARTORIUS AG VORZUG PREFERENCE								
	88.000	Local		296.531023	26,094.73	215.200000	18,937.60	-7,157.13	0.36
		Base		332.752386	29,282.21	222.914860	19,616.51	-9,665.70	0.02
588950907	INFINEON TECHNOLOGIES AG COMMON STOCK								
	1,034.000	Local		18.664081	19,298.66	31.400000	32,467.60	13,168.94	0.61
		Base		20.470764	21,166.77	32.525681	33,631.55	12,464.78	0.04
702196908	DEUTSCHE BOERSE AG COMMON STOCK								
	146.000	Local		146.075890	21,327.08	222.400000	32,470.40	11,143.32	0.61
		Base		174.144863	25,425.15	230.372978	33,634.45	8,209.30	0.04
ACI0054Q2	BASF SE COMMON STOCK								
	892.000	Local		68.045841	60,696.89	42.460000	37,874.32	-22,822.57	0.71
		Base		79.221278	70,665.38	43.982179	39,232.10	-31,433.28	0.05
B1JB4K905	SYMRISE AG COMMON STOCK								

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Books Open

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	349.000	Local		89.210430	31,134.44	102.650000	35,824.85	4,690.41	0.68
		Base		100.633754	35,121.18	106.329974	37,109.16	1,987.98	0.05
BD594Y909	SIEMENS HEALTHINEERS AG COMMON STOCK								
	410.000	Local		50.830171	20,840.37	51.200000	20,992.00	151.63	0.40
		Base		55.849659	22,898.36	53.035506	21,744.56	-1,153.80	0.03
BMHCW1900	QIAGEN N.V. COMMON STOCK EUR.01								
	1,122.000	Local		29.780570	33,413.80	43.045000	48,296.49	14,882.69	0.91
		Base		32.663333	36,648.26	44.588151	50,027.91	13,379.65	0.06
BYT934904	SCOUT24 SE COMMON STOCK								
	488.000	Local		69.373791	33,854.41	85.100000	41,528.80	7,674.39	0.78
		Base		77.847869	37,989.76	88.150811	43,017.60	5,027.84	0.05
GERMANY Total									
	29,376.000	Local			1,158,186.78		1,383,407.21	225,220.43	26.10
		Base			1,295,391.99		1,433,001.97	137,609.98	1.82
GREECE									
726829906	PUBLIC POWER CORP COMMON STOCK EUR2.48								
	3,065.000	Local		10.040091	30,772.88	12.340000	37,822.10	7,049.22	0.71
		Base		11.031553	33,811.71	12.782386	39,178.01	5,366.30	0.05
GREECE Total									
	3,065.000	Local			30,772.88		37,822.10	7,049.22	0.71
		Base			33,811.71		39,178.01	5,366.30	0.05
IRELAND									
BD1RP6901	BANK OF IRELAND GROUP PLC COMMON STOCK EUR1.0								
	3,426.000	Local		9.625198	32,975.93	8.806000	30,169.36	-2,806.57	0.57
		Base		10.575689	36,232.31	9.121693	31,250.92	-4,981.39	0.04
BF0L35906	AIB GROUP PLC COMMON STOCK EUR.625								
	7,815.000	Local		4.022301	31,434.28	5.330000	41,653.95	10,219.67	0.79
		Base		4.419505	34,538.43	5.521079	43,147.23	8,608.80	0.05
IRELAND Total									
	11,241.000	Local			64,410.21		71,823.31	7,413.10	1.35
		Base			70,770.74		74,398.15	3,627.41	0.09

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
ITALY									
405671009	GENERALI COMMON STOCK								
		1,937.000	Local	16.775126	32,493.42	27.270000	52,821.99	20,328.57	1.00
			Base	19.985044	38,711.03	28.247622	54,715.64	16,004.61	0.07
407683002	INTESA SANPAOLO COMMON STOCK								
		14,375.000	Local	2.357415	33,887.84	3.863000	55,530.63	21,642.79	1.05
			Base	2.811437	40,414.40	4.001487	57,521.39	17,106.99	0.07
714456902	ENEL SPA COMMON STOCK EUR1.0								
		11,849.000	Local	6.631583	78,577.63	6.886000	81,592.21	3,014.58	1.54
			Base	7.503779	88,912.28	7.132861	84,517.27	-4,395.01	0.11
714505906	ENI SPA COMMON STOCK								
		10,035.000	Local	12.105524	121,478.93	13.090000	131,358.15	9,879.22	2.48
			Base	13.219387	132,656.55	13.559273	136,067.30	3,410.75	0.17
ACI2JZT93	TENARIS SA COMMON STOCK USD1.0								
		1,586.000	Local	10.617201	16,838.88	18.070000	28,659.02	11,820.14	0.54
			Base	12.004678	19,039.42	18.717804	29,686.44	10,647.02	0.04
B01BN5908	TERNA RETE ELETTRICA NAZIONA COMMON STOCK EUR.22								
		6,449.000	Local	8.012403	51,671.99	7.620000	49,141.38	-2,530.61	0.93
			Base	8.685447	56,012.45	7.893175	50,903.08	-5,109.37	0.06
BMQ5W1905	DAVIDE CAMPARI MILANO NV COMMON STOCK EUR.01								
		3,673.000	Local	7.630223	28,025.81	6.018000	22,104.11	-5,921.70	0.42
			Base	8.562260	31,449.18	6.233744	22,896.54	-8,552.64	0.03
BYMXPS901	UNICREDIT SPA COMMON STOCK								
		598.000	Local	20.084013	12,010.24	38.525000	23,037.95	11,027.71	0.43
			Base	22.067324	13,196.26	39.906111	23,863.85	10,667.59	0.03
ITALY Total									
		50,502.000	Local		374,984.74		444,245.44	69,260.70	8.38
			Base		420,391.57		460,171.51	39,779.94	0.58

NETHERLANDS (THE)

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
516529906	ASM INTERNATIONAL NV COMMON STOCK EUR.04	21.000	Local 374.887143	7,872.63	558.800000	11,734.80	3,862.17	0.22	
			Base 399.105238	8,381.21	578.832825	12,155.49	3,774.28	0.02	
595607904	KONINKLIJKE KPN NV COMMON STOCK EUR.04	9,216.000	Local 2.685717	24,751.57	3.515000	32,394.24	7,642.67	0.61	
			Base 3.082244	28,405.96	3.641012	33,555.56	5,149.60	0.04	
598662906	KONINKLIJKE PHILIPS NV COMMON STOCK EUR.2	1,885.000	Local 18.216286	34,337.70	24.400000	45,994.00	11,656.30	0.87	
			Base 19.888706	37,490.21	25.274733	47,642.87	10,152.66	0.06	
779255900	HEINEKEN NV COMMON STOCK EUR1.6	512.000	Local 95.996719	49,150.32	68.700000	35,174.40	-13,975.92	0.66	
			Base 113.141543	57,928.47	71.162876	36,435.39	-21,493.08	0.05	
ACI02GTQ9	ASML HOLDING NV COMMON STOCK EUR.09	188.000	Local 356.335957	66,991.16	678.700000	127,595.60	60,604.44	2.41	
			Base 382.250851	71,863.16	703.031207	132,169.87	60,306.71	0.17	
ACI1MNCX3	JDE PEET S NV COMMON STOCK EUR.01	1,141.000	Local 27.285565	31,132.83	16.530000	18,860.73	-12,272.10	0.36	
			Base 29.980026	34,207.21	17.122596	19,536.88	-14,670.33	0.02	
B0CCH4904	HEINEKEN HOLDING NV COMMON STOCK EUR1.6	653.000	Local 78.243354	51,092.91	57.850000	37,776.05	-13,316.86	0.71	
			Base 85.969893	56,138.34	59.923906	39,130.31	-17,008.03	0.05	
BD0Q39902	KONINKLIJKE AHOLD DELHAIZE N COMMON STOCK EUR.01	1,996.000	Local 25.830371	51,557.42	31.490000	62,854.04	11,296.62	1.19	
			Base 29.719158	59,319.44	32.618908	65,107.34	5,787.90	0.08	
BJ2KSG907	AKZO NOBEL N.V. COMMON STOCK EUR.5	635.000	Local 81.758551	51,916.68	57.960000	36,804.60	-15,112.08	0.69	
			Base 92.227701	58,564.59	60.037850	38,124.03	-20,440.56	0.05	
BNZGVV904	UNIVERSAL MUSIC GROUP NV COMMON STOCK EUR10.0	1,632.000	Local 25.250000	41,208.00	24.720000	40,343.04	-864.96	0.76	
			Base 29.618248	48,336.98	25.606205	41,789.33	-6,547.65	0.05	

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
BZ1HM4902	ADYEN NV COMMON STOCK EUR.01								
		20.000	Local 1,640.314000	32,806.28	1,437.000000	28,740.00	-4,066.28		0.54
			Base 1,951.018500	39,020.37	1,488.516052	29,770.32	-9,250.05		0.04
BZ5739900	ING GROEP NV COMMON STOCK EUR.01								
		4,239.000	Local 11.952928	50,668.46	15.130000	64,136.07	13,467.61		1.21
			Base 13.298346	56,371.69	15.672406	66,435.33	10,063.64		0.08
NETHERLANDS (THE) Total									
		22,138.000	Local	493,485.96		542,407.57	48,921.61		10.23
			Base	556,027.63		561,852.72	5,825.09		0.71
PORTUGAL									
B1FW75903	GALP ENERGIA SGPS SA COMMON STOCK EUR1.0								
		1,591.000	Local 9.592514	15,261.69	15.950000	25,376.45	10,114.76		0.48
			Base 11.428039	18,182.01	16.521803	26,286.19	8,104.18		0.03
PORTUGAL Total									
		1,591.000	Local	15,261.69		25,376.45	10,114.76		0.48
			Base	18,182.01		26,286.19	8,104.18		0.03
SPAIN									
550190904	BANCO BILBAO VIZCAYA ARGENTA COMMON STOCK EUR.49								
		6,414.000	Local 5.229537	33,542.25	9.452000	60,625.13	27,082.88		1.14
			Base 6.233740	39,983.21	9.790852	62,798.52	22,815.31		0.08
566935904	REPSOL SA COMMON STOCK EUR1.0								
		6,521.000	Local 12.860501	83,863.33	11.690000	76,230.49	-7,632.84		1.44
			Base 14.171464	92,412.12	12.109083	78,963.33	-13,448.79		0.10
570594903	BANCO SANTANDER SA COMMON STOCK EUR.5								
		13,429.000	Local 3.462836	46,502.43	4.464500	59,953.77	13,451.34		1.13
			Base 4.043573	54,301.14	4.624551	62,103.10	7,801.96		0.08
573252905	TELEFONICA SA COMMON STOCK EUR1.0								
		14,272.000	Local 5.105004	72,858.62	3.937000	56,188.86	-16,669.76		1.06
			Base 5.804796	82,846.05	4.078140	58,203.22	-24,642.83		0.07
ACI08XL68	INDUSTRIA DE DISENO TEXTIL COMMON STOCK EUR.03								

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	627.000	Local		25.056842	15,710.64	49.640000	31,124.28	15,413.64	0.59
		Base		28.265343	17,722.37	51.419580	32,240.08	14,517.71	0.04
B283W9907	CAIXABANK SA COMMON STOCK EUR1.0								
	8,878.000	Local		2.620408	23,263.98	5.236000	46,485.21	23,221.23	0.88
		Base		3.124102	27,735.78	5.423709	48,151.69	20,415.91	0.06
B288C9908	IBERDROLA SA COMMON STOCK EUR.75								
	12,012.000	Local		10.131430	121,698.74	13.300000	159,759.60	38,060.86	3.01
		Base		11.334654	136,151.86	13.776801	165,486.94	29,335.08	0.21
B3MSM2900	AMADEUS IT GROUP SA COMMON STOCK EUR.01								
	695.000	Local		63.499655	44,132.26	68.200000	47,399.00	3,266.74	0.89
		Base		71.139079	49,441.66	70.644951	49,098.24	-343.42	0.06
SPAIN Total									
	62,848.000	Local			441,572.25		537,766.34	96,194.09	10.14
		Base			500,594.19		557,045.12	56,450.93	0.71
EURO CURRENCY Total									
	219,497.000	Local			4,525,899.36		5,301,204.68	775,305.32	100.00
		Base			5,080,842.73		5,491,251.42	410,408.69	6.96
HONG KONG DOLLAR								Exchange Rate:	7.766650
609967906	HUANENG POWER INTL INC H COMMON STOCK CNY1.0								
	22,000.000	Local		4.519003	99,418.07	4.280000	94,160.00	-5,258.07	0.19
		Base		0.577804	12,711.68	0.551074	12,123.63	-588.05	0.02
613623909	HENGAN INTL GROUP CO LTD COMMON STOCK HKD.1								
	6,000.000	Local		81.929047	491,574.28	22.450000	134,700.00	-356,874.28	0.27
		Base		10.496995	62,981.97	2.890564	17,343.38	-45,638.59	0.02
619199904	CSPC PHARMACEUTICAL GROUP LT COMMON STOCK								
	121,760.000	Local		7.702563	937,864.04	4.780000	582,012.80	-355,851.24	1.18
		Base		0.988523	120,362.60	0.615452	74,937.43	-45,425.17	0.09
622657906	PETROCHINA CO LTD H COMMON STOCK CNY1.0								
	32,000.000	Local		5.750830	184,026.57	6.110000	195,520.00	11,493.43	0.40

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: 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	0.735358	23,531.46	0.786697	25,174.30	1,642.84	0.03
626735906	HONG KONG EXCHANGES + CLEAR COMMON STOCK							
		1,600.000 Local	219.195150	350,712.24	294.800000	471,680.00	120,967.76	0.96
		Base	27.990206	44,784.33	37.957163	60,731.46	15,947.13	0.08
629181900	CHINA PETROLEUM + CHEMICAL H COMMON STOCK CNY1.0							
		42,000.000 Local	3.886161	163,218.77	4.450000	186,900.00	23,681.23	0.38
		Base	0.498235	20,925.89	0.572963	24,064.43	3,138.54	0.03
633393905	ENN ENERGY HOLDINGS LTD COMMON STOCK HKD.1							
		5,000.000 Local	92.067478	460,337.39	55.850000	279,250.00	-181,087.39	0.57
		Base	11.839082	59,195.41	7.191003	35,955.01	-23,240.40	0.05
634007900	KUNLUN ENERGY CO LTD COMMON STOCK HKD.01							
		26,000.000 Local	6.771375	176,055.75	8.400000	218,400.00	42,344.25	0.44
		Base	0.865855	22,512.23	1.081547	28,120.23	5,608.00	0.04
646079905	CHINA GAS HOLDINGS LTD COMMON STOCK HKD.01							
		23,400.000 Local	7.597515	177,781.86	6.770000	158,418.00	-19,363.86	0.32
		Base	0.971494	22,732.95	0.871676	20,397.21	-2,335.74	0.03
646587006	GALAXY ENTERTAINMENT GROUP L COMMON STOCK							
		5,000.000 Local	41.058602	205,293.01	33.000000	165,000.00	-40,293.01	0.33
		Base	5.230462	26,152.31	4.248936	21,244.68	-4,907.63	0.03
653182907	GEELY AUTOMOBILE HOLDINGS LT COMMON STOCK HKD.02							
		23,000.000 Local	25.089534	577,059.28	14.820000	340,860.00	-236,199.28	0.69
		Base	3.231272	74,319.26	1.908159	43,887.65	-30,431.61	0.06
653551903	CHINA RESOURCES GAS GROUP LT COMMON STOCK HKD.1							
		6,800.000 Local	22.826654	155,221.25	30.750000	209,100.00	53,878.75	0.42
		Base	2.918841	19,848.12	3.959236	26,922.80	7,074.68	0.03
653665901	BYD CO LTD H COMMON STOCK CNY1.0							
		5,000.000 Local	206.476256	1,032,381.28	266.600000	1,333,000.00	300,618.72	2.70
		Base	26.511914	132,559.57	34.326254	171,631.27	39,071.70	0.22
671156909	CHINA RESOURCES POWER HOLDIN COMMON STOCK							
		18,000.000 Local	17.312134	311,618.41	18.880000	339,840.00	28,221.59	0.69

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Books Open

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	2.211975	39,815.55	2.430907	43,756.32	3,940.77	0.06
672529906	ZIJIN MINING GROUP CO LTD H COMMON STOCK CNY.1							
		28,000.000 Local	16.926815	473,950.83	14.140000	395,920.00	-78,030.83	0.80
		Base	2.167132	60,679.69	1.820605	50,976.93	-9,702.76	0.06
674234901	SHANDONG WEIGAO GP MEDICAL H COMMON STOCK CNY.1							
		33,600.000 Local	13.224783	444,352.71	4.600000	154,560.00	-289,792.71	0.31
		Base	1.699112	57,090.16	0.592276	19,900.47	-37,189.69	0.03
690355904	TINGYI (CAYMAN ISLN) HLDG CO COMMON STOCK USD.005							
		34,000.000 Local	9.218139	313,416.71	10.120000	344,080.00	30,663.29	0.70
		Base	1.179010	40,086.33	1.303007	44,302.24	4,215.91	0.06
690580907	TSINGTAO BREWERY CO LTD H COMMON STOCK CNY1.0							
		10,000.000 Local	61.142776	611,427.76	56.800000	568,000.00	-43,427.76	1.15
		Base	7.814515	78,145.15	7.313320	73,133.20	-5,011.95	0.09
691316004	GUANGDONG INVESTMENT LTD COMMON STOCK							
		52,000.000 Local	7.010052	364,522.71	6.710000	348,920.00	-15,602.71	0.71
		Base	0.895487	46,565.33	0.863950	44,925.42	-1,639.91	0.06
697245009	CHINA RESOURCES BEER HOLDING COMMON STOCK							
		8,000.000 Local	31.675136	253,401.09	25.250000	202,000.00	-51,401.09	0.41
		Base	4.053318	32,426.54	3.251080	26,008.64	-6,417.90	0.03
935TTT904	NEW ORIENTAL EDUCATION + TEC COMMON STOCK USD.001							
		7,800.000 Local	53.662338	418,566.24	48.950000	381,810.00	-36,756.24	0.77
		Base	6.867828	53,569.06	6.302589	49,160.19	-4,408.87	0.06
967JXD907	WUXI BIOLOGICS CAYMAN INC COMMON STOCK USD.00001							
		62,000.000 Local	33.770305	2,093,758.91	17.560000	1,088,720.00	-1,005,038.91	2.21
		Base	4.330688	268,502.65	2.260949	140,178.84	-128,323.81	0.18
ACI14YZ22	MEITUAN CLASS B COMMON STOCK USD.00001							
		19,530.000 Local	148.111070	2,892,609.19	151.700000	2,962,701.00	70,091.81	6.01
		Base	18.986079	370,798.13	19.532231	381,464.47	10,666.34	0.48
ACI1CBBP8	HANSOH PHARMACEUTICAL GROUP COMMON STOCK HKD.00001							
		16,000.000 Local	32.851759	525,628.14	17.280000	276,480.00	-249,148.14	0.56

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		Base	4.230966	67,695.45	2.224897	35,598.36	-32,097.09	0.05
AC11T0T00	JD HEALTH INTERNATIONAL INC COMMON STOCK USD.0000005							
		4,300.000 Local	39.966498	171,855.94	28.100000	120,830.00	-51,025.94	0.25
		Base	5.110512	21,975.20	3.618034	15,557.54	-6,417.66	0.02
B00XSF904	SINO BIOPHARMACEUTICAL COMMON STOCK HKD.025							
		160,500.000 Local	3.404979	546,499.19	3.200000	513,600.00	-32,899.19	1.04
		Base	0.436802	70,106.75	0.412018	66,128.90	-3,977.85	0.08
B0190C903	TECHTRONIC INDUSTRIES CO LTD COMMON STOCK							
		1,500.000 Local	85.772380	128,658.57	102.500000	153,750.00	25,091.43	0.31
		Base	10.926560	16,389.84	13.197453	19,796.18	3,406.34	0.03
B01B1L907	CHINA MENGNIU DAIRY CO COMMON STOCK HKD.1							
		20,000.000 Local	30.243350	604,867.00	17.560000	351,200.00	-253,667.00	0.71
		Base	3.863385	77,267.70	2.260949	45,218.98	-32,048.72	0.06
B01FLR903	PING AN INSURANCE GROUP CO H COMMON STOCK CNY1.0							
		3,500.000 Local	50.071817	175,251.36	46.050000	161,175.00	-14,076.36	0.33
		Base	6.396337	22,387.18	5.929197	20,752.19	-1,634.99	0.03
B01JCK900	LI NING CO LTD COMMON STOCK HKD.1							
		7,000.000 Local	81.278023	568,946.16	16.460000	115,220.00	-453,726.16	0.23
		Base	10.467767	73,274.37	2.119318	14,835.22	-58,439.15	0.02
B02ZKQ901	CHINA POWER INTERNATIONAL COMMON STOCK							
		95,000.000 Local	3.176733	301,789.68	3.170000	301,150.00	-639.68	0.61
		Base	0.406395	38,607.53	0.408155	38,774.76	167.23	0.05
B09N7M905	CHINA SHENHUA ENERGY CO H COMMON STOCK CNY1.0							
		4,000.000 Local	25.362348	101,449.39	33.600000	134,400.00	32,950.61	0.27
		Base	3.251645	13,006.58	4.326190	17,304.76	4,298.18	0.02
B0B8Z1900	COSCO SHIPPING HOLDINGS CO H COMMON STOCK CNY1.0							
		20,000.000 Local	13.926114	278,522.27	12.800000	256,000.00	-22,522.27	0.52
		Base	1.789219	35,784.37	1.648072	32,961.44	-2,822.93	0.04
B0J2D4903	BAIDU INC CLASS A COMMON STOCK USD.000000625							
		12,000.000 Local	110.024647	1,320,295.76	82.700000	992,400.00	-327,895.76	2.01

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		Base	14.067454	168,809.45	10.648092	127,777.10	-41,032.35	0.16
B0LMTQ900	CHINA CONSTRUCTION BANK H COMMON STOCK CNY1.0							
		82,000.000 Local	5.037219	413,051.98	6.480000	531,360.00	118,308.02	1.08
		Base	0.643471	52,764.62	0.834337	68,415.60	15,650.98	0.09
B0MP1B905	SHENZHOU INTERNATIONAL GROUP COMMON STOCK HKD.1							
		3,400.000 Local	156.847085	533,280.09	62.000000	210,800.00	-322,480.09	0.43
		Base	20.210691	68,716.35	7.982850	27,141.69	-41,574.66	0.03
B0PB4M906	LINK REIT REIT							
		5,000.000 Local	72.243730	361,218.65	32.850000	164,250.00	-196,968.65	0.33
		Base	9.301936	46,509.68	4.229623	21,148.11	-25,361.57	0.03
B15456906	BANK OF CHINA LTD H COMMON STOCK CNY1.0							
		84,000.000 Local	3.134501	263,298.10	3.970000	333,480.00	70,181.90	0.68
		Base	0.400411	33,634.56	0.511160	42,937.43	9,302.87	0.05
B1DYPZ905	CHINA MERCHANTS BANK H COMMON STOCK CNY1.0							
		7,000.000 Local	35.851464	250,960.25	40.000000	280,000.00	29,039.75	0.57
		Base	4.579784	32,058.49	5.150226	36,051.58	3,993.09	0.05
B1G1QD902	IND + COMM BK OF CHINA H COMMON STOCK CNY1.0							
		63,000.000 Local	4.165980	262,456.72	5.210000	328,230.00	65,773.28	0.67
		Base	0.532176	33,527.09	0.670817	42,261.46	8,734.37	0.05
B1YVKN900	ANTA SPORTS PRODUCTS LTD COMMON STOCK HKD.1							
		7,600.000 Local	126.204451	959,153.83	77.850000	591,660.00	-367,493.83	1.20
		Base	16.220426	123,275.24	10.023627	76,179.56	-47,095.68	0.10
B24FZ3904	BOSIDENG INTL HLDGS LTD COMMON STOCK USD.00001							
		64,000.000 Local	4.579153	293,065.77	3.880000	248,320.00	-44,745.77	0.50
		Base	0.586267	37,521.06	0.499572	31,972.60	-5,548.46	0.04
B3ZVDV905	SINOPHARM GROUP CO H COMMON STOCK CNY1.0							
		19,600.000 Local	22.485545	440,716.69	21.300000	417,480.00	-23,236.69	0.85
		Base	2.884506	56,536.32	2.742495	53,752.91	-2,783.41	0.07
B4TX8S909	AIA GROUP LTD COMMON STOCK							
		8,400.000 Local	62.579869	525,670.90	56.300000	472,920.00	-52,750.90	0.96

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	7.995969	67,166.14	7.248943	60,891.12	-6,275.02	0.08
B5B23W909	SANDS CHINA LTD COMMON STOCK USD.01							
		7,600.000 Local	27.289155	207,397.58	20.900000	158,840.00	-48,557.58	0.32
		Base	3.477257	26,427.15	2.690993	20,451.55	-5,975.60	0.03
BD9Q2J902	GENSCRIPT BIOTECH CORP COMMON STOCK USD.001							
		10,000.000 Local	32.501223	325,012.23	9.840000	98,400.00	-226,612.23	0.20
		Base	4.185821	41,858.21	1.266956	12,669.56	-29,188.65	0.02
BG0ZMJ902	XIAOMI CORP CLASS B COMMON STOCK USD.0000025							
		17,800.000 Local	22.692517	403,926.80	34.500000	614,100.00	210,173.20	1.25
		Base	2.915521	51,896.27	4.442070	79,068.84	27,172.57	0.10
BGDY26901	BEIGENE LTD COMMON STOCK USD.0001							
		10,779.000 Local	108.608572	1,170,691.80	109.200000	1,177,066.80	6,375.00	2.39
		Base	13.920173	150,045.54	14.060116	151,553.99	1,508.45	0.19
BGHH0L903	WUXI APPTEC CO LTD H COMMON STOCK CNY1.0							
		3,900.000 Local	167.764149	654,280.18	56.500000	220,350.00	-433,930.18	0.45
		Base	21.606285	84,264.51	7.274694	28,371.31	-55,893.20	0.04
BGN971901	HAIDILAO INTERNATIONAL HOLDI COMMON STOCK USD.000005							
		7,000.000 Local	17.928471	125,499.30	15.900000	111,300.00	-14,199.30	0.23
		Base	2.292350	16,046.45	2.047215	14,330.50	-1,715.95	0.02
BGR6KX908	INNOVENT BIOLOGICS INC COMMON STOCK USD.00001							
		20,000.000 Local	52.234638	1,044,692.75	36.600000	732,000.00	-312,692.75	1.48
		Base	6.712586	134,251.71	4.712456	94,249.13	-40,002.58	0.12
BK0SBL906	CHINA FEIHE LTD COMMON STOCK USD.000000025							
		52,400.000 Local	3.744544	196,214.08	5.450000	285,580.00	89,365.92	0.58
		Base	0.479145	25,107.22	0.701718	36,770.04	11,662.82	0.05
BK6YZP902	ALIBABA GROUP HOLDING LTD COMMON STOCK USD.000003125							
		60,200.000 Local	74.227939	4,468,521.95	82.400000	4,960,480.00	491,958.05	10.06
		Base	9.498687	571,820.97	10.609465	638,689.78	66,868.81	0.81
BKPQZT900	JD.COM INC CLASS A COMMON STOCK USD.00002							
		10,594.000 Local	168.069968	1,780,533.24	136.000000	1,440,784.00	-339,749.24	2.92

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		Base	21.533578	228,126.73	17.510767	185,509.07	-42,617.66	0.24
BKWGSQ908	SMOORE INTERNATIONAL HOLDING COMMON STOCK USD.01							
		21,000.000 Local	7.147031	150,087.65	13.300000	279,300.00	129,212.35	0.57
		Base	0.913826	19,190.34	1.712450	35,961.45	16,771.11	0.05
BLC90T908	KUAISHOU TECHNOLOGY COMMON STOCK USD.0000053							
		13,400.000 Local	68.188611	913,727.39	41.350000	554,090.00	-359,637.39	1.12
		Base	8.701360	116,598.23	5.324046	71,342.21	-45,256.02	0.09
BLD4QD905	HAIER SMART HOME CO LTD H COMMON STOCK CNY1.0							
		16,600.000 Local	29.296389	486,320.05	27.500000	456,500.00	-29,820.05	0.93
		Base	3.750802	62,263.31	3.540780	58,776.95	-3,486.36	0.07
BLF853909	BILIBILI INC CLASS Z COMMON STOCK USD.0001							
		960.000 Local	178.956302	171,798.05	142.000000	136,320.00	-35,478.05	0.28
		Base	22.993229	22,073.50	18.283301	17,551.97	-4,521.53	0.02
BLFJ7Y905	AKESO INC COMMON STOCK USD.00001							
		7,000.000 Local	48.741499	341,190.49	60.700000	424,900.00	83,709.51	0.86
		Base	6.233626	43,635.38	7.815467	54,708.27	11,072.89	0.07
BLLHKZ904	WH GROUP LTD COMMON STOCK USD.0001							
		60,500.000 Local	6.860807	415,078.82	6.010000	363,605.00	-51,473.82	0.74
		Base	0.881382	53,323.59	0.773821	46,816.19	-6,507.40	0.06
BM93SF903	NETEASE INC COMMON STOCK USD.0001							
		10,600.000 Local	151.584728	1,606,798.12	138.400000	1,467,040.00	-139,758.12	2.98
		Base	19.415247	205,801.62	17.819781	188,889.68	-16,911.94	0.24
BMGWW3903	NONGFU SPRING CO LTD H COMMON STOCK CNY.1							
		6,400.000 Local	46.860775	299,908.96	33.950000	217,280.00	-82,628.96	0.44
		Base	6.006686	38,442.79	4.371254	27,976.03	-10,466.76	0.04
BMMV2K903	TENCENT HOLDINGS LTD COMMON STOCK HKD.00002							
		34,900.000 Local	395.874215	13,816,010.12	417.000000	14,553,300.00	737,289.88	29.52
		Base	50.734175	1,770,622.70	53.691102	1,873,819.47	103,196.77	2.38
BMW5M0901	LI AUTO INC CLASS A COMMON STOCK USD.0001							
		6,498.000 Local	76.915816	499,798.97	93.950000	610,487.10	110,688.13	1.24

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		Base	9.859803	64,069.00	12.096592	78,603.66	14,534.66	0.10
BNYK8H903	TRIP.COM GROUP LTD COMMON STOCK USD.00125							
		2,600.000 Local	387.644488	1,007,875.67	540.000000	1,404,000.00	396,124.33	2.85
		Base	49.613835	128,995.97	69.528046	180,772.92	51,776.95	0.23
BP6FB3907	XPENG INC CLASS A SHARES COMMON STOCK USD.00001							
		2,300.000 Local	62.317252	143,329.68	46.650000	107,295.00	-36,034.68	0.22
		Base	7.968500	18,327.55	6.006451	13,814.84	-4,512.71	0.02
BW9P81905	CK HUTCHISON HOLDINGS LTD COMMON STOCK HKD1.0							
		10,000.000 Local	51.123346	511,233.46	41.500000	415,000.00	-96,233.46	0.84
		Base	6.529163	65,291.63	5.343359	53,433.59	-11,858.04	0.07
BYNGG2904	CHINA RESOURCES PHARMACEUTIC COMMON STOCK							
		45,500.000 Local	5.117392	232,841.34	5.700000	259,350.00	26,508.66	0.53
		Base	0.654753	29,791.24	0.733907	33,392.78	3,601.54	0.04
BYZQ07905	CK ASSET HOLDINGS LTD COMMON STOCK HKD1.0							
		4,500.000 Local	56.088311	252,397.40	31.900000	143,550.00	-108,847.40	0.29
		Base	7.205451	32,424.53	4.107305	18,482.87	-13,941.66	0.02
HONG KONG DOLLAR Total								
		1,723,321.000 Local		53,440,370.87		49,301,174.70	-4,139,196.17	100.00
		Base		6,848,006.48		6,347,804.34	-500,202.14	8.05
HUNGARIAN FORINT							Exchange Rate:	397.185950
732015904	OTP BANK PLC COMMON STOCK HUF100.0							
		322.000 Local	11,868.559503	3,821,676.16	21,690.000000	6,984,180.00	3,162,503.84	26.91
		Base	35.285342	11,361.88	54.609182	17,584.16	6,222.28	0.02
ACI06DSC4	RICHTER GEDEON NYRT COMMON STOCK HUF100.0							
		1,824.000 Local	7,551.975751	13,774,803.77	10,400.000000	18,969,600.00	5,194,796.23	73.09
		Base	25.865027	47,177.81	26.184209	47,760.00	582.19	0.06
HUNGARIAN FORINT Total								
		2,146.000 Local		17,596,479.93		25,953,780.00	8,357,300.07	100.00

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: December 31, 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		58,539.69		65,344.16	6,804.47	0.08
INDIAN RUPEE							Exchange Rate:	85.613750
609962907	RELIANCE INDUSTRIES LTD COMMON STOCK INR10.0	14,156.000	Local 1,066.435369	15,096,459.09	1,216.400000	17,219,358.40	2,122,899.31	4.78
			Base 13.235184	187,357.27	14.207998	201,128.42	13,771.15	0.25
610018905	MAHINDRA + MAHINDRA LTD COMMON STOCK INR5.0	3,498.000	Local 778.238473	2,722,278.18	3,014.850000	10,545,945.30	7,823,667.12	2.93
			Base 10.501481	36,734.18	35.214554	123,180.51	86,446.33	0.16
612148908	TATA CONSUMER PRODUCTS LTD COMMON STOCK INR1.0	3,240.000	Local 861.115293	2,790,013.55	915.000000	2,964,600.00	174,586.45	0.82
			Base 10.496127	34,007.45	10.687536	34,627.62	620.17	0.04
613566900	KOTAK MAHINDRA BANK LTD COMMON STOCK INR5.0	1,521.000	Local 1,847.326607	2,809,783.77	1,785.000000	2,714,985.00	-94,798.77	0.75
			Base 22.517048	34,248.43	20.849455	31,712.02	-2,536.41	0.04
613604909	VEDANTA LTD COMMON STOCK INR1.0	2,100.000	Local 497.542214	1,044,838.65	444.550000	933,555.00	-111,283.65	0.26
			Base 5.856367	12,298.37	5.192507	10,904.26	-1,394.11	0.01
613934900	TITAN CO LTD COMMON STOCK INR1.0	1,268.000	Local 2,711.004290	3,437,553.44	3,254.000000	4,126,072.00	688,518.56	1.15
			Base 35.610197	45,153.73	38.007913	48,194.03	3,040.30	0.06
613969906	COLGATE PALMOLIVE (INDIA) COMMON STOCK INR1.0	1,737.000	Local 1,654.378094	2,873,654.75	2,683.000000	4,660,371.00	1,786,716.25	1.29
			Base 20.165199	35,026.95	31.338424	54,434.84	19,407.89	0.07
614376903	LUPIN LTD COMMON STOCK INR2.0	2,760.000	Local 1,617.163739	4,463,371.92	2,349.900000	6,485,724.00	2,022,352.08	1.80
			Base 19.355641	53,421.57	27.447694	75,755.64	22,334.07	0.10
620512905	INFOSYS LTD COMMON STOCK INR5.0	3,427.000	Local 1,136.543157	3,894,933.40	1,885.650000	6,462,122.55	2,567,189.15	1.79
			Base 15.666697	53,689.77	22.025084	75,479.96	21,790.19	0.10

Holdings

FRANKLIN GLOBAL DBI CIF
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626167902	HINDUSTAN UNILEVER LTD COMMON STOCK INR1.0		3,401.000	Local	2,679.705178	9,113,677.31	2,327.000000	7,914,127.00	-1,199,550.31	2.20
				Base	32.662899	111,086.52	27.180213	92,439.91	-18,646.61	0.12
627358906	APOLLO HOSPITALS ENTERPRISE COMMON STOCK INR5.0		1,102.000	Local	3,246.641506	3,577,798.94	7,296.000000	8,040,192.00	4,462,393.06	2.23
				Base	43.809891	48,278.50	85.219956	93,912.39	45,633.89	0.12
629489907	HCL TECHNOLOGIES LTD COMMON STOCK INR2.0		3,096.000	Local	983.824777	3,045,921.51	1,924.800000	5,959,180.80	2,913,259.29	1.65
				Base	13.275643	41,101.39	22.482370	69,605.42	28,504.03	0.09
629735903	DABUR INDIA LTD COMMON STOCK INR1.0		5,191.000	Local	567.638465	2,946,611.27	507.800000	2,635,989.80	-310,621.47	0.73
				Base	6.918940	35,916.22	5.931290	30,789.33	-5,126.89	0.04
632732905	HERO MOTOCORP LTD COMMON STOCK INR2.0		689.000	Local	5,836.411742	4,021,287.69	4,160.000000	2,866,240.00	-1,155,047.69	0.80
				Base	69.855312	48,130.31	48.590326	33,478.73	-14,651.58	0.04
644232902	BHARTI AIRTEL LTD COMMON STOCK INR5.0		11,727.000	Local	823.055737	9,651,974.63	1,593.400000	18,685,801.80	9,033,827.17	5.19
				Base	10.399842	121,958.95	18.611496	218,257.02	96,298.07	0.28
658248901	SUN PHARMACEUTICAL INDUS COMMON STOCK INR1.0		11,679.000	Local	829.848516	9,691,800.82	1,890.000000	22,073,310.00	12,381,509.18	6.13
				Base	10.693106	124,884.78	22.075893	257,824.36	132,939.58	0.33
660251901	DIVI S LABORATORIES LTD COMMON STOCK INR2.0		1,823.000	Local	4,350.139024	7,930,303.44	6,103.500000	11,126,680.50	3,196,377.06	3.09
				Base	55.919567	101,941.37	71.291119	129,963.71	28,022.34	0.16
663371904	MARUTI SUZUKI INDIA LTD COMMON STOCK INR5.0		893.000	Local	9,998.393807	8,928,565.67	10,860.000000	9,697,980.00	769,414.33	2.69
				Base	124.829978	111,473.17	126.848783	113,275.96	1,802.79	0.14
670263904	AUROBINDO PHARMA LTD COMMON STOCK INR1.0		3,794.000	Local	1,257.686574	4,771,662.86	1,335.500000	5,066,887.00	295,224.14	1.41
				Base	15.053100	57,111.46	15.599130	59,183.10	2,071.64	0.08

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Books Open

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Holdings

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 QS INVESTORS LLC
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As of: December 31, 2024

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672654902	TVS MOTOR CO LTD COMMON STOCK INR1.0	2,054.000	Local 2,443.334791	5,018,609.66	2,368.000000	4,863,872.00	-154,737.66	1.35	
			Base 29.243982	60,067.14	27.659108	56,811.81	-3,255.33	0.07	
674399902	SAMVARDHANA MOTHERSON INTERN COMMON STOCK INR1.0	23,124.000	Local 167.086631	3,863,711.26	155.600000	3,598,094.40	-265,616.86	1.00	
			Base 1.999840	46,244.30	1.817465	42,027.06	-4,217.24	0.05	
931CTV900	AVENUE SUPERMARTS LTD COMMON STOCK INR10.0	698.000	Local 3,924.044670	2,738,983.18	3,559.550000	2,484,565.90	-254,417.28	0.69	
			Base 47.830143	33,385.44	41.576850	29,020.64	-4,364.80	0.04	
ACI00US24	TATA MOTORS LTD COMMON STOCK INR2.0	7,720.000	Local 492.383448	3,801,200.22	741.800000	5,726,696.00	1,925,495.78	1.59	
			Base 6.458969	49,863.24	8.664496	66,889.91	17,026.67	0.08	
ACI06HHK9	ASIAN PAINTS LTD COMMON STOCK INR1.0	644.000	Local 2,349.267966	1,512,928.57	2,284.200000	1,471,024.80	-41,903.77	0.41	
			Base 27.652267	17,808.06	26.680294	17,182.11	-625.95	0.02	
ACI08ZVY1	AXIS BANK LTD COMMON STOCK INR2.0	2,875.000	Local 967.201294	2,780,703.72	1,068.000000	3,070,500.00	289,796.28	0.85	
			Base 11.789210	33,893.98	12.474632	35,864.57	1,970.59	0.05	
ACI0H71Y6	ZYDUS LIFESCIENCES LTD COMMON STOCK INR1.0	1,066.000	Local 981.071473	1,045,822.19	971.000000	1,035,086.00	-10,736.19	0.29	
			Base 11.547795	12,309.95	11.341636	12,090.18	-219.77	0.02	
ACI11WSG6	ADANI GREEN ENERGY LTD COMMON STOCK INR10.0	1,958.000	Local 978.212508	1,915,340.09	1,039.450000	2,035,243.10	119,903.01	0.56	
			Base 11.923422	23,346.06	12.141157	23,772.39	426.33	0.03	
ACI16NCF0	BRITANNIA INDUSTRIES LTD COMMON STOCK INR1.0	553.000	Local 5,081.928626	2,810,306.53	4,765.000000	2,635,045.00	-175,261.53	0.73	
			Base 61.943580	34,254.80	55.656948	30,778.29	-3,476.51	0.04	
ACI1QHVP8	EICHER MOTORS LTD COMMON STOCK INR1.0	1,190.000	Local 4,890.068815	5,819,181.89	4,825.000000	5,741,750.00	-77,431.89	1.59	
			Base 58.528655	69,649.10	56.357770	67,065.75	-2,583.35	0.09	

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ACI1VLX06	ZOMATO LTD COMMON STOCK INR1.0		33,655.000	Local	184.094086	6,195,686.48	277.950000	9,354,407.25	3,158,720.77	2.60
				Base	2.203400	74,155.43	3.246558	109,262.91	35,107.48	0.14
ACI1YK8J2	SONA BLW PRECISION FORGINGS COMMON STOCK INR10.0		6,156.000	Local	663.168283	4,082,463.95	595.400000	3,665,282.40	-417,181.55	1.02
				Base	7.937381	48,862.52	6.954490	42,811.84	-6,050.68	0.05
ACI2FH5C6	MANKIND PHARMA LTD COMMON STOCK INR1.0		1,538.000	Local	2,271.293778	3,493,249.83	2,890.000000	4,444,820.00	951,570.17	1.23
				Base	27.184844	41,810.29	33.756260	51,917.13	10,106.84	0.07
ACI2M90V9	NESTLE INDIA LTD COMMON STOCK INR1.0		1,482.000	Local	2,291.364028	3,395,801.49	2,170.450000	3,216,606.90	-179,194.59	0.89
				Base	27.929413	41,391.39	25.351652	37,571.15	-3,820.24	0.05
B01110905	CIPLA LTD COMMON STOCK INR2.0		7,057.000	Local	1,015.009841	7,162,924.45	1,529.500000	10,793,681.50	3,630,757.05	3.00
				Base	12.985097	91,635.83	17.865121	126,074.16	34,438.33	0.16
B0166K905	LARSEN + TOUBRO LTD COMMON STOCK INR2.0		1,651.000	Local	1,520.517414	2,510,374.25	3,609.950000	5,960,027.45	3,449,653.20	1.65
				Base	21.874803	36,115.30	42.165540	69,615.31	33,500.01	0.09
B01NFV904	BOSCH LTD COMMON STOCK INR10.0		129.000	Local	31,705.552946	4,090,016.33	34,124.300000	4,402,034.70	312,018.37	1.22
				Base	379.480000	48,952.92	398.584340	51,417.38	2,464.46	0.07
B01NPJ900	TATA CONSULTANCY SVCS LTD COMMON STOCK INR1.0		1,462.000	Local	2,263.302025	3,308,947.56	4,106.000000	6,002,972.00	2,694,024.44	1.67
				Base	32.426115	47,406.98	47.959586	70,116.91	22,709.93	0.09
B01VRK907	ADANI ENTERPRISES LTD COMMON STOCK INR1.0		272.000	Local	2,462.038603	669,674.50	2,530.000000	688,160.00	18,485.50	0.19
				Base	28.979632	7,882.46	29.551328	8,037.96	155.50	0.01
B037HF900	NTPC LTD COMMON STOCK INR10.0		17,218.000	Local	187.687785	3,231,608.28	332.850000	5,731,011.30	2,499,403.02	1.59
				Base	2.287724	39,390.04	3.887810	66,940.31	27,550.27	0.08

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B0C1DM902	BHARAT FORGE LTD COMMON STOCK INR2.0								
	2,479.000	Local	1,649.177055	4,088,309.92	1,304.850000	3,234,723.15	-853,586.77	0.90	
		Base	19.738802	48,932.49	15.241127	37,782.75	-11,149.74	0.05	
B0DX8R906	SUZLON ENERGY LTD COMMON STOCK INR2.0								
	18,473.000	Local	68.072516	1,257,503.58	62.290000	1,150,683.17	-106,820.41	0.32	
		Base	0.801254	14,801.56	0.727570	13,440.40	-1,361.16	0.02	
B0GWF4908	HINDALCO INDUSTRIES LTD COMMON STOCK INR1.0								
	8,179.000	Local	680.211654	5,563,451.12	601.900000	4,922,940.10	-640,511.02	1.37	
		Base	8.141372	66,588.28	7.030413	57,501.75	-9,086.53	0.07	
B0JGGP902	ITC LTD COMMON STOCK INR1.0								
	9,759.000	Local	447.518141	4,367,329.54	484.450000	4,727,747.55	360,418.01	1.31	
		Base	5.454794	53,233.33	5.658554	55,221.83	1,988.50	0.07	
B0L0W3905	UPL LTD COMMON STOCK INR2.0								
	1,338.000	Local	533.200538	713,422.32	503.300000	673,415.40	-40,006.92	0.19	
		Base	6.276084	8,397.40	5.878729	7,865.74	-531.66	0.01	
B0XPSB904	TORRENT PHARMACEUTICALS LTD COMMON STOCK INR5.0								
	1,109.000	Local	2,889.917665	3,204,918.69	3,364.900000	3,731,674.10	526,755.41	1.04	
		Base	34.589080	38,359.29	39.303266	43,587.32	5,228.03	0.06	
B1685L903	INFO EDGE INDIA LTD COMMON STOCK INR10.0								
	598.000	Local	6,307.805686	3,772,067.80	8,696.500000	5,200,507.00	1,428,439.20	1.44	
		Base	75.497375	45,147.43	101.578310	60,743.83	15,596.40	0.08	
B1BDGY906	GODREJ CONSUMER PRODUCTS LTD COMMON STOCK INR1.0								
	2,775.000	Local	1,064.605377	2,954,279.92	1,085.000000	3,010,875.00	56,595.08	0.84	
		Base	12.976465	36,009.69	12.673198	35,168.12	-841.57	0.04	
B1FRT6908	INDIAN HOTELS CO LTD COMMON STOCK INR1.0								
	8,194.000	Local	589.158367	4,827,563.66	874.500000	7,165,653.00	2,338,089.34	1.99	
		Base	7.051566	57,780.53	10.214481	83,697.46	25,916.93	0.11	
B1JLL3902	TORRENT POWER LTD COMMON STOCK INR10.0								
	704.000	Local	1,612.769403	1,135,389.66	1,481.900000	1,043,257.60	-92,132.06	0.29	
		Base	18.983253	13,364.21	17.309136	12,185.63	-1,178.58	0.02	

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B1MP4H907	VODAFONE IDEA LTD COMMON STOCK INR10.0	171,534.000	Local	7.809573	1,339,607.23	7.940000	1,361,979.96	22,372.73	0.38
			Base	0.091923	15,767.97	0.092742	15,908.43	140.46	0.02
B1S34K903	MARICO LTD COMMON STOCK INR1.0	8,340.000	Local	503.064586	4,195,558.65	640.250000	5,339,685.00	1,144,126.35	1.48
			Base	6.030052	50,290.63	7.478355	62,369.48	12,078.85	0.08
B233HS907	POWER GRID CORP OF INDIA LTD COMMON STOCK INR10.0	30,634.000	Local	193.840153	5,938,099.24	309.300000	9,475,096.20	3,536,996.96	2.63
			Base	2.362716	72,379.43	3.612737	110,672.60	38,293.17	0.14
B233LP908	NHPC LTD COMMON STOCK INR10.0	7,997.000	Local	83.770138	669,909.79	80.600000	644,558.20	-25,351.59	0.18
			Base	0.986024	7,885.23	0.941438	7,528.68	-356.55	0.01
B28XXH902	ADANI PORTS AND SPECIAL ECON COMMON STOCK INR2.0	549.000	Local	1,212.486430	665,655.05	1,225.000000	672,525.00	6,869.95	0.19
			Base	14.271676	7,835.15	14.308449	7,855.34	20.19	0.01
B2QKXW907	BAJAJ AUTO LTD COMMON STOCK INR10.0	364.000	Local	9,929.439066	3,614,315.82	8,809.950000	3,206,821.80	-407,494.02	0.89
			Base	118.844286	43,259.32	102.903447	37,456.85	-5,802.47	0.05
B3WQH4905	ADANI POWER LTD COMMON STOCK INR10.0	10,698.000	Local	465.701769	4,982,077.52	526.100000	5,628,217.80	646,140.28	1.56
			Base	5.594377	59,848.65	6.145041	65,739.65	5,891.00	0.08
B4X3ST906	JSW ENERGY LTD COMMON STOCK INR10.0	1,828.000	Local	683.163414	1,248,822.72	641.900000	1,173,393.20	-75,429.52	0.33
			Base	8.041236	14,699.38	7.497627	13,705.66	-993.72	0.02
B6Z1L7908	TATA POWER CO LTD COMMON STOCK INR1.0	12,698.000	Local	224.544011	2,851,259.85	392.500000	4,983,965.00	2,132,705.15	1.38
			Base	2.736965	34,753.98	4.584544	58,214.54	23,460.56	0.07
B92P9G909	INDUS TOWERS LTD COMMON STOCK INR10.0	1,932.000	Local	341.426020	659,635.07	341.500000	659,778.00	142.93	0.18
			Base	4.018784	7,764.29	3.988845	7,706.45	-57.84	0.01

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BD3R8D903	TUBE INVESTMENTS OF INDIA LT COMMON STOCK INR1.0		802.000	Local	4,162.801945	3,338,567.16	3,553.000000	2,849,506.00	-489,061.16	0.79
				Base	49.824077	39,958.91	41.500343	33,283.28	-6,675.63	0.04
BDDRN3907	TRENT LTD FOREIGN COMMON STOCK INR1.0		1,101.000	Local	5,195.339628	5,720,068.93	7,108.450000	7,826,403.45	2,106,334.52	2.17
				Base	62.182398	68,462.82	83.029303	91,415.26	22,952.44	0.12
BJLJGN907	RAIL VIKAS NIGAM LTD COMMON STOCK INR10.0		1,451.000	Local	458.293660	664,984.10	422.700000	613,337.70	-51,646.40	0.17
				Base	5.394390	7,827.26	4.937291	7,164.01	-663.25	0.01
BK1N46907	HDFC BANK LIMITED COMMON STOCK INR1.0		2,162.000	Local	960.481249	2,076,560.46	1,772.000000	3,831,064.00	1,754,503.54	1.06
				Base	12.582451	27,203.26	20.697610	44,748.23	17,544.97	0.06
BMB229904	MAX HEALTHCARE INSTITUTE LTD COMMON STOCK INR10.0		12,519.000	Local	788.000909	9,864,983.38	1,128.000000	14,121,432.00	4,256,448.62	3.92
				Base	9.479045	118,668.17	13.175454	164,943.50	46,275.33	0.21
BNDTGN905	APL APOLLO TUBES LTD COMMON STOCK INR2.0		426.000	Local	1,579.906291	673,040.08	1,570.200000	668,905.20	-4,134.88	0.19
				Base	18.596432	7,922.08	18.340512	7,813.06	-109.02	0.01
BPQWCZ906	TATA STEEL LTD COMMON STOCK INR1.0		34,820.000	Local	183.766270	6,398,741.53	138.100000	4,808,642.00	-1,590,099.53	1.33
				Base	2.199477	76,585.78	1.613059	56,166.70	-20,419.08	0.07
BQ2KJW906	DR. REDDY S LABORATORIES COMMON STOCK INR1.0		7,505.000	Local	787.047089	5,906,788.40	1,386.900000	10,408,684.50	4,501,896.10	2.89
				Base	10.317122	77,430.00	16.199501	121,577.25	44,147.25	0.15
BQB80M905	VARUN BEVERAGES LTD COMMON STOCK INR2.0		8,662.000	Local	328.280932	2,843,569.43	637.500000	5,522,025.00	2,678,455.57	1.53
				Base	4.001413	34,660.24	7.446234	64,499.28	29,839.04	0.08
BSZ2BY900	ICICI BANK LTD COMMON STOCK INR2.0		3,008.000	Local	925.864049	2,784,999.06	1,283.500000	3,860,768.00	1,075,768.94	1.07
				Base	11.285346	33,946.32	14.991751	45,095.19	11,148.87	0.06

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Books Open

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: December 31, 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
BYY2WB905	ALKEM LABORATORIES LTD COMMON STOCK INR2.0							
		126.000	Local 5,504.725794	693,595.45	5,632.750000	709,726.50	16,131.05	0.20
			Base 64.793889	8,164.03	65.792586	8,289.87	125.84	0.01
INDIAN RUPEE Total								
		562,368.000	Local	271,275,100.45		360,327,993.43	89,052,892.98	100.00
			Base	3,350,172.73		4,208,763.14	858,590.41	5.33
INDONESIAN RUPIAH							Exchange Rate:	16,095.000000
607070901	BARITO PACIFIC TBK PT COMMON STOCK IDR100.0							
		146,000.000	Local 875.947185	127,888,289.00	920.000000	134,320,000.00	6,431,711.00	5.68
			Base 0.054440	7,948.31	0.057161	8,345.45	397.14	0.01
668718901	UNILEVER INDONESIA TBK PT COMMON STOCK IDR2.0							
		248,700.000	Local 2,718.307837	676,043,159.00	1,885.000000	468,799,500.00	-207,243,659.00	19.81
			Base 0.172263	42,841.77	0.117117	29,127.03	-13,714.74	0.04
B39N9F901	CHANDRA ASRI PACIFIC TBK PT COMMON STOCK IDR50.0							
		16,700.000	Local 7,608.227006	127,057,391.00	7,500.000000	125,250,000.00	-1,807,391.00	5.29
			Base 0.472854	7,896.67	0.465983	7,781.92	-114.75	0.01
B7311V900	KALBE FARMA TBK PT COMMON STOCK IDR10.0							
		141,000.000	Local 1,618.436468	228,199,542.00	1,360.000000	191,760,000.00	-36,439,542.00	8.10
			Base 0.104382	14,717.80	0.084498	11,914.26	-2,803.54	0.02
B800MQ901	ASTRA INTERNATIONAL TBK PT COMMON STOCK IDR50.0							
		80,500.000	Local 4,926.543603	396,586,760.05	4,900.000000	394,450,000.00	-2,136,760.05	16.67
			Base 0.341469	27,488.25	0.304442	24,507.61	-2,980.64	0.03
BD4T6W908	TELKOM INDONESIA PERSERO TBK COMMON STOCK IDR50.0							
		229,000.000	Local 4,262.771093	976,174,580.33	2,710.000000	620,590,000.00	-355,584,580.33	26.22
			Base 0.318199	72,867.56	0.168375	38,557.94	-34,309.62	0.05
BQ3R60904	GOTO GOJEK TOKOPEDIA TBK PT COMMON STOCK IDR1.0							
		2,556,600.000	Local 70.075775	179,155,727.00	70.000000	178,962,000.00	-193,727.00	7.56
			Base 0.004355	11,134.60	0.004349	11,119.11	-15.49	0.01
BZ0W5W907	MERDEKA COPPER GOLD TBK PT COMMON STOCK IDR20.0							

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	156,400.000	Local		1,761.905192	275,561,972.00	1,615.000000	252,586,000.00	-22,975,972.00	10.67
		Base		0.109503	17,126.29	0.100342	15,693.45	-1,432.84	0.02
INDONESIAN RUPIAH Total									
	3,574,900.000	Local			2,986,667,420.38		2,366,717,500.00	-619,949,920.38	100.00
		Base			202,021.25		147,046.77	-54,974.48	0.19
JAPANESE YEN								Exchange Rate:	157.345000
601090004	AJINOMOTO CO INC COMMON STOCK								
	3,000.000	Local		2,872.794667	8,618,384.00	6,452.000000	19,356,000.00	10,737,616.00	1.37
		Base		23.133313	69,399.94	41.005434	123,016.30	53,616.36	0.16
605440007	ASAHI GROUP HOLDINGS LTD COMMON STOCK								
	9,900.000	Local		1,507.993232	14,929,133.00	1,657.000000	16,404,300.00	1,475,167.00	1.16
		Base		12.215954	120,937.94	10.530999	104,256.89	-16,681.05	0.13
605460005	ASAHI KASEI CORP COMMON STOCK								
	7,900.000	Local		1,071.874684	8,467,810.00	1,092.500000	8,630,750.00	162,940.00	0.61
		Base		6.930299	54,749.36	6.943341	54,852.39	103.03	0.07
605520006	AGC INC COMMON STOCK								
	700.000	Local		4,562.592857	3,193,815.00	4,625.000000	3,237,500.00	43,685.00	0.23
		Base		29.499843	20,649.89	29.394007	20,575.80	-74.09	0.03
605737006	ASICS CORP COMMON STOCK								
	2,800.000	Local		2,319.658214	6,495,043.00	3,110.000000	8,708,000.00	2,212,957.00	0.62
		Base		14.768307	41,351.26	19.765483	55,343.35	13,992.09	0.07
608484903	LY CORP COMMON STOCK								
	17,500.000	Local		604.852686	10,584,922.00	419.400000	7,339,500.00	-3,245,422.00	0.52
		Base		5.637811	98,661.69	2.665480	46,645.91	-52,015.78	0.06
612563908	NTT DATA GROUP CORP COMMON STOCK								
	3,900.000	Local		1,854.092564	7,230,961.00	3,030.000000	11,817,000.00	4,586,039.00	0.84
		Base		14.040308	54,757.20	19.257047	75,102.48	20,345.28	0.10
617232004	CANON INC COMMON STOCK								
	3,300.000	Local		3,528.400303	11,643,721.00	5,161.000000	17,031,300.00	5,387,579.00	1.21

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			Base	29.019133	95,763.14	32.800534	108,241.76	12,478.62	0.14
617369004	CAPCOM CO LTD COMMON STOCK								
	1,600.000	Local		2,352.674375	3,764,279.00	3,474.000000	5,558,400.00	1,794,121.00	0.39
		Base		16.765556	26,824.89	22.078871	35,326.19	8,501.30	0.04
619640006	CHUGAI PHARMACEUTICAL CO LTD COMMON STOCK								
	3,200.000	Local		3,088.564063	9,883,405.00	6,999.000000	22,396,800.00	12,513,395.00	1.59
		Base		23.394934	74,863.79	44.481871	142,341.99	67,478.20	0.18
622959906	RAKUTEN GROUP INC COMMON STOCK								
	1,400.000	Local		997.147143	1,396,006.00	858.900000	1,202,460.00	-193,546.00	0.09
		Base		6.447143	9,026.00	5.458705	7,642.19	-1,383.81	0.01
624899902	KDDI CORP COMMON STOCK								
	7,100.000	Local		3,306.374930	23,475,262.00	5,042.000000	35,798,200.00	12,322,938.00	2.54
		Base		30.307717	215,184.79	32.044234	227,514.06	12,329.27	0.29
625072004	DAIKIN INDUSTRIES LTD COMMON STOCK								
	200.000	Local		16,534.845000	3,306,969.00	18,660.000000	3,732,000.00	425,031.00	0.26
		Base		130.914800	26,182.96	118.592901	23,718.58	-2,464.38	0.03
625136007	DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK								
	1,300.000	Local		4,749.660000	6,174,558.00	4,858.000000	6,315,400.00	140,842.00	0.45
		Base		30.709338	39,922.14	30.874829	40,137.28	215.14	0.05
627094006	DISCO CORP COMMON STOCK								
	200.000	Local		10,717.205000	2,143,441.00	42,730.000000	8,546,000.00	6,402,559.00	0.61
		Base		81.157100	16,231.42	271.568846	54,313.77	38,082.35	0.07
630720001	EISAI CO LTD COMMON STOCK								
	2,000.000	Local		5,130.687500	10,261,375.00	4,329.000000	8,658,000.00	-1,603,375.00	0.61
		Base		37.974890	75,949.78	27.512790	55,025.58	-20,924.20	0.07
633243902	FAST RETAILING CO LTD COMMON STOCK								
	200.000	Local		41,090.520000	8,218,104.00	53,820.000000	10,764,000.00	2,545,896.00	0.76
		Base		261.606400	52,321.28	342.050907	68,410.18	16,088.90	0.09
633517909	MITSUBISHI UFJ FINANCIAL GRO COMMON STOCK								
	5,000.000	Local		680.470600	3,402,353.00	1,846.000000	9,230,000.00	5,827,647.00	0.65

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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	6.107888	30,539.44	11.732181	58,660.90	28,121.46	0.07
635640006	SUBARU CORP COMMON STOCK								
	800.000	Local		2,450.122500	1,960,098.00	2,821.000000	2,256,800.00	296,702.00	0.16
		Base		18.553800	14,843.04	17.928755	14,343.00	-500.04	0.02
635652001	FUJIFILM HOLDINGS CORP COMMON STOCK								
	3,900.000	Local		2,544.421282	9,923,243.00	3,309.000000	12,905,100.00	2,981,857.00	0.92
		Base		18.742538	73,095.90	21.030220	82,017.86	8,921.96	0.10
635693005	FANUC CORP COMMON STOCK								
	400.000	Local		4,052.415000	1,620,966.00	4,175.000000	1,670,000.00	49,034.00	0.12
		Base		26.201250	10,480.50	26.534049	10,613.62	133.12	0.01
635694003	FUJITSU LIMITED COMMON STOCK								
	6,000.000	Local		1,400.655500	8,403,933.00	2,799.500000	16,797,000.00	8,393,067.00	1.19
		Base		10.942097	65,652.58	17.792113	106,752.68	41,100.10	0.14
639092907	NOMURA RESEARCH INSTITUTE LT COMMON STOCK								
	2,200.000	Local		3,745.187273	8,239,412.00	4,659.000000	10,249,800.00	2,010,388.00	0.73
		Base		28.360814	62,393.79	29.610092	65,142.20	2,748.41	0.08
641628904	DENTSU GROUP INC COMMON STOCK								
	1,600.000	Local		3,766.882500	6,027,012.00	3,812.000000	6,099,200.00	72,188.00	0.43
		Base		34.155888	54,649.42	24.227017	38,763.23	-15,886.19	0.05
642910004	HITACHI LTD COMMON STOCK								
	6,000.000	Local		3,428.713167	20,572,279.00	3,937.000000	23,622,000.00	3,049,721.00	1.68
		Base		21.829205	130,975.23	25.021450	150,128.70	19,153.47	0.19
642940001	HITACHI CONSTRUCTION MACHINE COMMON STOCK								
	1,400.000	Local		4,173.083571	5,842,317.00	3,517.000000	4,923,800.00	-918,517.00	0.35
		Base		26.568307	37,195.63	22.352156	31,293.02	-5,902.61	0.04
643514003	HONDA MOTOR CO LTD COMMON STOCK								
	2,200.000	Local		1,116.834091	2,457,035.00	1,535.000000	3,377,000.00	919,965.00	0.24
		Base		9.289814	20,437.59	9.755633	21,462.39	1,024.80	0.03
644150005	HOYA CORP COMMON STOCK								
	1,800.000	Local		10,947.518889	19,705,534.00	19,815.000000	35,667,000.00	15,961,466.00	2.53

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		Base	83.731089	150,715.96	125.933458	226,680.22	75,964.26	0.29
646710004	ISUZU MOTORS LTD COMMON STOCK							
		1,200.000 Local	1,596.080000	1,915,296.00	2,158.500000	2,590,200.00	674,904.00	0.18
		Base	12.086475	14,503.77	13.718262	16,461.91	1,958.14	0.02
646780007	ITOCHU CORP COMMON STOCK							
		800.000 Local	7,500.747500	6,000,598.00	7,832.000000	6,265,600.00	265,002.00	0.44
		Base	47.754175	38,203.34	49.775970	39,820.78	1,617.44	0.05
647453901	JAPAN TOBACCO INC COMMON STOCK							
		8,500.000 Local	2,558.473176	21,747,022.00	4,080.000000	34,680,000.00	12,932,978.00	2.46
		Base	21.313901	181,168.16	25.930281	220,407.39	39,239.23	0.28
648004000	AEON CO LTD COMMON STOCK							
		4,000.000 Local	2,644.712750	10,578,851.00	3,695.000000	14,780,000.00	4,201,149.00	1.05
		Base	24.888693	99,554.77	23.483428	93,933.71	-5,621.06	0.12
648380004	KAO CORP COMMON STOCK							
		3,200.000 Local	6,348.885000	20,316,432.00	6,388.000000	20,441,600.00	125,168.00	1.45
		Base	53.484741	171,151.17	40.598684	129,915.79	-41,235.38	0.16
648468007	KAWASAKI KISEN KAISHA LTD COMMON STOCK							
		600.000 Local	2,093.228333	1,255,937.00	2,254.500000	1,352,700.00	96,763.00	0.10
		Base	13.533950	8,120.37	14.328387	8,597.03	476.66	0.01
649080009	KIKKOMAN CORP COMMON STOCK							
		5,000.000 Local	1,553.158200	7,765,791.00	1,762.500000	8,812,500.00	1,046,709.00	0.63
		Base	12.776194	63,880.97	11.201500	56,007.50	-7,873.47	0.07
649099009	KEYENCE CORP COMMON STOCK							
		500.000 Local	45,939.952000	22,969,976.00	64,630.000000	32,315,000.00	9,345,024.00	2.29
		Base	371.384880	185,692.44	410.753440	205,376.72	19,684.28	0.26
649374006	KIRIN HOLDINGS CO LTD COMMON STOCK							
		5,800.000 Local	2,247.952241	13,038,123.00	2,049.000000	11,884,200.00	-1,153,923.00	0.84
		Base	19.145071	111,041.41	13.022339	75,529.57	-35,511.84	0.10
649658002	KOMATSU LTD COMMON STOCK							
		1,300.000 Local	4,557.276154	5,924,459.00	4,350.000000	5,655,000.00	-269,459.00	0.40

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		Base	29.014300	37,718.59	27.646255	35,940.13	-1,778.46	0.05
649668001	KONAMI GROUP CORP COMMON STOCK							
		500.000 Local	7,693.844000	3,846,922.00	14,800.000000	7,400,000.00	3,553,078.00	0.52
		Base	51.852300	25,926.15	94.060822	47,030.41	21,104.26	0.06
649926003	KYOCERA CORP COMMON STOCK							
		4,900.000 Local	1,650.574898	8,087,817.00	1,575.500000	7,719,950.00	-367,867.00	0.55
		Base	14.594586	71,513.47	10.013029	49,063.84	-22,449.63	0.06
649955002	KYOWA KIRIN CO LTD COMMON STOCK							
		1,700.000 Local	2,700.134706	4,590,229.00	2,375.500000	4,038,350.00	-551,879.00	0.29
		Base	19.619506	33,353.16	15.097397	25,665.58	-7,687.58	0.03
650626906	LASERTEC CORP COMMON STOCK							
		200.000 Local	18,785.940000	3,757,188.00	15,185.000000	3,037,000.00	-720,188.00	0.22
		Base	155.493450	31,098.69	96.507674	19,301.53	-11,797.16	0.02
654379908	JFE HOLDINGS INC COMMON STOCK							
		5,200.000 Local	2,088.538846	10,860,402.00	1,779.500000	9,253,400.00	-1,607,002.00	0.66
		Base	13.621696	70,832.82	11.309543	58,809.62	-12,023.20	0.07
656302908	SUMITOMO MITSUI FINANCIAL GR COMMON STOCK							
		1,500.000 Local	2,564.280667	3,846,421.00	3,764.000000	5,646,000.00	1,799,579.00	0.40
		Base	17.281847	25,922.77	23.921955	35,882.93	9,960.16	0.05
656946001	MARUBENI CORP COMMON STOCK							
		2,000.000 Local	2,995.496000	5,990,992.00	2,392.500000	4,785,000.00	-1,205,992.00	0.34
		Base	19.071090	38,142.18	15.205440	30,410.88	-7,731.30	0.04
657270005	PANASONIC HOLDINGS CORP COMMON STOCK							
		1,600.000 Local	1,377.188125	2,203,501.00	1,643.000000	2,628,800.00	425,299.00	0.19
		Base	12.177275	19,483.64	10.442022	16,707.24	-2,776.40	0.02
659672000	MITSUBISHI ESTATE CO LTD COMMON STOCK							
		3,000.000 Local	2,120.742000	6,362,226.00	2,200.500000	6,601,500.00	239,274.00	0.47
		Base	13.711843	41,135.53	13.985192	41,955.58	820.05	0.05
659678007	MITSUBISHI CORP COMMON STOCK							
		2,600.000 Local	3,191.594231	8,298,145.00	2,604.000000	6,770,400.00	-1,527,745.00	0.48

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Books Open

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: December 31, 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	20.319565	52,830.87	16.549620	43,029.01	-9,801.86	0.05
659704001	MITSUBISHI ELECTRIC CORP COMMON STOCK								
	2,200.000	Local		2,616.806364	5,756,974.00	2,687.000000	5,911,400.00	154,426.00	0.42
		Base		16.660127	36,652.28	17.077124	37,569.67	917.39	0.05
659706006	MITSUBISHI HEAVY INDUSTRIES COMMON STOCK								
	6,200.000	Local		1,460.729677	9,056,524.00	2,223.000000	13,782,600.00	4,726,076.00	0.98
		Base		9.299865	57,659.16	14.128190	87,594.78	29,935.62	0.11
659730006	MITSUI + CO LTD COMMON STOCK								
	2,000.000	Local		3,658.732000	7,317,464.00	3,311.000000	6,622,000.00	-695,464.00	0.47
		Base		23.356445	46,712.89	21.042931	42,085.86	-4,627.03	0.05
659736003	MITSUI CHEMICALS INC COMMON STOCK								
	1,300.000	Local		4,444.219231	5,777,485.00	3,470.000000	4,511,000.00	-1,266,485.00	0.32
		Base		28.294515	36,782.87	22.053449	28,669.48	-8,113.39	0.04
659758007	MITSUI OSK LINES LTD COMMON STOCK								
	300.000	Local		5,232.820000	1,569,846.00	5,508.000000	1,652,400.00	82,554.00	0.12
		Base		33.833267	10,149.98	35.005879	10,501.76	351.78	0.01
659760003	MITSUI FUDOSAN CO LTD COMMON STOCK								
	7,900.000	Local		1,197.083291	9,456,958.00	1,270.000000	10,033,000.00	576,042.00	0.71
		Base		7.844168	61,968.93	8.071435	63,764.34	1,795.41	0.08
661040006	MURATA MANUFACTURING CO LTD COMMON STOCK								
	4,800.000	Local		2,400.475625	11,522,283.00	2,559.500000	12,285,600.00	763,317.00	0.87
		Base		19.388348	93,064.07	16.266802	78,080.65	-14,983.42	0.10
663567907	RENESAS ELECTRONICS CORP COMMON STOCK								
	2,100.000	Local		1,340.067143	2,814,141.00	2,046.500000	4,297,650.00	1,483,509.00	0.30
		Base		10.147795	21,310.37	13.006451	27,313.55	6,003.18	0.03
663955003	NINTENDO CO LTD COMMON STOCK								
	4,700.000	Local		5,542.573191	26,050,094.00	9,264.000000	43,540,800.00	17,490,706.00	3.09
		Base		49.222379	231,345.18	58.876990	276,721.85	45,376.67	0.35
664038007	DENSO CORP COMMON STOCK								
	6,300.000	Local		2,461.229524	15,505,746.00	2,214.500000	13,951,350.00	-1,554,396.00	0.99

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Books Open

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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
		Base	15.669635	98,718.70	14.074168	88,667.26	-10,051.44	0.11
664040003	NEC CORP COMMON STOCK							
		1,200.000 Local	5,160.257500	6,192,309.00	13,720.000000	16,464,000.00	10,271,691.00	1.17
		Base	39.076575	46,891.89	87.196924	104,636.31	57,744.42	0.13
664050002	NIPPON PAINT HOLDINGS CO LTD COMMON STOCK							
		10,000.000 Local	1,064.736300	10,647,363.00	1,023.500000	10,235,000.00	-412,363.00	0.73
		Base	6.825174	68,251.74	6.504814	65,048.14	-3,203.60	0.08
664054004	NIPPON SANSO HOLDINGS CORP COMMON STOCK							
		1,300.000 Local	4,730.363077	6,149,472.00	4,424.000000	5,751,200.00	-398,272.00	0.41
		Base	30.116277	39,151.16	28.116559	36,551.53	-2,599.63	0.05
664068004	NIDEC CORP COMMON STOCK							
		900.000 Local	2,820.985556	2,538,887.00	2,855.000000	2,569,500.00	30,613.00	0.18
		Base	18.239322	16,415.39	18.144841	16,330.36	-85.03	0.02
664137007	NIPPON TELEGRAPH + TELEPHONE COMMON STOCK							
		115,600.000 Local	111.234144	12,858,667.00	158.000000	18,264,800.00	5,406,133.00	1.30
		Base	1.007432	116,459.13	1.004163	116,081.22	-377.91	0.15
664176005	NISSIN FOODS HOLDINGS CO LTD COMMON STOCK							
		2,000.000 Local	3,890.215500	7,780,431.00	3,823.000000	7,646,000.00	-134,431.00	0.54
		Base	26.850150	53,700.30	24.296927	48,593.85	-5,106.45	0.06
664180007	NITTO DENKO CORP COMMON STOCK							
		5,000.000 Local	2,541.270000	12,706,350.00	2,680.000000	13,400,000.00	693,650.00	0.95
		Base	16.179220	80,896.10	17.032635	85,163.18	4,267.08	0.11
664256005	NIPPON STEEL CORP COMMON STOCK							
		7,500.000 Local	3,072.922267	23,046,917.00	3,182.000000	23,865,000.00	818,083.00	1.69
		Base	21.249688	159,372.66	20.223077	151,673.08	-7,699.58	0.19
664396009	NIPPON YUSEN KK COMMON STOCK							
		300.000 Local	5,031.753333	1,509,526.00	5,273.000000	1,581,900.00	72,374.00	0.11
		Base	32.533233	9,759.97	33.512345	10,053.70	293.73	0.01
664480902	NITORI HOLDINGS CO LTD COMMON STOCK							
		100.000 Local	19,746.900000	1,974,690.00	18,635.000000	1,863,500.00	-111,190.00	0.13

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		Base	127.675300	12,767.53	118.434014	11,843.40	-924.13	0.02
664889904	ORIENTAL LAND CO LTD COMMON STOCK							
		700.000 Local	3,086.558571	2,160,591.00	3,422.000000	2,395,400.00	234,809.00	0.17
		Base	25.473286	17,831.30	21.748387	15,223.87	-2,607.43	0.02
665880001	OLYMPUS CORP COMMON STOCK							
		6,200.000 Local	2,126.664516	13,185,320.00	2,370.500000	14,697,100.00	1,511,780.00	1.04
		Base	16.255668	100,785.14	15.065620	93,406.84	-7,378.30	0.12
666010004	ONO PHARMACEUTICAL CO LTD COMMON STOCK							
		5,000.000 Local	1,852.669000	9,263,345.00	1,634.500000	8,172,500.00	-1,090,845.00	0.58
		Base	13.991464	69,957.32	10.388001	51,940.00	-18,017.32	0.07
673822003	RICOH CO LTD COMMON STOCK							
		3,500.000 Local	1,110.055143	3,885,193.00	1,811.500000	6,340,250.00	2,455,057.00	0.45
		Base	8.406009	29,421.03	11.512917	40,295.21	10,874.18	0.05
676396005	SMC CORP COMMON STOCK							
		100.000 Local	79,189.560000	7,918,956.00	62,180.000000	6,218,000.00	-1,700,956.00	0.44
		Base	504.167300	50,416.73	395.182561	39,518.26	-10,898.47	0.05
677062903	SOFTBANK GROUP CORP COMMON STOCK							
		3,900.000 Local	6,574.668462	25,641,207.00	9,185.000000	35,821,500.00	10,180,293.00	2.54
		Base	59.977690	233,912.99	58.374909	227,662.14	-6,250.85	0.29
679382002	SEKISUI CHEMICAL CO LTD COMMON STOCK							
		1,400.000 Local	1,837.092143	2,571,929.00	2,715.000000	3,801,000.00	1,229,071.00	0.27
		Base	13.911564	19,476.19	17.255076	24,157.11	4,680.92	0.03
680436003	SHIMADZU CORP COMMON STOCK							
		1,500.000 Local	4,455.222667	6,682,834.00	4,461.000000	6,691,500.00	8,666.00	0.47
		Base	33.737633	50,606.45	28.351711	42,527.57	-8,078.88	0.05
680458007	SHIN ETSU CHEMICAL CO LTD COMMON STOCK							
		15,200.000 Local	5,465.584211	83,076,880.00	5,296.000000	80,499,200.00	-2,577,680.00	5.71
		Base	36.031695	547,681.77	33.658521	511,609.52	-36,072.25	0.65
680468006	SHIONOGI + CO LTD COMMON STOCK							
		3,600.000 Local	2,183.034722	7,858,925.00	2,219.000000	7,988,400.00	129,475.00	0.57

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			Base	16.829033	60,584.52	14.102768	50,769.96	-9,814.56	0.06
680482007	SHIMANO INC COMMON STOCK								
	100.000	Local		20,907.310000	2,090,731.00	21,390.000000	2,139,000.00	48,269.00	0.15
		Base		135.178000	13,517.80	135.943309	13,594.33	76.53	0.02
680526001	SHISEIDO CO LTD COMMON STOCK								
	2,700.000	Local		5,347.054444	14,437,047.00	2,786.500000	7,523,550.00	-6,913,497.00	0.53
		Base		43.648856	117,851.91	17.709492	47,815.63	-70,036.28	0.06
682150008	SONY GROUP CORP COMMON STOCK								
	9,500.000	Local		2,384.299263	22,650,843.00	3,369.000000	32,005,500.00	9,354,657.00	2.27
		Base		16.149477	153,420.03	21.411548	203,409.70	49,989.67	0.26
685884009	SUMITOMO METAL MINING CO LTD COMMON STOCK								
	4,200.000	Local		3,878.277381	16,288,765.00	3,613.000000	15,174,600.00	-1,114,165.00	1.08
		Base		24.938626	104,742.23	22.962280	96,441.58	-8,300.65	0.12
685890006	SUMITOMO REALTY + DEVELOPMEN COMMON STOCK								
	400.000	Local		4,694.640000	1,877,856.00	4,940.000000	1,976,000.00	98,144.00	0.14
		Base		30.353600	12,141.44	31.395977	12,558.39	416.95	0.02
686550005	SUZUKI MOTOR CORP COMMON STOCK								
	1,600.000	Local		1,028.301250	1,645,282.00	1,790.000000	2,864,000.00	1,218,718.00	0.20
		Base		7.786919	12,459.07	11.376275	18,202.04	5,742.97	0.02
686930009	TDK CORP COMMON STOCK								
	9,000.000	Local		890.044444	8,010,400.00	2,072.500000	18,652,500.00	10,642,100.00	1.32
		Base		6.739952	60,659.57	13.171693	118,545.23	57,885.66	0.15
687010009	TAISEI CORP COMMON STOCK								
	200.000	Local		6,592.300000	1,318,460.00	6,639.000000	1,327,800.00	9,340.00	0.09
		Base		42.623100	8,524.62	42.193905	8,438.78	-85.84	0.01
687044008	TAKEDA PHARMACEUTICAL CO LTD COMMON STOCK								
	7,798.000	Local		4,089.714029	31,891,590.00	4,181.000000	32,603,438.00	711,848.00	2.31
		Base		33.080171	257,959.17	26.572182	207,209.88	-50,749.29	0.26
687049007	ADVANTEST CORP COMMON STOCK								
	1,700.000	Local		1,895.094706	3,221,661.00	9,198.000000	15,636,600.00	12,414,939.00	1.11

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			Base	14.350800	24,396.36	58.457530	99,377.80	74,981.44	0.13
688380906	SYSMEX CORP COMMON STOCK								
	2,100.000	Local		2,695.764286	5,661,105.00	2,916.500000	6,124,650.00	463,545.00	0.43
		Base		22.066343	46,339.32	18.535702	38,924.97	-7,414.35	0.05
688507003	TERUMO CORP COMMON STOCK								
	6,400.000	Local		1,629.566719	10,429,227.00	3,062.000000	19,596,800.00	9,167,573.00	1.39
		Base		12.705794	81,317.08	19.460421	124,546.70	43,229.62	0.16
689567006	TOKYO ELECTRON LTD COMMON STOCK								
	1,000.000	Local		14,064.029000	14,064,029.00	24,185.000000	24,185,000.00	10,120,971.00	1.72
		Base		108.507000	108,507.00	153.706823	153,706.82	45,199.82	0.19
689714004	TORAY INDUSTRIES INC COMMON STOCK								
	8,800.000	Local		996.448409	8,768,746.00	1,001.500000	8,813,200.00	44,454.00	0.63
		Base		6.442624	56,695.09	6.364994	56,011.95	-683.14	0.07
689746006	TOTO LTD COMMON STOCK								
	400.000	Local		3,889.357500	1,555,743.00	3,805.000000	1,522,000.00	-33,743.00	0.11
		Base		25.146975	10,058.79	24.182529	9,673.01	-385.78	0.01
690054002	TOYOTA INDUSTRIES CORP COMMON STOCK								
	400.000	Local		13,406.700000	5,362,680.00	12,865.000000	5,146,000.00	-216,680.00	0.37
		Base		85.354925	34,141.97	81.763005	32,705.20	-1,436.77	0.04
690058003	TOYOTA TSUSHO CORP COMMON STOCK								
	2,100.000	Local		3,057.527143	6,420,807.00	2,828.000000	5,938,800.00	-482,007.00	0.42
		Base		19.466014	40,878.63	17.973244	37,743.81	-3,134.82	0.05
690064001	TOYOTA MOTOR CORP COMMON STOCK								
	18,700.000	Local		2,868.594385	53,642,715.00	3,146.000000	58,830,200.00	5,187,485.00	4.17
		Base		19.079797	356,792.20	19.994280	373,893.04	17,100.84	0.47
691148001	UNICHARM CORP COMMON STOCK								
	7,800.000	Local		1,523.666667	11,884,600.00	1,302.500000	10,159,500.00	-1,725,100.00	0.72
		Base		11.972671	93,386.83	8.277988	64,568.31	-28,818.52	0.08
698511003	YAKULT HONSHA CO LTD COMMON STOCK								
	1,600.000	Local		3,578.576875	5,725,723.00	2,987.000000	4,779,200.00	-946,523.00	0.34

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		Base	29.694025	47,510.44	18.983762	30,374.02	-17,136.42	0.04
698538006	ASTELLAS PHARMA INC COMMON STOCK							
		10,500.000 Local	1,826.031714	19,173,333.00	1,534.500000	16,112,250.00	-3,061,083.00	1.14
		Base	13.921349	146,174.16	9.752455	102,400.78	-43,773.38	0.13
698604006	YASKAWA ELECTRIC CORP COMMON STOCK							
		400.000 Local	3,940.375000	1,576,150.00	4,067.000000	1,626,800.00	50,650.00	0.12
		Base	25.476825	10,190.73	25.847660	10,339.06	148.33	0.01
698642006	YOKOGAWA ELECTRIC CORP COMMON STOCK							
		2,200.000 Local	2,235.111818	4,917,246.00	3,398.000000	7,475,600.00	2,558,354.00	0.53
		Base	16.925614	37,236.35	21.595856	47,510.88	10,274.53	0.06
ACI0690K5	SUNTORY BEVERAGE + FOOD LTD COMMON STOCK							
		1,500.000 Local	4,740.236667	7,110,355.00	5,013.000000	7,519,500.00	409,145.00	0.53
		Base	35.895933	53,843.90	31.859926	47,789.89	-6,054.01	0.06
B02K2M903	M3 INC COMMON STOCK							
		2,900.000 Local	2,457.106897	7,125,610.00	1,397.000000	4,051,300.00	-3,074,310.00	0.29
		Base	17.529490	50,835.52	8.878579	25,747.88	-25,087.64	0.03
B0FS5D909	SEVEN + I HOLDINGS CO LTD COMMON STOCK							
		15,000.000 Local	1,593.932800	23,908,992.00	2,487.000000	37,305,000.00	13,396,008.00	2.65
		Base	12.819950	192,299.25	15.806031	237,090.47	44,791.22	0.30
B0J7D9901	DAIICHI SANKYO CO LTD COMMON STOCK							
		9,900.000 Local	2,790.725859	27,628,186.00	4,352.000000	43,084,800.00	15,456,614.00	3.06
		Base	20.816832	206,086.64	27.658966	273,823.76	67,737.12	0.35
B0JDQD905	BANDAI NAMCO HOLDINGS INC COMMON STOCK							
		2,200.000 Local	3,093.154545	6,804,940.00	3,779.000000	8,313,800.00	1,508,860.00	0.59
		Base	23.423227	51,531.10	24.017287	52,838.03	1,306.93	0.07
B0JQTJ900	MITSUBISHI CHEMICAL GROUP CO COMMON STOCK							
		13,900.000 Local	795.418489	11,056,317.00	799.700000	11,115,830.00	59,513.00	0.79
		Base	5.101412	70,909.62	5.082462	70,646.22	-263.40	0.09
B14RJB900	KOBE BUSSAN CO LTD COMMON STOCK							
		1,200.000 Local	4,030.200833	4,836,241.00	3,440.000000	4,128,000.00	-708,241.00	0.29

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		Base	29.283933	35,140.72	21.862786	26,235.34	-8,905.38	0.03
B249GC909	MATSUKIYOCOCOKARA + CO COMMON STOCK							
		2,500.000 Local	2,556.794400	6,391,986.00	2,305.000000	5,762,500.00	-629,486.00	0.41
		Base	18.577976	46,444.94	14.649337	36,623.34	-9,821.60	0.05
B292RC907	ZOZO INC COMMON STOCK							
		1,300.000 Local	3,255.162308	4,231,711.00	4,897.000000	6,366,100.00	2,134,389.00	0.45
		Base	23.814192	30,958.45	31.122692	40,459.50	9,501.05	0.05
B5LTM9909	OTSUKA HOLDINGS CO LTD COMMON STOCK							
		2,000.000 Local	4,926.717500	9,853,435.00	8,600.000000	17,200,000.00	7,346,565.00	1.22
		Base	38.158730	76,317.46	54.656964	109,313.93	32,996.47	0.14
B60DQV902	MEIJI HOLDINGS CO LTD COMMON STOCK							
		1,700.000 Local	3,640.348824	6,188,593.00	3,201.000000	5,441,700.00	-746,893.00	0.39
		Base	32.024341	54,441.38	20.343830	34,584.51	-19,856.87	0.04
B63QM7907	NEXON CO LTD COMMON STOCK							
		2,800.000 Local	2,674.020714	7,487,258.00	2,376.500000	6,654,200.00	-833,058.00	0.47
		Base	24.974925	69,929.79	15.103753	42,290.51	-27,639.28	0.05
BF5M0K909	SOFTBANK CORP COMMON STOCK							
		119,000.000 Local	142.755227	16,987,872.00	198.900000	23,669,100.00	6,681,228.00	1.68
		Base	1.300335	154,739.88	1.264101	150,428.04	-4,311.84	0.19
BFFY88901	SG HOLDINGS CO LTD COMMON STOCK							
		900.000 Local	1,478.514444	1,330,663.00	1,506.000000	1,355,400.00	24,737.00	0.10
		Base	9.559467	8,603.52	9.571324	8,614.19	10.67	0.01
BQRRZ0906	RECRUIT HOLDINGS CO LTD COMMON STOCK							
		1,600.000 Local	5,749.220000	9,198,752.00	11,145.000000	17,832,000.00	8,633,248.00	1.26
		Base	39.581619	63,330.59	70.831612	113,330.58	49,999.99	0.14
JAPANESE YEN Total								
		652,398.000 Local		1,142,530,655.00		1,409,816,278.00	267,285,623.00	100.00
		Base		8,544,048.11		8,960,032.22	415,984.11	11.36

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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
MALAYSIAN RINGGIT							Exchange Rate:	4.471500
608624904	CELCOMDIGI BHD COMMON STOCK							
		53,100.000	Local 3.761746	199,748.69	3.620000	192,222.00	-7,526.69	11.90
			Base 0.799096	42,432.01	0.809572	42,988.26	556.25	0.05
635988009	GAMUDA BHD COMMON STOCK							
		167,000.000	Local 3.274412	546,826.77	4.740000	791,580.00	244,753.23	49.00
			Base 0.695573	116,160.76	1.060047	177,027.84	60,867.08	0.22
670397900	PETRONAS GAS BHD COMMON STOCK							
		7,900.000	Local 17.946501	141,777.36	17.680000	139,672.00	-2,105.36	8.65
			Base 4.192256	33,118.82	3.953930	31,236.05	-1,882.77	0.04
690461009	TENAGA NASIONAL BHD COMMON STOCK							
		18,900.000	Local 9.207023	174,012.73	14.940000	282,366.00	108,353.27	17.48
			Base 1.982137	37,462.38	3.341161	63,147.94	25,685.56	0.08
B83X6P906	IHH HEALTHCARE BHD COMMON STOCK							
		28,700.000	Local 6.258693	179,624.50	7.300000	209,510.00	29,885.50	12.97
			Base 1.329515	38,157.09	1.632562	46,854.52	8,697.43	0.06
MALAYSIAN RINGGIT Total		275,600.000	Local	1,241,990.05		1,615,350.00	373,359.95	100.00
			Base	267,331.06		361,254.61	93,923.55	0.46
MEXICAN PESO							Exchange Rate:	20.851000
224205906	FOMENTO ECONOMICO MEXICA UBD UNIT							
		7,800.000	Local 185.130869	1,444,020.78	177.910000	1,387,698.00	-56,322.78	18.85
			Base 10.467146	81,643.74	8.532444	66,553.07	-15,090.67	0.08
239247901	GRUPO BIMBO SAB SERIES A COMMON STOCK							
		5,300.000	Local 82.513877	437,323.55	55.350000	293,355.00	-143,968.55	3.98
			Base 4.803183	25,456.87	2.654549	14,069.11	-11,387.76	0.02
240645903	CEMEX SAB CPO UNIT							
		62,600.000	Local 12.447264	779,198.72	11.710000	733,046.00	-46,152.72	9.96
			Base 0.663235	41,518.51	0.561604	35,156.40	-6,362.11	0.04

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Holdings

FRANKLIN GLOBAL DBI CIF
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242104909	GRUPO FINANCIERO BANORTE O COMMON STOCK MXN3.5							
		4,000.000	Local 140.172040	560,688.16	134.360000	537,440.00	-23,248.16	7.30
			Base 8.184990	32,739.96	6.443816	25,775.26	-6,964.70	0.03
249191008	KIMBERLY CLARK DE MEXICO A COMMON STOCK							
		19,200.000	Local 35.697295	685,388.07	29.360000	563,712.00	-121,676.07	7.66
			Base 1.708965	32,812.13	1.408086	27,035.25	-5,776.88	0.03
264367905	GRUPO MEXICO SAB DE CV SER B COMMON STOCK							
		12,100.000	Local 96.060502	1,162,332.07	99.280000	1,201,288.00	38,955.93	16.32
			Base 5.118450	61,933.24	4.761402	57,612.97	-4,320.27	0.07
ACI1B9209	COCA COLA FEMSA SAB DE CV UNIT							
		3,665.000	Local 136.732592	501,124.95	162.130000	594,206.45	93,081.50	8.07
			Base 7.959285	29,170.78	7.775646	28,497.74	-673.04	0.04
ACI2DNX59	AMERICA MOVIL SAB DE C SER B COMMON STOCK							
		65,300.000	Local 15.857543	1,035,497.55	14.950000	976,235.00	-59,262.55	13.26
			Base 0.773916	50,536.73	0.716992	46,819.58	-3,717.15	0.06
BW1YVH903	WALMART DE MEXICO SAB DE CV COMMON STOCK							
		19,600.000	Local 67.721780	1,327,346.88	54.880000	1,075,648.00	-251,698.88	14.61
			Base 3.954441	77,507.04	2.632008	51,587.36	-25,919.68	0.07
MEXICAN PESO Total		199,565.000	Local	7,932,920.73		7,362,628.45	-570,292.28	100.00
			Base	433,319.00		353,106.74	-80,212.26	0.45
NEW ISRAELI SHEQEL							Exchange Rate:	3.635500
664713906	NICE LTD COMMON STOCK ILS1.0							
		315.000	Local 507.524254	159,870.14	621.200000	195,678.00	35,807.86	100.00
			Base 140.645778	44,303.42	170.870582	53,824.23	9,520.81	0.07
NEW ISRAELI SHEQEL Total		315.000	Local	159,870.14		195,678.00	35,807.86	100.00
			Base	44,303.42		53,824.23	9,520.81	0.07

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Holdings

FRANKLIN GLOBAL DBI CIF
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NEW TAIWAN DOLLAR								Exchange Rate: 32.784500
614101905	QUANTA COMPUTER INC COMMON STOCK TWD10.0							
		2,000.000	Local 216.630000	433,260.00	287.000000	574,000.00	140,740.00	1.20
			Base 6.738105	13,476.21	8.754137	17,508.27	4,032.06	0.02
619022007	CHENG SHIN RUBBER IND CO LTD COMMON STOCK TWD10.0							
		26,000.000	Local 49.362308	1,283,420.00	49.050000	1,275,300.00	-8,120.00	2.67
			Base 1.527488	39,714.69	1.496134	38,899.48	-815.21	0.05
619095904	CHINA STEEL CORP COMMON STOCK TWD10.0							
		135,000.000	Local 23.493689	3,171,648.00	19.650000	2,652,750.00	-518,898.00	5.56
			Base 0.726999	98,144.82	0.599369	80,914.76	-17,230.06	0.10
626073902	DELTA ELECTRONICS INC COMMON STOCK TWD10.0							
		5,000.000	Local 294.235166	1,471,175.83	430.500000	2,152,500.00	681,324.17	4.51
			Base 10.531908	52,659.54	13.131205	65,656.03	12,996.49	0.08
628784902	CHUNGHWA TELECOM CO LTD COMMON STOCK TWD10.0							
		19,000.000	Local 116.395579	2,211,516.00	123.500000	2,346,500.00	134,984.00	4.92
			Base 3.707156	70,435.97	3.767024	71,573.46	1,137.49	0.09
629049909	TAIWAN MOBILE CO LTD COMMON STOCK TWD10.0							
		11,000.000	Local 112.590000	1,238,490.00	113.500000	1,248,500.00	10,010.00	2.62
			Base 3.722353	40,945.88	3.462002	38,082.02	-2,863.86	0.05
632450904	EVERGREEN MARINE CORP LTD COMMON STOCK TWD10.0							
		9,000.000	Local 197.618444	1,778,566.00	225.000000	2,025,000.00	246,434.00	4.24
			Base 6.115189	55,036.70	6.862999	61,766.99	6,730.29	0.08
633605902	FENG TAY ENTERPRISE CO LTD COMMON STOCK TWD10.0							
		11,000.000	Local 161.596909	1,777,566.00	133.000000	1,463,000.00	-314,566.00	3.07
			Base 5.000524	55,005.76	4.056795	44,624.75	-10,381.01	0.06
634578900	ECLAT TEXTILE COMPANY LTD COMMON STOCK TWD10.0							
		2,000.000	Local 461.138500	922,277.00	509.000000	1,018,000.00	95,723.00	2.13
			Base 15.018350	30,036.70	15.525629	31,051.26	1,014.56	0.04
637248907	MEDIATEK INC COMMON STOCK TWD10.0							
		2,000.000	Local 683.880000	1,367,760.00	1,415.000000	2,830,000.00	1,462,240.00	5.93

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		Base	23.766665	47,533.33	43.160640	86,321.28	38,787.95	0.11
641716907	HOTAI MOTOR COMPANY LTD COMMON STOCK TWD10.0							
		2,060.000 Local	583.508495	1,202,027.50	619.000000	1,275,140.00	73,112.50	2.67
		Base	19.003694	39,147.61	18.880874	38,894.60	-253.01	0.05
642185904	FAR EASTONE TELECOMM CO LTD COMMON STOCK TWD10.0							
		14,000.000 Local	86.216000	1,207,024.00	89.400000	1,251,600.00	44,576.00	2.62
		Base	2.667904	37,350.66	2.726898	38,176.58	825.92	0.05
643856909	HON HAI PRECISION INDUSTRY COMMON STOCK TWD10.0							
		15,000.000 Local	130.104000	1,951,560.00	184.000000	2,760,000.00	808,440.00	5.78
		Base	4.301385	64,520.78	5.612408	84,186.12	19,665.34	0.11
669615908	POU CHEN COMMON STOCK TWD10.0							
		33,000.000 Local	37.061636	1,223,034.00	36.900000	1,217,700.00	-5,334.00	2.55
		Base	1.146851	37,846.08	1.125532	37,142.55	-703.53	0.05
670039007	UNI PRESIDENT ENTERPRISES CO COMMON STOCK TWD10.0							
		29,000.000 Local	76.222871	2,210,463.26	80.900000	2,346,100.00	135,636.74	4.92
		Base	2.473162	71,721.71	2.467630	71,561.26	-160.45	0.09
688910900	TAIWAN SEMICONDUCTOR MANUFAC COMMON STOCK TWD10.0							
		16,000.000 Local	450.415348	7,206,645.57	1,075.000000	17,200,000.00	9,993,354.43	36.04
		Base	15.783133	252,530.12	32.789885	524,638.17	272,108.05	0.67
ACI00D6U4	AIRTAC INTERNATIONAL GROUP COMMON STOCK TWD10.0							
		2,000.000 Local	1,020.612000	2,041,224.00	844.000000	1,688,000.00	-353,224.00	3.54
		Base	31.582250	63,164.50	25.743873	51,487.75	-11,676.75	0.07
ACI126S98	ASE TECHNOLOGY HOLDING CO LT COMMON STOCK TWD10.0							
		8,000.000 Local	113.090385	904,723.08	162.000000	1,296,000.00	391,276.92	2.72
		Base	4.047978	32,383.82	4.941359	39,530.88	7,147.06	0.05
BSZLN1907	NIEN MADE ENTERPRISE CO LTD COMMON STOCK TWD10.0							
		3,000.000 Local	382.729333	1,148,188.00	366.500000	1,099,500.00	-48,688.00	2.30
		Base	11.843340	35,530.02	11.179063	33,537.19	-1,992.83	0.04

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NEW TAIWAN DOLLAR Total									
		344,060.000	Local	34,750,568.24		47,719,590.00	12,969,021.76	100.00	
			Base	1,137,184.90		1,455,553.40	318,368.50	1.85	
							Exchange Rate:	11.383400	
NORWEGIAN KRONE									
713360907	EQUINOR ASA COMMON STOCK NOK2.5								
		1,153.000	Local	231.748343	267,205.84	265.400000	306,006.20	38,800.36	47.89
			Base	24.830147	28,629.16	23.314651	26,881.79	-1,747.37	0.03
B1L95G905	AKER BP ASA COMMON STOCK NOK1.0								
		1,502.000	Local	342.836911	514,941.04	221.700000	332,993.40	-181,947.64	52.11
			Base	34.476178	51,783.22	19.475728	29,252.54	-22,530.68	0.04
NORWEGIAN KRONE Total									
		2,655.000	Local		782,146.88		638,999.60	-143,147.28	100.00
			Base		80,412.38		56,134.33	-24,278.05	0.07
							Exchange Rate:	4.130200	
POLISH ZLOTY									
547311902	BANK PEKAO SA COMMON STOCK PLN1.0								
		260.000	Local	110.133038	28,634.59	137.900000	35,854.00	7,219.41	8.52
			Base	27.297154	7,097.26	33.388214	8,680.94	1,583.68	0.01
B03NGS908	PKO BANK POLSKI SA COMMON STOCK PLN1.0								
		1,917.000	Local	35.518503	68,088.97	59.760000	114,559.92	46,470.95	27.21
			Base	8.803474	16,876.26	14.469033	27,737.14	10,860.88	0.04
B63DG2904	POWSZECHNY ZAKLAD UBEZPIECZE COMMON STOCK PLN.1								
		3,393.000	Local	40.617182	137,814.10	45.840000	155,535.12	17,721.02	36.95
			Base	10.067212	34,158.05	11.098736	37,658.01	3,499.96	0.05
BD0YVN903	DINO POLSKA SA COMMON STOCK PLN.1								
		295.000	Local	473.942136	139,812.93	389.800000	114,991.00	-24,821.93	27.32
			Base	117.469424	34,653.48	94.377996	27,841.51	-6,811.97	0.04
POLISH ZLOTY Total									
		5,865.000	Local		374,350.59		420,940.04	46,589.45	100.00

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		Base		92,785.05		101,917.60	9,132.55	0.13
POUND STERLING							Exchange Rate:	0.798786
004561908	ANTOFAGASTA PLC COMMON STOCK GBP.05							
		1,384.000 Local	20.724126	28,682.19	15.900000	22,005.60	-6,676.59	1.14
		Base	26.455397	36,614.27	19.905206	27,548.81	-9,065.46	0.03
023740905	DIAGEO PLC COMMON STOCK GBP.2893518							
		2,505.000 Local	31.715421	79,447.13	25.375000	63,564.38	-15,882.75	3.31
		Base	41.639701	104,307.45	31.766956	79,576.23	-24,731.22	0.10
026349902	BAE SYSTEMS PLC COMMON STOCK GBP.025							
		3,204.000 Local	5.273052	16,894.86	11.485000	36,797.94	19,903.08	1.91
		Base	6.537269	20,945.41	14.378069	46,067.33	25,121.92	0.06
028758902	BRITISH AMERICAN TOBACCO PLC COMMON STOCK GBP.25							
		1,853.000 Local	30.126001	55,823.48	28.800000	53,366.40	-2,457.08	2.78
		Base	38.838187	71,967.16	36.054713	66,809.38	-5,157.78	0.08
040520009	HALMA PLC COMMON STOCK GBP.1							
		3,235.000 Local	20.139406	65,150.98	26.890000	86,989.15	21,838.17	4.53
		Base	25.546828	82,643.99	33.663584	108,901.70	26,257.71	0.14
045449907	IMPERIAL BRANDS PLC COMMON STOCK GBP.1							
		412.000 Local	36.322524	14,964.88	25.530000	10,518.36	-4,446.52	0.55
		Base	46.885146	19,316.68	31.961001	13,167.93	-6,148.75	0.02
054052907	HSBC HOLDINGS PLC COMMON STOCK USD.5							
		14,659.000 Local	6.389525	93,664.05	7.853000	115,117.13	21,453.08	5.99
		Base	8.160814	119,629.37	9.831169	144,115.11	24,485.74	0.18
068253004	PERSIMMON PLC COMMON STOCK GBP.1							
		1,043.000 Local	23.957881	24,988.07	11.980000	12,495.14	-12,492.93	0.65
		Base	30.924861	32,254.63	14.997759	15,642.66	-16,611.97	0.02
070995006	PRUDENTIAL PLC COMMON STOCK GBP.05							
		3,295.000 Local	10.987120	36,202.56	6.370000	20,989.15	-15,213.41	1.09
		Base	14.037138	46,252.37	7.974601	26,276.31	-19,976.06	0.03

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071887004	RIO TINTO PLC COMMON STOCK GBP.1								
	2,666.000	Local	47.659617	127,060.54	47.230000	125,915.18	-1,145.36	6.55	
		Base	60.618350	161,608.52	59.127226	157,633.18	-3,975.34	0.20	
079805909	BP PLC COMMON STOCK USD.25								
	32,937.000	Local	3.635626	119,746.62	3.930000	129,442.41	9,695.79	6.73	
		Base	4.795650	157,954.33	4.919966	162,048.92	4,094.59	0.21	
087061008	LLOYDS BANKING GROUP PLC COMMON STOCK GBP.1								
	108,919.000	Local	0.445848	48,561.37	0.547800	59,665.83	11,104.46	3.10	
		Base	0.545696	59,436.67	0.685791	74,695.64	15,258.97	0.09	
087823001	TAYLOR WIMPEY PLC COMMON STOCK GBP.01								
	24,785.000	Local	1.979515	49,062.27	1.221000	30,262.49	-18,799.78	1.57	
		Base	2.555159	63,329.61	1.528570	37,885.60	-25,444.01	0.05	
098952906	ASTRAZENECA PLC COMMON STOCK USD.25								
	816.000	Local	92.405551	75,402.93	104.680000	85,418.88	10,015.95	4.44	
		Base	119.842402	97,791.40	131.048867	106,935.88	9,144.48	0.14	
313486904	BARCLAYS PLC COMMON STOCK GBP.25								
	10,155.000	Local	1.541227	15,651.16	2.681500	27,230.63	11,579.47	1.42	
		Base	1.969071	19,995.92	3.356969	34,090.02	14,094.10	0.04	
320898901	NEXT PLC COMMON STOCK GBP.1								
	485.000	Local	56.470969	27,388.42	94.980000	46,065.30	18,676.88	2.40	
		Base	71.633402	34,742.20	118.905439	57,669.14	22,926.94	0.07	
B10RZP905	UNILEVER PLC COMMON STOCK GBP.00031111								
	1,926.000	Local	45.634933	87,892.88	45.480000	87,594.48	-298.40	4.56	
		Base	59.194039	114,007.72	56.936401	109,659.51	-4,348.21	0.14	
B19NLV907	EXPERIAN PLC COMMON STOCK USD.1								
	1,676.000	Local	24.001587	40,226.66	34.450000	57,738.20	17,511.54	3.00	
		Base	30.446002	51,027.50	43.127947	72,282.44	21,254.94	0.09	
B1XZS8907	ANGLO AMERICAN PLC COMMON STOCK USD.54945								
	3,466.000	Local	23.668800	82,036.06	23.640000	81,936.24	-99.82	4.26	
		Base	29.800531	103,288.64	29.594910	102,575.96	-712.68	0.13	

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B24CGK904	RECKITT BENCKISER GROUP PLC COMMON STOCK GBP.1								
	532.000	Local	63.365921	33,710.67	48.330000	25,711.56	-7,999.11	1.34	
		Base	82.594643	43,940.35	60.504315	32,188.30	-11,752.05	0.04	
B2B0DG904	RELX PLC COMMON STOCK GBP.00144397								
	1,361.000	Local	19.089052	25,980.20	36.290000	49,390.69	23,410.49	2.57	
		Base	24.214453	32,955.87	45.431442	61,832.19	28,876.32	0.08	
B4T3BW902	GLENCORE PLC COMMON STOCK USD.01								
	19,669.000	Local	4.204187	82,692.16	3.534000	69,510.25	-13,181.91	3.62	
		Base	5.331826	104,871.69	4.424214	87,019.87	-17,851.82	0.11	
B5VQMV905	ENTAIN PLC COMMON STOCK EUR.01								
	1,887.000	Local	14.641606	27,628.71	6.872000	12,967.46	-14,661.25	0.67	
		Base	20.378188	38,453.64	8.603055	16,233.96	-22,219.68	0.02	
B8C3BL905	SAGE GROUP PLC/THE COMMON STOCK GBP.01051948								
	4,919.000	Local	7.393045	36,366.39	12.730000	62,618.87	26,252.48	3.26	
		Base	9.455099	46,509.63	15.936684	78,392.55	31,882.92	0.10	
B9895B904	COCA COLA HBC AG DI COMMON STOCK CHF6.7								
	535.000	Local	22.730150	12,160.63	27.320000	14,616.20	2,455.57	0.76	
		Base	28.919589	15,471.98	34.201901	18,298.02	2,826.04	0.02	
BD6K45906	COMPASS GROUP PLC COMMON STOCK GBP.1105								
	2,090.000	Local	17.660809	36,911.09	26.620000	55,635.80	18,724.71	2.89	
		Base	22.578646	47,189.37	33.325572	69,650.44	22,461.07	0.09	
BHJYC0905	INTERCONTINENTAL HOTELS GROU COMMON STOCK GBP.2085213								
	162.000	Local	48.074383	7,788.05	99.540000	16,125.48	8,337.43	0.84	
		Base	62.635062	10,146.88	124.614102	20,187.48	10,040.60	0.03	
BLGZ98903	TESCO PLC COMMON STOCK GBP.0633333								
	10,232.000	Local	2.597529	26,577.92	3.683000	37,684.46	11,106.54	1.96	
		Base	3.318601	33,955.93	4.610747	47,177.17	13,221.24	0.06	
BMX86B908	HALEON PLC COMMON STOCK GBP.01								
	10,200.000	Local	3.052084	31,131.26	3.774000	38,494.80	7,363.54	2.00	
		Base	3.947615	40,265.67	4.724670	48,191.63	7,925.96	0.06	

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BN7SWP901	GSK PLC COMMON STOCK GBP.3125		1,934.000	Local	14.446556	27,939.64	13.465000	26,041.31	-1,898.33	1.35
				Base	18.476194	35,732.96	16.856830	32,601.11	-3,131.85	0.04
BP6MXD906	SHELL PLC COMMON STOCK EUR.07		14,534.000	Local	17.582933	255,550.35	24.760000	359,861.84	104,311.49	18.72
				Base	23.022242	334,605.26	30.997038	450,510.95	115,905.69	0.57
POUND STERLING Total			287,476.000	Local		1,693,284.18		1,921,771.61	228,487.43	99.99
				Base		2,181,213.07		2,405,865.42	224,652.35	3.05
QATARI RIAL								Exchange Rate:	3.641000	
651655904	QATAR FUEL QSC COMMON STOCK QAR1.0		5,733.000	Local	18.927209	108,509.69	15.000000	85,995.00	-22,514.69	27.97
				Base	5.197284	29,796.03	4.119747	23,618.51	-6,177.52	0.03
667357909	INDUSTRIES QATAR COMMON STOCK QAR1.0		9,684.000	Local	9.501325	92,010.83	13.270000	128,506.68	36,495.85	41.79
				Base	2.609537	25,270.76	3.644603	35,294.34	10,023.58	0.04
B0MLBC901	QATAR GAS TRANSPORT(NAKILAT) COMMON STOCK QAR1.0		22,412.000	Local	3.668765	82,224.37	4.149000	92,987.39	10,763.02	30.24
				Base	1.007418	22,578.26	1.139522	25,538.97	2,960.71	0.03
QATARI RIAL Total			37,829.000	Local		282,744.89		307,489.07	24,744.18	100.00
				Base		77,645.05		84,451.82	6,806.77	0.11
SAUDI RIYAL								Exchange Rate:	3.757400	
ACI04GHP2	DALLAH HEALTHCARE CO COMMON STOCK SAR10.0		594.000	Local	141.411801	83,998.61	150.000000	89,100.00	5,101.39	3.89
				Base	37.648081	22,362.96	39.921222	23,713.21	1,350.25	0.03
ACI29Z798	POWER + WATER UTILITY CO FOR COMMON STOCK SAR10.0		1,249.000	Local	60.501121	75,565.90	54.800000	68,445.20	-7,120.70	2.99

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		Base	16.129327	20,145.53	14.584553	18,216.11	-1,929.42	0.02
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	6.54
		Base	13.352848	37,454.74	14.211955	39,864.53	2,409.79	0.05
B12M7Q903	SAUDI TELECOM CO COMMON STOCK SAR10.0							
		10,389.000 Local	46.820779	486,421.07	40.000000	415,560.00	-70,861.07	18.13
		Base	12.483506	129,691.14	10.645659	110,597.75	-19,093.39	0.14
B1324D908	SAUDI BASIC INDUSTRIES CORP COMMON STOCK SAR10.0							
		1,212.000 Local	87.113878	105,582.02	67.000000	81,204.00	-24,378.02	3.54
		Base	23.223548	28,146.94	17.831479	21,611.75	-6,535.19	0.03
B132NM907	SAUDI ELECTRICITY CO COMMON STOCK SAR10.0							
		5,654.000 Local	22.500874	127,219.94	16.900000	95,552.60	-31,667.34	4.17
		Base	5.997833	33,911.75	4.497791	25,430.51	-8,481.24	0.03
B133RS908	SAVOLA COMMON STOCK SAR10.0							
		445.000 Local	80.936045	36,016.54	36.700000	16,331.50	-19,685.04	0.71
		Base	21.577191	9,601.85	9.767392	4,346.49	-5,255.36	0.01
B137VV907	ALMARAI CO COMMON STOCK SAR10.0							
		1,821.996 Local	62.295828	113,502.75	57.200000	104,218.17	-9,284.58	4.55
		Base	16.599910	30,244.97	15.223293	27,736.78	-2,508.19	0.04
B1C1NH900	SAHARA INTERNATIONAL PETROCH COMMON STOCK SAR10.0							
		1,206.000 Local	24.861368	29,982.81	24.880000	30,005.28	22.47	1.31
		Base	6.616468	7,979.46	6.621600	7,985.65	6.19	0.01
B1P6WF909	ADVANCED PETROCHEMICALS CO COMMON STOCK SAR10.0							
		909.000 Local	32.955512	29,956.56	32.100000	29,178.90	-777.66	1.27
		Base	8.770594	7,972.47	8.543142	7,765.72	-206.75	0.01
B1Z8F6903	SAUDI KAYAN PETROCHEMICAL CO COMMON STOCK SAR10.0							
		10,813.000 Local	6.860426	74,181.79	7.020000	75,907.26	1,725.47	3.31
		Base	1.825796	19,742.33	1.868313	20,202.07	459.74	0.03
B3C8VY905	SAUDI ARABIAN MINING CO COMMON STOCK SAR10.0							
		5,035.000 Local	45.281259	227,991.14	50.300000	253,260.50	25,269.36	11.05

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		Base	12.070657	60,775.76	13.386916	67,403.12	6,627.36	0.09
B403QG902	MOUWASAT MEDICAL SERVICES CO COMMON STOCK SAR10.0							
		1,932.000 Local	112.989871	218,296.43	85.100000	164,413.20	-53,883.23	7.17
		Base	30.120751	58,193.29	22.648640	43,757.17	-14,436.12	0.06
BJTM27902	SAUDI ARABIAN OIL CO COMMON STOCK							
		2,847.000 Local	33.060393	94,122.94	28.050000	79,858.35	-14,264.59	3.48
		Base	8.813284	25,091.42	7.465269	21,253.62	-3,837.80	0.03
BLGM73905	DR SULAIMAN AL HABIB MEDICAL COMMON STOCK SAR10.0							
		1,223.000 Local	262.711325	321,295.95	280.400000	342,929.20	21,633.25	14.96
		Base	70.029534	85,646.12	74.626071	91,267.69	5,621.57	0.12
BM8SKZ903	ACWA POWER CO COMMON STOCK SAR10.0							
		737.000 Local	188.022090	138,572.28	401.400000	295,831.80	157,259.52	12.91
		Base	50.125862	36,942.76	106.829190	78,733.11	41,790.35	0.10
SAUDI RIYAL Total								
		48,871.996 Local		2,303,212.56		2,291,582.96	-11,629.60	99.99
		Base		613,903.49		609,885.28	-4,018.21	0.77
SINGAPORE DOLLAR							Exchange Rate:	1.365650
617520903	DBS GROUP HOLDINGS LTD COMMON STOCK							
		880.000 Local	21.165182	18,625.36	43.720000	38,473.60	19,848.24	10.01
		Base	15.318273	13,480.08	32.014059	28,172.37	14,692.29	0.04
691678007	UNITED OVERSEAS BANK LTD COMMON STOCK							
		2,600.000 Local	25.114850	65,298.61	36.330000	94,458.00	29,159.39	24.58
		Base	18.178408	47,263.86	26.602717	69,167.06	21,903.20	0.09
B02PY2901	SINGAPORE TELECOMMUNICATIONS COMMON STOCK							
		32,100.000 Local	2.595453	83,314.03	3.080000	98,868.00	15,553.97	25.73
		Base	1.915871	61,499.47	2.255336	72,396.29	10,896.82	0.09
B0F9V2906	OVERSEA CHINESE BANKING CORP COMMON STOCK							
		5,700.000 Local	10.189163	58,078.23	16.690000	95,133.00	37,054.77	24.76
		Base	7.253621	41,345.64	12.221287	69,661.33	28,315.69	0.09

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B17KC6900	WILMAR INTERNATIONAL LTD COMMON STOCK							
		18,500.000	Local 4.083672	75,547.93	3.100000	57,350.00	-18,197.93	14.92
			Base 2.934516	54,288.54	2.269981	41,994.65	-12,293.89	0.05
SINGAPORE DOLLAR Total								
		59,780.000	Local	300,864.16		384,282.60	83,418.44	100.00
			Base	217,877.59		281,391.70	63,514.11	0.36
SOUTH AFRICAN RAND							Exchange Rate:	18.871250
617787908	DISCOVERY LTD COMMON STOCK ZAR.001							
		4,043.000	Local 151.776396	613,631.97	194.770000	787,455.11	173,823.14	8.88
			Base 8.282478	33,486.06	10.320991	41,727.77	8,241.71	0.05
628021909	GOLD FIELDS LTD COMMON STOCK ZAR.5							
		2,850.000	Local 288.717951	822,846.16	247.100000	704,235.00	-118,611.16	7.94
			Base 15.670965	44,662.25	13.093992	37,317.88	-7,344.37	0.05
656320900	MTN GROUP LTD COMMON STOCK ZAR.0001							
		6,637.000	Local 105.519402	700,332.27	91.990000	610,537.63	-89,794.64	6.89
			Base 7.419188	49,241.15	4.874611	32,352.79	-16,888.36	0.04
ACI1HBHB8	SIBANYE STILLWATER LTD COMMON STOCK							
		19,629.000	Local 17.545378	344,398.22	14.980000	294,042.42	-50,355.80	3.32
			Base 0.957391	18,792.62	0.793800	15,581.50	-3,211.12	0.02
B09C0Z907	ASPEN PHARMACARE HOLDINGS LT COMMON STOCK ZAR.1390607							
		3,834.000	Local 146.500929	561,684.56	164.850000	632,034.90	70,350.34	7.13
			Base 8.505133	32,608.68	8.735510	33,491.95	883.27	0.04
B0L675905	SANLAM LTD COMMON STOCK ZAR.01							
		10,140.000	Local 60.776513	616,273.84	86.880000	880,963.20	264,689.36	9.94
			Base 3.316590	33,630.22	4.603829	46,682.82	13,052.60	0.06
B1FFT7902	IMPALA PLATINUM HOLDINGS LTD COMMON STOCK							
		1,843.000	Local 97.708866	180,077.44	87.750000	161,723.25	-18,354.19	1.82
			Base 5.331633	9,826.20	4.649930	8,569.82	-1,256.38	0.01
B65B4D905	VODACOM GROUP LTD COMMON STOCK							

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		4,158.000	Local 133.712857	555,978.06	101.360000	421,454.88	-134,523.18	4.75
			Base 9.401503	39,091.45	5.371133	22,333.17	-16,758.28	0.03
BN0VX8908	NASPERS LTD N SHS COMMON STOCK ZAR.02	715.000	Local 3,221.516322	2,303,384.17	4,173.220000	2,983,852.30	680,468.13	33.65
			Base 203.700685	145,645.99	221.141684	158,116.30	12,470.31	0.20
BRF6FX903	ANGLOGOLD ASHANTI PLC COMMON STOCK	1,826.000	Local 425.692985	777,315.39	421.000000	768,746.00	-8,569.39	8.67
			Base 23.105663	42,190.94	22.309068	40,736.36	-1,454.58	0.05
BZBFKT902	BID CORP LTD COMMON STOCK	1,443.000	Local 419.884657	605,893.56	430.570000	621,312.51	15,418.95	7.01
			Base 22.913216	33,063.77	22.816189	32,923.76	-140.01	0.04
SOUTH AFRICAN RAND Total		57,118.000	Local	8,081,815.64		8,866,357.20	784,541.56	100.00
			Base	482,239.33		469,834.12	-12,405.21	0.60
SOUTH KOREAN WON							Exchange Rate:	1,472.150000
617340906	COWAY CO LTD COMMON STOCK KRW500.0	591.000	Local 56,216.859560	33,224,164.00	66,900.000000	39,537,900.00	6,313,736.00	1.40
			Base 43.015415	25,422.11	45.443739	26,857.25	1,435.14	0.03
617507900	KT+G CORP COMMON STOCK KRW5000.0	475.000	Local 87,808.307368	41,708,946.00	107,100.000000	50,872,500.00	9,163,554.00	1.80
			Base 65.685453	31,200.59	72.750739	34,556.60	3,356.01	0.04
619403900	KAKAO CORP COMMON STOCK KRW100.0	1,741.000	Local 59,414.462952	103,440,580.00	38,200.000000	66,506,200.00	-36,934,380.00	2.35
			Base 46.632389	81,186.99	25.948443	45,176.24	-36,010.75	0.06
629467903	DOOSAN ENERBILITY CO LTD COMMON STOCK KRW5000.0	3,429.000	Local 20,062.029746	68,792,700.00	17,550.000000	60,178,950.00	-8,613,750.00	2.13
			Base 14.602779	50,072.93	11.921340	40,878.27	-9,194.66	0.05
634691901	LG CHEM LTD COMMON STOCK KRW5000.0	246.000	Local 377,726.504065	92,920,720.00	250,000.000000	61,500,000.00	-31,420,720.00	2.17

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		Base	274.940122	67,635.27	169.819652	41,775.63	-25,859.64	0.05
641945902	POSCO FUTURE M CO LTD COMMON STOCK KRW500.0							
		196.000 Local	286,171.602041	56,089,634.00	142,100.000000	27,851,600.00	-28,238,034.00	0.98
		Base	208.299031	40,826.61	96.525490	18,919.00	-21,907.61	0.02
644662900	HD KOREA SHIPBUILDING + OFFS COMMON STOCK KRW5000.0							
		443.000 Local	133,895.952596	59,315,907.00	228,000.000000	101,004,000.00	41,688,093.00	3.57
		Base	97.460384	43,174.95	154.875522	68,609.86	25,434.91	0.09
644954000	HYUNDAI MOBIS CO LTD COMMON STOCK KRW5000.0							
		204.000 Local	284,727.602941	58,084,431.00	236,500.000000	48,246,000.00	-9,838,431.00	1.70
		Base	250.916569	51,186.98	160.649390	32,772.48	-18,414.50	0.04
645026907	SK HYNIX INC COMMON STOCK KRW5000.0							
		466.000 Local	98,491.929185	45,897,239.00	173,900.000000	81,037,400.00	35,140,161.00	2.86
		Base	86.129335	40,136.27	118.126550	55,046.97	14,910.70	0.07
645105909	HYUNDAI MOTOR CO COMMON STOCK KRW5000.0							
		563.000 Local	247,070.333925	139,100,598.00	212,000.000000	119,356,000.00	-19,744,598.00	4.22
		Base	199.060853	112,071.26	144.007064	81,075.98	-30,995.28	0.10
649092905	KIA CORP COMMON STOCK KRW5000.0							
		1,194.000 Local	96,073.109715	114,711,293.00	100,700.000000	120,235,800.00	5,524,507.00	4.25
		Base	77.525017	92,564.87	68.403356	81,673.61	-10,891.26	0.10
649573904	KOREA ELECTRIC POWER CORP COMMON STOCK KRW5000.0							
		2,537.000 Local	18,011.618447	45,695,476.00	20,050.000000	50,866,850.00	5,171,374.00	1.80
		Base	13.473682	34,182.73	13.619536	34,552.76	370.03	0.04
651740904	HLB INC COMMON STOCK KRW500.0							
		1,998.000 Local	44,238.210210	88,387,944.00	73,100.000000	146,053,800.00	57,665,856.00	5.16
		Base	32.817998	65,570.36	49.655266	99,211.22	33,640.86	0.13
652073909	LG ELECTRONICS INC COMMON STOCK KRW5000.0							
		465.000 Local	129,538.840860	60,235,561.00	83,500.000000	38,827,500.00	-21,408,061.00	1.37
		Base	109.273978	50,812.40	56.719764	26,374.69	-24,437.71	0.03
656039906	NAVER CORP COMMON STOCK KRW100.0							
		528.000 Local	241,910.060606	127,728,512.00	198,900.000000	105,019,200.00	-22,709,312.00	3.71

& 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: December 31, 2024

View Date: January 2, 2025

Base Currency: 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	202.854886	107,107.38	135.108515	71,337.30	-35,770.08	0.09
669323008	POSCO HOLDINGS INC COMMON STOCK KRW5000.0							
		224.000 Local	423,830.026786	94,937,926.00	253,500.000000	56,784,000.00	-38,153,926.00	2.01
		Base	311.108482	69,688.30	172.197127	38,572.16	-31,116.14	0.05
676523905	SAMSUNG E+A CO LTD COMMON STOCK KRW5000.0							
		2,728.000 Local	23,265.563783	63,468,458.00	16,550.000000	45,148,400.00	-18,320,058.00	1.59
		Base	16.934575	46,197.52	11.242061	30,668.34	-15,529.18	0.04
677164907	SAMSUNG SDI CO LTD PFD COMMON STOCK KRW5000.0							
		94.000 Local	681,544.797872	64,065,211.00	247,500.000000	23,265,000.00	-40,800,211.00	0.82
		Base	600.612340	56,457.56	168.121455	15,803.42	-40,654.14	0.02
677172009	SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW100.0							
		3,599.000 Local	64,244.134760	231,214,641.00	53,200.000000	191,466,800.00	-39,747,841.00	6.76
		Base	56.186141	202,213.92	36.137622	130,059.30	-72,154.62	0.16
677221905	SAMSUNG HEAVY INDUSTRIES COMMON STOCK KRW1000.0							
		7,591.000 Local	8,805.279937	66,840,880.00	11,300.000000	85,778,300.00	18,937,420.00	3.03
		Base	6.409200	48,652.24	7.675848	58,267.36	9,615.12	0.07
698833902	YUHAN CORP COMMON STOCK KRW1000.0							
		749.000 Local	54,630.642190	40,918,351.00	119,500.000000	89,505,500.00	48,587,149.00	3.16
		Base	48.143338	36,059.36	81.173793	60,799.17	24,739.81	0.08
ACI0Q6P48	SAMSUNG BIOLOGICS CO LTD COMMON STOCK KRW2500.0							
		236.000 Local	697,843.021186	164,690,953.00	949,000.000000	223,964,000.00	59,273,047.00	7.91
		Base	564.309025	133,176.93	644.635397	152,133.95	18,957.02	0.19
ACI1N7283	SK BIOPHARMACEUTICALS CO LTD COMMON STOCK KRW500.0							
		234.000 Local	86,664.782051	20,279,559.00	111,100.000000	25,997,400.00	5,717,841.00	0.92
		Base	64.830043	15,170.23	75.467853	17,659.48	2,489.25	0.02
ACI1WBRX2	SK BIOSCIENCE CO LTD COMMON STOCK KRW500.0							
		1,001.000 Local	52,459.228771	52,511,688.00	50,400.000000	50,450,400.00	-2,061,288.00	1.78
		Base	38.184106	38,222.29	34.235642	34,269.88	-3,952.41	0.04
ACI1YN9K2	KRAFTON INC COMMON STOCK KRW100.0							
		205.000 Local	266,635.492683	54,660,276.00	312,500.000000	64,062,500.00	9,402,224.00	2.26

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: December 31, 2024

View Date: January 2, 2025

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		Base	194.079024	39,786.20	212.274564	43,516.29	3,730.09	0.06
B0C5YV900	CELLTRION INC COMMON STOCK KRW1000.0							
		2,386.000 Local	186,558.637888	445,128,910.00	187,500.000000	447,375,000.00	2,246,090.00	15.80
		Base	147.094074	350,966.46	127.364739	303,892.27	-47,074.19	0.39
B235ZT900	ECOPRO CO LTD COMMON STOCK KRW100.0							
		505.000 Local	103,562.099010	52,298,860.00	57,500.000000	29,037,500.00	-23,261,360.00	1.03
		Base	75.380931	38,067.37	39.058520	19,724.55	-18,342.82	0.03
B39Z8L903	SK INC COMMON STOCK KRW200.0							
		152.000 Local	249,839.375000	37,975,585.00	131,500.000000	19,988,000.00	-17,987,585.00	0.71
		Base	220.803684	33,562.16	89.325137	13,577.42	-19,984.74	0.02
B613DJ904	HANMI PHARM CO LTD COMMON STOCK KRW2500.0							
		184.000 Local	287,082.467391	52,823,174.00	280,500.000000	51,612,000.00	-1,211,174.00	1.82
		Base	208.962011	38,449.01	190.537649	35,058.93	-3,390.08	0.04
BJ321P905	ECOPRO BM CO LTD COMMON STOCK KRW500.0							
		248.000 Local	213,628.096774	52,979,768.00	109,900.000000	27,255,200.00	-25,724,568.00	0.96
		Base	155.495927	38,562.99	74.652719	18,513.87	-20,049.12	0.02
BNSP8W906	LG ENERGY SOLUTION COMMON STOCK KRW500.0							
		272.000 Local	356,149.220588	96,872,588.00	348,000.000000	94,656,000.00	-2,216,588.00	3.34
		Base	259.234412	70,511.76	236.388955	64,297.80	-6,213.96	0.08
BSTJWN901	ALTEOGEN INC COMMON STOCK KRW500.0							
		608.000 Local	285,671.299342	173,688,150.00	309,500.000000	188,176,000.00	14,487,850.00	6.65
		Base	207.934852	126,424.39	210.236729	127,823.93	1,399.54	0.16
SOUTH KOREAN WON Total								
		36,092.000 Local		2,900,688,683.00		2,831,615,700.00	-69,072,983.00	100.00
		Base		2,275,320.39		1,923,455.98	-351,864.41	2.44
SWEDISH KRONA							Exchange Rate:	11.063850
481334902	SKANDINAVISKA ENSKILDA BAN A COMMON STOCK SEK10.0							
		3,042.000 Local	118.823761	361,461.88	151.450000	460,710.90	99,249.02	10.63
		Base	11.150878	33,920.97	13.688725	41,641.10	7,720.13	0.05

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Holdings

FRANKLIN GLOBAL DBI CIF
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484652904	SWEDBANK AB A SHARES COMMON STOCK								
	1,985.000	Local		184.786952	366,802.10	218.300000	433,325.50	66,523.40	10.00
		Base		17.341118	34,422.12	19.730925	39,165.89	4,743.77	0.05
595937905	ERICSSON LM B SHS COMMON STOCK SEK5.0								
	10,348.000	Local		76.956476	796,345.61	89.880000	930,078.24	133,732.63	21.47
		Base		8.166363	84,505.52	8.123754	84,064.61	-440.91	0.11
ACI0V9407	ESSITY AKTIEBOLAG B COMMON STOCK SEK3.35								
	727.000	Local		286.657318	208,399.87	295.700000	214,973.90	6,574.03	4.96
		Base		26.901032	19,557.05	26.726682	19,430.30	-126.75	0.02
ACI1XML96	HEXAGON AB B SHS COMMON STOCK EUR.22								
	8,039.000	Local		76.071204	611,536.41	105.600000	848,918.40	237,381.99	19.60
		Base		7.515200	60,414.69	9.544598	76,729.02	16,314.33	0.10
ACI2F68L7	BOLIDEN AB COMMON STOCK SEK2.11								
	894.000	Local		237.668221	212,475.39	310.500000	277,587.00	65,111.61	6.41
		Base		26.888893	24,038.67	28.064372	25,089.55	1,050.88	0.03
B1VQ25903	SANDVIK AB COMMON STOCK SEK1.2								
	1,678.000	Local		138.634088	232,628.00	198.300000	332,747.40	100,119.40	7.68
		Base		15.684547	26,318.67	17.923236	30,075.19	3,756.52	0.04
BJXSCH901	EVOLUTION AB COMMON STOCK SEK.003								
	349.000	Local		576.287994	201,124.51	852.800000	297,627.20	96,502.69	6.87
		Base		61.786074	21,563.34	77.079859	26,900.87	5,337.53	0.03
BLDBN4902	ATLAS COPCO AB A SHS COMMON STOCK SEK.16								
	3,175.000	Local		151.657581	481,512.82	168.850000	536,098.75	54,585.93	12.38
		Base		14.515676	46,087.27	15.261414	48,454.99	2,367.72	0.06
SWEDISH KRONA Total									
	30,237.000	Local			3,472,286.59		4,332,067.29	859,780.70	100.00
		Base			350,828.30		391,551.52	40,723.22	0.50
SWISS FRANC								Exchange Rate:	0.907550
596228908	CHOCOLADEFABRIKEN LINDT PC COMMON STOCK CHF10.0								

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: December 31, 2024

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	3.000	Local		11,050.543333	33,151.63	10,070.000000	30,210.00	-2,941.63	2.28
		Base		12,375.320000	37,125.96	11,095.807394	33,287.42	-3,838.54	0.04
598061901	GIVAUDAN REG COMMON STOCK CHF10.0								
	19.000	Local		1,957.464211	37,191.82	3,966.000000	75,354.00	38,162.18	5.69
		Base		1,980.436842	37,628.30	4,370.007162	83,030.14	45,401.84	0.11
598381903	ZURICH INSURANCE GROUP AG COMMON STOCK CHF.1								
	169.000	Local		425.185030	71,856.27	538.800000	91,057.20	19,200.93	6.88
		Base		476.157692	80,470.65	593.686298	100,332.98	19,862.33	0.13
710306903	NOVARTIS AG REG COMMON STOCK CHF.49								
	1,203.000	Local		82.427406	99,160.17	88.700000	106,706.10	7,545.93	8.06
		Base		90.249111	108,569.68	97.735662	117,576.00	9,006.32	0.15
710889908	ABB LTD REG COMMON STOCK CHF.12								
	1,616.000	Local		18.570074	30,009.24	49.070000	79,297.12	49,287.88	5.99
		Base		18.685922	30,196.45	54.068646	87,374.93	57,178.48	0.11
711038901	ROCHE HOLDING AG GENUSSSCHEIN COMMON STOCK								
	349.000	Local		294.500888	102,780.81	255.500000	89,169.50	-13,611.31	6.74
		Base		322.682865	112,616.32	281.527189	98,252.99	-14,363.33	0.12
711072900	ADECCO GROUP AG REG COMMON STOCK CHF.1								
	785.000	Local		74.552153	58,523.44	22.360000	17,552.60	-40,970.84	1.33
		Base		75.427108	59,210.28	24.637761	19,340.64	-39,869.64	0.02
711075903	HOLCIM LTD COMMON STOCK CHF2.0								
	1,121.000	Local		69.250446	77,629.75	87.360000	97,930.56	20,300.81	7.40
		Base		74.847502	83,904.05	96.259159	107,906.52	24,002.47	0.14
712387901	NESTLE SA REG COMMON STOCK CHF.1								
	2,892.000	Local		104.319986	301,693.40	74.880000	216,552.96	-85,140.44	16.36
		Base		111.802438	323,332.65	82.507851	238,612.70	-84,719.95	0.30
714789906	TEMENOS AG REG COMMON STOCK CHF5.0								
	532.000	Local		139.162425	74,034.41	64.100000	34,101.20	-39,933.21	2.58
		Base		140.081447	74,523.33	70.629717	37,575.01	-36,948.32	0.05
733337901	LONZA GROUP AG REG COMMON STOCK CHF1.0								

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
	38.000	Local		522.680789	19,861.87	535.800000	20,360.40	498.53	1.54
		Base		572.864474	21,768.85	590.380695	22,434.47	665.62	0.03
743780900	SWISS LIFE HOLDING AG REG COMMON STOCK CHF.1								
	57.000	Local		537.307544	30,626.53	699.600000	39,877.20	9,250.67	3.01
		Base		601.721754	34,298.14	770.866619	43,939.40	9,641.26	0.06
ACI00MQT5	SWISS RE AG COMMON STOCK CHF.1								
	423.000	Local		89.129504	37,701.78	131.200000	55,497.60	17,795.82	4.19
		Base		90.175532	38,144.25	144.565038	61,151.01	23,006.76	0.08
ACI06R7K8	CIE FINANCIERE RICHEMO A REG COMMON STOCK CHF1.0								
	535.000	Local		83.923159	44,898.89	137.900000	73,776.50	28,877.61	5.57
		Base		84.670411	45,298.67	151.947551	81,291.94	35,993.27	0.10
ACI09N1W4	UBS GROUP AG REG COMMON STOCK USD.1								
	2,233.000	Local		18.053609	40,313.71	27.730000	61,921.09	21,607.38	4.68
		Base		20.217940	45,146.66	30.554790	68,228.85	23,082.19	0.09
ACI136GD1	SIKA AG REG COMMON STOCK CHF.01								
	434.000	Local		229.689447	99,685.22	215.800000	93,657.20	-6,028.02	7.08
		Base		254.304885	110,368.32	237.783042	103,197.84	-7,170.48	0.13
ACI198PY5	ALCON INC COMMON STOCK CHF.04								
	318.000	Local		72.023616	22,903.51	76.900000	24,454.20	1,550.69	1.85
		Base		80.182138	25,497.92	84.733623	26,945.29	1,447.37	0.03
ACI24VB55	STRAUMANN HOLDING AG REG COMMON STOCK CHF.01								
	286.000	Local		134.326853	38,417.48	114.250000	32,675.50	-5,741.98	2.47
		Base		150.430420	43,023.10	125.888381	36,004.08	-7,019.02	0.05
B18ZRK909	LOGITECH INTERNATIONAL REG COMMON STOCK CHF.25								
	672.000	Local		60.332128	40,543.19	75.040000	50,426.88	9,883.69	3.81
		Base		64.417381	43,288.48	82.684150	55,563.75	12,275.27	0.07
B1WGG9901	GEBERIT AG REG COMMON STOCK CHF.1								
	64.000	Local		475.883906	30,456.57	514.600000	32,934.40	2,477.83	2.49
		Base		491.622031	31,463.81	567.021101	36,289.35	4,825.54	0.05

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



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SWISS FRANC Total								
		13,749.000	Local	1,291,439.69		1,323,512.21	32,072.52	100.00
			Base	1,385,875.87		1,458,335.31	72,459.44	1.85
							Exchange Rate:	34.095000
THAILAND BAHT								
641259908	ADVANCED INFO SERVICE FOR RG FOREIGN SH. THB1.0 A							
		6,700.000	Local	210.131881	1,407,883.60	287.000000	1,922,900.00	515,016.40
			Base	5.733476	38,414.29	8.417657	56,398.30	17,984.01
641853908	HOME PRODUCT CENTER PCL FOR FOREIGN SH. THB1.0 A							
		150,200.000	Local	9.105715	1,367,678.37	9.400000	1,411,880.00	44,201.63
			Base	0.248451	37,317.28	0.275700	41,410.18	4,092.90
952JZFII8	TRUE CORP PCL/NEW FOREIGN FOREIGN SH. THB4.0 A							
		167,200.000	Local	8.505338	1,422,092.51	10.800000	1,805,760.00	383,667.49
			Base	0.232069	38,801.98	0.316762	52,962.60	14,160.62
ACI00WZ17	PTT GLOBAL CHEMICAL PCL FOR FOREIGN SH. THB10.0 A							
		71,500.000	Local	32.270253	2,307,323.08	24.400000	1,744,600.00	-562,723.08
			Base	0.880498	62,955.61	0.715647	51,168.79	-11,786.82
ACI1J15K1	CENTRAL RETAIL CORP FOREIGN FOREIGN SH. THB1.0 A							
		45,400.000	Local	31.351176	1,423,343.41	34.000000	1,543,600.00	120,256.59
			Base	0.855421	38,836.11	0.997214	45,273.50	6,437.39
B0166H902	BUMRUNGRAD HOSPITAL FOREIGN FOREIGN SH. THB1.0 A							
		8,300.000	Local	227.088408	1,884,833.79	199.500000	1,655,850.00	-228,983.79
			Base	6.113771	50,744.30	5.851298	48,565.77	-2,178.53
B018BZ902	MINOR INTERNATIONAL PCL FOR FOREIGN SH. THB1.0 A							
		46,500.000	Local	30.614914	1,423,593.51	26.000000	1,209,000.00	-214,593.51
			Base	0.835332	38,842.93	0.762575	35,459.74	-3,383.19
BLZGSM902	BANGKOK DUSIT MED SERVICE F FOREIGN SH. THB.1 A							
		85,600.000	Local	22.813790	1,952,860.40	24.500000	2,097,200.00	144,339.60
			Base	0.650224	55,659.20	0.718580	61,510.49	5,851.29

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
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THAILAND BAHT Total								
		581,400.000	Local	13,189,608.67		13,390,790.00	201,181.33	100.00
			Base	361,571.70		392,749.37	31,177.67	0.50
							Exchange Rate:	35.371500
TURKISH LIRA								
B03MXD904	SASA POLYESTER SANAYI COMMON STOCK TRY1.0							
		81,301.000	Local	347,363.57	4.070000	330,895.07	-16,468.50	13.44
			Base	9,914.69	0.115064	9,354.85	-559.84	0.01
B03MYN901	TURKCELL ILETISIM HIZMET AS COMMON STOCK TRY1.0							
		3,793.000	Local	208,170.87	92.800000	351,990.40	143,819.53	14.30
			Base	7,155.17	2.623581	9,951.24	2,796.07	0.01
B03MYT908	TUPRAS TURKIYE PETROL RAFINE COMMON STOCK TRY1.0							
		3,403.000	Local	497,817.12	141.900000	482,885.70	-14,931.42	19.61
			Base	17,110.79	4.011704	13,651.83	-3,458.96	0.02
B0D000905	BIM BIRLESIK MAGAZALAR AS COMMON STOCK TRY1.0							
		2,453.000	Local	682,343.17	528.500000	1,296,410.50	614,067.33	52.65
			Base	25,118.24	14.941408	36,651.27	11,533.03	0.05
TURKISH LIRA Total								
		90,950.000	Local	1,735,694.73		2,462,181.67	726,486.94	100.00
			Base	59,298.89		69,609.19	10,310.30	0.09
							Exchange Rate:	3.673050
UAE DIRHAM								
632217907	EMIRATES TELECOM GROUP CO COMMON STOCK AED1.0							
		33,131.000	Local	552,602.38	16.320000	540,697.92	-11,904.46	82.29
			Base	150,448.68	4.443174	147,206.80	-3,241.88	0.19
BYVGM6909	ABU DHABI NATIONAL OIL CO FO COMMON STOCK AED.08							
		33,056.000	Local	152,209.66	3.520000	116,357.12	-35,852.54	17.71
			Base	41,441.27	0.958332	31,678.61	-9,762.66	0.04
UAE DIRHAM Total								
		66,187.000	Local	704,812.04		657,055.04	-47,757.00	100.00

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



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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		191,889.95		178,885.41	-13,004.54	0.23
US DOLLAR							Exchange Rate:	1.000000
00130H105	AES CORP COMMON STOCK USD.01							
		2,360.000 Local	16.849513	39,764.85	12.870000	30,373.20	-9,391.65	0.08
		Base	16.849513	39,764.85	12.870000	30,373.20	-9,391.65	0.04
00206R102	AT+T INC COMMON STOCK USD1.0							
		5,001.000 Local	28.761580	143,836.66	22.770000	113,872.77	-29,963.89	0.30
		Base	28.761580	143,836.66	22.770000	113,872.77	-29,963.89	0.14
002824100	ABBOTT LABORATORIES COMMON STOCK							
		1,983.000 Local	77.471725	153,626.43	113.110000	224,297.13	70,670.70	0.60
		Base	77.471725	153,626.43	113.110000	224,297.13	70,670.70	0.28
00287Y109	ABBVIE INC COMMON STOCK USD.01							
		1,554.000 Local	108.098468	167,985.02	177.700000	276,145.80	108,160.78	0.73
		Base	108.098468	167,985.02	177.700000	276,145.80	108,160.78	0.35
00724F101	ADOBE INC COMMON STOCK USD.0001							
		189.000 Local	135.074974	25,529.17	444.680000	84,044.52	58,515.35	0.22
		Base	135.074974	25,529.17	444.680000	84,044.52	58,515.35	0.11
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01							
		473.000 Local	52.550000	24,856.15	120.790000	57,133.67	32,277.52	0.15
		Base	52.550000	24,856.15	120.790000	57,133.67	32,277.52	0.07
009066101	AIRBNB INC CLASS A COMMON STOCK USD.0001							
		189.000 Local	115.057513	21,745.87	131.410000	24,836.49	3,090.62	0.07
		Base	115.057513	21,745.87	131.410000	24,836.49	3,090.62	0.03
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0							
		546.000 Local	243.516245	132,959.87	290.040000	158,361.84	25,401.97	0.42
		Base	243.516245	132,959.87	290.040000	158,361.84	25,401.97	0.20
012653101	ALBEMARLE CORP COMMON STOCK USD.01							
		433.000 Local	124.111363	53,740.22	86.080000	37,272.64	-16,467.58	0.10
		Base	124.111363	53,740.22	86.080000	37,272.64	-16,467.58	0.05

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
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013091103	ALBERTSONS COS INC CLASS A COMMON STOCK USD.01	1,604.000	Local	21.470000	34,437.88	19.640000	31,502.56	-2,935.32	0.08
			Base	21.470000	34,437.88	19.640000	31,502.56	-2,935.32	0.04
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	378.000	Local	160.236878	60,569.54	97.550000	36,873.90	-23,695.64	0.10
			Base	160.236878	60,569.54	97.550000	36,873.90	-23,695.64	0.05
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	95.000	Local	255.450000	24,267.75	208.510000	19,808.45	-4,459.30	0.05
			Base	255.450000	24,267.75	208.510000	19,808.45	-4,459.30	0.03
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01	1,321.000	Local	49.224322	65,025.33	59.140000	78,123.94	13,098.61	0.21
			Base	49.224322	65,025.33	59.140000	78,123.94	13,098.61	0.10
020002101	ALLSTATE CORP COMMON STOCK USD.01	284.000	Local	114.425000	32,496.70	192.790000	54,752.36	22,255.66	0.15
			Base	114.425000	32,496.70	192.790000	54,752.36	22,255.66	0.07
02043Q107	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	189.000	Local	212.890000	40,236.21	235.310000	44,473.59	4,237.38	0.12
			Base	212.890000	40,236.21	235.310000	44,473.59	4,237.38	0.06
02079K107	ALPHABET INC CL C COMMON STOCK USD.001	2,632.000	Local	80.918043	212,976.29	190.440000	501,238.08	288,261.79	1.33
			Base	80.918043	212,976.29	190.440000	501,238.08	288,261.79	0.64
02079K305	ALPHABET INC CL A COMMON STOCK USD.001	3,028.000	Local	83.101410	251,631.07	189.300000	573,200.40	321,569.33	1.53
			Base	83.101410	251,631.07	189.300000	573,200.40	321,569.33	0.73
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333	1,982.000	Local	55.395858	109,794.59	52.290000	103,638.78	-6,155.81	0.28
			Base	55.395858	109,794.59	52.290000	103,638.78	-6,155.81	0.13
023135106	AMAZON.COM INC COMMON STOCK USD.01	3,971.000	Local	106.802841	424,114.08	219.390000	871,197.69	447,083.61	2.32
			Base	106.802841	424,114.08	219.390000	871,197.69	447,083.61	1.10

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023608102	AMEREN CORPORATION COMMON STOCK USD.01								
	473.000	Local	78.751882	37,249.64	89.140000	42,163.22	4,913.58	0.11	
		Base	78.751882	37,249.64	89.140000	42,163.22	4,913.58	0.05	
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
	945.000	Local	75.693915	71,530.75	92.230000	87,157.35	15,626.60	0.23	
		Base	75.693915	71,530.75	92.230000	87,157.35	15,626.60	0.11	
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
	473.000	Local	78.831290	37,287.20	296.790000	140,381.67	103,094.47	0.37	
		Base	78.831290	37,287.20	296.790000	140,381.67	103,094.47	0.18	
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
	567.000	Local	47.270000	26,802.09	72.800000	41,277.60	14,475.51	0.11	
		Base	47.270000	26,802.09	72.800000	41,277.60	14,475.51	0.05	
03027X100	AMERICAN TOWER CORP REIT USD.01								
	1,039.000	Local	186.562483	193,838.42	183.410000	190,562.99	-3,275.43	0.51	
		Base	186.562483	193,838.42	183.410000	190,562.99	-3,275.43	0.24	
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
	473.000	Local	124.410000	58,845.93	124.490000	58,883.77	37.84	0.16	
		Base	124.410000	58,845.93	124.490000	58,883.77	37.84	0.07	
03073E105	CENCORA INC COMMON STOCK USD.01								
	189.000	Local	185.480000	35,055.72	224.680000	42,464.52	7,408.80	0.11	
		Base	185.480000	35,055.72	224.680000	42,464.52	7,408.80	0.05	
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
	112.000	Local	128.828839	14,428.83	532.430000	59,632.16	45,203.33	0.16	
		Base	128.828839	14,428.83	532.430000	59,632.16	45,203.33	0.08	
031162100	AMGEN INC COMMON STOCK USD.0001								
	473.000	Local	216.424123	102,368.61	260.640000	123,282.72	20,914.11	0.33	
		Base	216.424123	102,368.61	260.640000	123,282.72	20,914.11	0.16	
036752103	ELEVANCE HEALTH INC COMMON STOCK USD.01								
	284.000	Local	283.424683	80,492.61	368.900000	104,767.60	24,274.99	0.28	
		Base	283.424683	80,492.61	368.900000	104,767.60	24,274.99	0.13	

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FRANKLIN GLOBAL DBI CIF
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037833100	APPLE INC COMMON STOCK USD.00001								
	3,821.000	Local	69.834975	266,839.44	250.420000	956,854.82	690,015.38	2.55	
		Base	69.834975	266,839.44	250.420000	956,854.82	690,015.38	1.21	
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
	378.000	Local	41.554788	15,707.71	162.630000	61,474.14	45,766.43	0.16	
		Base	41.554788	15,707.71	162.630000	61,474.14	45,766.43	0.08	
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
	377.000	Local	41.996711	15,832.76	50.520000	19,046.04	3,213.28	0.05	
		Base	41.996711	15,832.76	50.520000	19,046.04	3,213.28	0.02	
040413205	ARISTA NETWORKS INC COMMON STOCK USD.0001								
	380.000	Local	44.656237	16,969.37	110.530000	42,001.40	25,032.03	0.11	
		Base	44.656237	16,969.37	110.530000	42,001.40	25,032.03	0.05	
049468101	ATLASSIAN CORP CL A COMMON STOCK USD.00001								
	95.000	Local	190.490000	18,096.55	243.380000	23,121.10	5,024.55	0.06	
		Base	190.490000	18,096.55	243.380000	23,121.10	5,024.55	0.03	
049560105	ATMOS ENERGY CORP COMMON STOCK								
	473.000	Local	104.684630	49,515.83	139.270000	65,874.71	16,358.88	0.18	
		Base	104.684630	49,515.83	139.270000	65,874.71	16,358.88	0.08	
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
	189.000	Local	98.701693	18,654.62	292.730000	55,325.97	36,671.35	0.15	
		Base	98.701693	18,654.62	292.730000	55,325.97	36,671.35	0.07	
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
	189.000	Local	171.445979	32,403.29	219.970000	41,574.33	9,171.04	0.11	
		Base	171.445979	32,403.29	219.970000	41,574.33	9,171.04	0.05	
05352A100	AVANTOR INC COMMON STOCK USD.01								
	1,321.000	Local	28.290000	37,371.09	21.070000	27,833.47	-9,537.62	0.07	
		Base	28.290000	37,371.09	21.070000	27,833.47	-9,537.62	0.04	
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0								
	256.000	Local	227.608203	58,267.70	187.130000	47,905.28	-10,362.42	0.13	
		Base	227.608203	58,267.70	187.130000	47,905.28	-10,362.42	0.06	

Holdings

FRANKLIN GLOBAL DBI CIF
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058498106	BALL CORP COMMON STOCK	756.000	Local 40.169603	30,368.22	55.130000	41,678.28	11,310.06	0.11	
			Base 40.169603	30,368.22	55.130000	41,678.28	11,310.06	0.05	
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01	3,776.000	Local 33.281822	125,672.16	43.950000	165,955.20	40,283.04	0.44	
			Base 33.281822	125,672.16	43.950000	165,955.20	40,283.04	0.21	
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	1,132.000	Local 37.100000	41,997.20	76.830000	86,971.56	44,974.36	0.23	
			Base 37.100000	41,997.20	76.830000	86,971.56	44,974.36	0.11	
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0	755.000	Local 55.691894	42,047.38	29.160000	22,015.80	-20,031.58	0.06	
			Base 55.691894	42,047.38	29.160000	22,015.80	-20,031.58	0.03	
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0	378.000	Local 235.389577	88,977.26	226.870000	85,756.86	-3,220.40	0.23	
			Base 235.389577	88,977.26	226.870000	85,756.86	-3,220.40	0.11	
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	850.000	Local 220.175941	187,149.55	453.280000	385,288.00	198,138.45	1.03	
			Base 220.175941	187,149.55	453.280000	385,288.00	198,138.45	0.49	
09061G101	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	378.000	Local 95.120000	35,955.36	65.730000	24,845.94	-11,109.42	0.07	
			Base 95.120000	35,955.36	65.730000	24,845.94	-11,109.42	0.03	
09062X103	BIOGEN INC COMMON STOCK USD.0005	189.000	Local 270.438201	51,112.82	152.920000	28,901.88	-22,210.94	0.08	
			Base 270.438201	51,112.82	152.920000	28,901.88	-22,210.94	0.04	
09260D107	BLACKSTONE INC COMMON STOCK USD.00001	567.000	Local 54.980000	31,173.66	172.420000	97,762.14	66,588.48	0.26	
			Base 54.980000	31,173.66	172.420000	97,762.14	66,588.48	0.12	
09290D101	BLACKROCK INC COMMON STOCK USD.01	101.000	Local 666.515842	67,318.10	1,025.110000	103,536.11	36,218.01	0.28	
			Base 666.515842	67,318.10	1,025.110000	103,536.11	36,218.01	0.13	

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097023105	BOEING CO/THE COMMON STOCK USD5.0	378.000	Local 236.977989	89,577.68	177.000000	66,906.00	-22,671.68	0.18	
			Base 236.977989	89,577.68	177.000000	66,906.00	-22,671.68	0.08	
101121101	BXP INC REIT USD.01	567.000	Local 103.345115	58,596.68	74.360000	42,162.12	-16,434.56	0.11	
			Base 103.345115	58,596.68	74.360000	42,162.12	-16,434.56	0.05	
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	1,794.000	Local 26.437402	47,428.70	89.320000	160,240.08	112,811.38	0.43	
			Base 26.437402	47,428.70	89.320000	160,240.08	112,811.38	0.20	
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	1,604.000	Local 63.284638	101,508.56	56.560000	90,722.24	-10,786.32	0.24	
			Base 63.284638	101,508.56	56.560000	90,722.24	-10,786.32	0.11	
11135F101	BROADCOM INC COMMON STOCK	950.000	Local 38.893105	36,948.45	231.840000	220,248.00	183,299.55	0.59	
			Base 38.893105	36,948.45	231.840000	220,248.00	183,299.55	0.28	
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15	472.000	Local 61.165000	28,869.88	37.980000	17,926.56	-10,943.32	0.05	
			Base 61.165000	28,869.88	37.980000	17,926.56	-10,943.32	0.02	
12504L109	CBRE GROUP INC A COMMON STOCK USD.01	661.000	Local 52.605582	34,772.29	131.290000	86,782.69	52,010.40	0.23	
			Base 52.605582	34,772.29	131.290000	86,782.69	52,010.40	0.11	
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	473.000	Local 89.314989	42,245.99	85.320000	40,356.36	-1,889.63	0.11	
			Base 89.314989	42,245.99	85.320000	40,356.36	-1,889.63	0.05	
125523100	THE CIGNA GROUP COMMON STOCK USD.01	368.000	Local 230.997364	85,007.03	276.140000	101,619.52	16,612.49	0.27	
			Base 230.997364	85,007.03	276.140000	101,619.52	16,612.49	0.13	
12572Q105	CME GROUP INC COMMON STOCK USD.01	378.000	Local 118.230397	44,691.09	232.230000	87,782.94	43,091.85	0.23	
			Base 118.230397	44,691.09	232.230000	87,782.94	43,091.85	0.11	

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125896100	CMS ENERGY CORP COMMON STOCK USD.01	1,227.000	Local	58.130913	71,326.63	66.650000	81,779.55	10,452.92	0.22
			Base	58.130913	71,326.63	66.650000	81,779.55	10,452.92	0.10
126408103	CSX CORP COMMON STOCK USD1.0	1,982.000	Local	31.788093	63,004.00	32.270000	63,959.14	955.14	0.17
			Base	31.788093	63,004.00	32.270000	63,959.14	955.14	0.08
126650100	CVS HEALTH CORP COMMON STOCK USD.01	1,388.000	Local	73.891001	102,560.71	44.890000	62,307.32	-40,253.39	0.17
			Base	73.891001	102,560.71	44.890000	62,307.32	-40,253.39	0.08
127097103	COTERRA ENERGY INC COMMON STOCK USD.1	2,265.000	Local	30.034998	68,029.27	25.540000	57,848.10	-10,181.17	0.15
			Base	30.034998	68,029.27	25.540000	57,848.10	-10,181.17	0.07
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01	95.000	Local	229.680000	21,819.60	300.460000	28,543.70	6,724.10	0.08
			Base	229.680000	21,819.60	300.460000	28,543.70	6,724.10	0.04
133131102	CAMDEN PROPERTY TRUST REIT USD.01	378.000	Local	106.486164	40,251.77	116.040000	43,863.12	3,611.35	0.12
			Base	106.486164	40,251.77	116.040000	43,863.12	3,611.35	0.06
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01	567.000	Local	88.398254	50,121.81	178.320000	101,107.44	50,985.63	0.27
			Base	88.398254	50,121.81	178.320000	101,107.44	50,985.63	0.13
14149Y108	CARDINAL HEALTH INC COMMON STOCK	378.000	Local	91.760000	34,685.28	118.270000	44,706.06	10,020.78	0.12
			Base	91.760000	34,685.28	118.270000	44,706.06	10,020.78	0.06
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01	472.000	Local	52.835000	24,938.12	68.260000	32,218.72	7,280.60	0.09
			Base	52.835000	24,938.12	68.260000	32,218.72	7,280.60	0.04
149123101	CATERPILLAR INC COMMON STOCK USD1.0	378.000	Local	120.697116	45,623.51	362.760000	137,123.28	91,499.77	0.36
			Base	120.697116	45,623.51	362.760000	137,123.28	91,499.77	0.17

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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	
150870103	CELANESE CORP COMMON STOCK USD.0001								
		473.000	Local 84.938203	40,175.77	69.210000	32,736.33	-7,439.44	0.09	
			Base 84.938203	40,175.77	69.210000	32,736.33	-7,439.44	0.04	
15135B101	CENTENE CORP COMMON STOCK USD.001								
		850.000	Local 81.976388	69,679.93	60.580000	51,493.00	-18,186.93	0.14	
			Base 81.976388	69,679.93	60.580000	51,493.00	-18,186.93	0.07	
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		1,132.000	Local 29.030000	32,861.96	31.730000	35,918.36	3,056.40	0.10	
			Base 29.030000	32,861.96	31.730000	35,918.36	3,056.40	0.05	
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		95.000	Local 343.477789	32,630.39	342.770000	32,563.15	-67.24	0.09	
			Base 343.477789	32,630.39	342.770000	32,563.15	-67.24	0.04	
16411R208	CHENIERE ENERGY INC COMMON STOCK USD.003								
		378.000	Local 128.055000	48,404.79	214.870000	81,220.86	32,816.07	0.22	
			Base 128.055000	48,404.79	214.870000	81,220.86	32,816.07	0.10	
166764100	CHEVRON CORP COMMON STOCK USD.75								
		1,794.000	Local 129.156778	231,707.26	144.840000	259,842.96	28,135.70	0.69	
			Base 129.156778	231,707.26	144.840000	259,842.96	28,135.70	0.33	
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
		473.000	Local 85.942008	40,650.57	104.710000	49,527.83	8,877.26	0.13	
			Base 85.942008	40,650.57	104.710000	49,527.83	8,877.26	0.06	
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		1,321.000	Local 44.359455	58,598.84	59.200000	78,203.20	19,604.36	0.21	
			Base 44.359455	58,598.84	59.200000	78,203.20	19,604.36	0.10	
172967424	CITIGROUP INC COMMON STOCK USD.01								
		1,982.000	Local 64.410066	127,660.75	70.390000	139,512.98	11,852.23	0.37	
			Base 64.410066	127,660.75	70.390000	139,512.98	11,852.23	0.18	
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
		378.000	Local 173.114630	65,437.33	162.410000	61,390.98	-4,046.35	0.16	
			Base 173.114630	65,437.33	162.410000	61,390.98	-4,046.35	0.08	

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191216100	COCA COLA CO/THE COMMON STOCK USD.25		5,609.000	Local	53.712598	301,273.96	62.260000	349,216.34	47,942.38	0.93
				Base	53.712598	301,273.96	62.260000	349,216.34	47,942.38	0.44
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0		945.000	Local	73.197630	69,171.76	90.910000	85,909.95	16,738.19	0.23
				Base	73.197630	69,171.76	90.910000	85,909.95	16,738.19	0.11
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01		2,454.000	Local	44.448916	109,077.64	37.530000	92,098.62	-16,979.02	0.25
				Base	44.448916	109,077.64	37.530000	92,098.62	-16,979.02	0.12
204448104	CIA DE MINAS BUENAVENTUR ADR ADR		609.000	Local	12.715008	7,743.44	11.520000	7,015.68	-727.76	0.02
				Base	12.715008	7,743.44	11.520000	7,015.68	-727.76	0.01
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01		1,581.000	Local	71.682467	113,329.98	99.170000	156,787.77	43,457.79	0.42
				Base	71.682467	113,329.98	99.170000	156,787.77	43,457.79	0.20
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1		473.000	Local	74.483805	35,230.84	89.230000	42,205.79	6,974.95	0.11
				Base	74.483805	35,230.84	89.230000	42,205.79	6,974.95	0.05
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01		189.000	Local	221.535714	41,870.25	221.000000	41,769.00	-101.25	0.11
				Base	221.535714	41,870.25	221.000000	41,769.00	-101.25	0.05
21037T109	CONSTELLATION ENERGY COMMON STOCK		804.000	Local	37.021443	29,765.24	223.710000	179,862.84	150,097.60	0.48
				Base	37.021443	29,765.24	223.710000	179,862.84	150,097.60	0.23
22052L104	CORTEVA INC COMMON STOCK USD.01		566.000	Local	43.160000	24,428.56	56.960000	32,239.36	7,810.80	0.09
				Base	43.160000	24,428.56	56.960000	32,239.36	7,810.80	0.04
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005		1,178.000	Local	318.932844	375,702.89	916.270000	1,079,366.06	703,663.17	2.87
				Base	318.932844	375,702.89	916.270000	1,079,366.06	703,663.17	1.37

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22160N109	COSTAR GROUP INC COMMON STOCK USD.01								
	850.000	Local		78.401706	66,641.45	71.590000	60,851.50	-5,789.95	0.16
		Base		78.401706	66,641.45	71.590000	60,851.50	-5,789.95	0.08
22788C105	CROWDSTRIKE HOLDINGS INC A COMMON STOCK								
	95.000	Local		162.650000	15,451.75	342.160000	32,505.20	17,053.45	0.09
		Base		162.650000	15,451.75	342.160000	32,505.20	17,053.45	0.04
22822V101	CROWN CASTLE INC REIT USD.01								
	1,039.000	Local		115.964860	120,487.49	90.760000	94,299.64	-26,187.85	0.25
		Base		115.964860	120,487.49	90.760000	94,299.64	-26,187.85	0.12
231021106	CUMMINS INC COMMON STOCK USD2.5								
	284.000	Local		158.768310	45,090.20	348.600000	99,002.40	53,912.20	0.26
		Base		158.768310	45,090.20	348.600000	99,002.40	53,912.20	0.13
233331107	DTE ENERGY COMPANY COMMON STOCK								
	661.000	Local		93.431301	61,758.09	120.750000	79,815.75	18,057.66	0.21
		Base		93.431301	61,758.09	120.750000	79,815.75	18,057.66	0.10
235851102	DANAHER CORP COMMON STOCK USD.01								
	473.000	Local		154.541163	73,097.97	229.550000	108,577.15	35,479.18	0.29
		Base		154.541163	73,097.97	229.550000	108,577.15	35,479.18	0.14
244199105	DEERE + CO COMMON STOCK USD1.0								
	95.000	Local		332.980000	31,633.10	423.700000	40,251.50	8,618.40	0.11
		Base		332.980000	31,633.10	423.700000	40,251.50	8,618.40	0.05
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
	1,038.000	Local		39.720405	41,229.78	32.730000	33,973.74	-7,256.04	0.09
		Base		39.720405	41,229.78	32.730000	33,973.74	-7,256.04	0.04
252131107	DEXCOM INC COMMON STOCK USD.001								
	473.000	Local		119.885243	56,705.72	77.770000	36,785.21	-19,920.51	0.10
		Base		119.885243	56,705.72	77.770000	36,785.21	-19,920.51	0.05
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01								
	378.000	Local		142.005000	53,677.89	163.830000	61,927.74	8,249.85	0.16
		Base		142.005000	53,677.89	163.830000	61,927.74	8,249.85	0.08

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FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
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253868103	DIGITAL REALTY TRUST INC REIT USD.01		850.000	117.668518	100,018.24	177.330000	150,730.50	50,712.26	0.40
		Local		117.668518	100,018.24	177.330000	150,730.50	50,712.26	0.19
		Base		117.668518	100,018.24	177.330000	150,730.50	50,712.26	0.19
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01		1,286.000	99.625855	128,118.85	111.350000	143,196.10	15,077.25	0.38
		Local		99.625855	128,118.85	111.350000	143,196.10	15,077.25	0.18
		Base		99.625855	128,118.85	111.350000	143,196.10	15,077.25	0.18
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01		378.000	61.321905	23,179.68	173.230000	65,480.94	42,301.26	0.17
		Local		61.321905	23,179.68	173.230000	65,480.94	42,301.26	0.08
		Base		61.321905	23,179.68	173.230000	65,480.94	42,301.26	0.08
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875		756.000	155.813743	117,795.19	75.820000	57,319.92	-60,475.27	0.15
		Local		155.813743	117,795.19	75.820000	57,319.92	-60,475.27	0.07
		Base		155.813743	117,795.19	75.820000	57,319.92	-60,475.27	0.07
256746108	DOLLAR TREE INC COMMON STOCK USD.01		661.000	105.935008	70,023.04	74.940000	49,535.34	-20,487.70	0.13
		Local		105.935008	70,023.04	74.940000	49,535.34	-20,487.70	0.06
		Base		105.935008	70,023.04	74.940000	49,535.34	-20,487.70	0.06
25746U109	DOMINION ENERGY INC COMMON STOCK		1,982.000	77.270055	153,149.25	53.860000	106,750.52	-46,398.73	0.28
		Local		77.270055	153,149.25	53.860000	106,750.52	-46,398.73	0.14
		Base		77.270055	153,149.25	53.860000	106,750.52	-46,398.73	0.14
260557103	DOW INC COMMON STOCK USD.01		1,601.000	48.395297	77,480.87	40.130000	64,248.13	-13,232.74	0.17
		Local		48.395297	77,480.87	40.130000	64,248.13	-13,232.74	0.08
		Base		48.395297	77,480.87	40.130000	64,248.13	-13,232.74	0.08
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001		1,417.000	85.650762	121,367.13	107.740000	152,667.58	31,300.45	0.41
		Local		85.650762	121,367.13	107.740000	152,667.58	31,300.45	0.19
		Base		85.650762	121,367.13	107.740000	152,667.58	31,300.45	0.19
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01		1,113.000	84.363217	93,896.26	76.250000	84,866.25	-9,030.01	0.23
		Local		84.363217	93,896.26	76.250000	84,866.25	-9,030.01	0.11
		Base		84.363217	93,896.26	76.250000	84,866.25	-9,030.01	0.11
26875P101	EOG RESOURCES INC COMMON STOCK USD.01		850.000	101.825259	86,551.47	122.580000	104,193.00	17,641.53	0.28
		Local		101.825259	86,551.47	122.580000	104,193.00	17,641.53	0.13
		Base		101.825259	86,551.47	122.580000	104,193.00	17,641.53	0.13

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FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
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26884L109	EQT CORP COMMON STOCK								
	566.000	Local		40.965000	23,186.19	46.110000	26,098.26	2,912.07	0.07
		Base		40.965000	23,186.19	46.110000	26,098.26	2,912.07	0.03
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
	610.000	Local		104.473197	63,728.65	91.320000	55,705.20	-8,023.45	0.15
		Base		104.473197	63,728.65	91.320000	55,705.20	-8,023.45	0.07
278865100	ECOLAB INC COMMON STOCK USD1.0								
	378.000	Local		173.978862	65,764.01	234.320000	88,572.96	22,808.95	0.24
		Base		173.978862	65,764.01	234.320000	88,572.96	22,808.95	0.11
281020107	EDISON INTERNATIONAL COMMON STOCK								
	1,228.000	Local		78.862899	96,843.64	79.840000	98,043.52	1,199.88	0.26
		Base		78.862899	96,843.64	79.840000	98,043.52	1,199.88	0.12
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0								
	756.000	Local		91.236839	68,975.05	74.030000	55,966.68	-13,008.37	0.15
		Base		91.236839	68,975.05	74.030000	55,966.68	-13,008.37	0.07
29364G103	ENTERGY CORP COMMON STOCK USD.01								
	1,322.000	Local		38.285749	50,613.76	75.820000	100,234.04	49,620.28	0.27
		Base		38.285749	50,613.76	75.820000	100,234.04	49,620.28	0.13
29444U700	EQUINIX INC REIT USD.001								
	189.000	Local		509.198095	96,238.44	942.890000	178,206.21	81,967.77	0.47
		Base		509.198095	96,238.44	942.890000	178,206.21	81,967.77	0.23
29472R108	EQUITY LIFESTYLE PROPERTIES REIT USD.01								
	945.000	Local		61.592847	58,205.24	66.600000	62,937.00	4,731.76	0.17
		Base		61.592847	58,205.24	66.600000	62,937.00	4,731.76	0.08
29476L107	EQUITY RESIDENTIAL REIT USD.01								
	1,228.000	Local		59.813453	73,450.92	71.760000	88,121.28	14,670.36	0.23
		Base		59.813453	73,450.92	71.760000	88,121.28	14,670.36	0.11
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
	189.000	Local		248.154974	46,901.29	285.440000	53,948.16	7,046.87	0.14
		Base		248.154974	46,901.29	285.440000	53,948.16	7,046.87	0.07

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30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
		660.000	Local 72.134136	47,608.53	57.430000	37,903.80	-9,704.73		0.10
			Base 72.134136	47,608.53	57.430000	37,903.80	-9,704.73		0.05
30161N101	EXELON CORP COMMON STOCK								
		1,888.000	Local 30.994968	58,518.50	37.640000	71,064.32	12,545.82		0.19
			Base 30.994968	58,518.50	37.640000	71,064.32	12,545.82		0.09
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		378.000	Local 110.900000	41,920.20	149.600000	56,548.80	14,628.60		0.15
			Base 110.900000	41,920.20	149.600000	56,548.80	14,628.60		0.07
30231G102	EXXON MOBIL CORP COMMON STOCK								
		5,684.000	Local 86.082968	489,295.59	107.570000	611,427.88	122,132.29		1.63
			Base 86.082968	489,295.59	107.570000	611,427.88	122,132.29		0.78
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006								
		1,119.000	Local 216.914111	242,726.89	585.510000	655,185.69	412,458.80		1.74
			Base 216.914111	242,726.89	585.510000	655,185.69	412,458.80		0.83
31428X106	FEDEX CORP COMMON STOCK USD.1								
		284.000	Local 190.131514	53,997.35	281.330000	79,897.72	25,900.37		0.21
			Base 190.131514	53,997.35	281.330000	79,897.72	25,900.37		0.10
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		755.000	Local 40.732066	30,752.71	39.780000	30,033.90	-718.81		0.08
			Base 40.732066	30,752.71	39.780000	30,033.90	-718.81		0.04
34959E109	FORTINET INC COMMON STOCK USD.001								
		284.000	Local 58.760000	16,687.84	94.480000	26,832.32	10,144.48		0.07
			Base 58.760000	16,687.84	94.480000	26,832.32	10,144.48		0.03
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		2,911.000	Local 32.534033	94,706.57	38.080000	110,850.88	16,144.31		0.30
			Base 32.534033	94,706.57	38.080000	110,850.88	16,144.31		0.14
36266G107	GE HEALTHCARE TECHNOLOGY COMMON STOCK USD.01								
		307.000	Local 161.238176	49,500.12	78.180000	24,001.26	-25,498.86		0.06
			Base 161.238176	49,500.12	78.180000	24,001.26	-25,498.86		0.03

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36467J108	GAMING AND LEISURE PROPERTIE REIT	472.000	Local	50.090000	23,642.48	48.160000	22,731.52	-910.96	0.06
			Base	50.090000	23,642.48	48.160000	22,731.52	-910.96	0.03
36828A101	GE VERNOVA INC COMMON STOCK USD.01	230.000	Local	145.208000	33,397.84	328.930000	75,653.90	42,256.06	0.20
			Base	145.208000	33,397.84	328.930000	75,653.90	42,256.06	0.10
369604301	GENERAL ELECTRIC COMMON STOCK USD.01	921.000	Local	143.160228	131,850.57	166.790000	153,613.59	21,763.02	0.41
			Base	143.160228	131,850.57	166.790000	153,613.59	21,763.02	0.19
370334104	GENERAL MILLS INC COMMON STOCK USD.1	661.000	Local	57.576762	38,058.24	63.770000	42,151.97	4,093.73	0.11
			Base	57.576762	38,058.24	63.770000	42,151.97	4,093.73	0.05
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01	1,227.000	Local	25.010000	30,687.27	53.270000	65,362.29	34,675.02	0.17
			Base	25.010000	30,687.27	53.270000	65,362.29	34,675.02	0.08
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001	1,228.000	Local	72.920285	89,546.11	92.370000	113,430.36	23,884.25	0.30
			Base	72.920285	89,546.11	92.370000	113,430.36	23,884.25	0.14
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	284.000	Local	312.187007	88,661.11	572.620000	162,624.08	73,962.97	0.43
			Base	312.187007	88,661.11	572.620000	162,624.08	73,962.97	0.21
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01	189.000	Local	168.780000	31,899.42	300.150000	56,728.35	24,828.93	0.15
			Base	168.780000	31,899.42	300.150000	56,728.35	24,828.93	0.07
40434L105	HP INC COMMON STOCK USD.01	1,227.000	Local	18.764303	23,023.80	32.630000	40,037.01	17,013.21	0.11
			Base	18.764303	23,023.80	32.630000	40,037.01	17,013.21	0.05
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0	3,021.000	Local	29.930986	90,421.51	20.270000	61,235.67	-29,185.84	0.16
			Base	29.930986	90,421.51	20.270000	61,235.67	-29,185.84	0.08

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FRANKLIN GLOBAL DBI CIF
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427866108	HERSHEY CO/THE COMMON STOCK USD1.0								
	189.000	Local	138.560000	26,187.84	169.350000	32,007.15	5,819.31	0.09	
		Base	138.560000	26,187.84	169.350000	32,007.15	5,819.31	0.04	
42809H107	HESS CORP COMMON STOCK USD1.0								
	473.000	Local	43.983319	20,804.11	133.010000	62,913.73	42,109.62	0.17	
		Base	43.983319	20,804.11	133.010000	62,913.73	42,109.62	0.08	
436440101	HOLOGIC INC COMMON STOCK USD.01								
	378.000	Local	81.690000	30,878.82	72.090000	27,250.02	-3,628.80	0.07	
		Base	81.690000	30,878.82	72.090000	27,250.02	-3,628.80	0.03	
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	388.990000	183,992.27	76,871.85	0.49	
		Base	226.470233	107,120.42	388.990000	183,992.27	76,871.85	0.23	
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
	473.000	Local	190.186068	89,958.01	225.890000	106,845.97	16,887.96	0.28	
		Base	190.186068	89,958.01	225.890000	106,845.97	16,887.96	0.14	
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
	3,209.000	Local	18.068601	57,982.14	17.520000	56,221.68	-1,760.46	0.15	
		Base	18.068601	57,982.14	17.520000	56,221.68	-1,760.46	0.07	
44332N106	H WORLD GROUP LTD ADR ADR								
	469.000	Local	40.047612	18,782.33	33.030000	15,491.07	-3,291.26	0.04	
		Base	40.047612	18,782.33	33.030000	15,491.07	-3,291.26	0.02	
444859102	HUMANA INC COMMON STOCK USD.1666666								
	189.000	Local	415.610899	78,550.46	253.710000	47,951.19	-30,599.27	0.13	
		Base	415.610899	78,550.46	253.710000	47,951.19	-30,599.27	0.06	
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
	95.000	Local	489.470000	46,499.65	413.440000	39,276.80	-7,222.85	0.10	
		Base	489.470000	46,499.65	413.440000	39,276.80	-7,222.85	0.05	

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452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01		189.000	Local	161.483810	30,520.44	253.560000	47,922.84	17,402.40	0.13
				Base	161.483810	30,520.44	253.560000	47,922.84	17,402.40	0.06
452327109	ILLUMINA INC COMMON STOCK USD.01		189.000	Local	311.784074	58,927.19	133.630000	25,256.07	-33,671.12	0.07
				Base	311.784074	58,927.19	133.630000	25,256.07	-33,671.12	0.03
45337C102	INCYTE CORP COMMON STOCK USD.001		566.000	Local	61.800000	34,978.80	69.070000	39,093.62	4,114.82	0.10
				Base	61.800000	34,978.80	69.070000	39,093.62	4,114.82	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	261.070000	26,107.00	-2,714.00	0.07
				Base	288.210000	28,821.00	261.070000	26,107.00	-2,714.00	0.03
458140100	INTEL CORP COMMON STOCK USD.001		1,227.000	Local	44.868517	55,053.67	20.050000	24,601.35	-30,452.32	0.07
				Base	44.868517	55,053.67	20.050000	24,601.35	-30,452.32	0.03
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01		756.000	Local	60.624405	45,832.05	149.010000	112,651.56	66,819.51	0.30
				Base	60.624405	45,832.05	149.010000	112,651.56	66,819.51	0.14
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2		567.000	Local	151.690476	86,008.50	219.830000	124,643.61	38,635.11	0.33
				Base	151.690476	86,008.50	219.830000	124,643.61	38,635.11	0.16
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125		795.000	Local	109.098314	86,733.16	84.550000	67,217.25	-19,515.91	0.18
				Base	109.098314	86,733.16	84.550000	67,217.25	-19,515.91	0.09
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0		991.000	Local	44.943905	44,539.41	53.820000	53,335.62	8,796.21	0.14
				Base	44.943905	44,539.41	53.820000	53,335.62	8,796.21	0.07

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461202103	INTUIT INC COMMON STOCK USD.01		189.000	Local	432.314974	81,707.53	628.500000	118,786.50	37,078.97	0.32
				Base	432.314974	81,707.53	628.500000	118,786.50	37,078.97	0.15
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001		473.000	Local	187.525835	88,699.72	521.960000	246,887.08	158,187.36	0.66
				Base	187.525835	88,699.72	521.960000	246,887.08	158,187.36	0.31
46187W107	INVITATION HOMES INC REIT USD.01		566.000	Local	27.034611	15,301.59	31.970000	18,095.02	2,793.43	0.05
				Base	27.034611	15,301.59	31.970000	18,095.02	2,793.43	0.02
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01		284.000	Local	136.040000	38,635.36	196.510000	55,808.84	17,173.48	0.15
				Base	136.040000	38,635.36	196.510000	55,808.84	17,173.48	0.07
46284V101	IRON MOUNTAIN INC REIT USD.01		1,322.000	Local	31.740000	41,960.28	105.110000	138,955.42	96,995.14	0.37
				Base	31.740000	41,960.28	105.110000	138,955.42	96,995.14	0.18
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0		1,889.000	Local	117.699317	222,334.01	239.710000	452,812.19	230,478.18	1.21
				Base	117.699317	222,334.01	239.710000	452,812.19	230,478.18	0.57
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0		1,983.000	Local	143.124513	283,815.91	144.620000	286,781.46	2,965.55	0.76
				Base	143.124513	283,815.91	144.620000	286,781.46	2,965.55	0.36
48553T106	KANZHUN LTD ADR ADR USD.0001		1,915.000	Local	20.132303	38,553.36	13.800000	26,427.00	-12,126.36	0.07
				Base	20.132303	38,553.36	13.800000	26,427.00	-12,126.36	0.03
49177J102	KENVUE INC COMMON STOCK USD.01		2,171.000	Local	20.975002	45,536.73	21.350000	46,350.85	814.12	0.12
				Base	20.975002	45,536.73	21.350000	46,350.85	814.12	0.06
49271V100	KEURIG DR PEPPER INC COMMON STOCK USD.01		1,038.000	Local	31.950000	33,164.10	32.120000	33,340.56	176.46	0.09
				Base	31.950000	33,164.10	32.120000	33,340.56	176.46	0.04

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494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25	567.000	Local 128.208942	72,694.47	131.040000	74,299.68	1,605.21	0.20	
			Base 128.208942	72,694.47	131.040000	74,299.68	1,605.21	0.09	
49446R109	KIMCO REALTY CORP REIT USD.01	1,982.000	Local 19.170000	37,994.94	23.430000	46,438.26	8,443.32	0.12	
			Base 19.170000	37,994.94	23.430000	46,438.26	8,443.32	0.06	
49456B101	KINDER MORGAN INC COMMON STOCK USD.01	4,153.000	Local 20.133099	83,612.76	27.400000	113,792.20	30,179.44	0.30	
			Base 20.133099	83,612.76	27.400000	113,792.20	30,179.44	0.14	
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01	1,510.000	Local 31.586185	47,695.14	30.710000	46,372.10	-1,323.04	0.12	
			Base 31.586185	47,695.14	30.710000	46,372.10	-1,323.04	0.06	
501044101	KROGER CO COMMON STOCK USD1.0	2,096.000	Local 35.467343	74,339.55	61.150000	128,170.40	53,830.85	0.34	
			Base 35.467343	74,339.55	61.150000	128,170.40	53,830.85	0.16	
512807306	LAM RESEARCH CORP COMMON STOCK USD.001	570.000	Local 30.818000	17,566.26	72.230000	41,171.10	23,604.84	0.11	
			Base 30.818000	17,566.26	72.230000	41,171.10	23,604.84	0.05	
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01	378.000	Local 177.260000	67,004.28	74.980000	28,342.44	-38,661.84	0.08	
			Base 177.260000	67,004.28	74.980000	28,342.44	-38,661.84	0.04	
52490G102	LEGEND BIOTECH CORP ADR ADR USD.0001	1,194.000	Local 47.116281	56,256.84	32.540000	38,852.76	-17,404.08	0.10	
			Base 47.116281	56,256.84	32.540000	38,852.76	-17,404.08	0.05	
532457108	ELI LILLY + CO COMMON STOCK	678.000	Local 304.822183	206,669.44	772.000000	523,416.00	316,746.56	1.39	
			Base 304.822183	206,669.44	772.000000	523,416.00	316,746.56	0.66	
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0	95.000	Local 305.274947	29,001.12	485.940000	46,164.30	17,163.18	0.12	
			Base 305.274947	29,001.12	485.940000	46,164.30	17,163.18	0.06	

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540424108	LOEWS CORP COMMON STOCK USD.01								
	850.000	Local	53.580000	45,543.00	84.690000	71,986.50	26,443.50	0.19	
		Base	53.580000	45,543.00	84.690000	71,986.50	26,443.50	0.09	
545220907	TATNEFT PJSC COMMON STOCK RUB1.0								
	8,140.000	Local	10.999237	89,533.79	0.000000	0.00	-89,533.79	0.00	
		Base	10.999237	89,533.79	0.000000	0.00	-89,533.79	0.00	
548661107	LOWE S COS INC COMMON STOCK USD.5								
	378.000	Local	85.340397	32,258.67	246.800000	93,290.40	61,031.73	0.25	
		Base	85.340397	32,258.67	246.800000	93,290.40	61,031.73	0.12	
55354G100	MSCI INC COMMON STOCK USD.01								
	95.000	Local	523.263263	49,710.01	600.010000	57,000.95	7,290.94	0.15	
		Base	523.263263	49,710.01	600.010000	57,000.95	7,290.94	0.07	
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01								
	473.000	Local	74.311247	35,149.22	139.500000	65,983.50	30,834.28	0.18	
		Base	74.311247	35,149.22	139.500000	65,983.50	30,834.28	0.08	
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
	189.000	Local	125.530000	23,725.17	212.410000	40,145.49	16,420.32	0.11	
		Base	125.530000	23,725.17	212.410000	40,145.49	16,420.32	0.05	
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
	95.000	Local	97.114000	9,225.83	278.940000	26,499.30	17,273.47	0.07	
		Base	97.114000	9,225.83	278.940000	26,499.30	17,273.47	0.03	
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
	189.000	Local	339.040000	64,078.56	516.500000	97,618.50	33,539.94	0.26	
		Base	339.040000	64,078.56	516.500000	97,618.50	33,539.94	0.12	
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
	517.000	Local	286.300735	148,017.48	526.570000	272,236.69	124,219.21	0.72	
		Base	286.300735	148,017.48	526.570000	272,236.69	124,219.21	0.35	
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK USD.01								
	284.000	Local	82.091831	23,314.08	76.240000	21,652.16	-1,661.92	0.06	
		Base	82.091831	23,314.08	76.240000	21,652.16	-1,661.92	0.03	

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580135101	MCDONALD S CORP COMMON STOCK USD.01								
		378.000	Local 182.574180	69,013.04	289.890000	109,578.42	40,565.38		0.29
			Base 182.574180	69,013.04	289.890000	109,578.42	40,565.38		0.14
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		189.000	Local 305.394974	57,719.65	569.910000	107,712.99	49,993.34		0.29
			Base 305.394974	57,719.65	569.910000	107,712.99	49,993.34		0.14
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		1,983.000	Local 79.459934	157,569.05	99.480000	197,268.84	39,699.79		0.53
			Base 79.459934	157,569.05	99.480000	197,268.84	39,699.79		0.25
59156R108	METLIFE INC COMMON STOCK USD.01								
		200.000	Local 58.700000	11,740.00	81.880000	16,376.00	4,636.00		0.04
			Base 58.700000	11,740.00	81.880000	16,376.00	4,636.00		0.02
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		2,855.000	Local 202.642193	578,543.46	421.500000	1,203,382.50	624,839.04		3.20
			Base 202.642193	578,543.46	421.500000	1,203,382.50	624,839.04		1.53
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		189.000	Local 68.600000	12,965.40	84.160000	15,906.24	2,940.84		0.04
			Base 68.600000	12,965.40	84.160000	15,906.24	2,940.84		0.02
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		378.000	Local 117.670000	44,479.26	154.570000	58,427.46	13,948.20		0.16
			Base 117.670000	44,479.26	154.570000	58,427.46	13,948.20		0.07
60770K107	MODERNA INC COMMON STOCK USD.0001								
		378.000	Local 190.710000	72,088.38	41.580000	15,717.24	-56,371.14		0.04
			Base 190.710000	72,088.38	41.580000	15,717.24	-56,371.14		0.02
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
		79.000	Local 293.455063	23,182.95	291.050000	22,992.95	-190.00		0.06
			Base 293.455063	23,182.95	291.050000	22,992.95	-190.00		0.03
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01								
		378.000	Local 64.325000	24,314.85	57.320000	21,666.96	-2,647.89		0.06
			Base 64.325000	24,314.85	57.320000	21,666.96	-2,647.89		0.03

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609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK		1,605.000	Local	49.310343	79,143.10	59.730000	95,866.65	16,723.55	0.26
				Base	49.310343	79,143.10	59.730000	95,866.65	16,723.55	0.12
61174X109	MONSTER BEVERAGE CORP COMMON STOCK USD.005		944.000	Local	41.222998	38,914.51	52.560000	49,616.64	10,702.13	0.13
				Base	41.222998	38,914.51	52.560000	49,616.64	10,702.13	0.06
615369105	MOODY S CORP COMMON STOCK USD.01		284.000	Local	118.807500	33,741.33	473.370000	134,437.08	100,695.75	0.36
				Base	118.807500	33,741.33	473.370000	134,437.08	100,695.75	0.17
617446448	MORGAN STANLEY COMMON STOCK USD.01		1,071.000	Local	69.054547	73,957.42	125.720000	134,646.12	60,688.70	0.36
				Base	69.054547	73,957.42	125.720000	134,646.12	60,688.70	0.17
61945C103	MOSAIC CO/THE COMMON STOCK USD.01		1,391.000	Local	44.109993	61,357.00	24.580000	34,190.78	-27,166.22	0.09
				Base	44.109993	61,357.00	24.580000	34,190.78	-27,166.22	0.04
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01		95.000	Local	138.130000	13,122.35	462.230000	43,911.85	30,789.50	0.12
				Base	138.130000	13,122.35	462.230000	43,911.85	30,789.50	0.06
629377508	NRG ENERGY INC COMMON STOCK USD.01		566.000	Local	37.935000	21,471.21	90.220000	51,064.52	29,593.31	0.14
				Base	37.935000	21,471.21	90.220000	51,064.52	29,593.31	0.06
64110L106	NETFLIX INC COMMON STOCK USD.001		264.000	Local	305.125417	80,553.11	891.320000	235,308.48	154,755.37	0.63
				Base	305.125417	80,553.11	891.320000	235,308.48	154,755.37	0.30
64125C109	NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001		284.000	Local	96.880000	27,513.92	136.500000	38,766.00	11,252.08	0.10
				Base	96.880000	27,513.92	136.500000	38,766.00	11,252.08	0.05
651639106	NEWMONT CORP COMMON STOCK USD1.6		2,443.000	Local	45.012923	109,966.57	37.220000	90,928.46	-19,038.11	0.24
				Base	45.012923	109,966.57	37.220000	90,928.46	-19,038.11	0.12

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	
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01	4,720.000	Local	55.642091	262,630.67	71.690000	338,376.80	75,746.13	0.90
			Base	55.642091	262,630.67	71.690000	338,376.80	75,746.13	0.43
654106103	NIKE INC CL B COMMON STOCK	378.000	Local	54.341111	20,540.94	75.670000	28,603.26	8,062.32	0.08
			Base	54.341111	20,540.94	75.670000	28,603.26	8,062.32	0.04
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0	378.000	Local	219.515000	82,976.67	234.700000	88,716.60	5,739.93	0.24
			Base	219.515000	82,976.67	234.700000	88,716.60	5,739.93	0.11
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.666666	378.000	Local	110.660000	41,829.48	102.500000	38,745.00	-3,084.48	0.10
			Base	110.660000	41,829.48	102.500000	38,745.00	-3,084.48	0.05
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0	189.000	Local	435.634974	82,335.01	469.290000	88,695.81	6,360.80	0.24
			Base	435.634974	82,335.01	469.290000	88,695.81	6,360.80	0.11
670346105	NUCOR CORP COMMON STOCK USD.4	378.000	Local	47.177884	17,833.24	116.710000	44,116.38	26,283.14	0.12
			Base	47.177884	17,833.24	116.710000	44,116.38	26,283.14	0.06
67066G104	NVIDIA CORP COMMON STOCK USD.001	6,062.000	Local	15.220231	92,265.04	134.290000	814,065.98	721,800.94	2.17
			Base	15.220231	92,265.04	134.290000	814,065.98	721,800.94	1.03
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	95.000	Local	248.430000	23,600.85	1,185.800000	112,651.00	89,050.15	0.30
			Base	248.430000	23,600.85	1,185.800000	112,651.00	89,050.15	0.14
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	1,133.000	Local	23.091906	26,163.13	49.410000	55,981.53	29,818.40	0.15
			Base	23.091906	26,163.13	49.410000	55,981.53	29,818.40	0.07
681919106	OMNICOM GROUP COMMON STOCK USD.15	567.000	Local	83.176296	47,160.96	86.040000	48,784.68	1,623.72	0.13
			Base	83.176296	47,160.96	86.040000	48,784.68	1,623.72	0.06

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FRANKLIN GLOBAL DBI CIF
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682680103	ONEOK INC COMMON STOCK USD.01								
	850.000	Local	26.590000	22,601.50	100.400000	85,340.00	62,738.50	0.23	
		Base	26.590000	22,601.50	100.400000	85,340.00	62,738.50	0.11	
68389X105	ORACLE CORP COMMON STOCK USD.01								
	661.000	Local	82.574039	54,581.44	166.640000	110,149.04	55,567.60	0.29	
		Base	82.574039	54,581.44	166.640000	110,149.04	55,567.60	0.14	
69331C108	P G + E CORP COMMON STOCK								
	5,097.000	Local	9.641428	49,142.36	20.180000	102,857.46	53,715.10	0.27	
		Base	9.641428	49,142.36	20.180000	102,857.46	53,715.10	0.13	
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0								
	473.000	Local	130.605687	61,776.49	192.850000	91,218.05	29,441.56	0.24	
		Base	130.605687	61,776.49	192.850000	91,218.05	29,441.56	0.12	
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.66666								
	473.000	Local	109.580909	51,831.77	119.450000	56,499.85	4,668.08	0.15	
		Base	109.580909	51,831.77	119.450000	56,499.85	4,668.08	0.07	
69351T106	PPL CORP COMMON STOCK USD.01								
	2,454.000	Local	38.120799	93,548.44	32.460000	79,656.84	-13,891.60	0.21	
		Base	38.120799	93,548.44	32.460000	79,656.84	-13,891.60	0.10	
693718108	PACCAR INC COMMON STOCK USD1.0								
	709.000	Local	44.702863	31,694.33	104.020000	73,750.18	42,055.85	0.20	
		Base	44.702863	31,694.33	104.020000	73,750.18	42,055.85	0.09	
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
	345.000	Local	185.142319	63,874.10	225.130000	77,669.85	13,795.75	0.21	
		Base	185.142319	63,874.10	225.130000	77,669.85	13,795.75	0.10	
69608A108	PALANTIR TECHNOLOGIES INC A COMMON STOCK USD.001								
	838.000	Local	14.255000	11,945.69	75.630000	63,377.94	51,432.25	0.17	
		Base	14.255000	11,945.69	75.630000	63,377.94	51,432.25	0.08	
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001								
	378.000	Local	114.280000	43,197.84	181.960000	68,780.88	25,583.04	0.18	
		Base	114.280000	43,197.84	181.960000	68,780.88	25,583.04	0.09	

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701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5							
		189.000	Local 284.900000	53,846.10	636.030000	120,209.67	66,363.57	0.32
			Base 284.900000	53,846.10	636.030000	120,209.67	66,363.57	0.15
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK							
		849.000	Local 170.924005	145,114.48	85.350000	72,462.15	-72,652.33	0.19
			Base 170.924005	145,114.48	85.350000	72,462.15	-72,652.33	0.09
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	152.060000	229,762.66	44,093.14	0.61
			Base 122.878570	185,669.52	152.060000	229,762.66	44,093.14	0.29
717081103	PFIZER INC COMMON STOCK USD.05							
		4,625.000	Local 35.056037	162,134.17	26.530000	122,701.25	-39,432.92	0.33
			Base 35.056037	162,134.17	26.530000	122,701.25	-39,432.92	0.16
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK							
		1,605.000	Local 87.855576	141,008.20	120.350000	193,161.75	52,153.55	0.51
			Base 87.855576	141,008.20	120.350000	193,161.75	52,153.55	0.24
718546104	PHILLIPS 66 COMMON STOCK							
		661.000	Local 85.349470	56,416.00	113.930000	75,307.73	18,891.73	0.20
			Base 85.349470	56,416.00	113.930000	75,307.73	18,891.73	0.10
722304102	PDD HOLDINGS INC ADR USD.00002							
		2,394.000	Local 122.343684	292,890.78	96.990000	232,194.06	-60,696.72	0.62
			Base 122.343684	292,890.78	96.990000	232,194.06	-60,696.72	0.29
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
		473.000	Local 104.212072	49,292.31	113.090000	53,491.57	4,199.26	0.14
			Base 104.212072	49,292.31	113.090000	53,491.57	4,199.26	0.07
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01							
		661.000	Local 60.460000	39,964.06	77.410000	51,168.01	11,203.95	0.14
			Base 60.460000	39,964.06	77.410000	51,168.01	11,203.95	0.06

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742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
	3,223.000	Local	120.354803	387,903.53	167.650000	540,335.95	152,432.42	1.44	
		Base	120.354803	387,903.53	167.650000	540,335.95	152,432.42	0.68	
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0								
	567.000	Local	129.764991	73,576.75	239.610000	135,858.87	62,282.12	0.36	
		Base	129.764991	73,576.75	239.610000	135,858.87	62,282.12	0.17	
74340W103	PROLOGIS INC REIT USD.01								
	2,120.000	Local	75.094948	159,201.29	105.700000	224,084.00	64,882.71	0.60	
		Base	75.094948	159,201.29	105.700000	224,084.00	64,882.71	0.28	
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
	567.000	Local	98.590000	55,900.53	118.530000	67,206.51	11,305.98	0.18	
		Base	98.590000	55,900.53	118.530000	67,206.51	11,305.98	0.09	
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
	756.000	Local	47.808532	36,143.25	84.490000	63,874.44	27,731.19	0.17	
		Base	47.808532	36,143.25	84.490000	63,874.44	27,731.19	0.08	
74460D109	PUBLIC STORAGE REIT USD.1								
	284.000	Local	214.921866	61,037.81	299.440000	85,040.96	24,003.15	0.23	
		Base	214.921866	61,037.81	299.440000	85,040.96	24,003.15	0.11	
747525103	QUALCOMM INC COMMON STOCK USD.0001								
	378.000	Local	127.899180	48,345.89	153.620000	58,068.36	9,722.47	0.15	
		Base	127.899180	48,345.89	153.620000	58,068.36	9,722.47	0.07	
75513E101	RTX CORP COMMON STOCK USD1.0								
	912.000	Local	79.892116	72,861.61	115.720000	105,536.64	32,675.03	0.28	
		Base	79.892116	72,861.61	115.720000	105,536.64	32,675.03	0.13	
756109104	REALTY INCOME CORP REIT USD1.0								
	2,311.000	Local	58.006703	134,053.49	53.410000	123,430.51	-10,622.98	0.33	
		Base	58.006703	134,053.49	53.410000	123,430.51	-10,622.98	0.16	
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
	95.000	Local	563.960000	53,576.20	712.330000	67,671.35	14,095.15	0.18	
		Base	563.960000	53,576.20	712.330000	67,671.35	14,095.15	0.09	

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759509102	RELIANCE INC COMMON STOCK USD.001								
	134.000	Local		281.563881	37,729.56	269.260000	36,080.84	-1,648.72	0.10
		Base		281.563881	37,729.56	269.260000	36,080.84	-1,648.72	0.05
761152107	RESMED INC COMMON STOCK USD.004								
	284.000	Local		238.450000	67,719.80	228.690000	64,947.96	-2,771.84	0.17
		Base		238.450000	67,719.80	228.690000	64,947.96	-2,771.84	0.08
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
	284.000	Local		136.534296	38,775.74	498.030000	141,440.52	102,664.78	0.38
		Base		136.534296	38,775.74	498.030000	141,440.52	102,664.78	0.18
78410G104	SBA COMMUNICATIONS CORP REIT USD.01								
	284.000	Local		206.932183	58,768.74	203.800000	57,879.20	-889.54	0.15
		Base		206.932183	58,768.74	203.800000	57,879.20	-889.54	0.07
79466L302	SALESFORCE INC COMMON STOCK USD.001								
	378.000	Local		171.554101	64,847.45	334.330000	126,376.74	61,529.29	0.34
		Base		171.554101	64,847.45	334.330000	126,376.74	61,529.29	0.16
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
	1,132.000	Local		37.020274	41,906.95	38.340000	43,400.88	1,493.93	0.12
		Base		37.020274	41,906.95	38.340000	43,400.88	1,493.93	0.06
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
	945.000	Local		56.170434	53,081.06	74.010000	69,939.45	16,858.39	0.19
		Base		56.170434	53,081.06	74.010000	69,939.45	16,858.39	0.09
81141R100	SEA LTD ADR ADR USD.0005								
	1,455.000	Local		233.037340	339,069.33	106.100000	154,375.50	-184,693.83	0.41
		Base		233.037340	339,069.33	106.100000	154,375.50	-184,693.83	0.20
816851109	SEMPRA COMMON STOCK								
	1,133.000	Local		62.069841	70,325.13	87.720000	99,386.76	29,061.63	0.26
		Base		62.069841	70,325.13	87.720000	99,386.76	29,061.63	0.13
81762P102	SERVICENOW INC COMMON STOCK USD.001								
	95.000	Local		393.010000	37,335.95	1,060.120000	100,711.40	63,375.45	0.27
		Base		393.010000	37,335.95	1,060.120000	100,711.40	63,375.45	0.13

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824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0	455.000	Local 191.442527	87,106.35	339.930000	154,668.15	67,561.80	0.41	
			Base 191.442527	87,106.35	339.930000	154,668.15	67,561.80	0.20	
828806109	SIMON PROPERTY GROUP INC REIT USD.0001	945.000	Local 125.514984	118,611.66	172.210000	162,738.45	44,126.79	0.43	
			Base 125.514984	118,611.66	172.210000	162,738.45	44,126.79	0.21	
833445109	SNOWFLAKE INC CLASS A COMMON STOCK USD1.0	189.000	Local 183.210000	34,626.69	154.410000	29,183.49	-5,443.20	0.08	
			Base 183.210000	34,626.69	154.410000	29,183.49	-5,443.20	0.04	
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0	2,077.000	Local 51.598907	107,170.93	82.320000	170,978.64	63,807.71	0.46	
			Base 51.598907	107,170.93	82.320000	170,978.64	63,807.71	0.22	
84265V105	SOUTHERN COPPER CORP COMMON STOCK USD.01	501.000	Local 108.019361	54,117.70	91.130000	45,656.13	-8,461.57	0.12	
			Base 108.019361	54,117.70	91.130000	45,656.13	-8,461.57	0.06	
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0	660.000	Local 48.890000	32,267.40	33.620000	22,189.20	-10,078.20	0.06	
			Base 48.890000	32,267.40	33.620000	22,189.20	-10,078.20	0.03	
855244109	STARBUCKS CORP COMMON STOCK USD.001	945.000	Local 60.520899	57,192.25	91.250000	86,231.25	29,039.00	0.23	
			Base 60.520899	57,192.25	91.250000	86,231.25	29,039.00	0.11	
857477103	STATE STREET CORP COMMON STOCK USD1.0	567.000	Local 84.229206	47,757.96	98.150000	55,651.05	7,893.09	0.15	
			Base 84.229206	47,757.96	98.150000	55,651.05	7,893.09	0.07	
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005	407.000	Local 105.867469	43,088.06	114.070000	46,426.49	3,338.43	0.12	
			Base 105.867469	43,088.06	114.070000	46,426.49	3,338.43	0.06	
863667101	STRYKER CORP COMMON STOCK USD.1	378.000	Local 135.409101	51,184.64	360.050000	136,098.90	84,914.26	0.36	
			Base 135.409101	51,184.64	360.050000	136,098.90	84,914.26	0.17	

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866674104	SUN COMMUNITIES INC REIT USD.01								
	473.000	Local	129.036004	61,034.03	122.970000	58,164.81	-2,869.22	0.15	
		Base	129.036004	61,034.03	122.970000	58,164.81	-2,869.22	0.07	
871607107	SYNOPTIS INC COMMON STOCK USD.01								
	95.000	Local	315.370000	29,960.15	485.360000	46,109.20	16,149.05	0.12	
		Base	315.370000	29,960.15	485.360000	46,109.20	16,149.05	0.06	
871829107	SYSCO CORP COMMON STOCK USD1.0								
	1,551.000	Local	69.550948	107,873.52	76.460000	118,589.46	10,715.94	0.32	
		Base	69.550948	107,873.52	76.460000	118,589.46	10,715.94	0.15	
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
	378.000	Local	39.357698	14,877.21	120.810000	45,666.18	30,788.97	0.12	
		Base	39.357698	14,877.21	120.810000	45,666.18	30,788.97	0.06	
872590104	T MOBILE US INC COMMON STOCK USD.0001								
	284.000	Local	122.915000	34,907.86	220.730000	62,687.32	27,779.46	0.17	
		Base	122.915000	34,907.86	220.730000	62,687.32	27,779.46	0.08	
874080104	TAL EDUCATION GROUP ADR ADR								
	3,497.000	Local	10.770003	37,662.70	10.020000	35,039.94	-2,622.76	0.09	
		Base	10.770003	37,662.70	10.020000	35,039.94	-2,622.76	0.04	
87612E106	TARGET CORP COMMON STOCK USD.0833								
	1,161.000	Local	119.330336	138,542.52	135.180000	156,943.98	18,401.46	0.42	
		Base	119.330336	138,542.52	135.180000	156,943.98	18,401.46	0.20	
87612G101	TARGA RESOURCES CORP COMMON STOCK USD.001								
	995.000	Local	64.915005	64,590.43	178.500000	177,607.50	113,017.07	0.47	
		Base	64.915005	64,590.43	178.500000	177,607.50	113,017.07	0.23	
88034P109	TENCENT MUSIC ENTERTAINM ADR ADR USD.000083								
	4,440.000	Local	13.007448	57,753.07	11.350000	50,394.00	-7,359.07	0.13	
		Base	13.007448	57,753.07	11.350000	50,394.00	-7,359.07	0.06	
88160R101	TESLA INC COMMON STOCK USD.001								
	1,122.000	Local	141.228048	158,457.87	403.840000	453,108.48	294,650.61	1.21	
		Base	141.228048	158,457.87	403.840000	453,108.48	294,650.61	0.57	

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FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
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881624209	TEVA PHARMACEUTICAL SP ADR ADR								
	1,469.000	Local	10.405003	15,284.95	22.040000	32,376.76	17,091.81	0.09	
		Base	10.405003	15,284.95	22.040000	32,376.76	17,091.81	0.04	
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
	284.000	Local	79.762711	22,652.61	187.510000	53,252.84	30,600.23	0.14	
		Base	79.762711	22,652.61	187.510000	53,252.84	30,600.23	0.07	
88262P102	TEXAS PACIFIC LAND CORP COMMON STOCK USD.01								
	8.000	Local	1,215.605000	9,724.84	1,105.960000	8,847.68	-877.16	0.02	
		Base	1,215.605000	9,724.84	1,105.960000	8,847.68	-877.16	0.01	
88339J105	TRADE DESK INC/THE CLASS A COMMON STOCK USD.000001								
	284.000	Local	76.730000	21,791.32	117.530000	33,378.52	11,587.20	0.09	
		Base	76.730000	21,791.32	117.530000	33,378.52	11,587.20	0.04	
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
	284.000	Local	472.301373	134,133.59	520.230000	147,745.32	13,611.73	0.39	
		Base	472.301373	134,133.59	520.230000	147,745.32	13,611.73	0.19	
88579Y101	3M CO COMMON STOCK USD.01								
	567.000	Local	139.141464	78,893.21	129.090000	73,194.03	-5,699.18	0.19	
		Base	139.141464	78,893.21	129.090000	73,194.03	-5,699.18	0.09	
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
	95.000	Local	428.020000	40,661.90	1,267.280000	120,391.60	79,729.70	0.32	
		Base	428.020000	40,661.90	1,267.280000	120,391.60	79,729.70	0.15	
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0								
	1,510.000	Local	53.360000	80,573.60	43.380000	65,503.80	-15,069.80	0.17	
		Base	53.360000	80,573.60	43.380000	65,503.80	-15,069.80	0.08	
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
	377.000	Local	52.304987	19,718.98	57.440000	21,654.88	1,935.90	0.06	
		Base	52.304987	19,718.98	57.440000	21,654.88	1,935.90	0.03	
902653104	UDR INC REIT USD.01								
	1,132.000	Local	46.156316	52,248.95	43.410000	49,140.12	-3,108.83	0.13	
		Base	46.156316	52,248.95	43.410000	49,140.12	-3,108.83	0.06	

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902973304	US BANCORP COMMON STOCK USD.01								
	1,132.000	Local		52.557102	59,494.64	47.830000	54,143.56	-5,351.08	0.14
		Base		52.557102	59,494.64	47.830000	54,143.56	-5,351.08	0.07
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD.00001								
	661.000	Local		38.302148	25,317.72	60.320000	39,871.52	14,553.80	0.11
		Base		38.302148	25,317.72	60.320000	39,871.52	14,553.80	0.05
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
	473.000	Local		111.116702	52,558.20	228.040000	107,862.92	55,304.72	0.29
		Base		111.116702	52,558.20	228.040000	107,862.92	55,304.72	0.14
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
	378.000	Local		95.844312	36,229.15	126.100000	47,665.80	11,436.65	0.13
		Base		95.844312	36,229.15	126.100000	47,665.80	11,436.65	0.06
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
	1,133.000	Local		345.543036	391,500.26	505.860000	573,139.38	181,639.12	1.53
		Base		345.543036	391,500.26	505.860000	573,139.38	181,639.12	0.73
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
	473.000	Local		83.393594	39,445.17	122.590000	57,985.07	18,539.90	0.15
		Base		83.393594	39,445.17	122.590000	57,985.07	18,539.90	0.07
922475108	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001								
	189.000	Local		234.510000	44,322.39	210.250000	39,737.25	-4,585.14	0.11
		Base		234.510000	44,322.39	210.250000	39,737.25	-4,585.14	0.05
92276F100	VENTAS INC REIT USD.25								
	566.000	Local		52.419558	29,669.47	58.890000	33,331.74	3,662.27	0.09
		Base		52.419558	29,669.47	58.890000	33,331.74	3,662.27	0.04
92338C103	VERALTO CORP COMMON STOCK USD.01								
	166.000	Local		58.466145	9,705.38	101.850000	16,907.10	7,201.72	0.04
		Base		58.466145	9,705.38	101.850000	16,907.10	7,201.72	0.02
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
	2,265.000	Local		49.739020	112,658.88	39.990000	90,577.35	-22,081.53	0.24
		Base		49.739020	112,658.88	39.990000	90,577.35	-22,081.53	0.11

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92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
	284.000	Local		302.300000	85,853.20	402.700000	114,366.80	28,513.60	0.30
		Base		302.300000	85,853.20	402.700000	114,366.80	28,513.60	0.14
925652109	VICI PROPERTIES INC REIT USD.01								
	3,021.000	Local		25.073386	75,746.70	29.210000	88,243.41	12,496.71	0.23
		Base		25.073386	75,746.70	29.210000	88,243.41	12,496.71	0.11
92763W103	VIPSHOP HOLDINGS LTD ADR ADR USD.0001								
	2,349.000	Local		16.153103	37,943.64	13.470000	31,641.03	-6,302.61	0.08
		Base		16.153103	37,943.64	13.470000	31,641.03	-6,302.61	0.04
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
	973.000	Local		195.781346	190,495.25	316.040000	307,506.92	117,011.67	0.82
		Base		195.781346	190,495.25	316.040000	307,506.92	117,011.67	0.39
92840M102	VISTRA CORP COMMON STOCK USD.01								
	945.000	Local		33.324995	31,492.12	137.870000	130,287.15	98,795.03	0.35
		Base		33.324995	31,492.12	137.870000	130,287.15	98,795.03	0.17
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
	473.000	Local		195.014989	92,242.09	257.230000	121,669.79	29,427.70	0.32
		Base		195.014989	92,242.09	257.230000	121,669.79	29,427.70	0.15
92936U109	WP CAREY INC REIT USD.001								
	377.000	Local		70.810663	26,695.62	54.480000	20,538.96	-6,156.66	0.05
		Base		70.810663	26,695.62	54.480000	20,538.96	-6,156.66	0.03
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
	378.000	Local		62.003333	23,437.26	94.040000	35,547.12	12,109.86	0.09
		Base		62.003333	23,437.26	94.040000	35,547.12	12,109.86	0.05
931142103	WALMART INC COMMON STOCK USD.1								
	12,032.000	Local		37.656039	453,077.46	90.350000	1,087,091.20	634,013.74	2.89
		Base		37.656039	453,077.46	90.350000	1,087,091.20	634,013.74	1.38
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
	3,209.000	Local		53.035104	170,189.65	9.330000	29,939.97	-140,249.68	0.08
		Base		53.035104	170,189.65	9.330000	29,939.97	-140,249.68	0.04

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934423104	WARNER BROS DISCOVERY INC COMMON STOCK								
	2,171.000	Local	13.225002	28,711.48	10.570000	22,947.47	-5,764.01	0.06	
		Base	13.225002	28,711.48	10.570000	22,947.47	-5,764.01	0.03	
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
	189.000	Local	143.754974	27,169.69	201.790000	38,138.31	10,968.62	0.10	
		Base	143.754974	27,169.69	201.790000	38,138.31	10,968.62	0.05	
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
	1,888.000	Local	49.763972	93,954.38	70.240000	132,613.12	38,658.74	0.35	
		Base	49.763972	93,954.38	70.240000	132,613.12	38,658.74	0.17	
95040Q104	WELLTOWER INC REIT USD1.0								
	1,322.000	Local	55.029864	72,749.48	126.030000	166,611.66	93,862.18	0.44	
		Base	55.029864	72,749.48	126.030000	166,611.66	93,862.18	0.21	
960413102	WESTLAKE CORP COMMON STOCK USD.01								
	361.000	Local	153.519723	55,420.62	114.650000	41,388.65	-14,031.97	0.11	
		Base	153.519723	55,420.62	114.650000	41,388.65	-14,031.97	0.05	
962166104	WEYERHAEUSER CO REIT USD1.25								
	2,360.000	Local	32.993500	77,864.66	28.150000	66,434.00	-11,430.66	0.18	
		Base	32.993500	77,864.66	28.150000	66,434.00	-11,430.66	0.08	
969457100	WILLIAMS COS INC COMMON STOCK USD1.0								
	2,360.000	Local	28.099322	66,314.40	54.120000	127,723.20	61,408.80	0.34	
		Base	28.099322	66,314.40	54.120000	127,723.20	61,408.80	0.16	
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
	1,038.000	Local	50.684913	52,610.94	67.520000	70,085.76	17,474.82	0.19	
		Base	50.684913	52,610.94	67.520000	70,085.76	17,474.82	0.09	
98850P109	YUM CHINA HOLDINGS INC COMMON STOCK USD.01								
	1,347.000	Local	58.451381	78,734.01	48.170000	64,884.99	-13,849.02	0.17	
		Base	58.451381	78,734.01	48.170000	64,884.99	-13,849.02	0.08	
98954M200	ZILLOW GROUP INC C COMMON STOCK USD.0001								
	472.000	Local	46.395000	21,898.44	74.050000	34,951.60	13,053.16	0.09	
		Base	46.395000	21,898.44	74.050000	34,951.60	13,053.16	0.04	

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98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
	284.000	Local	143.310000	40,700.04	105.630000	29,998.92	-10,701.12	0.08	
		Base	143.310000	40,700.04	105.630000	29,998.92	-10,701.12	0.04	
98978V103	ZOETIS INC COMMON STOCK USD.01								
	473.000	Local	134.180000	63,467.14	162.930000	77,065.89	13,598.75	0.21	
		Base	134.180000	63,467.14	162.930000	77,065.89	13,598.75	0.10	
98980L101	ZOOM COMMUNICATIONS INC COMMON STOCK USD.001								
	284.000	Local	181.166232	51,451.21	81.610000	23,177.24	-28,273.97	0.06	
		Base	181.166232	51,451.21	81.610000	23,177.24	-28,273.97	0.03	
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	9.410000	58,624.30	-1,596.47	0.16	
		Base	9.666255	60,220.77	9.410000	58,624.30	-1,596.47	0.07	
G0403H108	AON PLC CLASS A COMMON STOCK								
	200.000	Local	187.680000	37,536.00	359.160000	71,832.00	34,296.00	0.19	
		Base	187.680000	37,536.00	359.160000	71,832.00	34,296.00	0.09	
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
	200.000	Local	120.705000	24,141.00	351.790000	70,358.00	46,217.00	0.19	
		Base	120.705000	24,141.00	351.790000	70,358.00	46,217.00	0.09	
G25508105	CRH PLC COMMON STOCK EUR.32								
	1,559.000	Local	80.017601	124,747.44	92.520000	144,238.68	19,491.24	0.38	
		Base	80.017601	124,747.44	92.520000	144,238.68	19,491.24	0.18	
G25839104	COCA COLA EUROPACIFIC PARTNE COMMON STOCK EUR.01								
	816.000	Local	66.695000	54,423.12	76.810000	62,676.96	8,253.84	0.17	
		Base	66.695000	54,423.12	76.810000	62,676.96	8,253.84	0.08	
G29183103	EATON CORP PLC COMMON STOCK USD.01								
	400.000	Local	75.926200	30,370.48	331.870000	132,748.00	102,377.52	0.35	
		Base	75.926200	30,370.48	331.870000	132,748.00	102,377.52	0.17	

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G3643J108	FLUTTER ENTERTAINMENT PLC DI COMMON STOCK EUR.09								
		49.000	Local 272.965102	13,375.29	258.450000	12,664.05	-711.24	0.03	
			Base 272.965102	13,375.29	258.450000	12,664.05	-711.24	0.02	
G54950103	LINDE PLC COMMON STOCK								
		1,006.000	Local 293.127286	294,886.05	418.670000	421,182.02	126,295.97	1.12	
			Base 293.127286	294,886.05	418.670000	421,182.02	126,295.97	0.53	
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		1,700.000	Local 94.761194	161,094.03	79.880000	135,796.00	-25,298.03	0.36	
			Base 94.761194	161,094.03	79.880000	135,796.00	-25,298.03	0.17	
G8267P108	SMURFIT WESTROCK PLC COMMON STOCK								
		944.000	Local 47.400000	44,745.60	53.860000	50,843.84	6,098.24	0.14	
			Base 47.400000	44,745.60	53.860000	50,843.84	6,098.24	0.06	
G8473T100	STERIS PLC COMMON STOCK USD75.0								
		200.000	Local 213.240000	42,648.00	205.560000	41,112.00	-1,536.00	0.11	
			Base 213.240000	42,648.00	205.560000	41,112.00	-1,536.00	0.05	
H1467J104	CHUBB LTD COMMON STOCK								
		284.000	Local 155.061444	44,037.45	276.300000	78,469.20	34,431.75	0.21	
			Base 155.061444	44,037.45	276.300000	78,469.20	34,431.75	0.10	
M22465104	CHECK POINT SOFTWARE TECH COMMON STOCK USD.01								
		448.000	Local 118.685134	53,170.94	186.700000	83,641.60	30,470.66	0.22	
			Base 118.685134	53,170.94	186.700000	83,641.60	30,470.66	0.11	
M2682V108	CYBERARK SOFTWARE LTD/ISRAEL COMMON STOCK ILS.01								
		150.000	Local 133.272400	19,990.86	333.150000	49,972.50	29,981.64	0.13	
			Base 133.272400	19,990.86	333.150000	49,972.50	29,981.64	0.06	
M7S64H106	MONDAY.COM LTD COMMON STOCK								
		109.000	Local 176.520000	19,240.68	235.440000	25,662.96	6,422.28	0.07	
			Base 176.520000	19,240.68	235.440000	25,662.96	6,422.28	0.03	
M98068105	WIX.COM LTD COMMON STOCK ILS.01								
		178.000	Local 82.560000	14,695.68	214.550000	38,189.90	23,494.22	0.10	
			Base 82.560000	14,695.68	214.550000	38,189.90	23,494.22	0.05	

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US DOLLAR Total									
		451,196.000	Local	25,692,150.70		37,118,725.65	11,426,574.95	98.79	
			Base	25,692,150.70		37,118,725.65	11,426,574.95	47.05	
							Exchange Rate:	7.299250	
YUAN RENMINBI									
AC10NKJ47	JCHX MINING MANAGEMENT CO A COMMON STOCK CNY1.0								
		2,100.000	Local	39.154114	82,223.64	36.300000	76,230.00	-5,993.64	1.27
			Base	5.374176	11,285.77	4.973114	10,443.54	-842.23	0.01
BD5CCK903	HANGZHOU TIGERMED CONSULTI A COMMON STOCK CNY1.0								
		1,100.000	Local	62.276073	68,503.68	54.620000	60,082.00	-8,421.68	1.00
			Base	8.547827	9,402.61	7.482961	8,231.26	-1,171.35	0.01
BD5CHF909	YUNNAN TIN CO LTD A COMMON STOCK CNY1.0								
		4,800.000	Local	14.480015	69,504.07	14.030000	67,344.00	-2,160.07	1.12
			Base	1.987483	9,539.92	1.922115	9,226.15	-313.77	0.01
BD5CHJ901	SHIJIAZHUANG YILING PHARMA A COMMON STOCK CNY1.0								
		5,200.000	Local	16.332573	84,929.38	16.010000	83,252.00	-1,677.38	1.39
			Base	2.241762	11,657.16	2.193376	11,405.56	-251.60	0.01
BD5CJX908	MUYUAN FOODS CO LTD A COMMON STOCK CNY1.0								
		3,000.000	Local	42.769113	128,307.34	38.440000	115,320.00	-12,987.34	1.92
			Base	5.916980	17,750.94	5.266294	15,798.88	-1,952.06	0.02
BD5CJY906	CHONGQING ZHIFEI BIOLOGICA A COMMON STOCK CNY1.0								
		3,000.000	Local	28.188963	84,566.89	26.300000	78,900.00	-5,666.89	1.32
			Base	3.869133	11,607.40	3.603110	10,809.33	-798.07	0.01
BD5CKH901	TIANQI LITHIUM CORP A COMMON STOCK CNY1.0								
		2,700.000	Local	34.707970	93,711.52	33.000000	89,100.00	-4,611.52	1.49
			Base	4.763915	12,862.57	4.521012	12,206.73	-655.84	0.02
BD5CLQ900	AIER EYE HOSPITAL GROUP CO A COMMON STOCK CNY1.0								
		12,035.000	Local	25.353516	305,129.57	13.250000	159,463.75	-145,665.82	2.66
			Base	3.983521	47,941.67	1.815255	21,846.59	-26,095.08	0.03
BD5CMD908	TONGLING NONFERROUS METALS A COMMON STOCK CNY1.0								

& Issue has redenominated but Local is not converted
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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		22,700.000	Local 3.364651	76,377.57	3.230000	73,321.00	-3,056.57	1.22
			Base 0.461822	10,483.36	0.442511	10,045.00	-438.36	0.01
BD5CPG908	WULIANGYE YIBIN CO LTD A COMMON STOCK CNY1.0	1,600.000	Local 171.425488	274,280.78	140.040000	224,064.00	-50,216.78	3.74
			Base 23.830775	38,129.24	19.185533	30,696.85	-7,432.39	0.04
BD5M19908	JIANGSU NHWA PHARMACEUTICA A COMMON STOCK CNY1.0	2,400.000	Local 24.754217	59,410.12	24.350000	58,440.00	-970.12	0.98
			Base 3.397692	8,154.46	3.335959	8,006.30	-148.16	0.01
BD6V5C906	ASYMCHEM LABORATORIES TIAN A COMMON STOCK CNY1.0	1,100.000	Local 78.198091	86,017.90	76.090000	83,699.00	-2,318.90	1.40
			Base 10.733236	11,806.56	10.424359	11,466.79	-339.77	0.01
BD8P9J908	BANK OF SHANGHAI CO LTD A COMMON STOCK CNY1.0	39,600.000	Local 6.090906	241,199.87	9.150000	362,340.00	121,140.13	6.05
			Base 0.846730	33,530.49	1.253553	49,640.72	16,110.23	0.06
BFCCR3902	YUNNAN ENERGY NEW MATERIAL A COMMON STOCK CNY1.0	2,600.000	Local 33.846785	88,001.64	31.990000	83,174.00	-4,827.64	1.39
			Base 4.645712	12,078.85	4.382642	11,394.87	-683.98	0.01
BFY8HG909	CHINA RARE EARTH RESOURCES A COMMON STOCK CNY1.0	2,000.000	Local 29.320530	58,641.06	28.050000	56,100.00	-2,541.06	0.94
			Base 4.024450	8,048.90	3.842861	7,685.72	-363.18	0.01
BHQK86909	SHENZHEN MINDRAY BIO MEDIC A COMMON STOCK CNY1.0	800.000	Local 450.328850	360,263.08	255.000000	204,000.00	-156,263.08	3.41
			Base 69.598300	55,678.64	34.935096	27,948.08	-27,730.56	0.04
BHWLWV908	WUXI APPTTEC CO LTD A COMMON STOCK CNY1.0	2,700.000	Local 146.132674	394,558.22	55.040000	148,608.00	-245,950.22	2.48
			Base 22.584796	60,978.95	7.540501	20,359.35	-40,619.60	0.03
BK4XYC906	PHARMARON BEIJING CO LTD A COMMON STOCK CNY1.0	2,100.000	Local 28.018729	58,839.33	25.700000	53,970.00	-4,869.33	0.90
			Base 3.845767	8,076.11	3.520910	7,393.91	-682.20	0.01
BK7176906	BANK OF SUZHOU CO LTD A COMMON STOCK CNY1.0							

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	36,900.000	Local	6.602107	243,617.74	8.110000	299,259.00	55,641.26	5.00	
		Base	0.917794	33,866.60	1.111073	40,998.60	7,132.00	0.05	
BMQBTQ901	GINLONG TECHNOLOGIES CO LT A COMMON STOCK CNY1.0								
	900.000	Local	65.420422	58,878.38	61.070000	54,963.00	-3,915.38	0.92	
		Base	8.979411	8,081.47	8.366613	7,529.95	-551.52	0.01	
BMXWM1909	ANJOY FOODS GROUP CO LTD A COMMON STOCK CNY1.0								
	4,300.000	Local	92.527893	397,869.94	81.480000	350,364.00	-47,505.94	5.85	
		Base	12.800958	55,044.12	11.162791	48,000.00	-7,044.12	0.06	
BP3R27905	CHINA MERCHANTS BANK A COMMON STOCK CNY1.0								
	7,200.000	Local	33.174932	238,859.51	39.300000	282,960.00	44,100.49	4.72	
		Base	4.611825	33,205.14	5.384115	38,765.63	5,560.49	0.05	
BP3R2F907	KWEICHOW MOUTAI CO LTD A COMMON STOCK CNY1.0								
	400.000	Local	1,437.060625	574,824.25	1,524.000000	609,600.00	34,775.75	10.18	
		Base	201.578125	80,631.25	208.788574	83,515.43	2,884.18	0.11	
BP3R2J909	CITIC SECURITIES CO A COMMON STOCK CNY1.0								
	17,400.000	Local	23.711527	412,580.57	29.170000	507,558.00	94,977.43	8.47	
		Base	3.641429	63,360.86	3.996301	69,535.64	6,174.78	0.09	
BP3R2M902	CHINA YANGTZE POWER CO LTD A COMMON STOCK CNY1.0								
	14,500.000	Local	19.958119	289,392.73	29.550000	428,475.00	139,082.27	7.15	
		Base	3.084527	44,725.64	4.048361	58,701.24	13,975.60	0.07	
BP3R36906	JIANGSU HENGRUI PHARMACEUT A COMMON STOCK CNY1.0								
	2,800.000	Local	69.573164	194,804.86	45.900000	128,520.00	-66,284.86	2.15	
		Base	10.752529	30,107.08	6.288317	17,607.29	-12,499.79	0.02	
BP3R52903	BANK OF NANJING CO LTD A COMMON STOCK CNY1.0								
	28,000.000	Local	7.981186	223,473.22	10.650000	298,200.00	74,726.78	4.98	
		Base	1.109508	31,066.21	1.459054	40,853.51	9,787.30	0.05	
BP3R63900	HUADIAN POWER INTL CORP A COMMON STOCK CNY1.0								
	15,300.000	Local	6.579094	100,660.14	5.610000	85,833.00	-14,827.14	1.43	
		Base	0.910198	13,926.03	0.768572	11,759.15	-2,166.88	0.01	
BP3R7Z908	ZHANGZHOU PIENZEHUANG PHA A COMMON STOCK CNY1.0								

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Books Open

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,000.000	Local 404.597320	404,597.32	214.500000	214,500.00	-190,097.32	3.58
			Base 62.530500	62,530.50	29.386581	29,386.58	-33,143.92	0.04
BQ3RWZ908	SHANGHAI RURAL COMMERCIAL A COMMON STOCK CNY1.0							
		42,100.000	Local 5.792318	243,856.59	8.510000	358,271.00	114,414.41	5.98
			Base 0.805221	33,899.81	1.165873	49,083.26	15,183.45	0.06
BYW5MZ908	BANK OF HANGZHOU CO LTD A COMMON STOCK CNY1.0							
		20,200.000	Local 11.831759	239,001.54	14.610000	295,122.00	56,120.46	4.93
			Base 1.644796	33,224.88	2.001576	40,431.83	7,206.95	0.05
YUAN RENMINBI Total								
		302,535.000	Local	6,236,882.45		5,991,032.75	-245,849.70	100.00
			Base	902,683.19		820,773.74	-81,909.45	1.04
EQUITY Total								
		10,641,070.746	Base	65,246,641.52		78,343,057.69	13,096,416.17	99.31

Holdings

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		21,546,644.646	Base	65,842,014.61		78,891,343.97	13,049,329.36	100.00



Asset and Accrual Detail - By Asset type

Report ID: IACS0017

Base Currency: USD

Status: PRELIMINARY

HB0F10000002 - GLOBEFLEX ACWI EX US

1/1/2025

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS							
AUSTRALIAN DOLLAR							
AUSTRALIA							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	38,300.06	0.00		0.00
			0.00	23,713.49	0.00	0.00	0.00
BRAZIL REAL							
BRAZIL							
	NON-BASE CURRENCY		37.07	0.00	37.07		0.00
			6.01	0.00	6.00	0.00	-0.01
CANADIAN DOLLAR							
CANADA							
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-69,908.66	0.00	-69,908.66		0.00
			-48,434.10	0.00	-48,608.44	-0.01	-174.34
	NON-BASE CURRENCY		57,266.00	0.00	57,266.00		0.00
			39,817.83	0.00	39,817.83	0.01	0.00
	DIVIDENDS RECEIVABLE RECLAIM		0.00	20,625.01	0.00		0.00
			0.00	14,340.85	0.00	0.00	0.00
SUBTOTAL CANADIAN DOLLAR			-12,642.66	20,625.01	-12,642.66		0.00
			-8,616.27	14,340.85	-8,790.61	0.00	-174.34
TOTAL CASH & CASH EQUIVALENTS CANADIAN DOLLAR			-12,642.66	20,625.01	-12,642.66		0.00
			-8,616.27	14,340.85	-8,790.61	0.00	-174.34
CHILEAN PESO							
CHILE							
	NON-BASE CURRENCY		230.00	0.00	230.00		0.00
			0.29	0.00	0.23	0.00	-0.06
DANISH KRONE							
DENMARK							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	1,587,845.39	0.00		0.00
			0.00	220,485.09	0.00	0.00	0.00
	NON-BASE CURRENCY		-1,876.46	0.00	-1,876.46		0.00
			-263.91	0.00	-260.56	0.00	3.35
SUBTOTAL DANISH KRONE			-1,876.46	1,587,845.39	-1,876.46		0.00
			-263.91	220,485.09	-260.56	0.00	3.35
TOTAL CASH & CASH EQUIVALENTS DANISH KRONE			-1,876.46	1,587,845.39	-1,876.46		0.00
			-263.91	220,485.09	-260.56	0.00	3.35
EGYPTIAN POUND							



Asset and Accrual Detail - By Asset type

Report ID: IACS0017

Base Currency: USD

HB0F10000002 - GLOBEFLEX ACWI EX US

1/1/2025

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
EGYPT							
	NON-BASE CURRENCY		-9,669.92	0.00	-9,669.92		0.00
			-198.80	0.00	-190.24	0.00	8.56
EURO CURRENCY UNIT							
EURO CURRENCY GEOGRAPHIC							
	NON-BASE CURRENCY		36.43	0.00	36.43		0.00
			37.86	0.00	37.72	0.00	-0.14
	DIVIDENDS RECEIVABLE RECLAIM		0.00	1,052,791.99	0.00		0.00
			0.00	1,090,166.11	0.00	0.00	0.00
SUBTOTAL EURO CURRENCY UNIT			36.43	1,052,791.99	36.43		0.00
			37.86	1,090,166.11	37.72	0.00	-0.14
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT			36.43	1,052,791.99	36.43		0.00
			37.86	1,090,166.11	37.72	0.00	-0.14
HONG KONG DOLLAR							
HONG KONG							
	NON-BASE CURRENCY		164,038.28	0.00	164,038.28		0.00
			21,118.72	0.00	21,117.32	0.00	-1.40
JAPANESE YEN							
JAPAN							
	NON-BASE CURRENCY		-30,736.00	0.00	-30,736.00		0.00
			-195.52	0.00	-195.57	0.00	-0.05
NORWEGIAN KRONE							
NORWAY							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	2,662,796.33	0.00		0.00
			0.00	234,455.79	0.00	0.00	0.00
POLISH ZLOTY							
POLAND							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	9,645.76	0.00		0.00
			0.00	2,335.20	0.00	0.00	0.00
POUND STERLING							
UNITED KINGDOM							
	NON-BASE CURRENCY		21,373.48	0.00	21,373.48		0.00
			27,124.02	0.00	26,768.15	0.01	-355.87
	DIVIDENDS RECEIVABLE RECLAIM		0.00	4,922.52	0.00		0.00
			0.00	6,164.96	0.00	0.00	0.00
SUBTOTAL POUND STERLING			21,373.48	4,922.52	21,373.48		0.00
			27,124.02	6,164.96	26,768.15	0.01	-355.87



Asset and Accrual Detail - By Asset type

Report ID: IACS0017

Base Currency: USD

HB0F10000002 - GLOBEFLEX ACWI EX US

1/1/2025

Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL CASH & CASH EQUIVALENTS POUND STERLING			21,373.48	4,922.52	21,373.48		0.00
			27,124.02	6,164.96	26,768.15	0.01	-355.87
SOUTH AFRICAN RAND							
SOUTH AFRICA							
	NON-BASE CURRENCY		362.33	0.00	362.33		0.00
			19.90	0.00	19.20	0.00	-0.70
SWEDISH KRONA							
SWEDEN							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	530,729.76	0.00		0.00
			0.00	48,033.10	0.00	0.00	0.00
SWISS FRANC							
SWITZERLAND							
	NON-BASE CURRENCY		-20.84	0.00	-20.84		0.00
			-23.45	0.00	-23.00	0.00	0.45
	DIVIDENDS RECEIVABLE RECLAIM		0.00	412,785.21	0.00		0.00
			0.00	455,487.12	0.00	0.00	0.00
SUBTOTAL SWISS FRANC			-20.84	412,785.21	-20.84		0.00
			-23.45	455,487.12	-23.00	0.00	0.45
TOTAL CASH & CASH EQUIVALENTS SWISS FRANC			-20.84	412,785.21	-20.84		0.00
			-23.45	455,487.12	-23.00	0.00	0.45
TURKISH LIRA							
TURKEY							
	NON-BASE CURRENCY		30,568.22	0.00	30,568.22		0.00
			892.01	0.00	864.47	0.00	-27.54
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-8,250.00	0.00	-8,250.00		0.00
			-8,250.00	0.00	-8,250.00	0.00	0.00
	PAYABLE FOR CUSTODIAN FEES		-54,439.81	0.00	-54,439.81		0.00
			-54,439.81	0.00	-54,439.81	-0.01	0.00
	MSC PAYABLE - CLASS C1		-71,140.77	0.00	-71,140.77		0.00
			-71,140.77	0.00	-71,140.77	-0.01	0.00
	FFX CONTRACTS RECEIVABLE		48,434.10	0.00	48,434.10		0.00
			48,434.10	0.00	48,434.10	0.01	0.00



Asset and Accrual Detail - By Asset type

Report ID: IACS0017

Base Currency: USD

HB0F10000002 - GLOBEFLEX ACWI EX US

1/1/2025

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
	REBATE RECEIVABLE		-19,570.55	0.00	-19,570.55		0.00
			-19,570.55	0.00	-19,570.55	0.00	0.00
	PAYABLE FOR TRUSTEE FEES		-20,444.67	0.00	-20,444.67		0.00
			-20,444.67	0.00	-20,444.67	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
	MSC PAYABLE - CLASS C3		-41,806.32	0.00	-41,806.32		0.00
			-41,806.32	0.00	-41,806.32	-0.01	0.00
9,486,616.620	BLACKROCK LIQ T FUND INSTL	100.0000	9,486,616.62	34,105.16	9,486,616.62		0.00
996229696	VAR RT 12/31/2049 DD 01/31/12	100.0000	9,486,616.62	34,105.16	9,486,616.62	1.92	0.00
SUBTOTAL UNITED STATES			9,319,398.60	37,131.85	9,319,398.60		0.00
			9,319,398.60	37,131.85	9,319,398.60	1.90	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			9,319,398.60	37,131.85	9,319,398.60		0.00
			9,319,398.60	37,131.85	9,319,398.60	1.90	0.00
TOTAL CASH & CASH EQUIVALENTS			9,359,299.46	2,132,313.56	9,358,751.71	1.91	-547.75
EQUITY							
AUSTRALIAN DOLLAR							
AUSTRALIA							
350,029.000	INSURANCE AUSTRALIA GROUP LTD	8.4600	1,638,314.32	0.00	2,961,245.34		1,322,931.02
AA6271024		5.2380	1,125,194.27	0.00	1,833,455.05	0.37	708,260.78
37,249.000	PRO MEDICUS LTD	250.1200	2,679,870.09	0.00	9,316,719.88		6,636,849.79
AA6292780		154.8618	1,731,677.53	0.00	5,768,447.11	1.17	4,036,769.58
146,548.000	TECHNOLOGY ONE LTD	31.3100	2,192,269.82	0.00	4,588,417.88		2,396,148.06
AA6302415		19.3856	1,449,164.54	0.00	2,840,918.93	0.57	1,391,754.39
44,205.000	JB HI-FI LTD	92.6800	1,984,989.90	0.00	4,096,919.40		2,111,929.50
AA6702622		57.3828	1,331,800.58	0.00	2,536,607.65	0.51	1,204,807.07
1,277,637.000	QANTAS AIRWAYS LTD	8.9700	8,551,493.42	0.00	11,460,403.89		2,908,910.47
AA6710344		5.5538	5,681,072.89	0.00	7,095,709.07	1.44	1,414,636.18
343,037.000	QBE INSURANCE GROUP LTD	19.2000	5,430,413.86	0.00	6,586,310.40		1,155,896.54
AA6715749		11.8877	3,528,243.33	0.00	4,077,914.08	0.82	549,670.75
237,511.000	AGL ENERGY LTD	11.2900	2,310,481.89	0.00	2,681,499.19		371,017.30
AABSS7GP7		6.9902	1,546,985.87	0.00	1,660,250.22	0.34	113,264.35
SUBTOTAL AUSTRALIA			24,787,833.30	0.00	41,691,515.98		16,903,682.68
			16,394,139.01	0.00	25,813,302.11	5.22	9,419,163.10
TOTAL EQUITY AUSTRALIAN DOLLAR			24,787,833.30	0.00	41,691,515.98		16,903,682.68
			16,394,139.01	0.00	25,813,302.11	5.22	9,419,163.10
BRAZIL REAL							



Asset and Accrual Detail - By Asset type

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Base Currency: USD

HB0F10000002 - GLOBEFLEX ACWI EX US

1/1/2025

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
BRAZIL							
206,400.000	PETROLEO BRASILEIRO SA	39.4100	7,790,923.43	253,254.92	8,134,224.00		343,300.57
	LB2682360	6.3792	1,600,271.84	40,530.31	1,316,675.54	0.27	-283,596.30
278,316.000	JBS S/A	36.3000	9,662,764.51	278,316.00	10,102,870.80		440,106.29
	LBB1V74X4	5.8758	1,760,996.62	44,946.75	1,635,337.66	0.33	-125,658.96
802,447.000	B3 SA - BRASIL BOLSA BALCAO	10.3200	9,924,280.55	0.00	8,281,253.04		-1,643,027.51
	LBBG36ZK8	1.6705	1,763,062.81	0.00	1,340,474.93	0.27	-422,587.88
429,632.000	ALLOS SA	18.1100	9,849,525.41	43,862.63	7,780,635.52		-2,068,889.89
	LBBMHVKZ8	2.9314	1,744,987.49	7,094.34	1,259,440.66	0.25	-485,546.83
379,900.000	VIBRA ENERGIA SA	17.8400	9,094,419.36	387,120.40	6,777,416.00		-2,317,003.36
	LBBPBLV87	2.8877	1,833,936.04	58,126.27	1,097,050.91	0.22	-736,885.13
SUBTOTAL BRAZIL			46,321,913.26	962,553.95	41,076,399.36		-5,245,513.90
			8,703,254.80	150,697.67	6,648,979.70	1.34	-2,054,275.10
TOTAL EQUITY BRAZIL REAL			46,321,913.26	962,553.95	41,076,399.36		-5,245,513.90
			8,703,254.80	150,697.67	6,648,979.70	1.34	-2,054,275.10
CANADIAN DOLLAR							
CANADA							
34,305.000	AGNICO EAGLE MINES LIMITED	112.4600	3,315,026.79	0.00	3,857,940.30		542,913.51
	NC2009826	78.1950	2,404,114.23	0.00	2,682,478.30	0.54	278,364.07
17,723.000	NATIONAL BANK OF CANADA	131.0400	1,695,621.44	20,204.22	2,322,421.92		626,800.48
	NC2077302	91.1139	1,363,204.12	14,063.43	1,614,811.51	0.33	251,607.39
74,100.000	QUEBECOR INC	31.5000	2,316,348.64	0.00	2,334,150.00		17,801.36
	NC2715778	21.9024	1,707,930.91	0.00	1,622,966.21	0.33	-84,964.70
37,180.000	ROYAL BANK OF CANADA	173.3200	4,092,658.46	0.00	6,444,037.60		2,351,379.14
	NC2754389	120.5118	3,206,394.71	0.00	4,480,626.89	0.91	1,274,232.18
210,711.000	TRANSALTA CORP	20.3300	2,390,375.62	12,642.66	4,283,754.63		1,893,379.01
	NC2901626	14.1357	1,743,734.13	8,790.61	2,978,552.79	0.60	1,234,818.66
400,277.000	KINROSS GOLD CORP	13.3500	5,114,922.91	0.00	5,343,697.95		228,775.04
	NCB03Z841	9.2824	3,696,340.41	0.00	3,715,545.78	0.75	19,205.37
11,400.000	INTACT FINANCIAL CORP	261.7300	2,527,525.92	0.00	2,983,722.00		456,196.08
	NCB04YJV1	181.9844	1,827,897.97	0.00	2,074,622.44	0.42	246,724.47
83,600.000	KEYERA CORP	43.9600	3,102,312.40	0.00	3,675,056.00		572,743.60
	NCB3SGMV4	30.5660	2,252,377.68	0.00	2,555,316.37	0.52	302,938.69
25,579.000	DOLLARAMA INC	140.2800	2,087,645.43	0.00	3,588,222.12		1,500,576.69
	NCB4TP9G9	97.5386	1,553,827.86	0.00	2,494,939.59	0.50	941,111.73
84,400.000	MEG ENERGY CORP	23.6000	2,610,576.40	8,440.00	1,991,840.00		-618,736.40
	NCB4XF9J0	16.4094	1,913,000.69	5,871.04	1,384,953.41	0.28	-528,047.28

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1/1/2025

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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
432,213.000	ATHABASCA OIL CORP	5.3300	2,399,456.85	0.00	2,303,695.29		-95,761.56
NCB8DG7Z7		3.7060	1,750,666.79	0.00	1,601,790.63	0.32	-148,876.16
573,200.000	TAMARACK VALLEY ENERGY LTD	4.7900	2,481,602.12	7,308.30	2,745,628.00		264,025.88
NCB8J3TH6	NEW	3.3306	1,775,985.70	5,083.81	1,909,072.45	0.39	133,086.75
15,700.000	CGI INC	157.2800	1,922,430.46	0.00	2,469,296.00		546,865.54
NCBJ2L578	CL A SUB VTG	109.3589	1,428,891.38	0.00	1,716,935.06	0.35	288,043.68
153,600.000	FIRST CAPITAL REIT	16.9600	2,512,443.00	9,400.32	2,605,056.00		92,613.00
NCBKSL556	UNIT	11.7925	1,863,212.46	6,539.06	1,811,330.83	0.37	-51,881.63
52,600.000	PARKLAND CORP	32.5100	2,268,642.78	18,410.00	1,710,026.00		-558,616.78
NCBLFHPV3		22.6046	1,647,808.59	12,806.39	1,189,004.31	0.24	-458,804.28
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
21,000.000	CELESTICA INC	132.6600	2,458,396.50	0.00	2,785,860.00		327,463.50
NCBSCB6L7		92.2403	1,759,705.45	0.00	1,937,046.31	0.39	177,340.86
80,942.000	LUNDIN GOLD INC	30.6600	2,559,281.02	0.00	2,481,681.72		-77,599.30
NCBTKSSY7		21.3183	1,867,331.91	0.00	1,725,547.02	0.35	-141,784.89
21,798.000	SHOPIFY INC	152.9900	3,535,406.72	0.00	3,334,876.02		-200,530.70
NCBX865C3	CL A SUB VTG	106.3760	2,495,082.20	0.00	2,318,784.60	0.47	-176,297.60
SUBTOTAL CANADA			49,390,673.46	76,405.50	57,260,961.55		7,870,288.09
			36,257,507.19	53,154.34	39,814,324.50	8.06	3,556,817.31
TOTAL EQUITY CANADIAN DOLLAR			49,390,673.46	76,405.50	57,260,961.55		7,870,288.09
			36,257,507.19	53,154.34	39,814,324.50	8.06	3,556,817.31
DANISH KRONE							
DENMARK							
7,796.000	GENMAB A/S	1,492.5000	12,527,317.76	0.00	11,635,530.00		-891,787.76
SD4595734		207.2456	1,842,767.50	0.00	1,615,686.80	0.33	-227,080.70
4,202.000	ROCKWOOL A/S	2,552.0000	11,681,820.69	0.00	10,723,504.00		-958,316.69
SD4713493		354.3657	1,720,857.34	0.00	1,489,044.66	0.30	-231,812.68
27,679.000	SYDBANK AS	380.0000	10,207,745.86	0.00	10,518,020.00		310,274.14
SDB06JSP8		52.7661	1,449,798.17	0.00	1,460,511.56	0.30	10,713.39
276,775.000	H LUNDBECK A/S	41.3200	10,153,200.42	0.00	11,436,343.00		1,283,142.58
SDBMGTJT9		5.7376	1,462,742.89	0.00	1,588,028.08	0.32	125,285.19
65,412.000	TRYG A/S	151.5000	10,033,934.71	0.00	9,909,918.00		-124,016.71
SDBXDZ973		21.0370	1,425,425.61	0.00	1,376,071.71	0.28	-49,353.90
SUBTOTAL DENMARK			54,604,019.44	0.00	54,223,315.00		-380,704.44
			7,901,591.51	0.00	7,529,342.81	1.53	-372,248.70
TOTAL EQUITY DANISH KRONE			54,604,019.44	0.00	54,223,315.00		-380,704.44
			7,901,591.51	0.00	7,529,342.81	1.53	-372,248.70



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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
EGYPTIAN POUND							
EGYPT							
1,115,357.000	COMMERCIAL INTERNATIONAL BANK	78.5000	96,529,480.63	0.00	87,555,524.50		-8,973,956.13
KE6243891		1.5444	1,976,611.32	0.00	1,722,516.69	0.35	-254,094.63
EURO CURRENCY UNIT							
AUSTRIA							
36,672.000	ERSTE GROUP BANK AG	59.6600	1,352,117.80	0.00	2,187,851.52		835,733.72
EA5289833		61.7779	1,430,361.90	0.00	2,265,520.25	0.46	835,158.35
29,848.000	ANDRITZ AG	48.9800	1,203,130.05	0.00	1,461,955.04		258,824.99
EAB1WVF67		50.7188	1,432,462.76	0.00	1,513,854.44	0.31	81,391.68
SUBTOTAL AUSTRIA			2,555,247.85	0.00	3,649,806.56		1,094,558.71
			2,862,824.66	0.00	3,779,374.69	0.77	916,550.03
FINLAND							
160,040.000	WARTSILA OYJ ABP	17.1100	1,791,917.16	0.00	2,738,284.40		946,367.24
SF4525181		17.7174	1,964,050.79	0.00	2,835,493.50	0.57	871,442.71
34,691.000	ORION OYJ	42.7800	1,677,199.04	0.00	1,484,080.98		-193,118.06
SFB17NY41		44.2987	1,835,094.46	0.00	1,536,765.85	0.31	-298,328.61
27,674.000	CARGOTEC OYJ	51.0800	1,756,863.49	0.00	1,413,587.92		-343,275.57
SFBT195Y3		52.8933	1,910,438.98	0.00	1,463,770.29	0.30	-446,668.69
SUBTOTAL FINLAND			5,225,979.69	0.00	5,635,953.30		409,973.61
			5,709,584.23	0.00	5,836,029.64	1.18	126,445.41
FRANCE							
10,717.000	SCHNEIDER ELECTRIC SE	240.9000	909,671.82	0.00	2,581,725.30		1,672,053.48
EF4834109		249.4520	1,007,892.70	0.00	2,673,376.55	0.54	1,665,483.85
12,786.000	SOPRA STERIA GROUP	171.0000	2,315,031.79	0.00	2,186,406.00		-128,625.79
EF5633617		177.0705	2,447,046.48	0.00	2,264,023.41	0.46	-183,023.07
19,836.000	NEXANS SA	104.2000	1,718,625.06	0.00	2,066,911.20		348,286.14
EF7130836		107.8991	1,848,232.52	0.00	2,140,286.55	0.43	292,054.03
26,064.000	BNP PARIBAS SA	59.2200	1,551,492.65	0.00	1,543,510.08		-7,982.57
EF7309687		61.3223	1,699,815.36	0.00	1,598,304.69	0.32	-101,510.67
488,521.000	ENGIE SA	15.3100	7,537,324.55	0.00	7,479,256.51		-58,068.04
EFB0C2CQ3		15.8535	8,190,545.36	0.00	7,744,770.12	1.57	-445,775.24
10,421.000	AIR LIQUIDE SA	156.9200	1,680,851.80	0.00	1,635,263.32		-45,588.48
EFB1YXBJ6		162.4907	1,765,650.78	0.00	1,693,315.17	0.34	-72,335.61
13,649.000	GAZTRANSPORT ET TECHNIGAZ SA	128.6000	1,579,993.96	0.00	1,755,261.40		175,267.44
EFBJYRDP4		133.1653	1,682,532.86	0.00	1,817,573.18	0.37	135,040.32
SUBTOTAL FRANCE			17,292,991.63	0.00	19,248,333.81		1,955,342.18
			18,641,716.06	0.00	19,931,649.67	4.03	1,289,933.61

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GERMANY							
9,340.000 ED4031974	ADIDAS AG	236.8000 245.2064	1,638,100.42 1,759,975.09	0.00 0.00	2,211,712.00 2,290,227.78		573,611.58 530,252.69
6,627.000 ED4511801	HANNOVER RUECK SE	241.4000 249.9697	1,685,656.79 1,770,698.17	0.00 0.00	1,599,757.80 1,656,549.20	0.46 0.34	-85,898.99 -114,148.97
31,290.000 ED4557101	GEA GROUP AG	47.8200 49.5176	1,285,039.96 1,511,656.75	0.00 0.00	1,496,287.80 1,549,406.02		211,247.84 37,749.27
35,893.000 ED4741846	MERCK KGAA	139.9000 144.8665	4,155,944.33 4,618,646.73	0.00 0.00	5,021,430.70 5,199,691.49	1.05	865,486.37 581,044.76
3,409.000 ED5294126	MUENCHENER RUECKVERSICHERUNGS-	487.1000 504.3921	1,584,480.24 1,708,958.94	0.00 0.00	1,660,523.90 1,719,472.50	0.35	76,043.66 10,513.56
11,342.000 ED5523888	KRONES AG	120.0000 124.2600	1,084,031.82 1,073,392.12	0.00 0.00	1,361,040.00 1,409,356.92	0.29	277,008.18 335,964.80
276,508.000 ED5842353	DEUTSCHE TELEKOM AG	28.8900 29.9156	3,977,968.79 4,388,651.50	0.00 0.00	7,988,316.12 8,271,901.34	1.67	4,010,347.33 3,883,249.84
81,597.000 EDB5ZQ9D2	EVONIK INDUSTRIES AG	16.7300 17.3239	1,549,041.82 1,683,622.43	0.00 0.00	1,365,117.81 1,413,579.49	0.29	-183,924.01 -270,042.94
57,250.000 EDBD2P9X9	KNORR-BREMSE AG	70.3500 72.8474	4,191,562.04 4,554,796.09	0.00 0.00	4,027,537.50 4,170,515.08	0.84	-164,024.54 -384,281.01
163,801.000 EDBQV0SV6	ZALANDO SE	32.3900 33.5398	4,890,918.13 5,350,492.54	0.00 0.00	5,305,514.39 5,493,860.15	1.11	414,596.26 143,367.61
26,097.000 EDBYT9340	SCOUT24 SE	85.1000 88.1211	1,638,989.64 1,751,003.27	0.00 0.00	2,220,854.70 2,299,695.04	0.47	581,865.06 548,691.77
SUBTOTAL GERMANY			27,681,733.98	0.00	34,258,092.72		6,576,358.74
			30,171,893.63	0.00	35,474,255.01	7.18	5,302,361.38
ITALY							
1,030,821.000 EI5499138	A2A SPA	2.1450 2.2211	2,055,525.99 2,199,115.39	0.00 0.00	2,211,111.05 2,289,605.49	0.46	155,585.06 90,490.10
239,658.000 EI7144567	ENEL SPA	6.8860 7.1305	1,561,142.87 1,710,388.13	0.00 0.00	1,650,284.99 1,708,870.11	0.35	89,142.12 -1,518.02
547,629.000 EI7598002	HERA SPA	3.4320 3.5538	1,735,640.56 1,848,199.25	0.00 0.00	1,879,462.73 1,946,183.66	0.39	143,822.17 97,984.41
40,645.000 EIB1HKSV2	BANCA GENERALI SPA	44.8600 46.4525	1,601,819.35 1,767,172.30	0.00 0.00	1,823,334.70 1,888,063.08	0.38	221,515.35 120,890.78
86,507.000 EIB1W4V62	PRYSMIAN SPA	61.6600 63.8489	3,726,449.70 4,193,707.63	0.00 0.00	5,334,021.62 5,523,379.39	1.12	1,607,571.92 1,329,671.76



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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
223,795.000	MAIRE SPA	8.2600	1,722,588.16	0.00	1,848,546.70		125,958.54
EIBBGTNT2		8.5532	1,834,276.12	0.00	1,914,170.11	0.39	79,893.99
709,033.000	SAIPEM SPA	2.5090	1,675,368.76	0.00	1,778,963.80		103,595.04
EIBMY36H0		2.5981	1,777,482.49	0.00	1,842,117.01	0.37	64,634.52
145,943.000	BANCA MEDIOLANUM SPA	11.4900	1,369,433.04	0.00	1,676,885.07		307,452.03
EIBYWP844		11.8979	1,447,623.50	0.00	1,736,414.49	0.35	288,790.99
SUBTOTAL ITALY			15,447,968.43	0.00	18,202,610.66		2,754,642.23
			16,777,964.81	0.00	18,848,803.34	3.81	2,070,838.53
NETHERLANDS							
1,173,717.000	KONINKLIJKE KPN NV	3.5150	2,695,902.82	0.00	4,125,615.26		1,429,712.44
EN5956078		3.6398	3,024,945.70	0.00	4,272,074.60	0.86	1,247,128.90
1,149.000	ADYEN NV	1,437.0000	1,704,941.16	0.00	1,651,113.00		-53,828.16
ENBZ1HM46		1,488.0135	1,861,454.76	0.00	1,709,727.51	0.35	-151,727.25
SUBTOTAL NETHERLANDS			4,400,843.98	0.00	5,776,728.26		1,375,884.28
			4,886,400.46	0.00	5,981,802.11	1.21	1,095,401.65
SPAIN							
115,502.000	INDRA SISTEMAS SA	17.0800	1,251,566.08	0.00	1,972,774.16		721,208.08
EE4476219		17.6863	1,446,955.01	0.00	2,042,807.64	0.41	595,852.63
86,964.000	ENDESA SA	20.7700	1,670,228.08	0.00	1,806,242.28		136,014.20
EE5271783		21.5073	1,829,328.06	0.00	1,870,363.88	0.38	41,035.82
39,766.000	ACS ACTIVIDADES DE CONSTRUCCIO	48.4400	1,597,333.11	0.00	1,926,265.04		328,931.93
EEB01FLQ9		50.1596	1,761,091.84	0.00	1,994,647.45	0.40	233,555.61
764,833.000	MAPFRE SA	2.4460	1,720,084.66	0.00	1,870,781.52		150,696.86
EEB1G40S5		2.5328	1,835,727.67	0.00	1,937,194.26	0.39	101,466.59
39,308.000	INDUSTRIA DE DISENO TEXTIL SA	49.6400	1,354,927.98	0.00	1,951,249.12		596,321.14
EEBP9DL99		51.4022	1,489,133.60	0.00	2,020,518.46	0.41	531,384.86
9,888.000	AENA SME SA	197.4000	1,683,842.96	0.00	1,951,891.20		268,048.24
EEBVRZ8L5		204.4077	1,810,640.16	0.00	2,021,183.34	0.41	210,543.18
SUBTOTAL SPAIN			9,277,982.87	0.00	11,479,203.32		2,201,220.45
			10,172,876.34	0.00	11,886,715.03	2.40	1,713,838.69
UNITED KINGDOM							
906,523.000	INTERNATIONAL CONSOLIDATED AIR	3.6290	1,613,919.55	0.00	3,289,771.97		1,675,852.42
EEB5282K7		3.7578	1,725,283.12	0.00	3,406,558.87	0.69	1,681,275.75
50,801.000	SHELL PLC	30.1150	1,709,087.30	0.00	1,529,872.12		-179,215.18
ENBP6MXT5		31.1841	1,817,016.16	0.00	1,584,182.58	0.32	-232,833.58
SUBTOTAL UNITED KINGDOM			3,323,006.85	0.00	4,819,644.09		1,496,637.24
			3,542,299.28	0.00	4,990,741.45	1.01	1,448,442.17



Asset and Accrual Detail - By Asset type

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Base Currency: USD

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TOTAL EQUITY EURO CURRENCY UNIT			85,205,755.28	0.00	103,070,372.72		17,864,617.44
			92,765,559.47	0.00	106,729,370.94	21.59	13,963,811.47
HONG KONG DOLLAR							
CHINA							
6,558,563.000	PETROCHINA CO LTD FH6226572 HK/00857	6.1100 0.7866	22,634,433.51 2,915,435.37	0.00 0.00	40,072,819.93 5,158,738.13	1.04	17,438,386.42 2,243,302.76
2,936,000.000	ALUMINUM CORP OF CHINA LTD FH6425398 HK/02600	4.4900 0.5780	13,459,980.40 1,720,988.76	0.00 0.00	13,182,640.00 1,697,055.20	0.34	-277,340.40 -23,933.56
2,091,117.000	GREAT WALL MOTOR CO LTD FH6718255 HK/02333	13.6600 1.7585	31,218,033.17 4,005,399.86	0.00 0.00	28,564,658.22 3,677,245.37	0.74	-2,653,374.95 -328,154.49
1,890,000.000	CMOC GROUP LTD FHB1VRCG2 HK/03993	5.2500 0.6759	14,379,340.49 1,835,844.08	0.00 0.00	9,922,500.00 1,277,364.04	0.26	-4,456,840.49 -558,480.04
449,288.000	XIAOMI CORP FHBG0ZMJ8 HK/01810	34.5000 4.4413	14,103,391.80 1,813,824.43	0.00 0.00	15,500,436.00 1,995,434.57	0.40	1,397,044.20 181,610.14
253,767.000	MEITUAN FHBGJW372 HK/03690	151.7000 19.5290	38,022,890.65 4,885,161.00	0.00 0.00	38,496,453.90 4,955,806.08	1.00	473,563.25 70,645.08
123,671.000	ALIBABA GROUP HOLDING LTD FHBK6YZP8 HK/09988	82.4000 10.6077	13,393,846.94 1,722,681.28	0.00 0.00	10,190,490.40 1,311,863.54	0.27	-3,203,356.54 -410,817.74
134,400.000	JD.COM INC FHBKPQZT6 HK/09618	136.0000 17.5078	15,514,239.74 1,985,924.37	0.00 0.00	18,278,400.00 2,353,053.25	0.48	2,764,160.26 367,128.88
526,100.000	KUAISHOU TECHNOLOGY FHBLC90T4 HK/01024	41.3500 5.3232	33,692,122.83 4,308,635.83	0.00 0.00	21,754,235.00 2,800,511.71	0.57	-11,937,887.83 -1,508,124.12
79,900.000	NETEASE INC FHBM93SF9 HK/09999	138.4000 17.8168	12,703,719.96 1,624,890.63	0.00 0.00	11,058,160.00 1,423,562.20	0.29	-1,645,559.96 -201,328.43
85,200.000	TENCENT HOLDINGS LTD FHBMMV2K9 HK/00700	417.0000 53.6821	31,852,114.86 4,077,279.46	0.00 0.00	35,528,400.00 4,573,716.35	0.93	3,676,285.14 496,436.89
2,846,647.000	JD LOGISTICS INC FHBNMBPD2 HK/02618	12.8000 1.6478	27,206,737.55 3,485,747.74	0.00 0.00	36,437,081.60 4,690,694.65	0.95	9,230,344.05 1,204,946.91
SUBTOTAL CHINA			268,180,851.90	0.00	278,986,275.05		10,805,423.15
			34,381,812.81	0.00	35,915,045.09	7.27	1,533,232.28
HONG KONG							
190,818.000	CLP HOLDINGS LTD FH6097015 HK/00002	65.3000 8.4063	13,355,588.49 1,714,274.12	0.00 0.00	12,460,415.40 1,604,080.27	0.32	-895,173.09 -110,193.85
76,800.000	HONG KONG EXCHANGES & CLEARING FH6267352 HK/00388	294.8000 37.9508	25,582,918.62 3,259,019.02	0.00 0.00	22,640,640.00 2,914,622.26	0.59	-2,942,278.62 -344,396.76
1,407,321.000	KUNLUN ENERGY CO LTD FH6340076 HK/00135	8.4000 1.0814	8,131,737.94 1,035,905.40	0.00 0.00	11,821,496.40 1,521,829.62	0.31	3,689,758.46 485,924.22

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1,538,433.000	GEELY AUTOMOBILE HOLDINGS LTD	14.8200	13,652,992.27	0.00	22,799,577.06		9,146,584.79
FH6531823	HK/00175	1.9078	1,750,814.27	0.00	2,935,082.87	0.59	1,184,268.60
1,606,000.000	UNITED LABORATORIES INTERNATIO	12.3600	13,643,293.01	0.00	19,850,160.00		6,206,866.99
FHB1P70H4	HK/03933	1.5912	1,744,500.37	0.00	2,555,392.34	0.52	810,891.97
SUBTOTAL HONG KONG			74,366,530.33	0.00	89,572,288.86		15,205,758.53
			9,504,513.18	0.00	11,531,007.36	2.33	2,026,494.18
TOTAL EQUITY HONG KONG DOLLAR			342,547,382.23	0.00	368,558,563.91		26,011,181.68
			43,886,325.99	0.00	47,446,052.45	9.60	3,559,726.46
HUNGARIAN FORINT							
HUNGARY							
42,302.000	OTP BANK NYRT	21,690.0000	607,655,591.80	0.00	917,530,380.00		309,874,788.20
EM7320150		54.5987	1,695,186.57	0.00	2,309,634.08	0.47	614,447.51
69,360.000	RICHTER GEDEON NYRT	10,400.0000	664,129,555.97	0.00	721,344,000.00		57,214,444.03
EMBC9ZH88		26.1792	1,823,337.85	0.00	1,815,788.04	0.37	-7,549.81
SUBTOTAL HUNGARY			1,271,785,147.77	0.00	1,638,874,380.00		367,089,232.23
			3,518,524.42	0.00	4,125,422.12	0.84	606,897.70
TOTAL EQUITY HUNGARIAN FORINT			1,271,785,147.77	0.00	1,638,874,380.00		367,089,232.23
			3,518,524.42	0.00	4,125,422.12	0.84	606,897.70
INDIAN RUPEE							
INDIA							
328,409.000	VEDANTA LTD	444.4500	138,847,183.02	2,123,755.32	145,961,380.05		7,114,197.03
FI6136043		5.1913	1,653,902.52	24,784.53	1,704,882.49	0.34	50,979.97
144,352.000	LUPIN LTD	2,355.7000	162,575,717.89	0.00	340,050,006.40		177,474,288.51
FI6143767		27.5154	1,957,855.76	0.00	3,971,908.87	0.80	2,014,053.11
27,750.000	ABB INDIA LTD	6,912.2500	89,745,514.47	0.00	191,814,937.50		102,069,423.03
FIB1Y9QS6		80.7376	1,129,468.93	0.00	2,240,468.87	0.45	1,110,999.94
117,560.000	DR REDDY'S LABORATORIES LTD	1,388.5000	137,664,267.61	0.00	163,232,060.00		25,567,792.39
FIBQ2KJW0		16.2182	1,662,097.10	0.00	1,906,610.37	0.39	244,513.27
222,257.000	ZYDUS LIFESCIENCES LTD	971.7000	100,929,063.08	0.00	215,967,126.90		115,038,063.82
FIBYM8TG2		11.3498	1,234,096.80	0.00	2,522,575.30	0.51	1,288,478.50
30,792.000	ALKEM LABORATORIES LTD	5,633.9000	148,062,897.51	0.00	173,479,048.80		25,416,151.29
FIBYY2WB9		65.8060	1,776,202.95	0.00	2,026,298.96	0.41	250,096.01
SUBTOTAL INDIA			777,824,643.58	2,123,755.32	1,230,504,559.65		452,679,916.07
			9,413,624.06	24,784.53	14,372,744.86	2.90	4,959,120.80
TOTAL EQUITY INDIAN RUPEE			777,824,643.58	2,123,755.32	1,230,504,559.65		452,679,916.07
			9,413,624.06	24,784.53	14,372,744.86	2.90	4,959,120.80
INDONESIAN RUPIAH							

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INDONESIA							
21,144,196.000	PERUSAHAAN GAS NEGARA TBK PT FL6719767	1,590.0000 0.0988	28,888,698,536.00 1,782,484.68	0.00 0.00	33,619,271,640.00 2,088,798.97	0.42	4,730,573,104.00 306,314.29
2,375,100.000	BANK CENTRAL ASIA TBK PT FLB01C1P3	9,675.0000 0.6011	20,526,075,645.00 1,313,911.68	0.00 0.00	22,979,092,500.00 1,427,714.00	0.29	2,453,016,855.00 113,802.32
1,897,700.000	INDOFOOD CBP SUKSES MAKMUR TBK FLB4LD3M6	11,375.0000 0.7067	21,512,608,169.00 1,445,982.74	0.00 0.00	21,586,337,500.00 1,341,180.74	0.27	73,729,331.00 -104,802.00
SUBTOTAL INDONESIA			70,927,382,350.00	0.00	78,184,701,640.00		7,257,319,290.00
			4,542,379.10	0.00	4,857,693.71	0.98	315,314.61
TOTAL EQUITY INDONESIAN RUPIAH			70,927,382,350.00	0.00	78,184,701,640.00		7,257,319,290.00
			4,542,379.10	0.00	4,857,693.71	0.98	315,314.61
JAPANESE YEN							
JAPAN							
132,000.000	CHUGOKU MARINE PAINTS LTD FJ6196003	2,370.0000 15.0802	285,850,113.00 1,911,612.49	0.00 0.00	312,840,000.00 1,990,582.78	0.40	26,989,887.00 78,970.29
13,100.000	DAITO TRUST CONSTRUCTION CO LT FJ6250503	17,575.0000 111.8287	155,144,357.00 1,133,806.13	0.00 0.00	230,232,500.00 1,464,956.04	0.30	75,088,143.00 331,149.91
37,600.000	JEOL LTD FJ6470549	5,636.0000 35.8615	262,644,255.00 1,681,477.26	0.00 0.00	211,913,600.00 1,348,393.95	0.27	-50,730,655.00 -333,083.31
100,700.000	KANSAI PAINT CO LTD FJ6483740	2,263.0000 14.3993	213,568,798.00 1,518,819.49	0.00 0.00	227,884,100.00 1,450,013.31	0.29	14,315,302.00 -68,806.18
50,867.000	TOKIO MARINE HOLDINGS INC FJ6513124	5,728.0000 36.4469	269,628,749.00 1,835,461.70	0.00 0.00	291,366,176.00 1,853,946.08	0.38	21,737,427.00 18,484.38
63,500.000	MAKITA CORP FJ6555802	4,843.0000 30.8157	243,454,210.00 1,614,242.15	0.00 0.00	307,530,500.00 1,956,798.73	0.40	64,076,290.00 342,556.58
100,400.000	ONO PHARMACEUTICAL CO LTD FJ6660107	1,634.5000 10.4002	249,240,831.00 1,978,551.25	0.00 0.00	164,103,800.00 1,044,182.96	0.21	-85,137,031.00 -934,368.29
158,800.000	SANTEN PHARMACEUTICAL CO LTD FJ6776606	1,618.5000 10.2984	200,935,774.00 1,441,525.09	0.00 0.00	257,017,800.00 1,635,389.35	0.33	56,082,026.00 193,864.26
90,900.000	SHIONOGI & CO LTD FJ6804689	2,219.0000 14.1194	191,348,087.00 1,457,208.96	0.00 0.00	201,707,100.00 1,283,450.58	0.26	10,359,013.00 -173,758.38
208,000.000	TAKEDA PHARMACEUTICAL CO LTD FJ6870441	4,181.0000 26.6035	771,958,982.00 6,543,340.52	0.00 0.00	869,648,000.00 5,533,519.78	1.12	97,689,018.00 -1,009,820.74
79,600.000	ADVANTEST CORP FJ6870490	9,198.0000 58.5263	758,125,394.00 4,906,166.79	0.00 0.00	732,160,800.00 4,658,696.71	0.94	-25,964,594.00 -247,470.08
10,538.000	TOKYO ELECTRON LTD FJ6895679	24,185.0000 153.8878	269,492,731.00 1,816,907.05	0.00 0.00	254,861,530.00 1,621,669.13	0.33	-14,631,201.00 -195,237.92

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453,400.000 FJ6985389	ASTELLAS PHARMA INC	1,534.5000 9.7639	846,893,442.00 7,303,138.32	0.00 0.00	695,742,300.00 4,426,967.90	0.90	-151,151,142.00 -2,876,170.42
105,500.000 FJ6985678	YAMAICHI ELECTRONICS CO LTD	2,319.0000 14.7557	279,171,945.00 1,801,647.57	0.00 0.00	244,654,500.00 1,556,722.39	0.31	-34,517,445.00 -244,925.18
79,200.000 FJ6986429	YOKOGAWA ELECTRIC CORP	3,398.0000 21.6213	210,695,495.00 1,513,168.01	0.00 0.00	269,121,600.00 1,712,405.13	0.35	58,426,105.00 199,237.12
57,200.000 FJB0J7D93	DAIICHI SANKYO CO LTD	4,352.0000 27.6915	258,845,841.00 1,748,072.42	0.00 0.00	248,934,400.00 1,583,955.15	0.32	-9,911,441.00 -164,117.27
47,200.000 FJB0N9WZ5	UACJ CORP	5,330.0000 33.9145	239,676,643.00 1,662,841.49	0.00 0.00	251,576,000.00 1,600,763.50	0.32	11,899,357.00 -62,077.99
65,300.000 FJB1CWJM8	NOMURA REAL ESTATE HOLDINGS IN	3,905.0000 24.8473	131,778,519.00 1,237,852.23	0.00 0.00	254,996,500.00 1,622,527.94	0.33	123,217,981.00 384,675.71
240,909.000 FJB1FF8P7	IDEMITSU KOSAN CO LTD	1,035.5000 6.5888	268,946,832.00 1,808,194.55	0.00 0.00	249,461,269.50 1,587,307.59	0.32	-19,485,562.50 -220,886.96
330,797.000 FJB2Q4CS7	MS&AD INSURANCE GROUP HOLDINGS	3,449.0000 21.9458	1,133,456,552.00 7,629,313.68	0.00 0.00	1,140,918,853.00 7,259,600.49	1.47	7,462,301.00 -369,713.19
144,700.000 FJB5LTM91	OTSUKA HOLDINGS CO LTD	8,600.0000 54.7213	762,314,408.00 5,576,376.09	8,682,000.00 55,783.33	1,244,420,000.00 7,918,172.28	1.60	482,105,592.00 2,341,796.19
105,000.000 FJBF1HPT0	FOOD & LIFE COS LTD	3,344.0000 21.2777	277,556,015.00 1,736,931.99	0.00 0.00	351,120,000.00 2,234,156.20	0.45	73,563,985.00 497,224.21
121,500.000 FJBQQD164	SKYLARK HOLDINGS CO LTD	2,450.0000 15.5892	248,162,944.00 1,678,428.69	1,215,000.00 7,806.58	297,675,000.00 1,894,088.76	0.38	49,512,056.00 215,660.07
63,800.000 FJBQRRZ08	RECRUIT HOLDINGS CO LTD	11,145.0000 70.9150	296,759,559.00 1,993,882.96	0.00 0.00	711,051,000.00 4,524,376.27	0.92	414,291,441.00 2,530,493.31
SUBTOTAL JAPAN			8,825,650,476.00	9,897,000.00	10,020,937,328.50		1,195,286,852.50
			63,528,966.88	63,589.91	63,762,643.00	12.90	233,676.12
TOTAL EQUITY JAPANESE YEN			8,825,650,476.00	9,897,000.00	10,020,937,328.50		1,195,286,852.50
			63,528,966.88	63,589.91	63,762,643.00	12.90	233,676.12
MALAYSIAN RINGGIT							
MALAYSIA							
523,254.000 FN6904613	TENAGA NASIONAL BHD	14.9400 3.3412	7,681,710.43 1,771,508.23	0.00 0.00	7,817,414.76 1,748,275.69	0.35	135,704.33 -23,232.54
MEXICAN PESO							
MEXICO							
304,422.000 LM2643673	GRUPO MEXICO SAB DE CV	99.2800 4.7747	32,635,546.93 1,725,156.12	0.00 0.00	30,223,016.16 1,453,536.28	0.29	-2,412,530.77 -271,619.84



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206,584.000	COCA-COLA FEMSA SAB DE CV	162.1300	19,332,935.02	0.00	33,493,463.92		14,160,528.90
LMBHHP0S6		7.7974	875,268.58	0.00	1,610,824.17	0.33	735,555.59
SUBTOTAL MEXICO			51,968,481.95	0.00	63,716,480.08		11,747,998.13
			2,600,424.70	0.00	3,064,360.45	0.62	463,935.75
TOTAL EQUITY MEXICAN PESO			51,968,481.95	0.00	63,716,480.08		11,747,998.13
			2,600,424.70	0.00	3,064,360.45	0.62	463,935.75
NEW TAIWAN DOLLAR							
TAIWAN							
107,000.000	REALTEK SEMICONDUCTOR CORP	568.0000	56,405,545.00	0.00	60,776,000.00		4,370,455.00
FA6051421		17.3253	1,745,945.35	0.00	1,853,802.86	0.37	107,857.51
1,465,000.000	EVA AIRWAYS CORP	44.3500	58,183,918.00	0.00	64,972,750.00		6,788,832.00
FA6186029		1.3528	1,789,943.93	0.00	1,981,813.05	0.40	191,869.12
142,000.000	MEDIATEK INC	1,415.0000	134,100,861.00	0.00	200,930,000.00		66,829,139.00
FA6372488		43.1606	4,223,478.68	0.00	6,128,810.86	1.24	1,905,332.18
371,000.000	PIXART IMAGING INC	256.0000	58,908,056.00	0.00	94,976,000.00		36,067,944.00
FA6673364		7.8086	1,854,880.95	0.00	2,896,978.75	0.59	1,042,097.80
268,501.000	TAIWAN SEMICONDUCTOR MANUFACTU	1,075.0000	201,149,532.00	848,386.17	288,638,575.00		87,489,043.00
FA6889101		32.7899	6,367,434.01	25,814.55	8,804,117.03	1.78	2,436,683.02
SUBTOTAL TAIWAN			508,747,912.00	848,386.17	710,293,325.00		201,545,413.00
			15,981,682.92	25,814.55	21,665,522.55	4.38	5,683,839.63
TOTAL EQUITY NEW TAIWAN DOLLAR			508,747,912.00	848,386.17	710,293,325.00		201,545,413.00
			15,981,682.92	25,814.55	21,665,522.55	4.38	5,683,839.63
NORWEGIAN KRONE							
NORWAY							
16,939.000	KONGSBERG GRUPPEN ASA	1,280.0000	18,493,316.02	0.00	21,681,920.00		3,188,603.98
SN5208244		112.7023	1,724,390.94	0.00	1,909,065.06	0.39	184,674.12
489,879.000	AKER SOLUTIONS ASA	31.1000	12,545,915.87	0.00	15,235,236.90		2,689,321.03
SNBQN1C50		2.7383	1,452,829.08	0.00	1,341,442.94	0.27	-111,386.14
SUBTOTAL NORWAY			31,039,231.89	0.00	36,917,156.90		5,877,925.01
			3,177,220.02	0.00	3,250,508.00	0.66	73,287.98
TOTAL EQUITY NORWEGIAN KRONE			31,039,231.89	0.00	36,917,156.90		5,877,925.01
			3,177,220.02	0.00	3,250,508.00	0.66	73,287.98
PHILIPPINES PESO							
PHILIPPINES							

HB0F10000002 - GLOBEFLEX ACWI EX US

1/1/2025

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
428,400.000 FP6455819	INTERNATIONAL CONTAINER TERMIN	386.0000 6.6730	98,494,370.79 1,778,470.12	0.00 0.00	165,362,400.00 2,858,715.55	0.58	66,868,029.21 1,080,245.43
POUND STERLING							
SWITZERLAND							
172,191.000 EXB9895B6	COCA-COLA HBC AG	27.3200 34.2156	4,180,470.51 5,158,487.10	0.00 0.00	4,704,258.12 5,891,612.87	1.19	523,787.61 733,125.77
UNITED KINGDOM							
27,697.000 EX0231889	CRANSWICK PLC	48.6500 60.9293	1,411,354.00 1,845,026.97	6,924.25 8,670.38	1,347,459.05 1,687,557.71	0.34	-63,894.95 -157,469.26
430,242.000 EX0263494	BAE SYSTEMS PLC	11.4850 14.3838	2,307,749.95 2,887,665.32	0.00 0.00	4,941,329.37 6,188,520.90	1.25	2,633,579.42 3,300,855.58
543,226.000 EX0797376	SERCO GROUP PLC	1.5130 1.8949	989,417.68 1,239,311.65	0.00 0.00	821,900.94 1,029,348.74	0.21	-167,516.74 -209,962.91
619,522.000 EX3127480	MARKS & SPENCER GROUP PLC	3.7550 4.7028	1,443,471.04 1,784,476.17	6,195.22 7,758.42	2,326,305.11 2,913,464.52	0.59	882,834.07 1,128,988.35
29,874.000 EX3163832	INTERTEK GROUP PLC	47.2800 59.2135	1,361,410.07 1,737,635.74	0.00 0.00	1,412,442.72 1,768,943.26	0.36	51,032.65 31,307.52
171,095.000 EXB0LCW07	HIKMA PHARMACEUTICALS PLC	19.9300 24.9603	3,653,432.31 4,531,448.78	0.00 0.00	3,409,923.35 4,270,588.00	0.86	-243,508.96 -260,860.78
318,532.000 EXB0WMWD5	QINETIQ GROUP PLC	4.1540 5.2025	1,198,269.67 1,496,266.93	0.00 0.00	1,323,181.93 1,657,153.05	0.34	124,912.26 160,886.12
177,230.000 EXB1VNSX3	DRAX GROUP PLC	6.4800 8.1156	556,123.55 733,392.91	0.00 0.00	1,148,450.40 1,438,319.28	0.29	592,326.85 704,926.37
60,124.000 EXB1YW440	3I GROUP PLC	35.6400 44.6355	1,406,141.19 1,768,574.08	18,337.82 22,964.87	2,142,819.36 2,683,666.97	0.54	736,678.17 915,092.89
272,193.000 EXB45C9X1	CHEMRING GROUP PLC	3.2850 4.1141	885,703.03 1,161,083.18	0.00 0.00	894,154.01 1,119,838.48	0.23	8,450.98 -41,244.70
142,317.000 EXB61TVQ3	INCHCAPE PLC	7.6950 9.6372	946,459.52 1,257,844.11	0.00 0.00	1,095,129.32 1,371,539.96	0.28	148,669.80 113,695.85
155,825.000 EXBD6K458	COMPASS GROUP PLC	26.6200 33.3389	2,908,123.70 3,354,383.54	0.00 0.00	4,148,061.50 5,195,032.22	1.05	1,239,937.80 1,840,648.68
544,585.000 EXBJ1DLW8	MAN GROUP PLC/JERSEY	2.1440 2.6851	1,451,361.46 1,806,391.15	0.00 0.00	1,167,590.24 1,462,290.02	0.30	-283,771.22 -344,101.13
172,694.000 EXBL9YR78	WISE PLC	10.6600 13.3506	1,400,913.84 1,762,310.80	0.00 0.00	1,840,918.04 2,305,565.75	0.47	440,004.20 543,254.95
88,207.000 EXBN7SWP3	GSK PLC	13.4650 16.8636	1,350,154.73 1,655,087.17	13,231.05 16,569.69	1,187,707.26 1,487,484.57	0.30	-162,447.47 -167,602.60



Asset and Accrual Detail - By Asset type

Report ID: IACS0017

Base Currency: USD

HB0F10000002 - GLOBEFLEX ACWI EX US

1/1/2025

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
0.000	INTERMEDIATE CAPITAL GROUP PLC	0.0000	0.00	22,771.86	0.00		0.00
EXBYT1DJ9		0.0000	0.00	28,517.72	0.00	0.00	0.00
SUBTOTAL UNITED KINGDOM			23,270,085.74	67,460.20	29,207,372.60		5,937,286.86
			29,020,898.50	84,481.08	36,579,313.43	7.41	7,558,414.93
TOTAL EQUITY POUND STERLING			27,450,556.25	67,460.20	33,911,630.72		6,461,074.47
			34,179,385.60	84,481.08	42,470,926.30	8.60	8,291,540.70
SINGAPORE DOLLAR							
SINGAPORE							
47,960.000	DBS GROUP HOLDINGS LTD	43.7200	1,458,124.46	0.00	2,096,811.20		638,686.74
FM6175208		32.0481	1,022,814.58	0.00	1,537,026.24	0.31	514,211.66
738,614.000	SATS LTD	3.6400	2,400,745.21	0.00	2,688,554.96		287,809.75
FM6243584		2.6682	1,828,617.05	0.00	1,970,792.38	0.40	142,175.33
228,300.000	SINGAPORE EXCHANGE LTD	12.7400	2,218,773.70	0.00	2,908,542.00		689,768.30
FM6303867		9.3388	1,636,791.54	0.00	2,132,049.55	0.43	495,258.01
695,562.000	OVERSEA-CHINESE BANKING CORP L	16.6900	8,394,398.42	0.00	11,608,929.78		3,214,531.36
FMB0F9V21		12.2343	5,984,165.22	0.00	8,509,697.82	1.72	2,525,532.60
SUBTOTAL SINGAPORE			14,472,041.79	0.00	19,302,837.94		4,830,796.15
			10,472,388.39	0.00	14,149,565.99	2.86	3,677,177.60
TOTAL EQUITY SINGAPORE DOLLAR			14,472,041.79	0.00	19,302,837.94		4,830,796.15
			10,472,388.39	0.00	14,149,565.99	2.86	3,677,177.60
SOUTH AFRICAN RAND							
SOUTH AFRICA							
129,582.000	STANDARD BANK GROUP LTD	221.7600	22,171,203.02	0.00	28,736,104.32		6,564,901.30
KSB030GJ4		11.7520	1,236,722.84	0.00	1,522,846.03	0.31	286,123.19
189,572.000	VODACOM GROUP LTD	101.3600	24,177,569.43	0.00	19,215,017.92		-4,962,551.51
KSB65B4D1		5.3715	1,381,286.85	0.00	1,018,283.95	0.21	-363,002.90
SUBTOTAL SOUTH AFRICA			46,348,772.45	0.00	47,951,122.24		1,602,349.79
			2,618,009.69	0.00	2,541,129.98	0.52	-76,879.71
TOTAL EQUITY SOUTH AFRICAN RAND			46,348,772.45	0.00	47,951,122.24		1,602,349.79
			2,618,009.69	0.00	2,541,129.98	0.52	-76,879.71
SOUTH KOREAN WON							
SOUTH KOREA							
47,395.000	SK TELECOM CO LTD	55,200.0000	2,330,330,025.00	0.00	2,616,204,000.00		285,873,975.00
FK6224877		37.4962	1,770,737.02	0.00	1,777,132.44	0.36	6,395.42

HB0F10000002 - GLOBEFLEX ACWI EX US

1/1/2025

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
52,745.000 FK6408447	SAMSUNG SECURITIES CO LTD	43,500.0000 29.5486	2,455,069,459.00 1,831,093.34	0.00 0.00	2,294,407,500.00 1,558,542.83	0.32	-160,661,959.00 -272,550.51
6,641.000 FK6449540	HYUNDAI MOBIS CO LTD	236,500.0000 160.6495	1,524,525,161.00 1,163,493.21	0.00 0.00	1,570,596,500.00 1,066,873.22	0.22	46,071,339.00 -96,619.99
15,146.000 FK6450266	SK HYNIX INC	173,900.0000 118.1266	2,566,321,147.00 1,798,339.28	0.00 0.00	2,633,889,400.00 1,789,145.76	0.36	67,568,253.00 -9,193.52
17,879.000 FK6490924	KIA CORP	100,700.0000 68.4034	1,404,623,364.00 1,070,515.44	0.00 0.00	1,800,415,300.00 1,222,984.30	0.25	395,791,936.00 152,468.86
34,688.000 FKB3BDFS5	POONGSAN CORP	49,950.0000 33.9300	2,668,352,314.00 1,966,273.04	0.00 0.00	1,732,665,600.00 1,176,963.36	0.24	-935,686,714.00 -789,309.68
69,468.000 FKBFPM3C1	HYUNDAI ROTEM CO LTD	49,700.0000 33.7602	2,663,000,277.00 1,964,210.56	0.00 0.00	3,452,559,600.00 2,345,251.23	0.47	789,559,323.00 381,040.67
SUBTOTAL SOUTH KOREA			15,612,221,747.00	0.00	16,100,737,900.00		488,516,153.00
			11,564,661.89	0.00	10,936,893.14	2.22	-627,768.75
TOTAL EQUITY SOUTH KOREAN WON			15,612,221,747.00	0.00	16,100,737,900.00		488,516,153.00
			11,564,661.89	0.00	10,936,893.14	2.22	-627,768.75
SWEDISH KRONA							
SWEDEN							
354,303.000 SS5959373	TELEFONAKTIEBOLAGET LM ERICSSO	89.8800 8.1345	31,128,549.31 2,843,986.16	0.00 0.00	31,844,753.64 2,882,073.76	0.58	716,204.33 38,087.60
367,628.000 SSBLDBN57	ATLAS COPCO AB	149.4500 13.5258	33,615,438.89 3,872,306.20	0.00 0.00	54,942,004.60 4,972,464.59	1.01	21,326,565.71 1,100,158.39
132,754.000 SSBMWC784	BETSSON AB	143.6000 12.9964	15,946,823.37 1,548,825.80	0.00 0.00	19,063,474.40 1,725,318.40	0.35	3,116,651.03 176,492.60
SUBTOTAL SWEDEN			80,690,811.57	0.00	105,850,232.64		25,159,421.07
			8,265,118.16	0.00	9,579,856.75	1.94	1,314,738.59
TOTAL EQUITY SWEDISH KRONA			80,690,811.57	0.00	105,850,232.64		25,159,421.07
			8,265,118.16	0.00	9,579,856.75	1.94	1,314,738.59
SWISS FRANC							
SWITZERLAND							
15,980.000 ES7103066	NOVARTIS AG	88.7000 97.8759	1,562,637.24 1,821,573.98	0.00 0.00	1,417,426.00 1,564,056.28	0.32	-145,211.24 -257,517.70
36,408.000 ES7108891	ABB LTD	49.0700 54.1462	1,732,750.72 1,912,106.29	0.00 0.00	1,786,540.56 1,971,355.10	0.40	53,789.84 59,248.81
19,886.000 ES7147899	TEMENOS AG	64.1000 70.7310	1,517,481.85 1,732,673.98	0.00 0.00	1,274,692.60 1,406,557.35	0.28	-242,789.25 -326,116.63



Asset and Accrual Detail - By Asset type

Report ID: IACS0017

Base Currency: USD

HB0F10000002 - GLOBEFLEX ACWI EX US

1/1/2025

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
6,816.000	SCHINDLER HOLDING AG	250.4000	1,411,814.65	0.00	1,706,726.40		294,911.75
ESB11TCY9		276.3034	1,612,661.13	0.00	1,883,284.30	0.38	270,623.17
6,920.000	SCHINDLER HOLDING AG	247.5000	1,265,632.28	0.00	1,712,700.00		447,067.72
ESB11WWH7		273.1034	1,398,643.16	0.00	1,889,875.86	0.38	491,232.70
20,792.000	LOGITECH INTERNATIONAL SA	75.0400	1,494,886.25	0.00	1,560,231.68		65,345.43
ESB18ZRK2		82.8028	1,660,339.04	0.00	1,721,634.96	0.35	61,295.92
58,759.000	SWISS RE AG	131.2000	5,654,779.31	0.00	7,709,180.80		2,054,401.49
ESB545MG7		144.7724	6,131,625.05	0.00	8,506,682.26	1.72	2,375,057.21
53,913.000	ACCELLERON INDUSTRIES AG	46.7000	1,674,210.68	0.00	2,517,737.10		843,526.42
ESBNM73Q3		51.5310	1,897,672.31	0.00	2,778,192.66	0.56	880,520.35
19,234.000	GALENICA AG	74.3500	1,240,464.45	0.00	1,430,047.90		189,583.45
ESBYQCQ30		82.0414	1,364,415.82	0.00	1,577,983.89	0.32	213,568.07
SUBTOTAL SWITZERLAND			17,554,657.43	0.00	21,115,283.04		3,560,625.61
			19,531,710.76	0.00	23,299,622.66	4.71	3,767,911.90
TOTAL EQUITY SWISS FRANC			17,554,657.43	0.00	21,115,283.04		3,560,625.61
			19,531,710.76	0.00	23,299,622.66	4.71	3,767,911.90
THAILAND BAHT							
THAILAND							
1,077,100.000	THANACHART CAPITAL PCL	50.5000	49,262,093.16	0.00	54,393,550.00		5,131,456.84
FBBF5DGN5		1.4812	1,445,654.35	0.00	1,595,352.70	0.32	149,698.35
TURKISH LIRA							
TURKEY							
644,188.000	ANADOLU ANONIM TURK SIGORTA SI	104.0000	67,407,096.14	0.00	66,995,552.00		-411,544.14
ETB03MNW4		2.9411	2,092,759.52	0.00	1,894,643.79	0.38	-198,115.73
440,639.000	MAVI GIYIM SANAYI VE TICARET A	87.2000	56,621,763.79	0.00	38,423,720.80		-18,198,042.99
ETBF5M483		2.4660	1,722,877.44	0.00	1,086,628.32	0.22	-636,249.12
SUBTOTAL TURKEY			124,028,859.93	0.00	105,419,272.80		-18,609,587.13
			3,815,636.96	0.00	2,981,272.11	0.60	-834,364.85
TOTAL EQUITY TURKISH LIRA			124,028,859.93	0.00	105,419,272.80		-18,609,587.13
			3,815,636.96	0.00	2,981,272.11	0.60	-834,364.85
U.S. DOLLAR							
IRELAND							
111,315.000	DOLE PLC	13.5400	1,808,061.43	8,905.20	1,507,205.10		-300,856.33
G27907107		13.5400	1,808,061.43	8,905.20	1,507,205.10	0.30	-300,856.33
13,422.000	ICON PLC	209.7100	2,382,490.80	0.00	2,814,727.62		432,236.82
G4705A100		209.7100	2,382,490.80	0.00	2,814,727.62	0.57	432,236.82



Asset and Accrual Detail - By Asset type

Report ID: IACS0017

Base Currency: USD

HB0F10000002 - GLOBEFLEX ACWI EX US

1/1/2025

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
SUBTOTAL IRELAND			4,190,552.23	8,905.20	4,321,932.72		131,380.49
			4,190,552.23	8,905.20	4,321,932.72	0.87	131,380.49
TOTAL EQUITY U.S. DOLLAR			4,190,552.23	8,905.20	4,321,932.72		131,380.49
			4,190,552.23	8,905.20	4,321,932.72	0.87	131,380.49
UAE DIRHAM							
UNITED ARAB EMIRATES							
923,028.000	EMAAR PROPERTIES PJSC	12.8500	6,909,629.68	0.00	11,860,909.80		4,951,280.12
FUB01RM28		3.4985	1,881,216.59	0.00	3,229,171.88	0.65	1,347,955.29
4,915,764.000	ALDAR PROPERTIES PJSC	7.6800	28,550,106.78	0.00	37,753,067.52		9,202,960.74
FUB0LX3Y4		2.0909	7,773,075.51	0.00	10,278,397.37	2.08	2,505,321.86
402,256.000	EMIRATES NBD BANK PJSC	21.4500	6,988,361.97	0.00	8,628,391.20		1,640,029.23
FUB28PFX1		5.8398	1,902,787.21	0.00	2,349,108.01	0.48	446,320.80
1,935,990.000	ABU DHABI NATIONAL OIL CO FOR	3.5200	6,795,009.85	0.00	6,814,684.80		19,674.95
FUBYVGM66		0.9583	1,850,230.37	0.00	1,855,320.45	0.38	5,090.08
SUBTOTAL UNITED ARAB EMIRATES			49,243,108.28	0.00	65,057,053.32		15,813,945.04
			13,407,309.68	0.00	17,711,997.71	3.59	4,304,688.03
TOTAL EQUITY UAE DIRHAM			49,243,108.28	0.00	65,057,053.32		15,813,945.04
			13,407,309.68	0.00	17,711,997.71	3.59	4,304,688.03
TOTAL EQUITY			423,688,217.45	411,427.28	484,998,325.19	98.13	61,310,107.74
TOTAL ASSETS - BASE:			433,047,516.91	2,543,740.84	494,357,076.90	100.04	61,309,559.99
NET ASSETS - BASE:					496,900,817.74		



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX9145
HAMILTON CAPITAL DYNAMIC
BALANCED CIF

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
94,217.13	CUSIP # 808515712 SCHWAB ADV CASH RESERVES PREMIUM	94,217.13	94,217.13	0	0.00
		94,217.13	94,217.13	0	0.00
U S TREASURY BILLS					
12,846,000	CUSIP # 912797LZ8 U S TREASURY BILL 01/30/2025	12,701,897.75	12,701,897.75	42	101,838.91
		12,701,897.75	12,701,897.75	42	101,838.91
U S GOVERNMENT OBLIGATIONS					
2,500,000	CUSIP # 91282CAB7 UNITED STATES TREASURY NOTE .25% 07/31/2025	2,443,150.00	2,378,626.52	8	2,615.49
		2,443,150.00	2,378,626.52	8	2,615.49
MUTUAL FUNDS - FIXED INCOME					
77,112.694	CUSIP # 25264S544 DIAMOND HILL SHR DUR SEC-I	767,271.31	743,111.19	3	0.00
54,295.241	CUSIP # 362014219 GMO OPPORTUNISTIC INCOME-I	1,307,972.36	1,308,414.37	4	4,897.43
10,075	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	897,078.00	924,679.80	3	2,564.24
81,619	CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF	3,605,927.42	3,660,141.77	12	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX9145
HAMILTON CAPITAL DYNAMIC
BALANCED CIF

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
39,976	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,812,511.84	1,842,292.25	6	0.00
		8,390,760.93	8,478,639.38	28	7,461.67
MUTUAL FUNDS - EQUITY					
24,764.962	CUSIP # 00770X675 PZENA EMERG MKTS VALUE-INST	294,207.75	299,076.67	1	0.00
18,063.686	CUSIP # 00771X419 GQG PARTNERS EMERG MKTS EQ-INST	298,773.37	299,388.52	1	0.00
7,800	CUSIP # 46641Q761 JPM US QUALITY FACTOR ETF	446,706.00	340,976.69	1	0.00
17,620	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	1,509,329.20	1,326,162.26	5	0.00
41,071	CUSIP # 97717X669 WISDOMTREE US QUAL DIVIDEND GRTH FD ETF	3,323,876.03	2,652,585.17	11	1,672.41
		5,872,892.35	4,918,189.31	20	1,672.41
COMMON TRUST FUNDS - FIXED INCOME					
372,605.69	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	372,605.69	372,605.69	1	0.00
		372,605.69	372,605.69	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX9083
HAMILTON CAPITAL DYNAMIC BOND
CIF

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4,796.91	CUSIP # 808515712 SCHWAB ADV CASH RESERVES PREMIUM	4,796.91	4,796.91	0	0.00
		4,796.91	4,796.91	0	0.00
U S TREASURY BILLS					
151,000	CUSIP # 912797LZ8 U S TREASURY BILL 01/30/2025	149,383.53	149,383.53	8	1,119.68
		149,383.53	149,383.53	8	1,119.68
U S GOVERNMENT OBLIGATIONS					
339,000	CUSIP # 91282CEB3 UNITED STATES TREASURY NOTE 1.875% 02/28/2029	306,995.01	305,757.35	16	2,176.32
553,000	CUSIP # 91282CKB6 UNITED STATES TREASURY NOTE 4.625% 02/28/2026	555,223.06	554,440.41	29	8,757.09
		862,218.07	860,197.76	45	10,933.41
MUTUAL FUNDS - FIXED INCOME					
14,488.529	CUSIP # 25264S544 DIAMOND HILL SHR DUR SEC-I	144,160.86	140,849.99	8	0.00
5,954.03	CUSIP # 362014219 GMO OPPORTUNISTIC INCOME-I	143,432.58	144,470.87	8	537.05
6,071	CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF	268,216.78	273,685.41	14	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXXXX9083
HAMILTON CAPITAL DYNAMIC BOND
CIF

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6,767	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	306,815.78	310,191.46	16	0.00
		862,626.00	869,197.73	45	537.05
	COMMON TRUST FUNDS - FIXED INCOME				
14,332.73	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	14,332.73	14,332.73	1	0.00
		14,332.73	14,332.73	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX4042
HAMILTON CAPITAL DYNAMIC EQUITY
FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
540,414.18	CUSIP # 808515712 SCHWAB ADV CASH RESERVES PREMIUM	540,414.18	540,414.18	0	0.00
		540,414.18	540,414.18	0	0.00
U S TREASURY BILLS					
83,731,000	CUSIP # 912797LZ8 U S TREASURY BILL 01/30/2025	82,787,161.57	82,787,161.57	42	668,363.44
		82,787,161.57	82,787,161.57	42	668,363.44
U S GOVERNMENT OBLIGATIONS					
11,058,000	CUSIP # 91282CAB7 UNITED STATES TREASURY NOTE .25% 07/31/2025	10,806,541.08	10,521,029.14	6	11,568.83
		10,806,541.08	10,521,029.14	6	11,568.83
MUTUAL FUNDS - FIXED INCOME					
297,531.599	CUSIP # 25264S544 DIAMOND HILL SHR DUR SEC-I	2,960,439.41	2,856,137.47	2	0.00
284,244.101	CUSIP # 362014219 GMO OPPORTUNISTIC INCOME-I	6,847,440.39	6,855,533.57	3	25,638.82
66,221	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	5,896,317.84	6,176,576.70	3	16,841.00
335,218	CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF	14,809,931.24	15,110,091.53	8	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX4042
HAMILTON CAPITAL DYNAMIC EQUITY
FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
219,863	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	9,968,588.42	9,988,056.15	5	0.00
		40,482,717.30	40,986,395.42	21	42,479.82
MUTUAL FUNDS - EQUITY					
237,502.823	CUSIP # 00770X675 PZENA EMERG MKTS VALUE-INST	2,821,533.54	2,823,997.28	1	0.00
174,244.951	CUSIP # 00771X419 GQG PARTNERS EMERG MKTS EQ-INST	2,882,011.49	2,831,753.62	1	0.00
67,494	CUSIP # 46641Q761 JPM US QUALITY FACTOR ETF	3,865,381.38	2,838,037.55	2	0.00
182,655	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	15,646,227.30	13,350,995.04	8	0.00
399,320	CUSIP # 97717X669 WISDOMTREE US QUAL DIVIDEND GRTH FD ETF	32,316,967.60	24,393,442.24	17	16,251.15
		57,532,121.31	46,238,225.73	29	16,251.15
COMMON TRUST FUNDS - FIXED INCOME					
2,953,994.26	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,953,994.26	2,953,994.26	2	0.00
		2,953,994.26	2,953,994.26	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX9172
HAMILTON CAPITAL DYNAMIC INCOME
CIF

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
51,227.22	CUSIP # 808515712 SCHWAB ADV CASH RESERVES PREMIUM	51,227.22	51,227.22	3	0.00
		51,227.22	51,227.22	3	0.00
U S TREASURY BILLS					
304,000	CUSIP # 912797LZ8 U S TREASURY BILL 01/30/2025	300,571.78	300,571.78	19	2,428.06
		300,571.78	300,571.78	19	2,428.06
U S GOVERNMENT OBLIGATIONS					
320,000	CUSIP # 91282CAB7 UNITED STATES TREASURY NOTE .25% 07/31/2025	312,723.20	302,934.69	20	334.78
184,000	CUSIP # 91282CEB3 UNITED STATES TREASURY NOTE 1.875% 02/28/2029	166,628.56	165,595.44	11	1,181.25
26,000	CUSIP # 91282CKB6 UNITED STATES TREASURY NOTE 4.625% 02/28/2026	26,104.52	26,097.14	2	411.73
		505,456.28	494,627.27	33	1,927.76
MUTUAL FUNDS - FIXED INCOME					
6,723.886	CUSIP # 25264S544 DIAMOND HILL SHR DUR SEC-I	66,902.67	65,391.89	4	0.00
2,672.768	CUSIP # 362014219 GMO OPPORTUNISTIC INCOME-I	64,386.98	64,667.03	4	241.08

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX9172
HAMILTON CAPITAL DYNAMIC INCOME
CIF

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
501	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	44,609.04	43,539.22	3	127.51
4,562	CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF	201,549.16	205,098.47	13	0.00
3,719	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	168,619.46	167,139.52	11	0.00
		546,067.31	545,836.13	35	368.59
	MUTUAL FUNDS - EQUITY				
263	CUSIP # 46641Q761 JPM US QUALITY FACTOR ETF	15,062.01	11,868.83	1	0.00
537	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	45,999.42	46,719.85	3	0.00
624	CUSIP # 97717X669 WISDOMTREE US QUAL DIVIDEND GRTH FD ETF	50,500.32	41,705.95	3	25.41
		111,561.75	100,294.63	7	25.41
	COMMON TRUST FUNDS - FIXED INCOME				
31,440.07	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	31,440.07	31,440.07	2	0.00
		31,440.07	31,440.07	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX9118
HAMILTON CAPITAL TARGETED
OPPORTUNITY CIF

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
914,704.69	CUSIP # 808515712 SCHWAB ADV CASH RESERVES PREMIUM	914,704.69	914,704.69	4	0.00
		914,704.69	914,704.69	4	0.00
U S TREASURY BILLS					
2,641,000	CUSIP # 912797LZ8 U S TREASURY BILL 01/30/2025	2,611,519.39	2,611,519.39	12	20,791.72
		2,611,519.39	2,611,519.39	12	20,791.72
MUTUAL FUNDS - FIXED INCOME					
16,823	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	1,497,919.92	1,510,866.19	7	4,281.71
65,159.171	CUSIP # 4812C1215 JP MORGAN MTGE SEC-I	654,849.67	658,336.50	3	0.00
		2,152,769.59	2,169,202.69	10	4,281.71
MUTUAL FUNDS - EQUITY					
5,276	CUSIP # 464287705 ISHARES S&P MIDCAP 400 VALUE	659,288.96	575,886.89	3	0.00
22,681	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	1,184,401.82	1,238,689.82	5	0.00
20,760	CUSIP # 46641Q761 JPM US QUALITY FACTOR ETF	1,188,925.20	961,544.30	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXXXX9118
HAMILTON CAPITAL TARGETED
OPPORTUNITY CIF

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,794	CUSIP # 78464A300 SPDR S&P 600 SMALL CAP VALUE ETF	418,276.50	382,827.36	2	0.00
30,792	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	1,574,702.88	1,358,921.94	7	0.00
11,817	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	314,686.71	299,501.67	1	0.00
38,985	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	3,339,455.10	3,210,569.80	15	0.00
7,722	CUSIP # 97717W851 WISDOMTREE JAPAN HEDGED EQUITY FUND	851,659.38	603,218.43	4	0.00
85,601	CUSIP # 97717X669 WISDOMTREE US QUAL DIVIDEND GRTH FD ETF	6,927,688.93	5,859,099.18	31	3,485.67
		16,459,085.48	14,490,259.39	73	3,485.67
COMMON TRUST FUNDS - FIXED INCOME					
440,851.24	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	440,851.24	440,851.24	2	0.00
		440,851.24	440,851.24	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXXXX8896
HB&T LINCOLN STABLE VALUE CIF

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
1,405,556.06	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,405,556.06	1,405,556.06	0	0.00
		1,405,556.06	1,405,556.06	0	0.00
INSURANCE POLICIES/ANNUITIES					
276,960,025.2551	CUSIP # 53422R604 LINCOLN STABLE VALUE ACCOUNT	357,278,432.58	329,085,941.66	100	0.00
		357,278,432.58	329,085,941.66	100	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX5149
METLIFE STABLE VALUE 32956 FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
531,681.72	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	531,681.72	531,681.72	3	0.00
		531,681.72	531,681.72	3	0.00
INSURANCE POLICIES/ANNUITIES					
139,881.1058	CUSIP # 59217U223 METLIFE GTD ANNUITY CONTRACT #32956	17,374,072.63	15,901,791.26	97	0.00
		17,374,072.63	15,901,791.26	97	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX1232
HB&T METLIFE STABLE VALUE FUND
#29551

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
666,133.82	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	666,133.82	666,133.82	1	0.00
		666,133.82	666,133.82	1	0.00
INSURANCE POLICIES/ANNUITIES					
3,267,852.8546	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	47,413,277.07	43,663,565.80	99	0.00
		47,413,277.07	43,663,565.80	99	0.00



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: 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				4.403469	31 Dec 2030		
	5,681,344.050	Local	100.000000	5,681,344.05	100.000000	5,681,344.05	0.00	1.94
		Base	100.000000	5,681,344.05	100.000000	5,681,344.05	0.00	1.94

US DOLLAR Total	5,681,344.050	Local		5,681,344.05		5,681,344.05	0.00	1.94
		Base		5,681,344.05		5,681,344.05	0.00	1.94

CASH EQUIVALENT Total

	5,681,344.050	Base		5,681,344.05		5,681,344.05	0.00	1.94
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FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

948VWMII6	PRUDENTIAL INSURANCE CO GA 64421				5.430000	30 Jun 2050		
	57,353,846.410	Local	100.000000	57,353,846.41	100.000000	57,353,846.41	0.00	19.61
		Base	100.000000	57,353,846.41	100.000000	57,353,846.41	0.00	19.61

948VWNII4	ROYAL BANK OF CANADA GALPRCPF01				5.380000	30 Jun 2050		
	57,348,390.710	Local	100.000000	57,348,390.71	100.000000	57,348,390.71	0.00	19.61
		Base	100.000000	57,348,390.71	100.000000	57,348,390.71	0.00	19.61

948YEIII1	MASS MUTUAL LIFE INSURANCE CO 30174				5.430000	30 Jun 2050		
	57,353,846.410	Local	100.000000	57,353,846.41	100.000000	57,353,846.41	0.00	19.61
		Base	100.000000	57,353,846.41	100.000000	57,353,846.41	0.00	19.61

948YEKII4	STATE STREET BANK TRUST CO 240007				5.380000	30 Jun 2050		
	57,348,390.710	Local	100.000000	57,348,390.71	100.000000	57,348,390.71	0.00	19.61
		Base	100.000000	57,348,390.71	100.000000	57,348,390.71	0.00	19.61

948YELII2	VOYA RET INS AND ANNUITY CO 60534				5.430000	30 Jun 2050		
	57,353,846.410	Local	100.000000	57,353,846.41	100.000000	57,353,846.41	0.00	19.61
		Base	100.000000	57,353,846.41	100.000000	57,353,846.41	0.00	19.61

Holdings

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



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
		286,758,320.650	Local	286,758,320.65		286,758,320.65	0.00	98.06
			Base	286,758,320.65		286,758,320.65	0.00	98.06
FIXED INCOME Total								
		286,758,320.650	Base	286,758,320.65		286,758,320.65	0.00	98.06

Holdings

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



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		292,439,664.700	Base	292,439,664.70		292,439,664.70	0.00	100.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
9,638,774.16	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	9,638,774.16	9,638,774.16	49	0.00
583.05	CUSIP # BIDP23002 HILLTOP SECURITIES BANK-INSURED DEPOSIT PROGRAM	583.05	583.05	0	99.96
		9,639,357.21	9,639,357.21	49	99.96
COMMERCIAL PAPER/REPO AGREEMENTS					
2,000,000	CUSIP # 06945LQC5 BARTON CAPITAL SA A1/P1 03/12/2025	1,977,852.39	1,977,852.39	10	4,479.29
2,000,000	CUSIP # 2063C0PE6 CONCORD MINUTEMEN CAPITAL LLC A1/P1 02/14/2025	1,981,603.50	1,981,603.50	10	6,898.68
2,000,000	CUSIP # 24422CPC1 JOHN DEERE FINANCIAL INC A1/P1 02/12/2025	1,982,697.94	1,982,697.94	10	6,673.66
2,000,000	CUSIP # 55609EQM3 MACQUARIE INTERNATIONAL A1/P1 03/21/2025	1,977,207.94	1,977,207.94	10	3,185.98
2,000,000	CUSIP # 63873JQ37 NATIXIS NY SA A1/P1 03/03/2025	1,973,967.39	1,973,967.39	10	10,362.51
		9,893,329.16	9,893,329.16	51	31,600.12
COMMON TRUST FUNDS - FIXED INCOME					
.56	CUSIP # 381429455 GOLDMAN SACHS STABLE VALUE INST SERIES CL 1	0.56	0.56	0	0.00
		0.56	0.56	0	0.00



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: 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				4.403469	31 Dec 2030		
		1,407,327.140	Local	100.000000			1,407,327.14	0.00
			Base	100.000000			1,407,327.14	0.24

US DOLLAR Total		1,407,327.140	Local				1,407,327.14	0.00	0.24
			Base				1,407,327.14	0.00	0.24

CASH EQUIVALENT Total

		1,407,327.140	Base				1,407,327.14	0.00	0.24
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FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

937UPBII3	METRO TOWER LIFE INS CO				5.050000	30 Nov 2055			
		194,668,378.860	Local	100.000000			194,668,378.86	0.00	33.25
			Base	100.000000			194,668,378.86	0.00	33.25

945HMCII3	PRUDENTIAL INSURANCE COMPANY GA64374				5.070000	30 Nov 2055			
		194,733,816.460	Local	100.000000			194,733,816.46	0.00	33.26
			Base	100.000000			194,733,816.46	0.00	33.26

945HMDII1	VOYA INSURANCE AND ANNUITY COM 60521				5.070000	30 Nov 2055			
		194,735,256.640	Local	100.000000			194,735,256.64	0.00	33.26
			Base	100.000000			194,735,256.64	0.00	33.26

US DOLLAR Total		584,137,451.960	Local				584,137,451.96	0.00	99.76
			Base				584,137,451.96	0.00	99.76

FIXED INCOME Total

		584,137,451.960	Base				584,137,451.96	0.00	99.76
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Holdings

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



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: 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: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		585,544,779.100	Base	585,544,779.10		585,544,779.10	0.00	100.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX8486
JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
458,929.67	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	458,929.67	458,929.67	2	2.66
		458,929.67	458,929.67	2	2.66
COMMON STOCK					
6,370	CUSIP # 02079K305 ALPHABET INC	1,205,841.00	756,888.06	6	0.00
4,680	CUSIP # 032095101 AMPHENOL CORP CL A	325,026.00	194,305.99	2	798.60
6,590	CUSIP # 037833100 APPLE INC	1,650,267.80	1,044,997.35	8	0.00
3,160	CUSIP # 053015103 AUTO DATA PROCESSING INC.	925,026.80	713,884.09	4	5,035.80
3,210	CUSIP # 11133T103 BROADRIDGE FINANCIAL SOLUTIONS	725,748.90	547,969.19	3	2,921.60
860	CUSIP # 127387108 CADENCE DESIGN SYSTEMS INC	258,395.60	263,801.61	1	0.00
6,790	CUSIP # 217204106 COPART INC	389,678.10	338,577.95	2	0.00
2,220	CUSIP # 294429105 EQUIFAX INC	565,767.00	479,556.39	3	0.00
980	CUSIP # 437076102 HOME DEPOT INC	381,210.20	316,010.93	2	0.00
1,960	CUSIP # 461202103 INTUIT INC	1,231,860.00	951,292.09	6	0.00

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Account Number

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XXXXXXXX8486
JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,100	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	448,322.00	505,715.92	2	0.00
1,080	CUSIP # 482480100 KLA-TENCOR CORP	680,529.60	632,005.63	3	0.00
6,110	CUSIP # 571748102 MARSH & MCLENNAN COS INC	1,297,825.10	1,165,728.41	6	0.00
1,890	CUSIP # 57636Q104 MASTERCARD INC	995,217.30	756,948.44	5	0.00
1,250	CUSIP # 580135101 MCDONALDS CORP CORPORATION	362,362.50	339,418.62	2	0.00
3,870	CUSIP # 594918104 MICROSOFT CORPORATION	1,631,205.00	1,138,182.92	8	0.00
6,750	CUSIP # 654106103 NIKE INC CLASS B	510,772.50	768,111.29	2	2,708.00
4,925	CUSIP # 713448108 PEPSICO INC	748,895.50	862,115.14	3	6,903.73
3,365	CUSIP # 742718109 PROCTER & GAMBLE CO	564,142.25	498,400.76	3	0.00
1,080	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	367,124.40	321,192.38	2	0.00
3,430	CUSIP # 863667101 STRYKER CORP	1,234,971.50	943,774.44	6	2,881.20
3,690	CUSIP # 882508104 TEXAS INSTRUMENTS INC	691,911.90	645,404.23	3	0.00
1,430	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	723,379.80	711,534.29	3	0.00
990	CUSIP # 92345Y106 VERISK ANALYTICS INC CL A	272,675.70	203,271.96	1	0.00

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Account Number

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XXXXXXXX8486
JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,980	CUSIP # 94106L109 WASTE MANAGEMENT INC	601,334.20	501,408.06	3	0.00
4,310	CUSIP # 98978V103 ZOETIS INC	702,228.30	772,947.37	3	0.00
		19,491,718.95	16,373,443.51	90	21,248.93
	FOREIGN STOCK				
4,490	CUSIP # G1151C101 ACCENTURE PLC	1,579,537.10	1,316,975.18	7	0.00
		1,579,537.10	1,316,975.18	7	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX9387
RETIREMENT RIGHT STABLE VALUE
FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
3,454,021.36	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	3,454,021.36	3,454,021.36	1	0.00
		3,454,021.36	3,454,021.36	1	0.00
INSURANCE POLICIES/ANNUITIES					
4,119,277.338	CUSIP # 29974GIC1 UNITED OF OMAHA CONTRACT SAVE-29974	447,185,864.32	429,099,751.79	99	0.00
			429,099,751.79	99	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX5256
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
161,816.44	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	161,816.44	161,816.44	1	0.00
		161,816.44	161,816.44	1	0.00
CORPORATE BONDS					
130,000	CUSIP # 00914AAE2 AIR LEASE CORP 3.25% 10/01/2029	119,983.50	115,891.87	0	1,056.25
170,000	CUSIP # 06051GHD4 BANK OF AMERICA CORP 3.419% 12/20/2028	162,928.00	165,070.00	1	177.60
150,000	CUSIP # 06051GKL2 BANK OF AMERICA CORP 3.846% 03/08/2037	132,894.00	130,987.68	0	1,810.83
96,000	CUSIP # 06406RBU0 BANK OF NY MELLON CORP 6.474% 10/25/2034	103,713.60	107,571.84	0	1,139.42
142,000	CUSIP # 097023DG7 BOEING CO 2.196% 02/04/2026	137,704.50	132,951.16	0	1,273.31
123,000	CUSIP # 11135FCB5 BROADCOM INC 4.35% 02/15/2030	119,680.23	120,755.25	0	2,021.30
110,000	CUSIP # 125581GX0 CIT GROUP INC 6.125% 03/09/2028	113,008.50	114,625.50	0	2,096.11
90,000	CUSIP # 12592BAP9 CNH INDUSTRIAL CAP LLC 5.45% 10/14/2025	90,470.70	90,943.42	0	1,049.13
121,000	CUSIP # 12621EAL7 CNO FINANCIAL GROUP INC 5.25% 05/30/2029	120,144.53	122,321.27	0	547.02

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XXXXXX5256
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
108,000	CUSIP # 14040HDC6 CAPITAL ONE FINL 7.624% 10/30/2031	119,267.64	118,120.92	0	1,395.19
134,000	CUSIP # 172967PF2 CITIGROUP INC 5.174% 02/13/2030	133,872.70	136,730.92	0	2,657.71
125,000	CUSIP # 17327CAU7 CITIGROUP INC 5.411% 09/19/2039	119,206.25	120,916.25	0	1,916.40
116,000	CUSIP # 24703DBQ3 DELL INT - EMC CORP 4.85% 02/01/2035	110,188.40	114,206.64	0	2,344.17
136,000	CUSIP # 26441CBH7 DUKE ENERGY COR 2.45% 06/01/2030	119,208.08	118,388.88	0	277.67
120,000	CUSIP # 26884UAF6 EPR PROPERTIES 3.75% 08/15/2029	111,148.80	97,546.80	0	1,700.00
112,000	CUSIP # 281020AW7 EDISON INTL 6.95% 11/15/2029	119,583.52	121,529.58	0	994.62
119,000	CUSIP # 29278NAG8 ENERGY TRANSFER LP 5.25% 04/15/2029	119,404.60	118,779.70	0	1,318.92
119,000	CUSIP # 29278NAN3 ENERGY TRANSFER LP 5.5% 06/01/2027	120,517.25	118,802.26	0	545.42
92,000	CUSIP # 33938EAU1 FLEX LTD 4.75% 06/15/2025	91,833.48	90,666.92	0	194.22
125,000	CUSIP # 341081GG6 FLORIDA POWER & 2.45% 02/03/2032	105,493.75	102,803.75	0	1,259.03
101,000	CUSIP # 37045XEP7 GEN MOTORS FIN 6.1% 01/07/2034	102,510.96	103,596.71	0	2,977.82

ACCOUNT STATEMENT

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XXXXXXXX5256
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
173,000	CUSIP # 38141GYA6 GOLDMAN SACHS GP 1.431% 03/09/2027	166,076.54	155,689.48	1	770.20
144,000	CUSIP # 38141GYJ7 GOLDMAN SACHS GP 2.383% 07/21/2032	120,166.56	117,305.67	0	1,525.12
187,000	CUSIP # 404119BX6 HCA INC 4.125% 06/15/2029	178,379.30	175,715.66	1	342.83
116,000	CUSIP # 42824CBT5 HEWLETT PACKARD ENTERPRISE 4.55% 10/15/2029	113,123.20	114,724.00	0	1,114.24
122,000	CUSIP # 46647PBW5 JPMORGAN CHASE 1.04% 02/04/2027	117,215.16	108,648.30	0	518.09
130,000	CUSIP # 46647PBX3 JPMORGAN CHASE 1.953% 02/04/2032	107,775.20	111,420.40	0	1,036.72
124,000	CUSIP # 49446RBA6 KIMCO REALTY CORP 4.6% 02/01/2033	118,066.60	117,377.40	0	2,376.67
110,000	CUSIP # 50212YAJ3 LPL HOLDINGS INC 5.7% 05/20/2027	111,346.40	111,956.90	0	714.08
112,000	CUSIP # 595112BV4 MICRON TECHNOLOGY INC 6.75% 11/01/2029	119,277.76	122,626.12	0	1,260.00
111,000	CUSIP # 68389XCJ2 ORACLE CORP 6.25% 11/09/2032	117,703.29	116,102.43	0	1,002.08
122,000	CUSIP # 72650RBL5 PLAINS ALL AMERICAN 4.5% 12/15/2026	121,409.52	120,196.38	0	244.00
100,000	CUSIP # 744320BF8 PRUDENTIAL FINANCIAL INC VARIABLE 5.7% 09/15/2048	99,272.00	95,436.00	0	1,678.33

ACCOUNT STATEMENT

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XXXXXX5256
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
113,000	CUSIP # 75513ECV1 RAYTHEON TECHNOLOGIES CORP 6% 03/15/2031	118,618.36	116,859.12	0	1,996.33
124,000	CUSIP # 756109CB8 REALTY INCOME CORP 4% 07/15/2029	119,204.92	113,074.76	0	2,287.11
123,000	CUSIP # 785592AX4 SABINE PASS LIQUEFACTION 4.5% 05/15/2030	119,145.18	119,091.82	0	707.25
110,000	CUSIP # 808513BK0 SCHWAB CHARLES CORPORATION 4% 06/01/2069	106,503.10	102,992.70	0	366.67
189,000	CUSIP # 816851BG3 SEMPRA ENERGY 3.4% 02/01/2028	180,674.55	178,215.30	1	2,677.50
90,000	CUSIP # 842587DL8 SOUTHERN COMPANY 5.7% 10/15/2032	92,441.70	92,450.70	0	1,083.00
113,000	CUSIP # 844741BK3 SOUTHWEST AIRLINES 5.125% 06/15/2027	113,514.15	114,554.88	0	257.39
95,000	CUSIP # 857477BU6 STATE STREET COR 4.421% 05/13/2033	90,494.15	90,381.10	0	559.99
128,000	CUSIP # 87264ABV6 T-MOBILE USA INC 3.375% 04/15/2029	119,470.08	115,109.32	0	912.00
119,000	CUSIP # 89788MAR3 TRUIST FINANCIAL 5.435% 01/24/2030	120,034.11	119,239.73	0	2,820.61
128,000	CUSIP # 92343VGN8 VERIZON COMMUNICATIONS 2.355% 03/15/2032	106,176.00	102,782.72	0	887.57
138,000	CUSIP # 92556VAD8 VIATRIS INC 2.7% 06/22/2030	119,755.02	113,723.36	0	93.15

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XXXXXX5256
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
123,000	CUSIP # 928563AC9 VMWARE LLC 3.9% 08/21/2027	120,228.81	118,886.66	0	1,732.25
203,000	CUSIP # 95000U2S1 WELLS FARGO CO 2.393% 06/02/2028	191,191.49	184,498.05	1	391.32
		5,680,026.14	5,612,266.28	20	58,106.64
MUTUAL FUNDS - FIXED INCOME					
58,080	CUSIP # 35473P595 FRANKLIN SENIOR LOAN ETF	1,409,311.20	1,411,924.80	5	0.00
31,955	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	2,954,239.75	3,114,528.64	10	0.00
73,860	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	6,771,484.80	6,905,792.19	24	0.00
69,509	CUSIP # 46434V407 ISHARES 0-5 YEAR HIGH YIELD CORP ETF	2,961,778.49	2,933,695.17	10	0.00
68,472	CUSIP # 46435U853 ISHARES BROAD USD HIGH YIELD ETF	2,519,084.88	2,438,879.96	9	0.00
28,080	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	1,414,389.60	1,412,661.70	5	5,807.79
41,490	CUSIP # 78464A292 SPDR WELLS FARGO PREFERRED STOCK	1,368,755.10	1,418,402.55	5	0.00
33,750	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	1,408,387.50	1,415,526.80	5	0.00
		20,807,431.32	21,051,411.81	74	5,807.79
MUTUAL FUNDS - EQUITY					

ACCOUNT STATEMENT

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XXXXXX5256
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
18,085	CUSIP # 26922A321 DISTILLATE US FUNDAMENTAL STAB VALUE ETF	993,296.92	906,101.31	4	0.00
7,865	CUSIP # 69374H881 PACER US CASH COWS 100	444,215.20	417,302.14	2	2,002.76
		1,437,512.12	1,323,403.45	5	2,002.76
COMMON TRUST FUNDS - FIXED INCOME					
73,579.39	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	73,579.39	73,579.39	0	0.00
		73,579.39	73,579.39	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX5292
SAGE CASH BALANCE ULTRA
CONSERVATIVE FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
86,790.92	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	86,790.92	86,790.92	3	0.00
		86,790.92	86,790.92	3	0.00
U S GOVERNMENT OBLIGATIONS					
106,000	CUSIP # 91282CGV7 UNITED STATES TREASURY NOTE 3.75% 04/15/2026	105,324.78	104,994.42	4	851.79
103,000	CUSIP # 91282CHH7 UNITED STATES TREASURY NOTE 4.125% 06/15/2026	102,818.72	102,808.48	4	198.43
127,000	CUSIP # 91282CJT9 UNITED STATES TREASURY NOTE 4% 01/15/2027	126,365.00	125,982.92	5	2,346.74
115,000	CUSIP # 91282CKJ9 UNITED STATES TREASURY NOTE 4.5% 04/15/2027	115,565.80	117,012.89	4	1,108.93
92,000	CUSIP # 91282CKR1 UNITED STATES TREASURY NOTE 4.5% 05/15/2027	92,448.96	91,971.37	3	537.51
134,000	CUSIP # 91282CKV2 UNITED STATES TREASURY NOTE 4.625% 06/15/2027	135,109.52	137,046.86	5	289.44
		677,632.78	679,816.94	25	5,332.84
CORPORATE BONDS					
43,000	CUSIP # 00287YBV0 ABBVIE INC 2.95% 11/21/2026	41,770.20	41,267.62	2	140.94

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XXXXXX5292
SAGE CASH BALANCE ULTRA
CONSERVATIVE FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10,000	CUSIP # 00914AAE2 AIR LEASE CORP 3.25% 10/01/2029	9,229.50	8,750.85	0	81.25
44,000	CUSIP # 00914AAM4 AIR LEASE CORP 1.875% 08/15/2026	41,938.60	40,705.97	2	311.67
8,000	CUSIP # 06051GHD4 BANK OF AMERICA CORP 3.419% 12/20/2028	7,667.20	7,740.24	0	8.36
89,000	CUSIP # 06051GJS9 BANK OF AMERICA CORP VARIABLE 1.734% 07/22/2027	84,853.49	81,996.06	3	681.61
10,000	CUSIP # 06051GKL2 BANK OF AMERICA CORP 3.846% 03/08/2037	8,859.60	8,621.74	0	120.72
9,000	CUSIP # 06406RBU0 BANK OF NY MELLON CORP 6.474% 10/25/2034	9,723.15	10,084.86	0	106.82
55,000	CUSIP # 097023DG7 BOEING CO 2.196% 02/04/2026	53,336.25	52,029.79	2	493.19
11,000	CUSIP # 11135FCB5 BROADCOM INC 4.35% 02/15/2030	10,703.11	10,799.25	0	180.77
43,000	CUSIP # 125523CB4 CIGNA CORP 3.4% 03/01/2027	41,809.76	41,397.99	2	487.33
9,000	CUSIP # 125581GX0 CIT GROUP INC 6.125% 03/09/2028	9,246.15	9,378.45	0	171.50
7,000	CUSIP # 12592BAP9 CNH INDUSTRIAL CAP LLC 5.45% 10/14/2025	7,036.61	6,966.75	0	81.60
9,000	CUSIP # 12621EAL7 CNO FINANCIAL GROUP INC 5.25% 05/30/2029	8,936.37	8,618.12	0	40.69

ACCOUNT STATEMENT

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XXXXXXXX5292
SAGE CASH BALANCE ULTRA
CONSERVATIVE FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
45,000	CUSIP # 14040HCH6 CAPITAL ONE FINL 1.878% 11/02/2027	42,514.65	42,619.38	2	138.50
9,000	CUSIP # 14040HDC6 CAPITAL ONE FINL 7.624% 10/30/2031	9,938.97	9,928.79	0	116.27
65,000	CUSIP # 172967LP4 CITIGROUP INC 3.668% 07/24/2028	62,960.95	63,523.95	2	1,039.78
9,000	CUSIP # 172967LW9 CITIGROUP INC 4.075% 04/23/2029	8,730.81	8,566.84	0	69.28
11,000	CUSIP # 172967PF2 CITIGROUP INC 5.174% 02/13/2030	10,989.55	11,047.41	0	218.17
11,000	CUSIP # 17327CAU7 CITIGROUP INC 5.411% 09/19/2039	10,490.15	10,640.63	0	168.64
8,000	CUSIP # 22822VAV3 CROWN CASTLE INTERNATIONAL CORP 1.05% 07/15/2026	7,558.24	7,213.28	0	38.73
10,000	CUSIP # 24703DBQ3 DELL INT - EMC CORP 4.85% 02/01/2035	9,499.00	9,845.40	0	202.08
42,000	CUSIP # 24703TAE6 DELL INT LLC 4.9% 10/01/2026	42,122.22	41,915.79	2	514.50
44,000	CUSIP # 26441CAX3 DUKE ENERGY COR 3.15% 08/15/2027	42,257.16	41,842.12	2	523.60
10,000	CUSIP # 26441CBH7 DUKE ENERGY COR 2.45% 06/01/2030	8,765.30	8,473.35	0	20.42
13,000	CUSIP # 26884UAF6 EPR PROPERTIES 3.75% 08/15/2029	12,041.12	11,017.63	0	184.17

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XXXXXX5292
SAGE CASH BALANCE ULTRA
CONSERVATIVE FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8,000	CUSIP # 281020AW7 EDISON INTL 6.95% 11/15/2029	8,541.68	8,574.03	0	71.04
42,000	CUSIP # 292480AL4 ENERGY TRANS LP 4.95% 05/15/2028	41,944.98	41,992.94	2	265.65
9,000	CUSIP # 29278NAG8 ENERGY TRANSFER LP 5.25% 04/15/2029	9,030.60	9,026.69	0	99.75
10,000	CUSIP # 29278NAN3 ENERGY TRANSFER LP 5.5% 06/01/2027	10,127.50	10,028.42	0	45.83
43,000	CUSIP # 30161NAU5 EXELON CORPORATION 3.4% 04/15/2026	42,289.64	41,748.67	2	308.64
6,000	CUSIP # 33938EAU1 FLEX LTD 4.75% 06/15/2025	5,989.14	5,892.98	0	12.67
10,000	CUSIP # 341081GG6 FLORIDA POWER & 2.45% 02/03/2032	8,439.50	8,533.10	0	100.72
39,000	CUSIP # 37045XDZ6 GEN MOTORS FIN 6.05% 10/10/2025	39,335.01	39,401.00	1	530.89
44,000	CUSIP # 38141GXM1 GOLDMAN SACHS GP 1.093% 12/09/2026	42,480.24	40,847.55	2	29.39
15,000	CUSIP # 38141GYA6 GOLDMAN SACHS GP 1.431% 03/09/2027	14,399.70	13,698.17	1	66.78
11,000	CUSIP # 38141GYJ7 GOLDMAN SACHS GP 2.383% 07/21/2032	9,179.39	9,003.53	0	116.50
45,000	CUSIP # 38141GYM0 GOLDMAN SACHS GP 1.948% 10/21/2027	42,693.75	41,454.58	2	170.45

ACCOUNT STATEMENT

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Account Number

10/01/2024 through 12/31/2024
XXXXXX5292
SAGE CASH BALANCE ULTRA
CONSERVATIVE FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10,000	CUSIP # 404119BS7 HCA INC 5.875% 02/15/2026	10,050.00	10,101.86	0	221.94
39,000	CUSIP # 404119BT5 HCA INC 5.25% 06/15/2026	39,096.72	39,017.69	1	91.00
15,000	CUSIP # 404119BX6 HCA INC 4.125% 06/15/2029	14,308.50	14,274.03	1	27.50
34,000	CUSIP # 42824CAW9 HEWLETT PACKARD ENTERPRISE 4.9% 10/15/2025	33,997.62	33,831.10	1	351.71
43,000	CUSIP # 42824CBS7 HEWLETT PACKARD ENTERPRISE 4.4% 09/25/2027	42,554.09	42,912.28	2	504.53
11,000	CUSIP # 42824CBT5 HEWLETT PACKARD ENTERPRISE 4.55% 10/15/2029	10,727.20	10,882.30	0	105.66
43,000	CUSIP # 46647PAF3 JPMORGAN CHASE 3.54% 05/01/2028	41,778.37	41,256.60	2	253.70
13,000	CUSIP # 46647PBW5 JPMORGAN CHASE 1.04% 02/04/2027	12,490.14	11,708.63	0	55.21
11,000	CUSIP # 46647PBX3 JPMORGAN CHASE 1.953% 02/04/2032	9,119.44	8,959.01	0	87.72
42,000	CUSIP # 46647PCP9 JPMORGAN CHASE 1.47% 09/22/2027	39,734.10	38,415.08	1	169.79
9,000	CUSIP # 49446RBA6 KIMCO REALTY CORP 4.6% 02/01/2033	8,569.35	8,311.17	0	172.50
9,000	CUSIP # 50212YAJ3 LPL HOLDINGS INC 5.7% 05/20/2027	9,110.16	9,160.11	0	58.43

ACCOUNT STATEMENT

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Account Number

10/01/2024 through 12/31/2024
XXXXXXXX5292
SAGE CASH BALANCE ULTRA
CONSERVATIVE FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
32,000	CUSIP # 55336VAJ9 MPLX LP 4.875% 06/01/2025	31,978.24	31,761.52	1	130.00
9,000	CUSIP # 595112BV4 MICRON TECHNOLOGY INC 6.75% 11/01/2029	9,584.82	9,830.61	0	101.25
43,000	CUSIP # 62854AAN4 MYLAN NV 3.95% 06/15/2026	42,321.89	42,018.17	2	75.49
39,000	CUSIP # 65339KBP4 NEXTERA ENERGY 6.051% 03/01/2025	39,069.03	39,271.11	1	786.63
44,000	CUSIP # 68389XBU8 ORACLE CORP 2.8% 04/01/2027	42,251.88	41,589.11	2	308.00
10,000	CUSIP # 68389XCJ2 ORACLE CORP 6.25% 11/09/2032	10,603.90	10,707.28	0	90.28
8,000	CUSIP # 72650RBL5 PLAINS ALL AMERICAN 4.5% 12/15/2026	7,961.28	7,868.16	0	16.00
9,000	CUSIP # 744320BF8 PRUDENTIAL FINANCIAL INC VARIABLE 5.7% 09/15/2048	8,934.48	8,640.62	0	151.05
44,000	CUSIP # 75513ECT6 RAYTHEON TECHNOLOGIES CORP 5.75% 11/08/2026	44,775.72	44,845.99	2	372.47
8,000	CUSIP # 75513ECV1 RAYTHEON TECHNOLOGIES CORP 6% 03/15/2031	8,397.76	8,408.44	0	141.33
6,000	CUSIP # 756109CB8 REALTY INCOME CORP 4% 07/15/2029	5,767.98	5,477.92	0	110.67
9,000	CUSIP # 785592AX4 SABINE PASS LIQUEFACTION 4.5% 05/15/2030	8,717.94	8,713.66	0	51.75

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XXXXXX5292
SAGE CASH BALANCE ULTRA
CONSERVATIVE FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
14,000	CUSIP # 808513BK0 SCHWAB CHARLES CORPORATION 4% 06/01/2069	13,554.94	13,121.18	1	46.67
9,000	CUSIP # 808513BR5 SCHWAB CHARLES CORPORATION 1.15% 05/13/2026	8,592.57	8,311.23	0	13.80
17,000	CUSIP # 816851BG3 SEMPRA ENERGY 3.4% 02/01/2028	16,251.15	16,019.93	1	240.83
43,000	CUSIP # 842587CV7 SOUTHERN COMPANY 3.25% 07/01/2026	42,126.24	41,530.89	2	698.75
7,000	CUSIP # 842587DL8 SOUTHERN COMPANY 5.7% 10/15/2032	7,189.91	7,120.17	0	84.23
52,000	CUSIP # 844741BK3 SOUTHWEST AIRLINES 5.125% 06/15/2027	52,236.60	52,310.18	2	118.44
10,000	CUSIP # 857477BU6 STATE STREET COR 4.421% 05/13/2033	9,525.70	9,603.72	0	58.95
29,000	CUSIP # 87264ABB0 T-MOBILE USA INC 3.5% 04/15/2025	28,869.21	28,343.44	1	214.28
40,000	CUSIP # 87264ABU8 T-MOBILE USA INC 2.625% 04/15/2026	38,980.80	38,041.62	1	221.67
9,000	CUSIP # 87264ABV6 T-MOBILE USA INC 3.375% 04/15/2029	8,400.24	8,200.08	0	64.13
43,000	CUSIP # 89788MAL6 TRUIST FINANCIAL 4.873% 01/26/2029	42,784.57	42,790.16	2	902.18

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XXXXXX5292
SAGE CASH BALANCE ULTRA
CONSERVATIVE FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8,000	CUSIP # 89788MAR3 TRUIST FINANCIAL 5.435% 01/24/2030	8,069.52	7,996.72	0	189.62
13,000	CUSIP # 91159HJB7 US BANCORP 2.491% 11/03/2036	10,530.39	10,678.33	0	52.17
4,000	CUSIP # 92343EAL6 VERISIGN INC 4.75% 07/15/2027	3,994.56	3,979.18	0	87.61
10,000	CUSIP # 92343VGN8 VERIZON COMMUNICATIONS 2.355% 03/15/2032	8,295.00	8,029.90	0	69.34
12,000	CUSIP # 92556VAD8 VIATRIS INC 2.7% 06/22/2030	10,413.48	9,929.86	0	8.10
11,000	CUSIP # 928563AC9 VMWARE LLC 3.9% 08/21/2027	10,752.17	10,550.82	0	154.92
45,000	CUSIP # 928563AJ4 VMWARE LLC 1.4% 08/15/2026	42,627.60	41,316.96	2	238.00
16,000	CUSIP # 95000U2S1 WELLS FARGO CO 2.393% 06/02/2028	15,069.28	14,526.23	1	30.84
65,000	CUSIP # 95000U2V4 WELLS FARGO CO 3.526% 03/24/2028	63,034.40	62,258.57	2	617.54
39,000	CUSIP # 969457CH1 WILLIAMS COS INC 5.4% 03/02/2026	39,265.98	39,315.60	1	696.15
		1,889,894.16	1,867,131.14	70	17,201.73
COMMON TRUST FUNDS - FIXED INCOME					
6,298.38	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	6,298.38	6,298.38	0	0.00
		6,298.38	6,298.38	0	0.00



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XXXXXX5274
SAGE CASH BALANCE CONSERVATIVE

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
403,809.77	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	403,809.77	403,809.77	2	0.00
		403,809.77	403,809.77	2	0.00
CORPORATE BONDS					
107,000	CUSIP # 00914AAE2 AIR LEASE CORP 3.25% 10/01/2029	98,755.65	96,216.42	0	869.38
66,000	CUSIP # 037833EP1 APPLE INC 3.35% 08/08/2032	60,487.02	62,181.34	0	878.26
126,000	CUSIP # 06051GHD4 BANK OF AMERICA CORP 3.419% 12/20/2028	120,758.40	122,465.70	1	131.63
97,000	CUSIP # 06051GKL2 BANK OF AMERICA CORP 3.846% 03/08/2037	85,938.12	84,685.80	0	1,171.00
76,000	CUSIP # 06406RBU0 BANK OF NY MELLON CORP 6.474% 10/25/2034	82,106.60	82,836.20	0	902.04
87,000	CUSIP # 097023DG7 BOEING CO 2.196% 02/04/2026	84,368.25	80,488.94	0	780.13
85,000	CUSIP # 11135FCB5 BROADCOM INC 4.35% 02/15/2030	82,705.85	83,448.75	0	1,396.83
61,000	CUSIP # 12592BAP9 CNH INDUSTRIAL CAP LLC 5.45% 10/14/2025	61,319.03	61,647.07	0	711.07
80,000	CUSIP # 12621EAL7 CNO FINANCIAL GROUP INC 5.25% 05/30/2029	79,434.40	81,168.80	0	361.67

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SAGE CASH BALANCE CONSERVATIVE

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
70,000	CUSIP # 14040HDC6 CAPITAL ONE FINL 7.624% 10/30/2031	77,303.10	76,199.90	0	904.29
78,000	CUSIP # 172967LD1 CITIGROUP INC 3.887% 01/10/2028	76,466.52	74,949.98	0	1,440.13
75,000	CUSIP # 172967PF2 CITIGROUP INC 5.174% 02/13/2030	74,928.75	74,513.25	0	1,487.53
85,000	CUSIP # 17327CAU7 CITIGROUP INC 5.411% 09/19/2039	81,060.25	82,269.80	0	1,303.15
90,000	CUSIP # 26441CBH7 DUKE ENERGY COR 2.45% 06/01/2030	78,887.70	74,137.50	0	183.75
85,000	CUSIP # 26884UAF6 EPR PROPERTIES 3.75% 08/15/2029	78,730.40	69,095.65	0	1,204.17
70,000	CUSIP # 281020AW7 EDISON INTL 6.95% 11/15/2029	74,739.70	75,349.29	0	621.64
82,000	CUSIP # 29278NAG8 ENERGY TRANSFER LP 5.25% 04/15/2029	82,278.80	80,932.83	0	908.83
80,000	CUSIP # 29278NAN3 ENERGY TRANSFER LP 5.5% 06/01/2027	81,020.00	79,859.40	0	366.67
49,000	CUSIP # 30225VAM9 EXTRA SPACE STORAGE 3.875% 12/15/2027	47,885.74	46,418.19	0	84.39
63,000	CUSIP # 33938EAU1 FLEX LTD 4.75% 06/15/2025	62,885.97	62,087.13	0	133.00
85,000	CUSIP # 341081GG6 FLORIDA POWER & 2.45% 02/03/2032	71,735.75	74,106.40	0	856.14

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SAGE CASH BALANCE CONSERVATIVE

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
76,000	CUSIP # 37045XEP7 GEN MOTORS FIN 6.1% 01/07/2034	77,136.96	77,953.96	0	2,240.73
133,000	CUSIP # 38141GYA6 GOLDMAN SACHS GP 1.431% 03/09/2027	127,677.34	118,881.72	1	592.12
87,000	CUSIP # 38141GYJ7 GOLDMAN SACHS GP 2.383% 07/21/2032	72,600.63	70,289.40	0	921.43
124,000	CUSIP # 404119BX6 HCA INC 4.125% 06/15/2029	118,283.60	117,981.35	0	227.33
96,000	CUSIP # 46647PBP0 JPMORGAN CHASE 2.956% 05/13/2031	85,876.80	82,168.26	0	378.37
134,000	CUSIP # 46647PBW5 JPMORGAN CHASE 1.04% 02/04/2027	128,744.52	119,394.20	1	569.05
80,000	CUSIP # 49446RBA6 KIMCO REALTY CORP 4.6% 02/01/2033	76,172.00	75,304.80	0	1,533.33
75,000	CUSIP # 50212YAJ3 LPL HOLDINGS INC 5.7% 05/20/2027	75,918.00	76,334.25	0	486.88
62,000	CUSIP # 595112BM4 MICRON TECHNOLOGY INC 4.975% 02/06/2026	62,066.96	61,819.58	0	1,242.37
50,000	CUSIP # 595112BP7 MICRON TECHNOLOGY INC 4.185% 02/15/2027	49,292.00	48,818.50	0	790.50
71,000	CUSIP # 595112BV4 MICRON TECHNOLOGY INC 6.75% 11/01/2029	75,613.58	76,990.98	0	798.75
74,000	CUSIP # 68389XCJ2 ORACLE CORP 6.25% 11/09/2032	78,468.86	77,529.13	0	668.06

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SAGE CASH BALANCE CONSERVATIVE

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
75,000	CUSIP # 72650RBL5 PLAINS ALL AMERICAN 4.5% 12/15/2026	74,637.00	72,096.00	0	150.00
70,000	CUSIP # 744320BF8 PRUDENTIAL FINANCIAL INC VARIABLE 5.7% 09/15/2048	69,490.40	66,805.20	0	1,174.83
71,000	CUSIP # 75513ECV1 RAYTHEON TECHNOLOGIES CORP 6% 03/15/2031	74,530.12	76,727.57	0	1,254.33
70,000	CUSIP # 756109CB8 REALTY INCOME CORP 4% 07/15/2029	67,293.10	62,785.10	0	1,291.11
75,000	CUSIP # 785592AX4 SABINE PASS LIQUEFACTION 4.5% 05/15/2030	72,649.50	72,343.31	0	431.25
40,000	CUSIP # 808513BK0 SCHWAB CHARLES CORPORATION 4% 06/01/2069	38,728.40	37,645.20	0	133.33
126,000	CUSIP # 816851BG3 SEMPRA ENERGY 3.4% 02/01/2028	120,449.70	119,923.77	0	1,785.00
80,000	CUSIP # 842587DL8 SOUTHERN COMPANY 5.7% 10/15/2032	82,170.40	81,515.60	0	962.67
65,000	CUSIP # 857477BU6 STATE STREET COR 4.421% 05/13/2033	61,917.05	61,839.70	0	383.15
75,000	CUSIP # 87264ABV6 T-MOBILE USA INC 3.375% 04/15/2029	70,002.00	66,860.25	0	534.38
74,000	CUSIP # 89788MAR3 TRUIST FINANCIAL 5.435% 01/24/2030	74,643.06	73,969.66	0	1,754.00
97,000	CUSIP # 91159HJB7 US BANCORP 2.491% 11/03/2036	78,572.91	81,356.81	0	389.29

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XXXXXX5274
SAGE CASH BALANCE CONSERVATIVE

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
33,000	CUSIP # 92343EAL6 VERISIGN INC 4.75% 07/15/2027	32,955.12	32,980.86	0	722.79
90,000	CUSIP # 92343VGN8 VERIZON COMMUNICATIONS 2.355% 03/15/2032	74,655.00	72,269.10	0	624.08
91,000	CUSIP # 92556VAD8 VIATRIS INC 2.7% 06/22/2030	78,968.89	75,104.14	0	61.43
80,000	CUSIP # 928563AC9 VMWARE LLC 3.9% 08/21/2027	78,197.60	77,556.80	0	1,126.67
133,000	CUSIP # 95000U2S1 WELLS FARGO CO 2.393% 06/02/2028	125,263.39	118,965.30	1	256.38
		3,946,770.89	3,879,268.84	16	40,179.31
MUTUAL FUNDS - FIXED INCOME					
50,075	CUSIP # 35473P595 FRANKLIN SENIOR LOAN ETF	1,215,069.88	1,217,323.25	5	0.00
49,443	CUSIP # 46090A887 INVESCO ULTRA SHORT DURATION PORTFOLIO	2,477,588.73	2,459,706.00	10	0.00
65,920	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	6,043,545.60	6,178,222.03	25	0.00
98,245	CUSIP # 46435U853 ISHARES BROAD USD HIGH YIELD ETF	3,614,433.55	3,400,566.92	15	0.00
79,178	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	3,988,195.86	3,984,240.09	17	16,376.39
17,320	CUSIP # 78464A292 SPDR WELLS FARGO PREFERRED STOCK	571,386.80	591,790.94	2	0.00
28,230	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	1,178,037.90	1,183,966.20	5	0.00

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XXXXXX5274
SAGE CASH BALANCE CONSERVATIVE

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		19,088,258.32	19,015,815.43	79	16,376.39
MUTUAL FUNDS - EQUITY					
7,260	CUSIP # 26922A321 DISTILLATE US FUNDAMENTAL STAB VALUE ETF	398,746.79	360,286.85	2	0.00
3,490	CUSIP # 69374H881 PACER US CASH COWS 100	197,115.20	183,445.50	1	829.14
		595,861.99	543,732.35	2	829.14
COMMON TRUST FUNDS - FIXED INCOME					
54,831.06	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	54,831.06	54,831.06	0	0.00
		54,831.06	54,831.06	0	0.00



ACCOUNT STATEMENT

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Account Number

10/01/2024 through 12/31/2024
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
3,351,503.25	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	3,351,503.25	3,351,503.25	2	0.00
		3,351,503.25	3,351,503.25	2	0.00
COMMON STOCK					
47,717	CUSIP # 031100100 AMETEK INC	8,601,466.42	5,802,321.67	4	0.00
149,270	CUSIP # 032095101 AMPHENOL CORP CL A	10,366,801.50	5,064,318.38	5	24,848.18
71,165	CUSIP # 05605H100 BWX TECHNOLOGIES INC	7,927,069.35	4,462,594.21	4	0.00
70,609	CUSIP # 09073M104 BIO-TECHNE CORP	5,085,966.27	4,829,145.91	3	0.00
71,981	CUSIP # 115236101 BROWN & BROWN INC	7,343,501.62	3,998,330.77	4	0.00
50,129	CUSIP # 127055101 CABOT CORPORATION	4,577,278.99	3,293,236.26	2	0.00
22,759	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	4,201,311.40	4,732,517.64	2	0.00
49,711	CUSIP # 184496107 CLEAN HARBORS INC	11,440,489.54	5,575,264.85	6	0.00
55,218	CUSIP # 19247G107 COHERENT CORP	5,230,801.14	2,467,421.03	3	0.00
67,956	CUSIP # 217204106 COPART INC	3,899,994.84	2,018,459.04	2	0.00

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XXXXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
59,500	CUSIP # 25659T107 DOLBY LABORATORIES INC	4,646,950.00	4,580,839.20	2	0.00
87,154	CUSIP # 29362U104 ENTEGRIS INC	8,633,475.24	6,643,352.82	4	0.00
75,143	CUSIP # 302491303 FMC CORPORATION	3,652,701.23	6,969,601.87	2	43,772.60
45,225	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	2,823,849.00	2,534,663.99	1	0.00
38,906	CUSIP # 384109104 GRACO INC	3,279,386.74	2,524,253.02	2	0.00
161,310	CUSIP # 40637H109 HALOZYME THERAPEUTICS INC	7,712,231.10	6,435,569.11	4	0.00
22,570	CUSIP # 422806208 HEICO CORP CL A	4,199,825.60	2,496,204.42	2	0.00
31,794	CUSIP # 428291108 HEXCEL CORP	1,993,483.80	2,059,134.18	1	0.00
396,311	CUSIP # 446150104 HUNTINGTON BANCSHARES INC	6,447,979.97	5,171,858.38	3	61,973.19
22,014	CUSIP # 45167R104 IDEX CORP	4,607,310.06	4,235,696.84	2	0.00
50,205	CUSIP # 457187102 INGREDION INC	6,906,199.80	4,844,367.88	4	0.00
17,447	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	2,802,511.61	2,281,848.54	1	0.00
143,721	CUSIP # 501889208 LKQ CORP	5,281,746.75	6,163,794.05	3	0.00
1,391	CUSIP # 570535104 MARKEL CORP	2,401,185.93	1,689,403.68	1	0.00

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XXXXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
24,929	CUSIP # 59522J103 MID-AMERICA APARTMENT COMMUNITIES	3,853,275.53	3,467,402.49	2	0.00
96,469	CUSIP # 637417106 NATIONAL RETAIL PROPERTIES	3,940,758.65	4,313,808.98	2	0.00
56,395	CUSIP # 743606105 PROSPERITY BANCSHARES INC	4,249,363.25	3,630,348.96	2	32,999.68
118,440	CUSIP # 78467J100 SS&C TECHNOLOGIES HOLDINGS INC	8,975,383.20	6,756,505.40	5	0.00
76,848	CUSIP # 806407102 HENRY SCHEIN INC	5,317,881.60	5,475,797.47	3	0.00
191,143	CUSIP # 902681105 UGI CORPORATION	5,395,966.89	5,462,898.97	3	72,314.63
19,403	CUSIP # 96208T104 WEX INC	3,401,733.96	3,864,496.06	2	0.00
26,149	CUSIP # 980745103 WOODWARD INC	4,351,716.58	2,934,759.79	2	0.00
		173,549,597.56	136,780,215.86	89	235,908.28
	FOREIGN STOCK				
122,803	CUSIP # 760125104 RENTOKIL INITIAL PLC SP ADR	3,109,371.96	3,205,441.34	2	0.00
59,386	CUSIP # 94106B101 WASTE CONNECTIONS INC	10,189,449.88	6,784,685.71	5	0.00
18,980	CUSIP # G8473T100 STERIS PLC	3,901,528.80	3,373,089.88	2	0.00
		17,200,350.64	13,363,216.93	9	0.00
	COMMON TRUST FUNDS - FIXED INCOME				

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
536,837.89	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	536,837.89	536,837.89	0	0.00
		536,837.89	536,837.89	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX9430
STATE STREET RETIREMENT RIGHT IN
2020

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,367,451.68	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	1,367,451.68	1,367,451.68	3	6.35
		1,367,451.68	1,367,451.68	3	6.35
COMMON TRUST FUNDS - FIXED INCOME					
1,372,790.80156	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	14,922,236.01	14,003,702.88	30	0.00
315,316.637	CUSIP # 85744A810 STATE STREET US ST GOVT/CREDIT BOND INDEX SECURITIES LENDING SERIES I	3,733,664.30	3,447,794.82	8	0.00
253,943.664	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	3,434,842.00	2,912,208.85	7	0.00
723,096.578	CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLATION PROTECTED SECS (TIPS) INDEX	8,852,148.31	8,565,927.72	18	0.00
		30,942,890.62	28,929,634.27	63	0.00
COMMON TRUST FUNDS - EQUITY					
4,177.238	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	6,661,913.47	4,446,317.87	14	0.00
12,234.182	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	1,261,087.25	922,162.31	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXXXX9430
STATE STREET RETIREMENT RIGHT IN
2020

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
241,740.378	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	4,925,218.46	4,188,954.39	10	0.00
		12,848,219.18	9,557,434.57	26	0.00
COMMON TRUST FUNDS - OTHER					
171,100.064	CUSIP # 85744A273 STATE STREET BLOOMBERG ROLL SELECT COMMODITY INDEX NON-LENDING SECURITIE CL A	1,729,479.45	1,965,195.97	4	0.00
209,488.443	CUSIP # 857480875 STATE STREET GLOBAL REAL ESTATE SECURITIES INDEX SEC LENDING CL I	2,453,738.13	2,363,603.75	5	0.00
		4,183,217.58	4,328,799.72	8	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX9458
STATE STREET RETIREMENT RIGHT IN
2025

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
585,898.65	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	585,898.65	585,898.65	1	11.68
		585,898.65	585,898.65	1	11.68
COMMON TRUST FUNDS - FIXED INCOME					
1,591,565.3081	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	17,300,314.90	16,348,584.31	21	0.00
6,867.426	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	211,461.78	232,537.91	0	0.00
373,949.341	CUSIP # 85744A810 STATE STREET US ST GOVT/CREDIT BOND INDEX SECURITIES LENDING SERIES I	4,427,934.15	4,137,011.07	5	0.00
438,719.392	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	5,934,118.50	5,027,347.46	7	0.00
1,249,128.828	CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLATION PROTECTED SECS (TIPS) INDEX	15,291,835.11	14,665,317.73	18	0.00
		43,165,664.44	40,410,798.48	52	0.00
COMMON TRUST FUNDS - EQUITY					
10,310.534	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	16,443,373.66	11,005,016.31	20	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX9458
STATE STREET RETIREMENT RIGHT IN
2025

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
34,641.181	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	3,570,778.30	2,594,159.17	4	0.00
624,477.879	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	12,723,112.31	10,747,078.98	15	0.00
		32,737,264.27	24,346,254.46	39	0.00
COMMON TRUST FUNDS - OTHER					
297,469.953	CUSIP # 85744A273 STATE STREET BLOOMBERG ROLL SELECT COMMODITY INDEX NON-LENDING SECURITIE CL A	3,006,826.28	2,990,071.28	4	0.00
346,464.312	CUSIP # 857480875 STATE STREET GLOBAL REAL ESTATE SECURITIES INDEX SEC LENDING CL I	4,058,136.49	3,924,793.92	5	0.00
		7,064,962.77	6,914,865.20	8	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX9476
STATE STREET RETIREMENT RIGHT IN
2030

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
329,055.89	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	329,055.89	329,055.89	0	14.32
		329,055.89	329,055.89	0	14.32
COMMON TRUST FUNDS - FIXED INCOME					
1,619,512.324	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	17,604,098.96	16,606,099.04	17	0.00
159,751.789	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	4,919,077.09	5,624,493.75	5	0.00
476,667.389	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	6,447,403.10	5,488,138.91	6	0.00
820,273.774	CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLATION PROTECTED SECS (TIPS) INDEX	10,041,791.54	9,575,066.99	10	0.00
		39,012,370.69	37,293,798.69	39	0.00
COMMON TRUST FUNDS - EQUITY					
17,566.46	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	28,015,218.77	18,847,368.91	28	0.00
67,722.539	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	6,980,771.60	5,118,394.83	7	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXXXX9476
STATE STREET RETIREMENT RIGHT IN
2030

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,191,170.299	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	24,268,903.67	20,738,609.98	24	0.00
		59,264,894.04	44,704,373.72	59	0.00
	COMMON TRUST FUNDS - OTHER				
207,176.249	CUSIP # 857480875 STATE STREET GLOBAL REAL ESTATE SECURITIES INDEX SEC LENDING CL I	2,426,655.40	2,320,813.40	2	0.00
		2,426,655.40	2,320,813.40	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX9494
STATE STREET RETIREMENT RIGHT IN
2035

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
3,047,863.59	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	3,047,863.59	3,047,863.59	3	18.22
		3,047,863.59	3,047,863.59	3	18.22
COMMON TRUST FUNDS - FIXED INCOME					
1,922,728.0944	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	20,900,054.39	19,948,479.10	19	0.00
176,865.111	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	5,446,030.50	6,047,135.76	5	0.00
383,381.752	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	5,185,621.58	4,410,004.66	5	0.00
		31,531,706.47	30,405,619.52	29	0.00
COMMON TRUST FUNDS - EQUITY					
21,387.058	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	34,108,358.13	23,090,418.67	31	0.00
91,283.357	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	9,409,397.16	6,959,683.34	9	0.00
1,592,877.101	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	32,453,278.06	28,112,101.20	29	0.00
		75,971,033.35	58,162,203.21	69	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX9519
STATE STREET RETIREMENT RIGHT IN
2040

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,499,049.46	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	2,499,049.46	2,499,049.46	3	16.75
		2,499,049.46	2,499,049.46	3	16.75
COMMON TRUST FUNDS - FIXED INCOME					
1,297,316.321	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	14,101,828.41	13,361,231.69	15	0.00
122,125.997	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	3,760,503.70	4,151,811.90	4	0.00
115,771.383	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	1,565,923.73	1,418,930.01	2	0.00
		19,428,255.84	18,931,973.60	21	0.00
COMMON TRUST FUNDS - EQUITY					
19,307.668	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	30,792,119.93	20,796,169.68	33	0.00
95,189.781	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	9,812,067.44	7,210,548.29	11	0.00
1,482,939.255	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	30,213,404.38	26,116,937.63	33	0.00
		70,817,591.75	54,123,655.60	76	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX9537
STATE STREET RETIREMENT RIGHT IN
2045

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
107,654.46	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	107,654.46	107,654.46	0	15.28
		107,654.46	107,654.46	0	15.28
COMMON TRUST FUNDS - FIXED INCOME					
958,997.8601	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	10,424,306.74	9,856,684.13	12	0.00
88,709.079	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	2,731,529.96	3,043,914.98	3	0.00
		13,155,836.70	12,900,599.11	15	0.00
COMMON TRUST FUNDS - EQUITY					
18,910.912	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	30,159,368.30	20,455,481.19	35	0.00
106,006.519	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	10,927,045.97	8,084,218.27	13	0.00
1,504,707.758	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	30,656,915.86	26,590,791.81	36	0.00
		71,743,330.13	55,130,491.27	84	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX9555
STATE STREET RETIREMENT RIGHT IN
2050

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,138,096.29	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	1,138,096.29	1,138,096.29	2	12.47
		1,138,096.29	1,138,096.29	2	12.47
COMMON TRUST FUNDS - FIXED INCOME					
488,402.6256	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	5,308,936.54	5,043,526.00	8	0.00
48,716.317	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	1,500,072.83	1,634,466.11	2	0.00
		6,809,009.37	6,677,992.11	10	0.00
COMMON TRUST FUNDS - EQUITY					
14,961.433	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	23,860,687.85	16,122,490.62	36	0.00
97,548.461	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	10,055,197.81	7,470,393.34	15	0.00
1,240,905.528	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	25,282,209.23	21,924,397.86	38	0.00
		59,198,094.89	45,517,281.82	88	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX9573
STATE STREET RETIREMENT RIGHT IN
2055

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
497,463.49	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	497,463.49	497,463.49	1	7.37
		497,463.49	497,463.49	1	7.37
COMMON TRUST FUNDS - FIXED INCOME					
286,664.4065	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	3,116,042.10	3,054,318.50	6	0.00
31,639.653	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	974,248.20	1,074,617.17	2	0.00
		4,090,290.30	4,128,935.67	8	0.00
COMMON TRUST FUNDS - EQUITY					
11,284.029	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	17,995,916.14	12,249,809.01	36	0.00
78,441.951	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	8,085,717.87	5,990,761.88	16	0.00
953,174.029	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	19,419,967.67	16,993,986.30	39	0.00
		45,501,601.68	35,234,557.19	91	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX9591
STATE STREET RETIREMENT RIGHT IN
2060

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
763,650.31	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	763,650.31	763,650.31	2	6.22
		763,650.31	763,650.31	2	6.22
COMMON TRUST FUNDS - FIXED INCOME					
208,677.4724	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	2,268,324.12	2,186,496.78	6	0.00
21,551.085	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	663,601.01	731,293.83	2	0.00
		2,931,925.13	2,917,790.61	8	0.00
COMMON TRUST FUNDS - EQUITY					
7,824.472	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	12,478,569.66	8,477,372.39	36	0.00
53,288.849	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	5,492,961.27	4,099,472.20	16	0.00
660,963.628	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	13,466,472.96	11,878,102.24	38	0.00
		31,438,003.89	24,454,946.83	89	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX9617
STATE STREET RETIREMENT RIGHT IN
2065

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
376,003.81	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	376,003.81	376,003.81	3	3.43
		376,003.81	376,003.81	3	3.43
COMMON TRUST FUNDS - FIXED INCOME					
77,019.794	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	837,205.16	837,171.29	6	0.00
8,640.17	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	266,048.11	284,004.49	2	0.00
		1,103,253.27	1,121,175.78	8	0.00
COMMON TRUST FUNDS - EQUITY					
3,032.312	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	4,835,970.60	3,450,651.76	35	0.00
21,002.29	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	2,164,895.05	1,684,710.16	16	0.00
256,184.812	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	5,219,509.36	4,699,170.02	38	0.00
		12,220,375.01	9,834,531.94	89	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX9412
STATE STREET RETIREMENT RIGHT IN
RETIREMENT

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
800,700.38	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	800,700.38	800,700.38	3	5.32
		800,700.38	800,700.38	3	5.32
COMMON TRUST FUNDS - FIXED INCOME					
749,938.6101	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	8,151,832.69	8,013,800.15	30	0.00
172,252.928	CUSIP # 85744A810 STATE STREET US ST GOVT/CREDIT BOND INDEX SECURITIES LENDING SERIES I	2,039,646.92	1,897,299.84	8	0.00
138,718.626	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	1,876,308.14	1,592,421.06	7	0.00
395,042.029	CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLATION PROTECTED SECS (TIPS) INDEX	4,836,104.52	4,691,543.12	18	0.00
		16,903,892.27	16,195,064.17	63	0.00
COMMON TRUST FUNDS - EQUITY					
2,281.146	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	3,638,001.30	2,490,151.05	13	0.00
6,675.001	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	688,052.43	506,980.71	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX9412
STATE STREET RETIREMENT RIGHT IN
RETIREMENT

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
132,022.084	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	2,689,817.94	2,330,984.62	10	0.00
		7,015,871.67	5,328,116.38	26	0.00
COMMON TRUST FUNDS - OTHER					
93,465.668	CUSIP # 85744A273 STATE STREET BLOOMBERG ROLL SELECT COMMODITY INDEX NON-LENDING SECURITIE CL A	944,750.97	1,033,434.74	3	0.00
114,388.884	CUSIP # 857480875 STATE STREET GLOBAL REAL ESTATE SECURITIES INDEX SEC LENDING CL I	1,339,837.00	1,301,286.71	5	0.00
		2,284,587.97	2,334,721.45	8	0.00



Asset and Accrual Detail - By Asset type

Report ID: IACS0017

Base Currency: USD

Status: PRELIMINARY

HB2F20000002 - STERLING CORE FIXED

1/1/2025

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR INVESTMENTS PURCHASED		-97,922.18	0.00	-97,922.18		0.00
			-97,922.18	0.00	-97,922.18	-0.21	0.00
	PAYABLE FOR TRUSTEE FEES		-1,587.90	0.00	-1,587.90		0.00
			-1,587.90	0.00	-1,587.90	0.00	0.00
	REBATE RECEIVABLE		12,236.30	0.00	12,236.30		0.00
			12,236.30	0.00	12,236.30	0.03	0.00
	PAYABLE FOR CUSTODIAN FEES		-9,975.16	0.00	-9,975.16		0.00
			-9,975.16	0.00	-9,975.16	-0.02	0.00
	MSC PAYABLE - CLASS C1		-15,401.83	0.00	-15,401.83		0.00
			-15,401.83	0.00	-15,401.83	-0.03	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-8,250.00	0.00	-8,250.00		0.00
			-8,250.00	0.00	-8,250.00	-0.02	0.00
683,707.480	DREYFUS TREAS OBL CSH MGMT 521	100.0000	683,707.48	2,004.47	683,707.48		0.00
996085247	VAR RT 12/31/2049 DD 04/09/97	100.0000	683,707.48	2,004.47	683,707.48	1.48	0.00
SUBTOTAL UNITED STATES			562,806.71	2,004.47	562,806.71		0.00
			562,806.71	2,004.47	562,806.71	1.23	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			562,806.71	2,004.47	562,806.71		0.00
			562,806.71	2,004.47	562,806.71	1.23	0.00
TOTAL CASH & CASH EQUIVALENTS			562,806.71	2,004.47	562,806.71	1.23	0.00
FIXED INCOME SECURITIES							
U.S. DOLLAR							
AUSTRALIA							
120,000.000	MACQUARIE GROUP LTD 144A	96.3766	111,804.79	756.36	115,651.94		3,847.15
55608JAR9	VAR RT 01/12/2027 DD 01/12/21	96.3766	111,804.79	756.36	115,651.94	0.25	3,847.15
104,000.000	WESTPAC BANKING CORP	98.4363	99,079.67	474.40	102,373.73		3,294.06
961214DF7	VAR RT 11/23/2031 DD 11/23/16	98.4363	99,079.67	474.40	102,373.73	0.22	3,294.06
SUBTOTAL AUSTRALIA			210,884.46	1,230.76	218,025.67		7,141.21
			210,884.46	1,230.76	218,025.67	0.47	7,141.21
BERMUDA							
128,000.000	BACARDI LTD / BACARDI-MAR 144A	98.0209	119,627.11	297.28	125,466.70		5,839.59
05635JAB6	5.400% 06/15/2033 DD 06/20/23	98.0209	119,627.11	297.28	125,466.70	0.27	5,839.59



Asset and Accrual Detail - By Asset type

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HB2F20000002 - STERLING CORE FIXED

1/1/2025

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
102,000.000	ENSTAR GROUP LTD	85.5354	81,064.61	1,053.87	87,246.13		6,181.52
29359UAC3	3.100% 09/01/2031 DD 08/24/21	85.5354	81,064.61	1,053.87	87,246.13	0.19	6,181.52
SUBTOTAL BERMUDA			200,691.72	1,351.15	212,712.83		12,021.11
			200,691.72	1,351.15	212,712.83	0.46	12,021.11
CANADA							
135,000.000	TORONTO-DOMINION BANK/THE	97.1318	125,998.28	1,441.06	131,127.89		5,129.61
891160MJ9	VAR RT 09/15/2031 DD 09/15/16	97.1318	125,998.28	1,441.06	131,127.89	0.28	5,129.61
62,000.000	TRANSCANADA TRUST	94.8248	55,813.43	1,095.52	58,791.39		2,977.96
89356BAG3	VAR RT 03/07/2082 DD 03/07/22	94.8248	55,813.43	1,095.52	58,791.39	0.13	2,977.96
SUBTOTAL CANADA			181,811.71	2,536.58	189,919.28		8,107.57
			181,811.71	2,536.58	189,919.28	0.41	8,107.57
CAYMAN ISLANDS							
148,000.000	AVOLON HOLDINGS FUNDING L 144A	101.0055	147,796.15	2,801.46	149,488.12		1,691.97
05401AAU5	5.750% 03/01/2029 DD 01/25/24	101.0055	147,796.15	2,801.46	149,488.12	0.32	1,691.97
IRELAND							
118,000.000	AERCAP IRELAND CAPITAL DAC / A	104.4655	145,811.32	1,935.38	123,269.23		-22,542.09
00774MBE4	6.150% 09/30/2030 DD 09/25/23	104.4655	145,811.32	1,935.38	123,269.23	0.27	-22,542.09
JAPAN							
109,000.000	SUMITOMO MITSUI FINANCIAL GROU	96.8773	104,721.33	1,725.58	105,596.23		874.90
86562MAR1	3.364% 07/12/2027 DD 07/12/17	96.8773	104,721.33	1,725.58	105,596.23	0.23	874.90
5,000.000	MITSUBISHI UFJ FINANCIAL GROUP	101.3901	5,024.11	97.56	5,069.51		45.40
606822CS1	VAR RT 02/22/2029 DD 02/22/23	101.3901	5,024.11	97.56	5,069.51	0.01	45.40
SUBTOTAL JAPAN			109,745.44	1,823.14	110,665.74		920.30
			109,745.44	1,823.14	110,665.74	0.24	920.30
NORWAY							
132,000.000	AKER BP ASA 144A	92.9286	119,626.97	2,289.10	122,665.77		3,038.80
00973RAF0	3.750% 01/15/2030 DD 01/15/20	92.9286	119,626.97	2,289.10	122,665.77	0.27	3,038.80
PANAMA							
113,000.000	CARNIVAL CORP 144A	94.7796	108,373.32	1,887.77	107,100.93		-1,272.39
143658BQ4	4.000% 08/01/2028 DD 07/26/21	94.7796	108,373.32	1,887.77	107,100.93	0.23	-1,272.39
SINGAPORE							
67,000.000	PFIZER INVESTMENT ENTERPRISES	98.9324	67,187.08	363.58	66,284.71		-902.37
716973AD4	4.650% 05/19/2030 DD 05/19/23	98.9324	67,187.08	363.58	66,284.71	0.14	-902.37
UNITED KINGDOM							
93,000.000	CSL FINANCE PLC 144A	94.0447	85,616.73	712.08	87,461.56		1,844.83
12661PAC3	4.250% 04/27/2032 DD 04/27/22	94.0447	85,616.73	712.08	87,461.56	0.19	1,844.83



Asset and Accrual Detail - By Asset type

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HB2F20000002 - STERLING CORE FIXED

1/1/2025

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
UNITED STATES							
58,000.000	AT&T INC	96.8951	56,777.58	947.21	56,199.16		-578.42
00206RGQ9	4.300% 02/15/2030 DD 08/15/18	96.8951	56,777.58	947.21	56,199.16	0.12	-578.42
132,000.000	AT&T INC	76.6996	102,652.87	385.02	101,243.52		-1,409.35
00206RJZ6	3.500% 06/01/2041 DD 05/28/20	76.6996	102,652.87	385.02	101,243.52	0.22	-1,409.35
90,000.000	AMAZON.COM INC	73.4787	67,630.28	352.37	66,130.85		-1,499.43
023135CA2	2.875% 05/12/2041 DD 05/12/21	73.4787	67,630.28	352.37	66,130.85	0.14	-1,499.43
110,000.000	AMERICAN TOWER TRUST #1 144A	95.3168	110,426.88	183.60	104,848.45		-5,578.43
03027WAK8	3.652% 03/15/2048 DD 03/29/18	95.3168	110,426.88	183.60	104,848.45	0.23	-5,578.43
74,000.000	AMERICAN TOWER CORP	96.1352	69,942.43	1,231.60	71,140.06		1,197.63
03027XAR1	3.600% 01/15/2028 DD 12/08/17	96.1352	69,942.43	1,231.60	71,140.06	0.15	1,197.63
180,000.000	AMERICREDIT AUTOMOBILE REC 3 B	98.8003	174,944.52	79.24	177,840.52		2,896.00
03066JAD5	1.170% 08/18/2027 DD 11/17/21	98.8003	174,944.52	79.24	177,840.52	0.39	2,896.00
173,000.000	AMGEN INC	100.9519	174,394.97	3,002.47	174,646.77		251.80
031162DQ0	5.250% 03/02/2030 DD 03/02/23	100.9519	174,394.97	3,002.47	174,646.77	0.38	251.80
71,000.000	ANHEUSER-BUSCH INBEV FINANCE I	90.5173	65,616.16	1,449.15	64,267.29		-1,348.87
035242AN6	4.900% 02/01/2046 DD 01/25/16	90.5173	65,616.16	1,449.15	64,267.29	0.14	-1,348.87
111,000.000	ANTERO RESOURCES CORP 144A	96.6236	109,370.75	1,994.59	107,252.14		-2,118.61
03674XAS5	5.375% 03/01/2030 DD 06/01/21	96.6236	109,370.75	1,994.59	107,252.14	0.23	-2,118.61
85,000.000	APACHE CORP	87.1313	72,572.28	1,444.70	74,061.62		1,489.34
037411AW5	5.100% 09/01/2040 DD 08/20/10	87.1313	72,572.28	1,444.70	74,061.62	0.16	1,489.34
129,000.000	APOLLO DEBT SOLUTIONS BDC 144A	103.4854	131,179.80	1,897.04	133,496.21		2,316.41
03770DAA1	6.900% 04/13/2029 DD 03/21/24	103.4854	131,179.80	1,897.04	133,496.21	0.29	2,316.41
62,000.000	ARES MANAGEMENT CORP	104.6447	62,002.96	537.84	64,879.71		2,876.75
03990BAA9	6.375% 11/10/2028 DD 11/10/23	104.6447	62,002.96	537.84	64,879.71	0.14	2,876.75
112,000.000	ARES CAPITAL CORP	101.1167	113,328.59	3,084.66	113,250.65		-77.94
04010LBG7	5.950% 07/15/2029 DD 05/13/24	101.1167	113,328.59	3,084.66	113,250.65	0.25	-77.94
197,000.000	ATHENE HOLDING LTD	101.5087	197,445.15	5,348.67	199,972.23		2,527.08
04686JAG6	5.875% 01/15/2034 DD 12/12/23	101.5087	197,445.15	5,348.67	199,972.23	0.43	2,527.08
650,000.000	AVIS BUDGET RENTAL C 1A A 144A	95.3318	598,761.32	289.32	619,656.70		20,895.38
05377REH3	1.380% 08/20/2027 DD 05/18/21	95.3318	598,761.32	289.32	619,656.70	1.34	20,895.38
78,000.000	AXIS SPECIALTY FINANCE LLC	94.9527	70,614.02	1,406.80	74,063.11		3,449.09
05463HAB7	3.900% 07/15/2029 DD 06/19/19	94.9527	70,614.02	1,406.80	74,063.11	0.16	3,449.09
153,000.000	BBCMS MORTGAGE TRUST 202 C7 A5	85.7457	136,121.84	259.78	131,190.86		-4,930.98
05492VAF2	2.037% 04/15/2053 DD 06/01/20	85.7457	136,121.84	259.78	131,190.86	0.28	-4,930.98
104,000.000	BAT CAPITAL CORP	105.7034	104,165.24	2,764.62	109,931.57		5,766.33
054989AB4	6.421% 08/02/2033 DD 08/02/23	105.7034	104,165.24	2,764.62	109,931.57	0.24	5,766.33



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HB2F20000002 - STERLING CORE FIXED

1/1/2025

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
198,000.000	BBCMS MORTGAGE TRUST 20 C26 A5	104.3760	203,890.83	961.93	206,664.48		2,773.65
05555AAD7	5.829% 05/15/2057 DD 05/01/24	104.3760	203,890.83	961.93	206,664.48	0.45	2,773.65
225,000.000	BMO 2024-C9 MORTGAGE TRU C9 A5	103.4521	231,717.42	1,044.90	232,767.20		1,049.78
05593MAD5	5.759% 07/15/2057 DD 07/01/24	103.4521	231,717.42	1,044.90	232,767.20	0.50	1,049.78
367,885.775	BANK5 2023-5YR4 5YR4 A3	104.4309	381,630.46	1,992.68	384,186.54		2,556.08
06211FAV0	6.500% 12/15/2056 DD 12/01/23	104.4309	381,630.46	1,992.68	384,186.54	0.83	2,556.08
133,000.000	BANK 2024-BNK48 BNK48 A5	98.4539	136,910.98	560.17	130,943.62		-5,967.36
06541GAH0	5.053% 10/15/2057 DD 10/01/24	98.4539	136,910.98	560.17	130,943.62	0.28	-5,967.36
102,000.000	BANK 2020-BNK29 BN29 A4	82.1967	97,334.86	169.88	83,840.63		-13,494.23
06541TBF5	1.997% 11/15/2053 DD 11/01/20	82.1967	97,334.86	169.88	83,840.63	0.18	-13,494.23
300,000.000	BANK5 TRUST 2024-5YR6 5YR6 A3	103.9128	305,950.70	1,556.20	311,738.52		5,787.82
066043AB6	6.225% 05/15/2057 DD 05/01/24	103.9128	305,950.70	1,556.20	311,738.52	0.68	5,787.82
33,000.000	BARINGS BDC INC	95.9471	30,348.42	115.07	31,662.53		1,314.11
06759LAC7	3.300% 11/23/2026 DD 05/23/22	95.9471	30,348.42	115.07	31,662.53	0.07	1,314.11
54,000.000	BENCHMARK 2020-B21 MORT B21 A5	83.2848	47,355.51	88.97	44,973.81		-2,381.70
08163LAG4	1.978% 12/17/2053 DD 11/01/20	83.2848	47,355.51	88.97	44,973.81	0.10	-2,381.70
400,000.000	BENCHMARK 2024-V5 MORTGA V5 A3	102.4766	411,978.32	1,935.02	409,906.28		-2,072.04
08163XAY9	5.805% 01/10/2057 DD 01/01/24	102.4766	411,978.32	1,935.02	409,906.28	0.89	-2,072.04
87,000.000	BLACKROCK INC	84.2800	73,339.70	706.08	73,323.64		-16.06
09247XAR2	1.900% 01/28/2031 DD 05/06/20	84.2800	73,339.70	706.08	73,323.64	0.16	-16.06
113,000.000	BLACKSTONE PRIVATE CREDIT FUND	100.6979	113,376.03	3,091.21	113,788.61		412.58
09261HBN6	5.950% 07/16/2029 DD 05/29/24	100.6979	113,376.03	3,091.21	113,788.61	0.25	412.58
125,000.000	BLUE OWL FINANCE LLC	72.9603	72,996.40	1,205.76	91,200.37		18,203.97
09581JAU0	4.125% 10/07/2051 DD 10/07/24	72.9603	72,996.40	1,205.76	91,200.37	0.20	18,203.97
72,000.000	BOEING CO/THE	95.2251	69,890.63	684.54	68,562.06		-1,328.57
097023CV5	5.705% 05/01/2040 DD 05/04/20	95.2251	69,890.63	684.54	68,562.06	0.15	-1,328.57
52,000.000	BOEING CO/THE	103.6655	52,620.41	545.80	53,906.07		1,285.66
097023DQ5	6.298% 05/01/2029 DD 11/01/24	103.6655	52,620.41	545.80	53,906.07	0.12	1,285.66
75,000.000	BROADCOM INC	95.6532	74,054.28	397.87	71,739.87		-2,314.41
11135FAQ4	4.150% 11/15/2030 DD 05/08/20	95.6532	74,054.28	397.87	71,739.87	0.16	-2,314.41
102,000.000	BROADCOM INC 144A	95.1650	87,677.94	642.17	97,068.34		9,390.40
11135FBV2	4.926% 05/15/2037 DD 04/18/22	95.1650	87,677.94	642.17	97,068.34	0.21	9,390.40
103,000.000	BURLINGTON NORTHERN SANTA FE L	93.1564	91,699.01	1,501.38	95,951.08		4,252.07
12189LAG6	4.950% 09/15/2041 DD 08/22/11	93.1564	91,699.01	1,501.38	95,951.08	0.21	4,252.07
200,000.000	CD 2017-CD3 MORTGAGE TR CD3 A4	94.4644	199,242.66	605.12	188,928.74		-10,313.92
12515GAD9	3.631% 02/10/2050 DD 02/01/17	94.4644	199,242.66	605.12	188,928.74	0.41	-10,313.92



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Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
155,000.000	CFCRE COMMERCIAL MORTGAG C7 A3	97.2380	155,641.58	495.69	150,718.84		-4,922.74
12532BAD9	3.839% 12/10/2054 DD 12/01/16	97.2380	155,641.58	495.69	150,718.84	0.33	-4,922.74
101,000.000	CMS ENERGY CORP	85.1392	82,753.14	1,200.01	85,990.59		3,237.45
125896BL3	4.700% 03/31/2043 DD 03/22/13	85.1392	82,753.14	1,200.01	85,990.59	0.19	3,237.45
490,000.000	CARMAX AUTO OWNER TRUST 2 4 A4	102.7026	489,902.40	1,334.67	503,242.94		13,340.54
14318XAD7	5.960% 05/15/2029 DD 10/18/23	102.7026	489,902.40	1,334.67	503,242.94	1.09	13,340.54
200,000.000	CARVANA AUTO RECEIVABLES P3 A4	96.6016	193,701.43	121.88	193,203.16		-498.27
14687JAF6	1.030% 06/10/2027 DD 09/29/21	96.6016	193,701.43	121.88	193,203.16	0.42	-498.27
170,000.000	CARVANA AUTO RECEIVABLES P2 B	96.1171	163,880.46	127.60	163,399.02		-481.44
14687TAE7	1.270% 03/10/2027 DD 06/24/21	96.1171	163,880.46	127.60	163,399.02	0.35	-481.44
151,000.000	CENTERPOINT ENERGY HOUSTON ELE	98.8764	150,574.98	2,548.60	149,303.35		-1,271.63
15189XBE7	5.150% 03/01/2034 DD 02/29/24	98.8764	150,574.98	2,548.60	149,303.35	0.32	-1,271.63
70,000.000	CHARTER COMMUNICATIONS OPERATI	102.0391	72,631.78	344.40	71,427.36		-1,204.42
161175CQ5	6.100% 06/01/2029 DD 05/14/24	102.0391	72,631.78	344.40	71,427.36	0.15	-1,204.42
100,000.000	CHARTER COMMUNICATIONS OPERATI	102.3182	101,758.17	528.30	102,318.16		559.99
161175CR3	6.550% 06/01/2034 DD 05/14/24	102.3182	101,758.17	528.30	102,318.16	0.22	559.99
90,000.000	CONCENTRIX CORP	100.8198	90,740.15	2,552.25	90,737.82		-2.33
20602DAC5	6.850% 08/02/2033 DD 08/02/23	100.8198	90,740.15	2,552.25	90,737.82	0.20	-2.33
66,000.000	CONSTELLATION BRANDS INC	96.6180	65,274.44	542.12	63,767.87		-1,506.57
21036PBP2	4.900% 05/01/2033 DD 05/01/23	96.6180	65,274.44	542.12	63,767.87	0.14	-1,506.57
141,000.000	DBJPM 20-C9 MORTGAGE TRU C9 A5	84.3996	133,842.11	226.30	119,003.44		-14,838.67
233063AT3	1.926% 08/15/2053 DD 08/01/20	84.3996	133,842.11	226.30	119,003.44	0.26	-14,838.67
92,000.000	DTE ELECTRIC CO	99.9304	87,780.85	1,196.02	91,935.94		4,155.09
23338VAS5	5.200% 04/01/2033 DD 03/03/23	99.9304	87,780.85	1,196.02	91,935.94	0.20	4,155.09
102,000.000	DELL INTERNATIONAL LLC / EMC C	99.7849	102,026.57	1,167.37	101,780.63		-245.94
24703DBN0	5.400% 04/15/2034 DD 03/18/24	99.7849	102,026.57	1,167.37	101,780.63	0.22	-245.94
67,000.000	DIAMONDBACK ENERGY INC	98.4178	66,843.34	739.35	65,939.94		-903.40
25278XAZ2	5.400% 04/18/2034 DD 04/18/24	98.4178	66,843.34	739.35	65,939.94	0.14	-903.40
163,000.000	DUKE ENERGY PROGRESS LLC	72.8363	111,590.39	1,727.54	118,723.10		7,132.71
26442JAE4	3.600% 09/15/2047 DD 09/08/17	72.8363	111,590.39	1,727.54	118,723.10	0.26	7,132.71
74,000.000	ENERGY TRANSFER LP	93.3070	69,537.67	354.62	69,047.17		-490.50
29278NAQ6	3.750% 05/15/2030 DD 01/22/20	93.3070	69,537.67	354.62	69,047.17	0.15	-490.50
97,000.000	ENLINK MIDSTREAM LLC 144A	104.7260	102,483.88	2,118.54	101,584.24		-899.64
29336TAD2	6.500% 09/01/2030 DD 08/31/22	104.7260	102,483.88	2,118.54	101,584.24	0.22	-899.64
67,000.000	ENTERGY LOUISIANA LLC	98.9012	66,747.36	1,114.19	66,263.79		-483.57
29364WBN7	5.700% 03/15/2054 DD 03/08/24	98.9012	66,747.36	1,114.19	66,263.79	0.14	-483.57



Asset and Accrual Detail - By Asset type

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HB2F20000002 - STERLING CORE FIXED

1/1/2025

Status: PRELIMINARY

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Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
76,000.000	F&G ANNUITIES & LIFE INC	97.0542	75,524.78	1,149.13	73,761.15		-1,763.63
30190AAG9	6.250% 10/04/2034 DD 10/04/24	97.0542	75,524.78	1,149.13	73,761.15	0.16	-1,763.63
88,000.000	META PLATFORMS INC	96.9033	87,651.78	1,877.45	85,274.93		-2,376.85
30303M8V7	5.400% 08/15/2054 DD 08/09/24	96.9033	87,651.78	1,877.45	85,274.93	0.18	-2,376.85
165,000.000	FACTSET RESEARCH SYSTEMS INC	88.1979	141,359.67	1,897.57	145,526.47		4,166.80
303075AB1	3.450% 03/01/2032 DD 03/01/22	88.1979	141,359.67	1,897.57	145,526.47	0.32	4,166.80
34,550.927	FHLMC POOL #ZS-4673	92.7867	35,163.19	115.32	32,058.68		-3,104.51
3132A5FN0	4.000% 08/01/2046 DD 09/01/18	92.7867	35,163.19	115.32	32,058.68	0.07	-3,104.51
65,855.092	FHLMC POOL #ZS-4678	90.0821	65,564.33	192.20	59,323.62		-6,240.71
3132A5FT7	3.500% 09/01/2046 DD 09/01/18	90.0821	65,564.33	192.20	59,323.62	0.13	-6,240.71
764,370.022	FHLMC POOL #SD-1692	97.2178	753,295.42	3,184.94	743,103.50		-10,191.92
3132DN2Z5	5.000% 10/01/2052 DD 09/01/22	97.2178	753,295.42	3,184.94	743,103.50	1.61	-10,191.92
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
148,459.150	FHLMC POOL #SD-6940	99.1640	148,389.98	692.88	147,218.00		-1,171.98
3132DUV95	5.500% 12/01/2054 DD 11/01/24	99.1640	148,389.98	692.88	147,218.00	0.32	-1,171.98
532,631.771	FHLMC POOL #SD-3814	96.7167	523,181.10	2,219.34	515,144.13		-8,036.97
3132E0GX4	5.000% 08/01/2053 DD 08/01/23	96.7167	523,181.10	2,219.34	515,144.13	1.12	-8,036.97
614,079.515	FHLMC POOL #SD-4222	101.1382	622,640.67	3,070.50	621,068.70		-1,571.97
3132E0VP4	6.000% 10/01/2053 DD 10/01/23	101.1382	622,640.67	3,070.50	621,068.70	1.35	-1,571.97
38,737.448	FHLMC POOL #QA-4336	86.3367	37,350.96	96.72	33,444.63		-3,906.33
31339UY95	3.000% 11/01/2049 DD 11/01/19	86.3367	37,350.96	96.72	33,444.63	0.07	-3,906.33
74,885.223	FHLMC POOL #QA-6230	86.2587	71,726.21	187.19	64,595.01		-7,131.20
3133A04P6	3.000% 01/01/2050 DD 01/01/20	86.2587	71,726.21	187.19	64,595.01	0.14	-7,131.20
840,381.034	FHLMC POOL #QF-8052	99.1307	844,620.44	3,851.75	833,075.70		-11,544.74
3133BV5M3	5.500% 02/01/2053 DD 02/01/23	99.1307	844,620.44	3,851.75	833,075.70	1.81	-11,544.74
188,000.000	FEDERAL FARM CR BK CONS BD	77.2812	152,167.77	1,215.67	145,288.68		-6,879.09
3133EMUA8	2.400% 03/24/2036 DD 03/24/21	77.2812	152,167.77	1,215.67	145,288.68	0.31	-6,879.09
49,135.289	FHLMC POOL #RA-2794	89.6274	48,228.45	143.27	44,038.70		-4,189.75
3133KJC75	3.500% 06/01/2050 DD 05/01/20	89.6274	48,228.45	143.27	44,038.70	0.10	-4,189.75
515,546.849	FHLMC POOL #RA-7306	91.8266	517,697.87	1,718.64	473,409.21		-44,288.66
3133KPKD1	4.000% 05/01/2052 DD 04/01/22	91.8266	517,697.87	1,718.64	473,409.21	1.03	-44,288.66
371,529.854	FHLMC POOL #RB-5049	90.2689	345,235.50	928.76	335,375.90		-9,859.60
3133KYTE9	3.000% 04/01/2040 DD 04/01/20	90.2689	345,235.50	928.76	335,375.90	0.73	-9,859.60
258,052.875	FNMA GTD REMIC P/T 12-55 PD	92.7339	269,855.58	645.11	239,302.42		-30,553.16
3136A53R5	3.000% 05/25/2042 DD 04/01/12	92.7339	269,855.58	645.11	239,302.42	0.52	-30,553.16



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Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
7,362.996	FNMA GTD REMIC P/T 13-16 A	98.7869	7,219.16	10.85	7,273.67		54.51
3136ACRN3	1.750% 01/25/2040 DD 02/01/13	98.7869	7,219.16	10.85	7,273.67	0.02	54.51
96,764.479	FNMA GTD REMIC P/T 16-53 AV	97.9657	96,146.37	241.80	94,796.01		-1,350.36
3136AS5A0	3.000% 12/25/2027 DD 07/01/16	97.9657	96,146.37	241.80	94,796.01	0.21	-1,350.36
104,296.797	FNMA GTD REMIC P/T 16-46 UP	95.1356	102,030.74	260.71	99,223.38		-2,807.36
3136ASWH5	3.000% 11/25/2044 DD 06/01/16	95.1356	102,030.74	260.71	99,223.38	0.22	-2,807.36
346,246.073	FNMA GTD REMIC P/T 17-M11 A2	92.8661	363,638.27	859.83	321,545.26		-42,093.01
3136AX3J2	2.980% 08/25/2029 DD 09/01/17	92.8661	363,638.27	859.83	321,545.26	0.70	-42,093.01
21,122.297	FHLMC MULTICLASS MTG 4427 KA	92.1399	20,211.71	39.60	19,462.05		-749.66
3137BGAW9	2.250% 07/15/2044 DD 01/01/15	92.1399	20,211.71	39.60	19,462.05	0.04	-749.66
65,000.000	FHLMC MULTICLASS MTG K068 A2	96.6548	65,293.42	175.77	62,825.65		-2,467.77
3137FBBX3	3.244% 08/25/2027 DD 10/01/17	96.6548	65,293.42	175.77	62,825.65	0.14	-2,467.77
160,000.000	FHLMC MULTICLASS MTG K155 A3	91.8234	163,779.53	500.03	146,917.44		-16,862.09
3137FG6T7	3.750% 04/25/2033 DD 06/01/18	91.8234	163,779.53	500.03	146,917.44	0.32	-16,862.09
42,544.200	FNMA POOL #0AL9222	92.8181	43,458.93	141.72	39,488.70		-3,970.23
3138ERG87	4.000% 10/01/2046 DD 10/01/16	92.8181	43,458.93	141.72	39,488.70	0.09	-3,970.23
40,225.338	FNMA POOL #0AL9570	99.6145	42,753.48	167.63	40,070.27		-2,683.21
3138ERT42	5.000% 06/01/2044 DD 12/01/16	99.6145	42,753.48	167.63	40,070.27	0.09	-2,683.21
631,298.960	FNMA POOL #0AM7018	95.7483	675,197.00	2,039.11	604,457.85		-70,739.15
3138L7YQ3	3.751% 10/01/2029 DD 10/01/14	95.7483	675,197.00	2,039.11	604,457.85	1.31	-70,739.15
29,166.812	FNMA POOL #0AS7568	95.9892	30,314.27	109.43	27,996.99		-2,317.28
3138WHMS8	4.500% 07/01/2046 DD 06/01/16	95.9892	30,314.27	109.43	27,996.99	0.06	-2,317.28
150,352.420	FNMA POOL #0AS9837	95.2526	157,083.99	376.03	143,214.58		-13,869.41
3138WK4X0	3.000% 06/01/2032 DD 06/01/17	95.2526	157,083.99	376.03	143,214.58	0.31	-13,869.41
42,557.881	FNMA POOL #0BD2425	89.7184	42,230.73	124.05	38,182.25		-4,048.48
3140F9VT9	3.500% 01/01/2047 DD 01/01/17	89.7184	42,230.73	124.05	38,182.25	0.08	-4,048.48
76,311.582	FNMA POOL #0BM5822	86.6367	80,348.54	190.65	66,113.84		-14,234.70
3140JAPG7	3.000% 11/01/2048 DD 04/01/19	86.6367	80,348.54	190.65	66,113.84	0.14	-14,234.70
120,693.367	FNMA POOL #0BO1766	95.2451	130,452.46	452.60	114,954.57		-15,497.89
3140JV6C1	4.500% 07/01/2049 DD 07/01/19	95.2451	130,452.46	452.60	114,954.57	0.25	-15,497.89
164,064.049	FNMA POOL #0BQ0538	82.1497	151,706.92	341.88	134,778.13		-16,928.79
3140KKS47	2.500% 09/01/2050 DD 09/01/20	82.1497	151,706.92	341.88	134,778.13	0.29	-16,928.79
110,459.608	FNMA POOL #0BQ2883	82.3982	102,461.22	230.02	91,016.71		-11,444.51
3140KNFZ6	2.500% 09/01/2050 DD 10/01/20	82.3982	102,461.22	230.02	91,016.71	0.20	-11,444.51
113,195.386	FNMA POOL #0BR0479	78.4186	101,670.77	188.79	88,766.24		-12,904.53
3140KXQ90	2.000% 12/01/2050 DD 11/01/20	78.4186	101,670.77	188.79	88,766.24	0.19	-12,904.53



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Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
89,593.920	FNMA POOL #0CA0241	92.7322	96,075.06	298.61	83,082.39		-12,992.67
3140Q7HT7	4.000% 08/01/2047 DD 08/01/17	92.7322	96,075.06	298.61	83,082.39	0.18	-12,992.67
23,308.426	FNMA POOL #0CA2219	98.3734	24,265.45	97.11	22,929.28		-1,336.17
3140Q9PD9	5.000% 08/01/2048 DD 07/01/18	98.3734	24,265.45	97.11	22,929.28	0.05	-1,336.17
146,482.000	FNMA POOL #0CA4431	89.5921	151,156.02	427.18	131,236.24		-19,919.78
3140QB4R6	3.500% 10/01/2049 DD 09/01/19	89.5921	151,156.02	427.18	131,236.24	0.28	-19,919.78
73,883.015	FNMA POOL #0CA6307	82.3978	70,312.97	154.07	60,878.01		-9,434.96
3140QEAH5	2.500% 07/01/2050 DD 06/01/20	82.3978	70,312.97	154.07	60,878.01	0.13	-9,434.96
243,377.085	FNMA POOL #0CA6613	85.9002	254,505.49	608.45	209,061.28		-45,444.21
3140QEK35	3.000% 08/01/2050 DD 07/01/20	85.9002	254,505.49	608.45	209,061.28	0.45	-45,444.21
305,417.772	FNMA POOL #0CB2170	85.2262	311,078.17	763.53	260,296.03		-50,782.14
3140QMMU5	3.000% 11/01/2051 DD 10/01/21	85.2262	311,078.17	763.53	260,296.03	0.56	-50,782.14
216,977.022	FNMA POOL #0FM2714	85.9935	219,209.18	542.50	186,586.24		-32,622.94
3140X6AQ4	3.000% 03/01/2050 DD 03/01/20	85.9935	219,209.18	542.50	186,586.24	0.40	-32,622.94
188,162.131	FNMA POOL #0FS1380	88.8024	184,931.37	548.70	167,092.58		-17,838.79
3140XGRA9	3.500% 04/01/2052 DD 04/01/22	88.8024	184,931.37	548.70	167,092.58	0.36	-17,838.79
429,115.919	FNMA POOL #0FS1475	89.3907	421,742.76	1,251.47	383,589.63		-38,153.13
3140XGT90	3.500% 04/01/2052 DD 04/01/22	89.3907	421,742.76	1,251.47	383,589.63	0.83	-38,153.13
607,742.357	FNMA POOL #0FS3809	94.2512	598,436.12	2,279.12	572,804.29		-25,631.83
3140XKGT1	4.500% 11/01/2052 DD 01/01/23	94.2512	598,436.12	2,279.12	572,804.29	1.24	-25,631.83
473,844.200	FNMA POOL #0FS5284	89.5922	428,576.60	1,382.06	424,527.56		-4,049.04
3140XL2S6	3.500% 09/01/2050 DD 07/01/23	89.5922	428,576.60	1,382.06	424,527.56	0.92	-4,049.04
805,033.000	FNMA POOL #0FS5233	101.0908	802,572.97	4,025.04	813,814.65		11,241.68
3140XLY77	6.000% 07/01/2053 DD 07/01/23	101.0908	802,572.97	4,025.04	813,814.65	1.76	11,241.68
658,043.669	FNMA POOL #0FS5589	99.1444	661,811.38	3,015.99	652,413.76		-9,397.62
3140XMF76	5.500% 07/01/2053 DD 08/01/23	99.1444	661,811.38	3,015.99	652,413.76	1.41	-9,397.62
540,213.156	FNMA POOL #0FS6616	101.2111	548,721.61	2,701.03	546,755.70		-1,965.91
3140XNK60	6.000% 06/01/2053 DD 12/01/23	101.2111	548,721.61	2,701.03	546,755.70	1.18	-1,965.91
144,889.378	FNMA POOL #0FS8708	92.3661	139,540.00	482.98	133,828.64		-5,711.36
3140XQVA2	4.000% 08/01/2051 DD 08/01/24	92.3661	139,540.00	482.98	133,828.64	0.29	-5,711.36
43,790.695	FNMA POOL #0AB2467	96.9162	45,723.58	164.25	42,440.26		-3,283.32
31416XW55	4.500% 03/01/2041 DD 02/01/11	96.9162	45,723.58	164.25	42,440.26	0.09	-3,283.32
206,424.038	FNMA POOL #0MA1510	93.6941	223,544.66	688.20	193,407.15		-30,137.51
31418AVC9	4.000% 07/01/2043 DD 06/01/13	93.6941	223,544.66	688.20	193,407.15	0.42	-30,137.51
56,202.966	FNMA POOL #0MA2655	96.5873	57,242.81	187.24	54,284.92		-2,957.89
31418B5R3	4.000% 06/01/2036 DD 05/01/16	96.5873	57,242.81	187.24	54,284.92	0.12	-2,957.89



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Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
72,599.226	FNMA POOL #0MA2079	97.0673	78,017.65	242.11	70,470.10		-7,547.55
31418BJZ0	4.000% 11/01/2034 DD 10/01/14	97.0673	78,017.65	242.11	70,470.10	0.15	-7,547.55
37,031.995	FNMA POOL #0MA2808	92.7765	37,700.70	123.38	34,356.98		-3,343.72
31418CDN1	4.000% 11/01/2046 DD 10/01/16	92.7765	37,700.70	123.38	34,356.98	0.07	-3,343.72
67,797.703	FNMA POOL #0MA2873	94.5271	67,166.68	197.78	64,087.23		-3,079.45
31418CFP4	3.500% 01/01/2037 DD 12/01/16	94.5271	67,166.68	197.78	64,087.23	0.14	-3,079.45
184,201.196	FNMA POOL #0MA2923	95.3596	193,916.80	537.23	175,653.57		-18,263.23
31418CG99	3.500% 03/01/2037 DD 02/01/17	95.3596	193,916.80	537.23	175,653.57	0.38	-18,263.23
102,431.556	FNMA POOL #0MA3333	92.7019	109,191.19	341.31	94,955.96		-14,235.23
31418CV35	4.000% 03/01/2048 DD 03/01/18	92.7019	109,191.19	341.31	94,955.96	0.21	-14,235.23
753,188.900	FNMA POOL #0MA4446	83.2000	644,357.36	1,255.27	626,652.81		-17,704.55
31418D5G3	2.000% 09/01/2041 DD 09/01/21	83.2000	644,357.36	1,255.27	626,652.81	1.36	-17,704.55
89,478.983	FNMA POOL #0MA4202	79.8541	78,767.60	111.91	71,452.61		-7,314.99
31418DU42	1.500% 11/01/2040 DD 11/01/20	79.8541	78,767.60	111.91	71,452.61	0.15	-7,314.99
412,220.019	FNMA POOL #0MA4334	85.0882	422,770.13	858.78	350,750.56		-72,019.57
31418DY89	2.500% 05/01/2041 DD 04/01/21	85.0882	422,770.13	858.78	350,750.56	0.76	-72,019.57
72,000.000	DUKE ENERGY FLORIDA LLC	107.6978	77,596.56	210.63	77,542.40		-54.16
341099CL1	6.400% 06/15/2038 DD 06/18/08	107.6978	77,596.56	210.63	77,542.40	0.17	-54.16
69,000.000	FORD MOTOR CO	99.5770	70,072.97	1,548.45	68,708.10		-1,364.87
345370DB3	6.100% 08/19/2032 DD 08/19/22	99.5770	70,072.97	1,548.45	68,708.10	0.15	-1,364.87
33,000.000	GA GLOBAL FUNDING TRUST 144A	100.9891	32,840.72	873.36	33,326.41		485.69
36143L2L8	5.500% 01/08/2029 DD 01/08/24	100.9891	32,840.72	873.36	33,326.41	0.07	485.69
237,295.700	GNMA II POOL #0MA0219	88.8615	248,218.58	593.34	210,864.46		-37,354.12
36179MG46	3.000% 07/20/2042 DD 07/01/12	88.8615	248,218.58	593.34	210,864.46	0.46	-37,354.12
591,702.718	GNMA II POOL #0786280	92.3787	566,524.94	1,972.31	546,607.32		-19,917.62
3622AB2M3	4.000% 07/20/2052 DD 08/01/22	92.3787	566,524.94	1,972.31	546,607.32	1.18	-19,917.62
259,000.000	GE HEALTHCARE TECHNOLOGIES INC	103.5968	266,581.75	4,440.93	268,315.60		1,733.85
36267VAH6	5.857% 03/15/2030 DD 03/15/23	103.5968	266,581.75	4,440.93	268,315.60	0.58	1,733.85
89,000.000	GARTNER INC 144A	97.4977	85,755.59	2,003.24	86,772.98		1,017.39
366651AC1	4.500% 07/01/2028 DD 06/22/20	97.4977	85,755.59	2,003.24	86,772.98	0.19	1,017.39
62,000.000	GENERAL MOTORS FINANCIAL CO IN	102.1749	62,110.74	856.67	63,348.43		1,237.69
37045XEG7	5.850% 04/06/2030 DD 04/06/23	102.1749	62,110.74	856.67	63,348.43	0.14	1,237.69
90,000.000	GEORGIA POWER CO	97.9625	83,912.08	532.32	88,166.23		4,254.15
373334KT7	4.950% 05/17/2033 DD 05/04/23	97.9625	83,912.08	532.32	88,166.23	0.19	4,254.15
91,000.000	GLOBAL ATLANTIC FIN CO 144A	101.6403	91,162.35	1,780.36	92,492.70		1,330.35
37959GAF4	6.750% 03/15/2054 DD 03/15/24	101.6403	91,162.35	1,780.36	92,492.70	0.20	1,330.35



Asset and Accrual Detail - By Asset type

Report ID: IACS0017

Base Currency: USD

Status: PRELIMINARY

HB2F20000002 - STERLING CORE FIXED

1/1/2025

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
148,289.268	GNMA GTD REMIC P/T 08-49 PB	99.3483	158,952.90	586.83	147,322.84		-11,630.06
38375XGH1	4.750% 06/20/2038 DD 06/01/08	99.3483	158,952.90	586.83	147,322.84	0.32	-11,630.06
166,479.304	GNMA GTD REMIC P/T 10-105 BH	96.2721	172,287.27	416.21	160,273.11		-12,014.16
38377DZ74	3.000% 01/16/2040 DD 08/01/10	96.2721	172,287.27	416.21	160,273.11	0.35	-12,014.16
434,779.733	GNMA GTD REMIC P/T 17-133 HD	88.2984	378,090.41	1,086.86	383,903.33		5,812.92
38380HCP5	3.000% 09/20/2047 DD 09/01/17	88.2984	378,090.41	1,086.86	383,903.33	0.83	5,812.92
298,000.000	GREATAMERICA LEASING 1 A4 144A	100.5972	297,659.21	689.01	299,779.54		2,120.33
39154TCD8	5.060% 03/15/2030 DD 05/24/23	100.5972	297,659.21	689.01	299,779.54	0.65	2,120.33
124,000.000	HCA INC	98.9551	124,846.82	549.90	122,704.37		-2,142.45
404119CQ0	5.500% 06/01/2033 DD 05/04/23	98.9551	124,846.82	549.90	122,704.37	0.27	-2,142.45
90,000.000	HALLIBURTON CO	95.0746	87,656.64	557.55	85,567.14		-2,089.50
406216BJ9	4.850% 11/15/2035 DD 11/13/15	95.0746	87,656.64	557.55	85,567.14	0.19	-2,089.50
617,000.000	HERTZ VEHICLE FINANC 2A A 144A	100.6578	616,842.16	636.23	621,058.75		4,216.59
42806MCL1	5.480% 01/27/2031 DD 07/26/24	100.6578	616,842.16	636.23	621,058.75	1.35	4,216.59
70,000.000	HOME DEPOT INC/THE	90.0388	63,908.59	402.87	63,027.16		-881.43
437076CB6	2.700% 04/15/2030 DD 03/30/20	90.0388	63,908.59	402.87	63,027.16	0.14	-881.43
21,000.000	HOWMET AEROSPACE INC	98.1940	20,954.41	367.08	20,620.74		-333.67
443201AC2	4.850% 10/15/2031 DD 08/22/24	98.1940	20,954.41	367.08	20,620.74	0.04	-333.67
111,000.000	INDIANA MICHIGAN POWER CO	84.6377	91,271.89	1,487.34	93,947.85		2,675.96
454889AQ9	4.550% 03/15/2046 DD 03/03/16	84.6377	91,271.89	1,487.34	93,947.85	0.20	2,675.96
101,000.000	INVITATION HOMES OPERATING PAR	92.2109	89,229.71	890.27	93,133.02		3,903.31
46188BAD4	4.150% 04/15/2032 DD 04/05/22	92.2109	89,229.71	890.27	93,133.02	0.20	3,903.31
59,000.000	IQVIA INC	103.3937	58,929.12	1,536.03	61,002.28		2,073.16
46266TAF5	6.250% 02/01/2029 DD 02/01/24	103.3937	58,929.12	1,536.03	61,002.28	0.13	2,073.16
71,000.000	JEFFERIES FINANCIAL GROUP INC	95.3119	63,929.89	1,298.64	67,671.43		3,741.54
47233JBH0	4.150% 01/23/2030 DD 01/23/18	95.3119	63,929.89	1,298.64	67,671.43	0.15	3,741.54
72,000.000	KKR GROUP FINANCE CO III 144A	91.4394	63,488.79	307.52	65,836.37		2,347.58
48250AAA1	5.125% 06/01/2044 DD 05/29/14	91.4394	63,488.79	307.52	65,836.37	0.14	2,347.58
89,000.000	KENVUE INC	100.8240	89,170.10	1,211.20	89,733.39		563.29
49177JAH5	5.000% 03/22/2030 DD 09/22/23	100.8240	89,170.10	1,211.20	89,733.39	0.19	563.29
119,000.000	KEYCORP	88.9403	100,667.51	758.82	105,838.98		5,171.47
49326EEJ8	2.550% 10/01/2029 DD 09/11/19	88.9403	100,667.51	758.82	105,838.98	0.23	5,171.47
125,000.000	KRAFT HEINZ FOODS CO	85.6065	110,945.20	1,523.46	107,008.13		-3,937.07
50077LAZ9	4.875% 10/01/2049 DD 10/01/20	85.6065	110,945.20	1,523.46	107,008.13	0.23	-3,937.07
110,000.000	KYNDRYL HOLDINGS INC	86.6614	94,966.62	731.45	95,327.59		360.97
50155QAL4	3.150% 10/15/2031 DD 04/15/22	86.6614	94,966.62	731.45	95,327.59	0.21	360.97

HB2F20000002 - STERLING CORE FIXED

1/1/2025

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Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
107,000.000	LPL HOLDINGS INC	105.0621	111,495.11	862.80	112,416.40		921.29
50212YAH7	6.750% 11/17/2028 DD 11/17/23	105.0621	111,495.11	862.80	112,416.40	0.24	921.29
129,000.000	L3HARRIS TECHNOLOGIES INC	99.7872	127,247.04	2,921.59	128,725.48		1,478.44
502431AQ2	5.400% 07/31/2033 DD 07/31/23	99.7872	127,247.04	2,921.59	128,725.48	0.28	1,478.44
129,000.000	LYB INTERNATIONAL FINANCE III	98.2562	126,912.38	2,336.25	126,750.44		-161.94
50249AAM5	5.500% 03/01/2034 DD 02/28/24	98.2562	126,912.38	2,336.25	126,750.44	0.27	-161.94
91,000.000	LXP INDUSTRIAL TRUST	86.4800	75,255.81	723.38	78,696.76		3,440.95
529043AE1	2.700% 09/15/2030 DD 08/28/20	86.4800	75,255.81	723.38	78,696.76	0.17	3,440.95
43,000.000	LXP INDUSTRIAL TRUST	104.7025	42,802.04	370.76	45,022.08		2,220.04
529043AF8	6.750% 11/15/2028 DD 11/13/23	104.7025	42,802.04	370.76	45,022.08	0.10	2,220.04
137,000.000	MPLX LP	87.1842	121,570.33	1,309.26	119,442.32		-2,128.01
55336VAM2	4.500% 04/15/2038 DD 02/08/18	87.1842	121,570.33	1,309.26	119,442.32	0.26	-2,128.01
134,337.371	MVW 2024-2 LLC 2A A 144A	97.9037	134,320.79	192.00	131,521.31		-2,799.48
55389QAA5	4.430% 03/20/2042 DD 09/30/24	97.9037	134,320.79	192.00	131,521.31	0.28	-2,799.48
96,000.000	WARNERMEDIA HOLDINGS INC	88.1494	86,397.72	1,209.47	84,623.40		-1,774.32
55903VBC6	4.279% 03/15/2032 DD 03/15/23	88.1494	86,397.72	1,209.47	84,623.40	0.18	-1,774.32
100,000.000	MARVELL TECHNOLOGY INC	87.7451	84,204.80	625.62	87,745.06		3,540.26
573874AJ3	2.950% 04/15/2031 DD 04/12/21	87.7451	84,204.80	625.62	87,745.06	0.19	3,540.26
52,000.000	MARVELL TECHNOLOGY INC	103.8889	52,013.10	902.39	54,022.22		2,009.12
573874AQ7	5.950% 09/15/2033 DD 09/18/23	103.8889	52,013.10	902.39	54,022.22	0.12	2,009.12
111,000.000	MERITAGE HOMES CORP 144A	93.4404	104,417.43	913.38	103,718.86		-698.57
59001ABD3	3.875% 04/15/2029 DD 04/15/21	93.4404	104,417.43	913.38	103,718.86	0.22	-698.57
20,000.001	MET TRANSPRTN AUTH NY REVENUE	85.8851	24,851.37	0.00	17,177.01		-7,674.36
59261A2P1	5.175% 11/15/2049 DD 05/14/20	85.8851	24,851.37	0.00	17,177.01	0.04	-7,674.36
185,000.000	MORGAN STANLEY CAPITAL I H3 A5	97.0675	187,687.78	643.87	179,574.80		-8,112.98
61767YAZ3	4.177% 07/15/2051 DD 07/01/18	97.0675	187,687.78	643.87	179,574.80	0.39	-8,112.98
159,000.000	NEWMONT CORP	91.1383	144,028.12	1,112.97	144,909.91		881.79
651639AX4	2.800% 10/01/2029 DD 09/16/19	91.1383	144,028.12	1,112.97	144,909.91	0.31	881.79
134,000.000	NEXTERA ENERGY CAPITAL HOLDING	83.4021	109,147.62	1,511.70	111,758.86		2,611.24
65339KBZ2	2.440% 01/15/2032 DD 12/13/21	83.4021	109,147.62	1,511.70	111,758.86	0.24	2,611.24
84,000.000	NVIDIA CORP	91.6220	74,239.06	598.78	76,962.45		2,723.39
67066GAF1	2.850% 04/01/2030 DD 03/31/20	91.6220	74,239.06	598.78	76,962.45	0.17	2,723.39
75,000.000	ONEOK INC	108.7005	83,992.55	2,480.20	81,525.41		-2,467.14
682680BF9	7.150% 01/15/2051 DD 05/07/20	108.7005	83,992.55	2,480.20	81,525.41	0.18	-2,467.14
200,000.000	ONEMAIN FINANCIAL I 2A A1 144A	101.9966	201,334.43	565.20	203,993.12		2,658.69
68269HAA3	5.840% 09/15/2036 DD 08/22/23	101.9966	201,334.43	565.20	203,993.12	0.44	2,658.69



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HB2F20000002 - STERLING CORE FIXED

1/1/2025

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
400,000.000	ONEMAIN FINANCIAL I 1A A1 144A	93.6557	396,121.26	300.06	374,622.92		-21,498.34
68269MAA2	1.550% 06/16/2036 DD 05/26/21	93.6557	396,121.26	300.06	374,622.92	0.81	-21,498.34
127,000.000	ORACLE CORP	97.3947	119,587.38	2,508.62	123,691.25		4,103.87
68389XCP8	4.900% 02/06/2033 DD 02/06/23	97.3947	119,587.38	2,508.62	123,691.25	0.27	4,103.87
84,000.000	OVINTIV INC	102.4065	85,750.80	2,425.36	86,021.45		270.65
69047QAC6	6.250% 07/15/2033 DD 05/31/23	102.4065	85,750.80	2,425.36	86,021.45	0.19	270.65
71,000.000	BLUE OWL CAPITAL CORP	96.8796	66,851.39	1,116.50	68,784.52		1,933.13
69121KAE4	3.400% 07/15/2026 DD 12/08/20	96.8796	66,851.39	1,116.50	68,784.52	0.15	1,933.13
200,000.000	PENNSYLVANIA ST	88.4733	178,206.49	1,542.15	176,946.62		-1,259.87
70914PW81	1.850% 08/01/2029 DD 05/20/21	88.4733	178,206.49	1,542.15	176,946.62	0.38	-1,259.87
80,000.000	PENSKE TRUCK LEASING CO L 144A	104.9111	86,497.72	213.28	83,928.90		-2,568.82
709599BV5	6.200% 06/15/2030 DD 05/24/23	104.9111	86,497.72	213.28	83,928.90	0.18	-2,568.82
68,000.000	PHILIP MORRIS INTERNATIONAL IN	100.4728	69,151.41	1,323.79	68,321.48		-829.93
718172DA4	5.125% 02/15/2030 DD 02/15/23	100.4728	69,151.41	1,323.79	68,321.48	0.15	-829.93
120,000.000	PHILLIPS EDISON GROCERY CENTER	94.0609	117,658.43	1,798.63	112,873.07		-4,785.36
71845JAC2	4.950% 01/15/2035 DD 09/12/24	94.0609	117,658.43	1,798.63	112,873.07	0.24	-4,785.36
79,000.000	PIONEER NATURAL RESOURCES CO	85.1920	65,231.20	568.57	67,301.67		2,070.47
723787AQ0	1.900% 08/15/2030 DD 08/11/20	85.1920	65,231.20	568.57	67,301.67	0.15	2,070.47
76,000.000	PROLOGIS TARGETED US LOGI 144A	100.1396	75,233.51	1,045.18	76,106.06		872.55
74350LAB0	5.500% 04/01/2034 DD 03/07/24	100.1396	75,233.51	1,045.18	76,106.06	0.16	872.55
130,000.000	PUGET SOUND ENERGY INC	80.2256	96,935.45	250.92	104,293.28		7,357.83
745332CH7	4.223% 06/15/2048 DD 06/14/18	80.2256	96,935.45	250.92	104,293.28	0.23	7,357.83
70,000.000	RADIAN GROUP INC	102.6449	70,219.31	554.73	71,851.46		1,632.15
750236AY7	6.200% 05/15/2029 DD 03/04/24	102.6449	70,219.31	554.73	71,851.46	0.16	1,632.15
79,000.000	RETAIL OPPORTUNITY INVESTMENTS	106.0238	77,469.79	1,132.14	83,758.83		6,289.04
76132FAC1	6.750% 10/15/2028 DD 09/21/23	106.0238	77,469.79	1,132.14	83,758.83	0.18	6,289.04
84,000.000	RGA GLOBAL FUNDING 144A	101.0635	83,425.62	2,185.68	84,893.30		1,467.68
76209PAD5	5.500% 01/11/2031 DD 01/11/24	101.0635	83,425.62	2,185.68	84,893.30	0.18	1,467.68
70,000.000	SBL HOLDINGS INC 144A	97.2818	69,786.22	867.15	68,097.24		-1,688.98
78397DAD0	7.200% 10/30/2034 DD 10/30/24	97.2818	69,786.22	867.15	68,097.24	0.15	-1,688.98
88,000.000	S&P GLOBAL INC	97.8012	87,033.92	623.25	86,065.07		-968.85
78409VBG8	4.250% 05/01/2029 DD 11/01/22	97.8012	87,033.92	623.25	86,065.07	0.19	-968.85
92,000.000	SBL HOLDINGS INC 144A	98.2602	89,429.33	628.57	90,399.39		970.06
78432MAA3	5.125% 11/13/2026 DD 11/13/19	98.2602	89,429.33	628.57	90,399.39	0.20	970.06
437,945.255	SMB PRIVATE EDUCATI E A1A 144A	99.3681	437,778.11	1,018.65	435,177.97		-2,600.14
78450XAA6	5.090% 10/16/2056 DD 08/14/24	99.3681	437,778.11	1,018.65	435,177.97	0.94	-2,600.14



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HB2F20000002 - STERLING CORE FIXED

1/1/2025

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Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
70,000.000	SAMMONS FINANCIAL GROUP I 144A	85.9571	55,742.23	491.40	60,169.94		4,427.71
79588TAD2	3.350% 04/16/2031 DD 04/16/21	85.9571	55,742.23	491.40	60,169.94	0.13	4,427.71
500,000.000	SANTANDER DRIVE AUTO RECEI 5 B	102.2511	499,894.94	1,407.60	511,255.65		11,360.71
80286PAD3	6.160% 12/17/2029 DD 10/18/23	102.2511	499,894.94	1,407.60	511,255.65	1.11	11,360.71
134,000.000	SEMPRA	82.6866	104,388.97	2,121.57	110,800.04		6,411.07
816851BH1	3.800% 02/01/2038 DD 01/12/18	82.6866	104,388.97	2,121.57	110,800.04	0.24	6,411.07
81,000.000	SEMPRA INFRASTRUCTURE PAR 144A	83.5272	64,428.40	1,217.40	67,657.02		3,228.62
81685VAA1	3.250% 01/15/2032 DD 01/11/22	83.5272	64,428.40	1,217.40	67,657.02	0.15	3,228.62
129,000.000	SOUTHERN CALIFORNIA EDISON CO	104.3232	131,765.42	1,279.13	134,576.92		2,811.50
842400HT3	5.950% 11/01/2032 DD 11/08/22	104.3232	131,765.42	1,279.13	134,576.92	0.29	2,811.50
68,000.000	SOUTHERN CALIFORNIA EDISON CO	98.3191	66,392.22	830.28	66,856.98		464.76
842400JD6	5.750% 04/15/2054 DD 03/01/24	98.3191	66,392.22	830.28	66,856.98	0.14	464.76
111,000.000	SPRINT CAPITAL CORP	119.6701	133,695.60	2,859.89	132,833.81		-861.79
852060AT9	8.750% 03/15/2032 DD 03/14/02	119.6701	133,695.60	2,859.89	132,833.81	0.29	-861.79
68,000.000	STEEL DYNAMICS INC	99.3040	67,155.94	1,808.26	67,526.70		370.76
858119BQ2	5.375% 08/15/2034 DD 07/03/24	99.3040	67,155.94	1,808.26	67,526.70	0.15	370.76
84,000.000	STORE CAPITAL LLC	86.2895	67,866.60	275.97	72,483.18		4,616.58
862121AC4	2.750% 11/18/2030 DD 11/18/20	86.2895	67,866.60	275.97	72,483.18	0.16	4,616.58
143,000.000	T-MOBILE USA INC	101.5640	147,368.03	368.96	145,236.57		-2,131.46
87264ADD4	6.000% 06/15/2054 DD 09/14/23	101.5640	147,368.03	368.96	145,236.57	0.31	-2,131.46
84,000.000	TAKE-TWO INTERACTIVE SOFTWARE	100.2573	82,979.08	1,085.09	84,216.17		1,237.09
874054AJ8	5.000% 03/28/2026 DD 04/14/23	100.2573	82,979.08	1,085.09	84,216.17	0.18	1,237.09
100,000.000	TANGER PROPERTIES LP	84.3646	76,885.39	916.45	84,364.57		7,479.18
875484AL1	2.750% 09/01/2031 DD 08/10/21	84.3646	76,885.39	916.45	84,364.57	0.18	7,479.18
62,000.000	TARGA RESOURCES CORP	105.7562	65,541.57	1,018.35	65,568.82		27.25
87612GAF8	6.500% 03/30/2034 DD 11/09/23	105.7562	65,541.57	1,018.35	65,568.82	0.14	27.25
83,000.000	TRANSATLANTIC HOLDINGS INC	123.4561	97,178.68	571.79	102,468.53		5,289.85
893521AB0	8.000% 11/30/2039 DD 11/23/09	123.4561	97,178.68	571.79	102,468.53	0.22	5,289.85
117,000.000	UBER TECHNOLOGIES INC 144A	96.7724	115,413.75	1,989.23	113,223.72		-2,190.03
90353TAK6	4.500% 08/15/2029 DD 08/12/21	96.7724	115,413.75	1,989.23	113,223.72	0.25	-2,190.03
3,385,500.000	U S TREASURY BOND	69.4648	2,447,916.77	31,969.06	2,351,732.29		-96,184.48
912810RK6	2.500% 02/15/2045 DD 02/15/15	69.4648	2,447,916.77	31,969.06	2,351,732.29	5.10	-96,184.48
2,635,900.000	U S TREASURY BOND	48.8555	1,381,163.68	13,697.21	1,287,781.31		-93,382.37
912810SP4	1.375% 08/15/2050 DD 08/15/20	48.8555	1,381,163.68	13,697.21	1,287,781.31	2.79	-93,382.37
1,720,500.000	U S TREASURY NOTE	93.4805	1,633,227.47	17,058.90	1,608,331.47		-24,896.00
9128286B1	2.625% 02/15/2029 DD 02/15/19	93.4805	1,633,227.47	17,058.90	1,608,331.47	3.49	-24,896.00



Asset and Accrual Detail - By Asset type

Report ID: IACS0017

Base Currency: USD

Status: PRELIMINARY

HB2F20000002 - STERLING CORE FIXED

1/1/2025

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
2,506,800.000	U S TREASURY NOTE	97.5352	2,508,867.01	13,425.58	2,445,011.29		-63,855.72
91282CFV8	4.125% 11/15/2032 DD 11/15/22	97.5352	2,508,867.01	13,425.58	2,445,011.29	5.30	-63,855.72
422,800.000	U S TREASURY NOTE	95.7539	430,805.33	6,285.48	404,847.51		-25,957.82
91282CJZ5	4.000% 02/15/2034 DD 02/15/24	95.7539	430,805.33	6,285.48	404,847.51	0.88	-25,957.82
115,000.000	RTX CORP	86.6429	101,333.55	431.21	99,639.39		-1,694.16
913017BT5	4.500% 06/01/2042 DD 06/01/12	86.6429	101,333.55	431.21	99,639.39	0.22	-1,694.16
156,000.000	VERIZON MASTER TRUST 3 A1A	101.6749	157,578.30	268.68	158,612.81		1,034.51
92348KCQ4	5.340% 04/22/2030 DD 04/23/24	101.6749	157,578.30	268.68	158,612.81	0.34	1,034.51
89,000.000	VICI PROPERTIES LP	100.8963	86,936.96	1,279.72	89,797.71		2,860.75
925650AF0	5.750% 04/01/2034 DD 03/18/24	100.8963	86,936.96	1,279.72	89,797.71	0.19	2,860.75
26,000.000	VISTRA OPERATIONS CO LLC 144A	98.9589	25,975.06	111.45	25,729.31		-245.75
92840VAU6	5.700% 12/30/2034 DD 12/04/24	98.9589	25,975.06	111.45	25,729.31	0.06	-245.75
70,000.000	VULCAN MATERIALS CO	83.6623	57,991.91	143.99	58,563.58		571.67
929160AV1	4.500% 06/15/2047 DD 06/15/17	83.6623	57,991.91	143.99	58,563.58	0.13	571.67
52,000.000	ARES FINANCE CO III LLC 144A	95.8245	49,925.85	11.54	49,828.73		-97.12
04018VAA1	VAR RT 06/30/2051 DD 06/30/21	95.8245	49,925.85	11.54	49,828.73	0.11	-97.12
69,000.000	ATHENE HOLDING LTD	99.4406	69,000.00	1,032.37	68,613.99		-386.01
04686JAJ0	VAR RT 10/15/2054 DD 10/10/24	99.4406	69,000.00	1,032.37	68,613.99	0.15	-386.01
190,000.000	BMO 2024-C9 MORTGAGE TRU C9 AS	103.7998	195,674.42	969.99	197,219.54		1,545.12
05593MAH6	VAR RT 07/15/2057 DD 07/01/24	103.7998	195,674.42	969.99	197,219.54	0.43	1,545.12
142,431.794	BX COMMERCIAL MORT ACNT C 144A	99.7515	142,144.06	380.54	142,077.81		-66.25
05609QAE6	VAR RT 11/15/2038 DD 11/19/21	99.7515	142,144.06	380.54	142,077.81	0.31	-66.25
199,000.000	BANK OF AMERICA CORP	95.8401	184,477.88	219.48	190,721.75		6,243.87
06051GHD4	VAR RT 12/20/2028 DD 12/20/17	95.8401	184,477.88	219.48	190,721.75	0.41	6,243.87
155,000.000	BANK OF AMERICA CORP	99.3254	148,205.99	1,520.24	153,954.39		5,748.40
06051GLH0	VAR RT 04/25/2034 DD 04/25/23	99.3254	148,205.99	1,520.24	153,954.39	0.33	5,748.40
126,000.000	BANK 2024-BNK48 BNK48 AS	98.4289	129,705.67	562.34	124,020.36		-5,685.31
06541GAQ0	VAR RT 10/15/2057 DD 10/01/24	98.4289	129,705.67	562.34	124,020.36	0.27	-5,685.31
172,000.000	BANK5 2024-5YR5 5YR5 AS	102.5683	180,383.18	898.38	176,417.51		-3,965.67
065931BG1	VAR RT 02/15/2029 DD 02/01/24	102.5683	180,383.18	898.38	176,417.51	0.38	-3,965.67
283,000.000	BANK5 TRUST 2024-5YR6 5YR6 AS	104.6825	291,441.85	1,601.46	296,251.50		4,809.65
066043AG5	VAR RT 05/15/2057 DD 05/01/24	104.6825	291,441.85	1,601.46	296,251.50	0.64	4,809.65
400,000.000	BENCHMARK 2023-V3 MORTGA V3 A3	103.7414	412,395.16	2,121.02	414,965.44		2,570.28
08163VAC1	VAR RT 07/15/2056 DD 07/01/23	103.7414	412,395.16	2,121.02	414,965.44	0.90	2,570.28
252,000.000	BENCHMARK 2024-V7 MORTGA V7 A3	103.9438	259,513.70	1,307.89	261,938.38		2,424.68
08163YAC5	VAR RT 05/15/2056 DD 05/01/24	103.9438	259,513.70	1,307.89	261,938.38	0.57	2,424.68



Asset and Accrual Detail - By Asset type

Report ID: IACS0017

Base Currency: USD

Status: PRELIMINARY

HB2F20000002 - STERLING CORE FIXED

1/1/2025

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
202,000.000	BENCHMARK 2024-V7 MORTGA V7 AS	103.6867	208,024.96	1,099.88	209,447.11		1,422.15
08163YAD3	VAR RT 05/15/2056 DD 05/01/24	103.6867	208,024.96	1,099.88	209,447.11	0.45	1,422.15
186,000.000	BMO 2024-C10 MORTGAGE T C10 A5	101.5700	191,570.56	849.09	188,920.27		-2,650.29
096920AD5	VAR RT 11/15/2057 DD 11/01/24	101.5700	191,570.56	849.09	188,920.27	0.41	-2,650.29
138,211.308	BX TRUST 2021-RISE RISE C 144A	99.0625	138,211.32	366.20	136,915.58		-1,295.74
12434EAE0	VAR RT 11/15/2036 DD 12/15/21	99.0625	138,211.32	366.20	136,915.58	0.30	-1,295.74
112,000.000	CITIGROUP INC	90.2213	102,421.96	518.52	101,047.91		-1,374.05
17308CC53	VAR RT 11/05/2030 DD 11/05/19	90.2213	102,421.96	518.52	101,047.91	0.22	-1,374.05
88,000.000	CITIZENS FINANCIAL GROUP INC	101.5377	88,441.27	2,263.96	89,353.16		911.89
174610BF1	VAR RT 01/23/2030 DD 01/23/24	101.5377	88,441.27	2,263.96	89,353.16	0.19	911.89
84,000.000	COMERICA INC	101.0981	84,102.92	2,117.57	84,922.42		819.50
200340AW7	VAR RT 01/30/2030 DD 01/30/24	101.0981	84,102.92	2,117.57	84,922.42	0.18	819.50
107,000.000	COREBRIDGE FINANCIAL INC	99.4528	108,867.50	2,072.11	106,414.50		-2,453.00
21871XAT6	VAR RT 09/15/2054 DD 09/12/24	99.4528	108,867.50	2,072.11	106,414.50	0.23	-2,453.00
88,000.000	DOMINION ENERGY INC	101.6656	88,000.00	696.24	89,465.73		1,465.73
25746UDV8	VAR RT 05/15/2055 DD 11/18/24	101.6656	88,000.00	696.24	89,465.73	0.19	1,465.73
83,241.725	FRESB 2018-SB52 MORT SB52 A10F	95.6425	82,796.76	241.07	79,614.44		-3,182.32
30297CAJ1	VAR RT 06/25/2028 DD 08/01/18	95.6425	82,796.76	241.07	79,614.44	0.17	-3,182.32
87,000.000	FIFTH THIRD BANCORP	97.8480	80,824.52	654.24	85,127.73		4,303.21
316773DE7	VAR RT 04/25/2028 DD 04/25/22	97.8480	80,824.52	654.24	85,127.73	0.18	4,303.21
117,000.000	FIRST CITIZENS BANCSHARES INC/	99.4073	110,574.82	1,162.44	116,306.59		5,731.77
31946MAA1	VAR RT 03/15/2030 DD 03/04/20	99.4073	110,574.82	1,162.44	116,306.59	0.25	5,731.77
175,000.000	GS MORTGAGE SECURITIES GS4 A4	97.1861	187,431.63	501.89	170,075.75		-17,355.88
36251XAR8	VAR RT 11/10/2049 DD 11/01/16	97.1861	187,431.63	501.89	170,075.75	0.37	-17,355.88
146,000.000	HUNTINGTON BANCSHARES INC/OH	103.2402	148,248.29	3,285.03	150,730.76		2,482.47
446150BC7	VAR RT 08/21/2029 DD 08/21/23	103.2402	148,248.29	3,285.03	150,730.76	0.33	2,482.47
156,000.000	JPMORGAN CHASE & CO	97.7465	154,621.72	3,337.40	152,484.51		-2,137.21
46647PDH6	VAR RT 07/25/2033 DD 07/25/22	97.7465	154,621.72	3,337.40	152,484.51	0.33	-2,137.21
235,000.000	JPMORGAN CHASE & CO	99.8997	235,777.34	5,184.51	234,764.24		-1,013.10
46647PEB8	VAR RT 01/23/2030 DD 01/23/24	99.8997	235,777.34	5,184.51	234,764.24	0.51	-1,013.10
155,000.000	MORGAN STANLEY	96.4218	143,909.27	2,468.48	149,453.82		5,544.55
61744YAK4	VAR RT 07/22/2028 DD 07/24/17	96.4218	143,909.27	2,468.48	149,453.82	0.32	5,544.55
203,000.000	MORGAN STANLEY	98.4350	197,292.61	2,087.92	199,823.10		2,530.49
61747YFEO	VAR RT 04/21/2034 DD 04/21/23	98.4350	197,292.61	2,087.92	199,823.10	0.43	2,530.49
57,000.000	US BANCORP	102.2428	53,211.70	654.12	58,278.40		5,066.70
91159HJJ0	VAR RT 10/21/2033 DD 10/21/22	102.2428	53,211.70	654.12	58,278.40	0.13	5,066.70



Asset and Accrual Detail - By Asset type

Report ID: IACS0017

Base Currency: USD

Status: PRELIMINARY

HB2F20000002 - STERLING CORE FIXED

1/1/2025

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
260,000.000	WELLS FARGO & CO	90.2414	237,419.59	1,284.96	234,627.76		-2,791.83
95000U2G7	VAR RT 10/30/2030 DD 10/31/19	90.2414	237,419.59	1,284.96	234,627.76	0.51	-2,791.83
95,000.000	WELLS FARGO & CO	99.6401	93,258.94	1,989.40	94,658.12		1,399.18
95000U3A9	VAR RT 07/25/2028 DD 07/25/22	99.6401	93,258.94	1,989.40	94,658.12	0.21	1,399.18
71,000.000	WESTERN MIDSTREAM OPERATING LP	93.7954	67,533.81	1,200.96	66,594.70		-939.11
958667AC1	VAR RT 02/01/2030 DD 01/13/20	93.7954	67,533.81	1,200.96	66,594.70	0.14	-939.11
SUBTOTAL UNITED STATES			45,301,418.87	335,044.47	44,199,054.93		-1,102,363.94
			45,301,418.87	335,044.47	44,199,054.93	95.79	-1,102,363.94
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR			46,678,963.77	351,975.47	45,586,648.77		-1,092,315.00
			46,678,963.77	351,975.47	45,586,648.77	98.79	-1,092,315.00
TOTAL FIXED INCOME SECURITIES			46,678,963.77	351,975.47	45,586,648.77	98.79	-1,092,315.00
TOTAL ASSETS - BASE:			47,241,770.48	353,979.94	46,149,455.48	100.02	-1,092,315.00
NET ASSETS - BASE:					46,503,435.42		



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX2473
TRADEMARK TACTICAL MULTIFACTOR
FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
361,483.44	CUSIP # BIDP23002 HILLTOP SECURITIES BANK-INSURED DEPOSIT PROGRAM	361,483.44	361,483.44	4	0.00
		361,483.44	361,483.44	4	0.00
COMMON STOCK					
800	CUSIP # 038336103 APTARGROUP INC	125,680.00	91,432.62	1	0.00
200	CUSIP # 22160K105 COSTCO WHOLESALE CORP	183,254.00	89,389.41	2	0.00
4,000	CUSIP # 294628102 EQUITY COMMONWEALTH	7,080.00	102,393.30	0	0.00
2,200	CUSIP # 349553107 FORTIS INC	91,454.00	101,202.28	1	0.00
7,000	CUSIP # 38173M102 GOLUB CAPITAL BDC INC	106,120.00	93,896.60	1	0.00
300	CUSIP # 580135101 MCDONALDS CORP CORPORATION	86,967.00	85,582.27	1	0.00
400	CUSIP # 655663102 NORDSON CORP	83,696.00	90,143.50	1	0.00
600	CUSIP # 713448108 PEPSICO INC	91,236.00	104,702.50	1	813.00
1,253	CUSIP # 884903808 THOMSON REUTERS CORP	200,956.14	155,611.19	2	0.00
		976,443.14	914,353.67	10	813.00
FOREIGN STOCK					

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX2473
TRADEMARK TACTICAL MULTIFACTOR
FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,000	CUSIP # 05534B760 BCE INC	46,360.00	101,642.50	0	1,433.09
2,400	CUSIP # 17133Q502 CHUNGHWA TELECOM LT-SPON ADR	90,360.00	100,746.34	1	0.00
		136,720.00	202,388.84	1	1,433.09
MUTUAL FUNDS - FIXED INCOME					
19,500	CUSIP # 47103U845 JANUS HENDERSON AAA CLO ETF	988,845.00	962,902.75	10	0.00
		988,845.00	962,902.75	10	0.00
MUTUAL FUNDS - EQUITY					
23,600	CUSIP # 46641Q332 JPM EQUITY PREMIUM ETF	1,357,708.00	1,500,695.82	14	9,316.81
15,250	CUSIP # 74349Y753 PROSHARES SHORT S&P 500 ETF	646,295.00	958,282.00	7	0.00
52,800	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	1,223,904.00	1,005,490.50	13	0.00
		3,227,907.00	3,464,468.32	34	9,316.81
COMMON TRUST FUNDS - FIXED INCOME					
928,442.54	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	928,442.54	928,442.54	10	0.00
		928,442.54	928,442.54	10	0.00
PARTNERSHIPS					
239,043.8247	CUSIP # TMINLP228 TRADEMARK CAPITAL RISK MANAGED INCOME FUND LP	2,916,339.44	2,400,000.00	31	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX2473
TRADEMARK TACTICAL MULTIFACTOR
FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		2,916,339.44	2,400,000.00	31	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX2375
TRADEMARK TACTICAL MULTIFACTOR
CONSERVATIVE FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
194,695.85	CUSIP # BIDP23002 HILLTOP SECURITIES BANK-INSURED DEPOSIT PROGRAM	194,695.85	194,695.85	4	59.84
		194,695.85	194,695.85	4	59.84
COMMON STOCK					
500	CUSIP # 038336103 APTARGROUP INC	78,550.00	57,146.70	1	0.00
100	CUSIP # 22160K105 COSTCO WHOLESALE CORP	91,627.00	44,694.98	2	0.00
2,700	CUSIP # 294628102 EQUITY COMMONWEALTH	4,779.00	69,116.29	0	0.00
1,500	CUSIP # 349553107 FORTIS INC	62,355.00	69,002.35	1	0.00
4,400	CUSIP # 38173M102 GOLUB CAPITAL BDC INC	66,704.00	59,022.02	1	0.00
200	CUSIP # 580135101 MCDONALDS CORP CORPORATION	57,978.00	57,056.02	1	0.00
300	CUSIP # 655663102 NORDSON CORP	62,772.00	67,608.50	1	0.00
400	CUSIP # 713448108 PEPSICO INC	60,824.00	69,802.50	1	542.00
771	CUSIP # 884903808 THOMSON REUTERS CORP	123,652.98	95,752.48	2	0.00
		609,241.98	589,201.84	11	542.00
FOREIGN STOCK					

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX2375
TRADEMARK TACTICAL MULTIFACTOR
CONSERVATIVE FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,300	CUSIP # 05534B760 BCE INC	30,134.00	66,068.50	1	931.51
1,600	CUSIP # 17133Q502 CHUNGHWA TELECOM LT-SPON ADR	60,240.00	67,165.06	1	0.00
		90,374.00	133,233.56	2	931.51
MUTUAL FUNDS - FIXED INCOME					
10,000	CUSIP # 47103U845 JANUS HENDERSON AAA CLO ETF	507,100.00	493,796.09	9	0.00
		507,100.00	493,796.09	9	0.00
MUTUAL FUNDS - EQUITY					
9,400	CUSIP # 46641Q332 JPM EQUITY PREMIUM ETF	540,782.00	597,736.28	10	3,710.93
9,250	CUSIP # 74349Y753 PROSHARES SHORT S&P 500 ETF	392,015.00	581,254.00	7	0.00
18,000	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	417,240.00	292,974.70	8	0.00
		1,350,037.00	1,471,964.98	24	3,710.93
COMMON TRUST FUNDS - FIXED INCOME					
857,881.52	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	857,881.52	857,881.52	15	0.00
		857,881.52	857,881.52	15	0.00
PARTNERSHIPS					
159,362.5498	CUSIP # TMINLP228 TRADEMARK CAPITAL RISK MANAGED INCOME FUND LP	1,944,226.29	1,600,000.00	35	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX2375
TRADEMARK TACTICAL MULTIFACTOR
CONSERVATIVE FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		1,944,226.29	1,600,000.00	35	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX9813
TRANSAMERICA BALANCED FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,415,017.07	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	2,415,017.07	2,415,017.07	2	0.00
		2,415,017.07	2,415,017.07	2	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,126,319.22	CUSIP # 00776B610 AEGON LONG CREDIT BOND CIT CL D	13,211,724.45	12,940,469.10	10	0.00
		13,211,724.45	12,940,469.10	10	0.00
COMMON TRUST FUNDS - EQUITY					
5,175,588.7514	CUSIP # 41026F852 AEGON LARGE CAP BLEND EQ CIF R0	75,822,375.21	68,888,954.99	59	0.00
		75,822,375.21	68,888,954.99	59	0.00
INSURANCE POLICIES/ANNUITIES					
3,497,432.149	CUSIP # 89355V527 TRANSAMERIA STABLE VALUE CONTRACT	36,153,722.06	35,601,029.82	28	0.00
		36,153,722.06	35,601,029.82	28	0.00



Asset and Accrual Detail - By Asset type

Report ID: IACS0017

Base Currency: USD

HB9F1000002 - ULLICO J FOR JOBS CI

1/1/2025

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
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-19,800.00	0.00	-19,800.00		0.00
			-19,800.00	0.00	-19,800.00	-0.07	0.00
	PAYABLE FOR TRUSTEE FEES		-1,921.06	0.00	-1,921.06		0.00
			-1,921.06	0.00	-1,921.06	-0.01	0.00
	REBATE RECEIVABLE		16,084.82	0.00	16,084.82		0.00
			16,084.82	0.00	16,084.82	0.06	0.00
	MSC PAYABLE - CLASS C2		-17,395.60	0.00	-17,395.60		0.00
			-17,395.60	0.00	-17,395.60	-0.06	0.00
	CASH		-13,197.85	0.00	-13,197.85		0.00
			-13,197.85	0.00	-13,197.85	-0.05	0.00
	PAYABLE FOR CUSTODIAN FEES		-17,862.66	0.00	-17,862.66		0.00
			-17,862.66	0.00	-17,862.66	-0.06	0.00
1,343,843.400	BLACKROCK LIQ TREAS TR INSTL	100.0000	1,343,843.40	5,023.90	1,343,843.40		0.00
996229704	VAR RT 12/31/2049 DD 01/31/12	100.0000	1,343,843.40	5,023.90	1,343,843.40	4.67	0.00
SUBTOTAL UNITED STATES			1,289,751.05	5,023.90	1,289,751.05		0.00
			1,289,751.05	5,023.90	1,289,751.05	4.48	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			1,289,751.05	5,023.90	1,289,751.05		0.00
			1,289,751.05	5,023.90	1,289,751.05	4.48	0.00
TOTAL CASH & CASH EQUIVALENTS			1,289,751.05	5,023.90	1,289,751.05	4.48	0.00
FIXED INCOME SECURITIES							
U.S. DOLLAR							
UNITED STATES							
1,082,817.503	ULLICO SEPARATE ACCOUNT J	18.7139	16,857,129.06	0.00	20,263,721.14		3,406,592.08
99VVBW47		18.7139	16,857,129.06	0.00	20,263,721.14	70.46	3,406,592.08
EQUITY							
U.S. DOLLAR							
UNITED STATES							
48,473.040	BANK OF NEW YORK MELLON EMPLOY	148.6300	7,018,714.61	0.00	7,204,547.94		185,833.33
06427F819	BK OF NY MELLON/AGGREGATE BD	148.6300	7,018,714.61	0.00	7,204,547.94	25.05	185,833.33
TOTAL ASSETS - BASE:			25,165,594.72	5,023.90	28,758,020.13	99.99	3,592,425.41
NET ASSETS - BASE:					28,763,044.03		



Asset and Accrual Detail - By Asset type

Report ID: IACS0017

Base Currency: USD

Status: PRELIMINARY

HB9F10000102 - ULLICO SFA FIXD INCM

1/1/2025

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	REBATE RECEIVABLE		5,921.59	0.00	5,921.59		0.00
			5,921.59	0.00	5,921.59	0.01	0.00
	PAYABLE FOR TRUSTEE FEES		-1,610.02	0.00	-1,610.02		0.00
			-1,610.02	0.00	-1,610.02	0.00	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-10,000.00	0.00	-10,000.00		0.00
			-10,000.00	0.00	-10,000.00	-0.02	0.00
	CASH		-4,188.22	0.00	-4,188.22		0.00
			-4,188.22	0.00	-4,188.22	-0.01	0.00
	PAYABLE FOR CUSTODIAN FEES		-8,665.25	0.00	-8,665.25		0.00
			-8,665.25	0.00	-8,665.25	-0.02	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-4,873.81	0.00	-4,873.81		0.00
			-4,873.81	0.00	-4,873.81	-0.01	0.00
898,284.400	BLACKROCK LIQ TREAS TR INSTL	100.0000	898,284.40	11,748.85	898,284.40		0.00
996229704	VAR RT 12/31/2049 DD 01/31/12	100.0000	898,284.40	11,748.85	898,284.40	1.59	0.00
SUBTOTAL UNITED STATES			874,868.69	11,748.85	874,868.69		0.00
			874,868.69	11,748.85	874,868.69	1.54	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			874,868.69	11,748.85	874,868.69		0.00
			874,868.69	11,748.85	874,868.69	1.54	0.00
TOTAL CASH & CASH EQUIVALENTS			874,868.69	11,748.85	874,868.69	1.54	0.00
FIXED INCOME SECURITIES							
U.S. DOLLAR							
CANADA							
500,000.000	TORONTO-DOMINION BANK/THE	99.7174	500,000.00	888.22	498,587.00		-1,413.00
89115A3A8	4.568% 12/17/2026 DD 12/17/24	99.7174	500,000.00	888.22	498,587.00	0.88	-1,413.00
UNITED STATES							
250,000.000	AMERICAN TOWER CORP	99.4329	249,079.19	1,388.89	248,582.26		-496.93
03027XCL2	5.000% 01/31/2030 DD 11/21/24	99.4329	249,079.19	1,388.89	248,582.26	0.44	-496.93
250,000.000	AMGEN INC	100.7196	249,711.99	4,255.90	251,799.07		2,087.08
031162DP2	5.150% 03/02/2028 DD 03/02/23	100.7196	249,711.99	4,255.90	251,799.07	0.45	2,087.08
250,000.000	ASTRAZENECA FINANCE LLC	100.6001	249,666.74	3,994.79	251,500.25		1,833.51
04636NAF0	4.875% 03/03/2028 DD 03/03/23	100.6001	249,666.74	3,994.79	251,500.25	0.45	1,833.51



Asset and Accrual Detail - By Asset type

Report ID: IACS0017

Base Currency: USD

Status: PRELIMINARY

HB9F10000102 - ULLICO SFA FIXD INCM

1/1/2025

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	BP CAPITAL MARKETS AMERICA INC	96.5016	501,920.22	9,223.00	482,508.08		-19,412.14
10373QBU3	4.812% 02/13/2033 DD 02/13/23	96.5016	501,920.22	9,223.00	482,508.08	0.85	-19,412.14
500,000.000	CISCO SYSTEMS INC	100.6295	499,852.90	8,420.14	503,147.27		3,294.37
17275RBR2	4.850% 02/26/2029 DD 02/26/24	100.6295	499,852.90	8,420.14	503,147.27	0.89	3,294.37
500,000.000	CONSUMERS ENERGY CO	99.6891	501,809.31	7,750.00	498,445.70		-3,363.61
210518DS2	4.650% 03/01/2028 DD 01/10/23	99.6891	501,809.31	7,750.00	498,445.70	0.88	-3,363.61
500,000.000	CROWN CASTLE INC	99.8985	502,310.43	11,805.56	499,492.27		-2,818.16
22822VBA8	5.000% 01/11/2028 DD 01/11/23	99.8985	502,310.43	11,805.56	499,492.27	0.88	-2,818.16
300,000.000	DELTA AIR LINES INC	97.5163	292,338.00	2,625.00	292,548.84		210.84
247361ZN1	4.375% 04/19/2028 DD 04/19/18	97.5163	292,338.00	2,625.00	292,548.84	0.52	210.84
500,000.000	ENTERPRISE PRODUCTS OPERATING	90.4268	458,716.68	5,833.33	452,133.85		-6,582.83
29379VBX0	2.800% 01/31/2030 DD 01/15/20	90.4268	458,716.68	5,833.33	452,133.85	0.80	-6,582.83
500,000.000	META PLATFORMS INC	98.7695	499,106.05	8,480.56	493,847.37		-5,258.68
30303M8S4	4.300% 08/15/2029 DD 08/09/24	98.7695	499,106.05	8,480.56	493,847.37	0.87	-5,258.68
500,000.000	FEDERAL HOME LN BK CONS BD	99.6670	499,206.30	9,510.42	498,334.91		-871.39
3130AYPN0	4.125% 01/15/2027 DD 01/29/24	99.6670	499,206.30	9,510.42	498,334.91	0.88	-871.39
81,920.713	FHLMC POOL #ZA-1334	91.0808	77,617.86	238.94	74,614.02		-3,003.84
31329JPT8	3.500% 07/01/2042 DD 09/01/18	91.0808	77,617.86	238.94	74,614.02	0.13	-3,003.84
362,479.906	FHLMC POOL #ZA-2389	94.9304	349,210.78	1,057.23	344,103.56		-5,107.22
31329KUN2	3.500% 09/01/2035 DD 09/01/18	94.9304	349,210.78	1,057.23	344,103.56	0.61	-5,107.22
317,675.376	FHLMC POOL #ZS-9386	88.1115	292,559.40	794.19	279,908.53		-12,650.87
3132AANB6	3.000% 04/01/2043 DD 09/01/18	88.1115	292,559.40	794.19	279,908.53	0.50	-12,650.87
122,749.973	FHLMC POOL #ZS-9629	91.0819	116,252.95	358.02	111,803.00		-4,449.95
3132AAVW1	3.500% 01/01/2044 DD 09/01/18	91.0819	116,252.95	358.02	111,803.00	0.20	-4,449.95
252,515.898	FHLMC POOL #SD-0612	83.4940	219,928.69	526.07	210,835.61		-9,093.08
3132DMVD4	2.500% 11/01/2050 DD 05/01/21	83.4940	219,928.69	526.07	210,835.61	0.37	-9,093.08
102,013.609	FHLMC POOL #SD-7528	79.1680	85,997.90	170.02	80,762.16		-5,235.74
3132DVLH6	2.000% 11/01/2050 DD 10/01/20	79.1680	85,997.90	170.02	80,762.16	0.14	-5,235.74
700,958.469	FHLMC POOL #RA-2958	78.9168	596,976.74	1,168.26	553,173.68		-43,803.06
3133KJJB9	2.000% 07/01/2050 DD 06/01/20	78.9168	596,976.74	1,168.26	553,173.68	0.98	-43,803.06
483,094.234	FHLMC POOL #RA-5576	82.4668	424,651.42	1,006.45	398,392.47		-26,258.95
3133KMFR1	2.500% 07/01/2051 DD 06/01/21	82.4668	424,651.42	1,006.45	398,392.47	0.71	-26,258.95
1,180,446.700	FNMA POOL #0AL3381	94.2628	1,125,327.43	2,951.12	1,112,722.42		-12,605.01
3138EKXK6	3.000% 03/01/2033 DD 04/01/13	94.2628	1,125,327.43	2,951.12	1,112,722.42	1.97	-12,605.01
123,876.397	FNMA POOL #0735500	100.9869	126,979.05	567.77	125,098.93		-1,880.12
31402RDD8	5.500% 05/01/2035 DD 04/01/05	100.9869	126,979.05	567.77	125,098.93	0.22	-1,880.12



Asset and Accrual Detail - By Asset type

Report ID: IACS0017

Base Currency: USD

Status: PRELIMINARY

HB9F10000102 - ULLICO SFA FIXD INCM

1/1/2025

Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
1,733,519.520	FNMA POOL #0BM3537	97.8579	1,697,907.52	4,333.80	1,696,386.65		-1,520.87
3140J74X0	3.000% 01/01/2031 DD 02/01/18	97.8579	1,697,907.52	4,333.80	1,696,386.65	3.00	-1,520.87
306,151.110	FNMA POOL #0BM3075	96.9095	293,588.48	892.94	296,689.57		3,101.09
3140J7MZ5	3.500% 07/01/2032 DD 11/01/17	96.9095	293,588.48	892.94	296,689.57	0.53	3,101.09
1,397,735.745	FNMA POOL #0BM3950	97.8807	1,376,199.41	4,659.12	1,368,113.63		-8,085.78
3140J8L84	4.000% 06/01/2033 DD 05/01/18	97.8807	1,376,199.41	4,659.12	1,368,113.63	2.42	-8,085.78
807,129.153	FNMA POOL #0BM4324	96.7875	783,511.68	2,354.13	781,200.40		-2,311.28
3140J8YW7	3.500% 07/01/2033 DD 07/01/18	96.7875	783,511.68	2,354.13	781,200.40	1.38	-2,311.28
430,218.630	FNMA POOL #0BM4798	100.8239	445,823.49	1,971.84	433,763.29		-12,060.20
3140J9KL4	5.500% 07/01/2041 DD 10/01/18	100.8239	445,823.49	1,971.84	433,763.29	0.77	-12,060.20
111,244.498	FNMA POOL #0CA5225	86.4628	100,426.01	278.11	96,185.07		-4,240.94
3140QCYX8	3.000% 02/01/2050 DD 01/01/20	86.4628	100,426.01	278.11	96,185.07	0.17	-4,240.94
105,857.518	FNMA POOL #0CB0671	82.9469	92,859.58	220.54	87,805.48		-5,054.10
3140QKW95	2.500% 06/01/2051 DD 05/01/21	82.9469	92,859.58	220.54	87,805.48	0.16	-5,054.10
1,712,921.428	FNMA POOL #0FM3016	99.0270	1,696,274.54	4,996.02	1,696,254.46		-20.08
3140X6K67	3.500% 03/01/2032 DD 04/01/20	99.0270	1,696,274.54	4,996.02	1,696,254.46	3.00	-20.08
568,980.783	FNMA POOL #0FM3123	90.3726	518,901.27	1,185.38	514,202.93		-4,698.34
3140X6PH8	2.500% 05/01/2040 DD 04/01/20	90.3726	518,901.27	1,185.38	514,202.93	0.91	-4,698.34
599,460.331	FNMA POOL #0FS2056	98.4583	594,824.59	2,247.98	590,218.67		-4,605.92
3140XHJA6	4.500% 11/01/2038 DD 05/01/22	98.4583	594,824.59	2,247.98	590,218.67	1.04	-4,605.92
338,183.096	FNMA POOL #0FS3371	79.0684	285,025.77	563.64	267,395.96		-17,629.81
3140XJW90	2.000% 01/01/2053 DD 12/01/22	79.0684	285,025.77	563.64	267,395.96	0.47	-17,629.81
698,163.439	FNMA POOL #0FS3660	91.8278	642,814.73	872.70	641,108.21		-1,706.52
3140XKB66	1.500% 11/01/2031 DD 01/01/23	91.8278	642,814.73	872.70	641,108.21	1.13	-1,706.52
440,167.176	FNMA POOL #0FS4003	100.6588	455,304.93	2,017.43	443,066.79		-12,238.14
3140XKNV8	5.500% 08/01/2037 DD 02/01/23	100.6588	455,304.93	2,017.43	443,066.79	0.78	-12,238.14
593,111.470	FNMA POOL #0FS4296	88.1312	550,450.08	1,482.78	522,716.19		-27,733.89
3140XKX21	3.000% 01/01/2049 DD 03/01/23	88.1312	550,450.08	1,482.78	522,716.19	0.93	-27,733.89
404,133.610	FNMA POOL #0FS4355	90.8622	386,573.42	1,178.72	367,204.72		-19,368.70
3140XKZV5	3.500% 04/01/2048 DD 03/01/23	90.8622	386,573.42	1,178.72	367,204.72	0.65	-19,368.70
1,667,992.500	FNMA POOL #0890815	98.8160	1,648,736.46	4,864.98	1,648,243.42		-493.04
31410LVG4	3.500% 11/01/2031 DD 02/01/18	98.8160	1,648,736.46	4,864.98	1,648,243.42	2.92	-493.04
452,990.139	FNMA POOL #0MA0383	99.2421	451,245.30	1,698.71	449,557.13		-1,688.17
31417YM95	4.500% 04/01/2030 DD 03/01/10	99.2421	451,245.30	1,698.71	449,557.13	0.80	-1,688.17
268,691.493	FNMA POOL #0MA1348	93.0834	251,348.59	559.77	250,107.24		-1,241.35
31418AQA9	2.500% 02/01/2033 DD 01/01/13	93.0834	251,348.59	559.77	250,107.24	0.44	-1,241.35



Asset and Accrual Detail - By Asset type

Report ID: IACS0017

Base Currency: USD

Status: PRELIMINARY

HB9F10000102 - ULLICO SFA FIXD INCM

1/1/2025

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
115,907.413	FNMA POOL #0MA4045	83.5157	100,286.51	193.18	96,800.90		-3,485.61
31418DP71	2.000% 05/01/2040 DD 05/01/20	83.5157	100,286.51	193.18	96,800.90	0.17	-3,485.61
250,000.000	FISERV INC	98.8457	249,471.52	4,585.07	247,114.22		-2,357.30
337738BM9	4.750% 03/15/2030 DD 08/12/24	98.8457	249,471.52	4,585.07	247,114.22	0.44	-2,357.30
524,557.397	GNMA POOL #0786469	99.8618	540,380.34	2,185.66	523,832.47		-16,547.87
3622ACCE8	5.000% 07/15/2040 DD 01/01/23	99.8618	540,380.34	2,185.66	523,832.47	0.93	-16,547.87
500,000.000	GE HEALTHCARE TECHNOLOGIES INC	99.0735	499,445.60	9,133.33	495,367.37		-4,078.23
36266GAA5	4.800% 08/14/2029 DD 08/14/24	99.0735	499,445.60	9,133.33	495,367.37	0.88	-4,078.23
300,000.000	HARTFORD FINANCIAL SERVICES GR	102.8420	323,793.30	3,768.33	308,525.93		-15,267.37
416515AS3	5.950% 10/15/2036 DD 10/03/06	102.8420	323,793.30	3,768.33	308,525.93	0.55	-15,267.37
11,966.236	JOHN DEERE OWNER TRUST 20 A A2	100.0268	11,965.14	28.08	11,969.44		4.30
47800CAB2	5.280% 03/16/2026 DD 03/02/23	100.0268	11,965.14	28.08	11,969.44	0.02	4.30
500,000.000	LOCKHEED MARTIN CORP	98.9106	496,467.29	8,500.00	494,553.18		-1,914.11
539830CC1	4.500% 02/15/2029 DD 01/29/24	98.9106	496,467.29	8,500.00	494,553.18	0.88	-1,914.11
500,000.000	NORTHROP GRUMMAN CORP	96.9558	496,127.08	6,919.44	484,779.03		-11,348.05
666807CH3	4.700% 03/15/2033 DD 02/08/23	96.9558	496,127.08	6,919.44	484,779.03	0.86	-11,348.05
500,000.000	RYDER SYSTEM INC	101.0290	499,551.08	2,114.58	505,144.99		5,593.91
78355HKW8	5.250% 06/01/2028 DD 05/19/23	101.0290	499,551.08	2,114.58	505,144.99	0.89	5,593.91
500,000.000	T-MOBILE USA INC	97.1278	486,741.18	4,250.00	485,638.82		-1,102.36
87264ABR5	2.250% 02/15/2026 DD 01/14/21	97.1278	486,741.18	4,250.00	485,638.82	0.86	-1,102.36
250,000.000	TOYOTA MOTOR CREDIT CORP	99.7749	249,896.15	5,427.95	249,437.34		-458.81
89236TKQ7	4.625% 01/12/2028 DD 01/12/23	99.7749	249,896.15	5,427.95	249,437.34	0.44	-458.81
250,975.664	UBS COMMERCIAL MORTGAGE C2 A3	96.2183	234,644.68	674.50	241,484.49		6,839.81
90276CAD3	3.225% 08/15/2050 DD 08/01/17	96.2183	234,644.68	674.50	241,484.49	0.43	6,839.81
273,402.938	UBS COMMERCIAL MORTGAGE C1 A3	96.4851	254,686.48	728.16	263,793.21		9,106.73
90276EAD9	3.196% 06/15/2050 DD 06/01/17	96.4851	254,686.48	728.16	263,793.21	0.47	9,106.73
250,000.000	UBER TECHNOLOGIES INC	96.7410	249,911.80	3,344.44	241,852.47		-8,059.33
90353TAN0	4.300% 01/15/2030 DD 09/09/24	96.7410	249,911.80	3,344.44	241,852.47	0.43	-8,059.33
1,000,000.000	U S TREASURY NOTE	93.4805	947,190.21	9,915.08	934,804.69		-12,385.52
9128286B1	2.625% 02/15/2029 DD 02/15/19	93.4805	947,190.21	9,915.08	934,804.69	1.65	-12,385.52
4,250,000.000	U S TREASURY NOTE	97.1406	4,128,314.60	26,086.11	4,128,476.56		161.96
912828P46	1.625% 02/15/2026 DD 02/15/16	97.1406	4,128,314.60	26,086.11	4,128,476.56	7.31	161.96
2,000,000.000	U S TREASURY NOTE	89.3594	1,807,704.57	6,387.36	1,787,187.50		-20,517.07
91282CCY5	1.250% 09/30/2028 DD 09/30/21	89.3594	1,807,704.57	6,387.36	1,787,187.50	3.16	-20,517.07
1,500,000.000	U S TREASURY NOTE	99.8297	1,496,095.68	2,802.20	1,497,445.31		1,349.63
91282CGA3	4.000% 12/15/2025 DD 12/15/22	99.8297	1,496,095.68	2,802.20	1,497,445.31	2.65	1,349.63



Asset and Accrual Detail - By Asset type

Report ID: IACS0017

Base Currency: USD

HB9F10000102 - ULLICO SFA FIXD INCM

1/1/2025

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
3,500,000.000	U S TREASURY NOTE	99.8977	3,495,594.31	34,651.44	3,496,417.96		823.65
91282CGU9	3.875% 03/31/2025 DD 03/31/23	99.8977	3,495,594.31	34,651.44	3,496,417.96	6.19	823.65
3,000,000.000	U S TREASURY NOTE	100.8281	3,033,296.37	6,098.90	3,024,843.75		-8,452.62
91282CKV2	4.625% 06/15/2027 DD 06/15/24	100.8281	3,033,296.37	6,098.90	3,024,843.75	5.35	-8,452.62
2,000,000.000	U S TREASURY NOTE	99.9727	2,003,013.22	7,513.81	1,999,453.12		-3,560.10
91282CLY5	4.250% 11/30/2026 DD 11/30/24	99.9727	2,003,013.22	7,513.81	1,999,453.12	3.54	-3,560.10
250,000.000	BANK OF AMERICA CORP	101.8015	250,000.00	4,326.15	254,503.71		4,503.71
06051GLV9	VAR RT 09/15/2027 DD 09/15/23	101.8015	250,000.00	4,326.15	254,503.71	0.45	4,503.71
250,000.000	BANK OF NEW YORK MELLON CORP/T	99.2300	250,000.00	4,732.29	248,075.08		-1,924.92
06406RBN6	VAR RT 02/01/2029 DD 01/31/23	99.2300	250,000.00	4,732.29	248,075.08	0.44	-1,924.92
250,000.000	GOLDMAN SACHS GROUP INC/THE	97.2930	238,245.81	1,759.58	243,232.46		4,986.65
38141GWZ3	VAR RT 05/01/2029 DD 04/23/18	97.2930	238,245.81	1,759.58	243,232.46	0.43	4,986.65
250,000.000	JPMORGAN CHASE & CO	100.3635	250,000.00	5,530.00	250,908.83		908.83
46647PEAO	VAR RT 01/23/2028 DD 01/23/24	100.3635	250,000.00	5,530.00	250,908.83	0.44	908.83
250,000.000	MORGAN STANLEY	100.2777	250,000.82	5,336.46	250,694.17		693.35
61747YFA8	VAR RT 02/01/2029 DD 01/19/23	100.2777	250,000.82	5,336.46	250,694.17	0.44	693.35
155,000.000	VANGUARD INT-TERM CORPORATE	80.2700	12,678,700.00	0.00	12,441,850.00		-236,850.00
92206C870		80.2700	12,678,700.00	0.00	12,441,850.00	22.02	-236,850.00
SUBTOTAL UNITED STATES			55,712,559.62	285,496.35	55,122,161.06		-590,398.56
			55,712,559.62	285,496.35	55,122,161.06	97.56	-590,398.56
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR			56,212,559.62	286,384.57	55,620,748.06		-591,811.56
			56,212,559.62	286,384.57	55,620,748.06	98.44	-591,811.56
TOTAL FIXED INCOME SECURITIES			56,212,559.62	286,384.57	55,620,748.06	98.44	-591,811.56
TOTAL ASSETS - BASE:			57,087,428.31	298,133.42	56,495,616.75	99.98	-591,811.56
NET ASSETS - BASE:					56,793,750.17		



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
95,684.89	CUSIP # BIDP23002 HILLTOP SECURITIES BANK-INSURED DEPOSIT PROGRAM	95,684.89	95,684.89	1	18.18
		95,684.89	95,684.89	1	18.18
MUTUAL FUNDS - FIXED INCOME					
9,517	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	651,248.31	816,535.74	8	0.00
8,799	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	657,549.27	700,651.56	8	0.00
17,272	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,334,607.44	1,344,938.68	16	0.00
28,884	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	1,416,760.20	1,494,218.24	17	0.00
14,769	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	669,626.46	715,703.59	8	0.00
		4,729,791.68	5,072,047.81	58	0.00
MUTUAL FUNDS - EQUITY					
18,326	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	876,349.32	766,454.61	11	0.00
7,432	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	327,305.28	303,027.75	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,373	CUSIP # 922908736 VANGUARD GROWTH ETF	973,974.12	617,239.05	12	0.00
4,429	CUSIP # 922908744 VANGUARD VALUE ETF	749,829.70	542,473.45	9	0.00
895	CUSIP # 922908751 VANGUARD SMALL CAP ETF	215,050.60	153,155.00	3	0.00
		3,142,509.02	2,382,349.86	38	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
223,361.15	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	223,361.15	223,361.15	3	0.00
		223,361.15	223,361.15	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
633,863.7	CUSIP # BIDP23002 HILLTOP SECURITIES BANK-INSURED DEPOSIT PROGRAM	633,863.70	633,863.70	1	0.00
		633,863.70	633,863.70	1	0.00
MUTUAL FUNDS - FIXED INCOME					
31,557	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	2,159,445.51	2,839,312.39	5	0.00
29,708	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	2,220,078.84	2,476,141.50	5	0.00
61,909	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	4,783,708.43	4,922,817.59	11	0.00
102,972	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	5,050,776.60	5,511,302.22	12	0.00
52,119	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	2,363,075.46	2,675,846.04	5	0.00
		16,577,084.84	18,425,419.74	38	0.00
MUTUAL FUNDS - EQUITY					
147,134	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	7,035,947.88	5,544,249.01	16	0.00
58,692	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	2,584,795.68	2,183,417.39	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
19,454	CUSIP # 922908736 VANGUARD GROWTH ETF	7,984,699.76	2,802,287.14	18	0.00
37,346	CUSIP # 922908744 VANGUARD VALUE ETF	6,322,677.80	4,211,242.31	15	0.00
7,409	CUSIP # 922908751 VANGUARD SMALL CAP ETF	1,780,234.52	935,499.85	4	0.00
		25,708,355.64	15,676,695.70	59	0.00
COMMON TRUST FUNDS - FIXED INCOME					
439,817.59	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	439,817.59	439,817.59	1	0.00
		439,817.59	439,817.59	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
192.95	CUSIP # BIDP23002 HILLTOP SECURITIES BANK-INSURED DEPOSIT PROGRAM	192.95	192.95	0	1.55
		192.95	192.95	0	1.55
MUTUAL FUNDS - FIXED INCOME					
4,218	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	288,637.74	373,866.53	4	0.00
3,793	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	283,450.89	315,926.88	4	0.00
7,615	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	588,411.05	595,913.24	8	0.00
12,668	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	621,365.40	680,103.89	9	0.00
6,571	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	297,929.14	323,835.30	4	0.00
		2,079,794.22	2,289,645.84	30	0.00
MUTUAL FUNDS - EQUITY					
29,411	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	1,406,434.02	1,269,076.08	20	0.00
11,681	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	514,431.24	499,586.47	7	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,348	CUSIP # 922908736 VANGUARD GROWTH ETF	1,374,153.12	709,477.14	20	0.00
6,724	CUSIP # 922908744 VANGUARD VALUE ETF	1,138,373.20	790,704.07	16	0.00
1,361	CUSIP # 922908751 VANGUARD SMALL CAP ETF	327,021.08	221,604.65	5	0.00
		4,760,412.66	3,490,448.41	68	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
193,224.35	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	193,224.35	193,224.35	3	0.00
		193,224.35	193,224.35	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
155.35	CUSIP # BIDP23002 HILLTOP SECURITIES BANK-INSURED DEPOSIT PROGRAM	155.35	155.35	0	23.80
		155.35	155.35	0	23.80
MUTUAL FUNDS - FIXED INCOME					
6,475	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	443,084.25	563,793.59	3	0.00
5,966	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	445,839.18	490,372.15	3	0.00
11,760	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	908,695.20	918,036.20	6	0.00
19,795	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	970,944.75	1,043,690.47	6	0.00
10,209	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	462,876.06	500,274.07	3	0.00
		3,231,439.44	3,516,166.48	20	0.00
MUTUAL FUNDS - EQUITY					
78,133	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	3,736,320.06	3,448,136.32	23	0.00
31,635	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	1,393,205.40	1,414,321.09	9	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8,882	CUSIP # 922908736 VANGUARD GROWTH ETF	3,645,528.08	1,777,054.36	22	0.00
17,880	CUSIP # 922908744 VANGUARD VALUE ETF	3,027,084.00	2,157,568.24	19	0.00
3,644	CUSIP # 922908751 VANGUARD SMALL CAP ETF	875,580.32	584,315.61	5	0.00
		12,677,717.86	9,381,395.62	78	0.00
COMMON TRUST FUNDS - FIXED INCOME					
414,245.64	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	414,245.64	414,245.64	3	0.00
		414,245.64	414,245.64	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX3454
VANGUARD 100% EQUITY
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
110.1	CUSIP # BIDP23002 HILLTOP SECURITIES BANK-INSURED DEPOSIT PROGRAM	110.10	110.10	0	6.28
		110.10	110.10	0	6.28
MUTUAL FUNDS - EQUITY					
28,316	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	1,354,071.12	1,276,345.28	29	0.00
11,267	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	496,198.68	495,958.41	11	0.00
3,214	CUSIP # 922908736 VANGUARD GROWTH ETF	1,319,154.16	734,007.70	28	0.00
6,444	CUSIP # 922908744 VANGUARD VALUE ETF	1,090,969.20	807,623.03	23	0.00
1,326	CUSIP # 922908751 VANGUARD SMALL CAP ETF	318,611.28	212,249.13	7	0.00
		4,579,004.44	3,526,183.55	98	0.00
COMMON TRUST FUNDS - FIXED INCOME					
101,327.67	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	101,327.67	101,327.67	2	0.00
		101,327.67	101,327.67	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX3338
VANGUARD 100% FIXED INCOME
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
24,199.69	CUSIP # BIDP23002 HILLTOP SECURITIES BANK-INSURED DEPOSIT PROGRAM	24,199.69	24,199.69	2	7.50
		24,199.69	24,199.69	2	7.50
MUTUAL FUNDS - FIXED INCOME					
2,034	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	139,186.62	197,094.69	13	0.00
1,895	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	141,613.35	165,163.16	13	0.00
3,884	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	300,116.68	312,619.14	27	0.00
6,434	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	315,587.70	365,025.02	29	0.00
3,255	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	147,581.70	171,858.24	13	0.00
		1,044,086.05	1,211,760.25	95	0.00
COMMON TRUST FUNDS - FIXED INCOME					
26,703.24	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	26,703.24	26,703.24	2	0.00
		26,703.24	26,703.24	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
119.93	CUSIP # BIDP23002 HILLTOP SECURITIES BANK-INSURED DEPOSIT PROGRAM	119.93	119.93	0	2.92
		119.93	119.93	0	2.92
MUTUAL FUNDS - FIXED INCOME					
1,446	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	98,949.78	115,816.00	10	0.00
1,296	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	96,850.08	103,915.73	10	0.00
2,590	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	200,129.30	200,950.04	20	0.00
4,322	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	211,994.10	216,544.52	22	0.00
2,218	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	100,564.12	106,320.59	10	0.00
		708,487.38	743,546.88	72	0.00
MUTUAL FUNDS - EQUITY					
1,071	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	51,215.22	51,092.05	5	0.00
392	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	17,263.68	15,649.17	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2024 through 12/31/2024
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
124	CUSIP # 922908736 VANGUARD GROWTH ETF	50,894.56	35,456.88	5	0.00
246	CUSIP # 922908744 VANGUARD VALUE ETF	41,647.80	35,270.74	4	0.00
53	CUSIP # 922908751 VANGUARD SMALL CAP ETF	12,734.84	10,724.92	1	0.00
		173,756.10	148,193.76	18	0.00
COMMON TRUST FUNDS - FIXED INCOME					
25,979.47	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	25,979.47	25,979.47	3	0.00
		25,979.47	25,979.47	3	0.00



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: 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							
		202,948.40	Local	1.000000	202,948.40	1.000000	202,948.40	0.14
			Base	1.000000	202,948.40	1.000000	202,948.40	0.14

US DOLLAR Total		202,948.40	Local		202,948.40		202,948.40	0.14
			Base		202,948.40		202,948.40	0.14

CASH Total		202,948.40	Base		202,948.40		202,948.40	0.14
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX				4.407996	31 Dec 2030		
		7,535,449.730	Local	100.000000	7,535,449.73	100.000000	7,535,449.73	5.03
			Base	100.000000	7,535,449.73	100.000000	7,535,449.73	5.03

US DOLLAR Total		7,535,449.730	Local		7,535,449.73		7,535,449.73	5.03
			Base		7,535,449.73		7,535,449.73	5.03

CASH EQUIVALENT Total		7,535,449.730	Base		7,535,449.73		7,535,449.73	5.03
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FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00206RBA9	AT+T INC SR UNSECURED 08/41 5.55				5.550000	15 Aug 2041		
		20,000.000	Local	128.981650	25,796.33	97.388792	19,477.76	0.01
			Base	128.981650	25,796.33	97.388792	19,477.76	0.01

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35					4.350000	15 Jun 2045		
	22,000.000	Local	88.283773	19,422.43	82.059061	18,052.99	-1,369.44	0.01	
		Base	88.283773	19,422.43	82.059061	18,052.99	-1,369.44	0.01	
00206RJX1	AT+T INC SR UNSECURED 06/27 2.3					2.300000	01 Jun 2027		
	70,000.000	Local	100.046300	70,032.41	94.368400	66,057.88	-3,974.53	0.04	
		Base	100.046300	70,032.41	94.368400	66,057.88	-3,974.53	0.04	
00206RKH4	AT+T INC SR UNSECURED 02/32 2.25					2.250000	01 Feb 2032		
	100,000.000	Local	96.966630	96,966.63	82.706560	82,706.56	-14,260.07	0.06	
		Base	96.966630	96,966.63	82.706560	82,706.56	-14,260.07	0.06	
00206RLJ9	AT+T INC SR UNSECURED 09/55 3.55					3.550000	15 Sep 2055		
	33,000.000	Local	91.086273	30,058.47	67.470821	22,265.37	-7,793.10	0.01	
		Base	91.086273	30,058.47	67.470821	22,265.37	-7,793.10	0.01	
00206RLV2	AT+T INC SR UNSECURED 09/59 3.65					3.650000	15 Sep 2059		
	10,000.000	Local	101.690400	10,169.04	66.411572	6,641.16	-3,527.88	0.00	
		Base	101.690400	10,169.04	66.411572	6,641.16	-3,527.88	0.00	
00206RMM1	AT+T INC SR UNSECURED 12/33 2.55					2.550000	01 Dec 2033		
	40,000.000	Local	88.176425	35,270.57	80.603180	32,241.27	-3,029.30	0.02	
		Base	88.176425	35,270.57	80.603180	32,241.27	-3,029.30	0.02	
00206RMN9	AT+T INC SR UNSECURED 12/57 3.8					3.800000	01 Dec 2057		
	10,000.000	Local	104.533900	10,453.39	69.134111	6,913.41	-3,539.98	0.00	
		Base	104.533900	10,453.39	69.134111	6,913.41	-3,539.98	0.00	
00255JAA8	APOLLO AVIATION SECURITIZATION AASET 2024 1A A1 144A					6.261000	16 May 2049		
	242,485.340	Local	99.996750	242,477.46	100.706700	244,198.98	1,721.52	0.16	
	Original Face: 250,000.000	Base	99.996750	242,477.46	100.706700	244,198.98	1,721.52	0.16	
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.750000	30 Nov 2036		
	20,000.000	Local	105.381150	21,076.23	96.636102	19,327.22	-1,749.01	0.01	
		Base	105.381150	21,076.23	96.636102	19,327.22	-1,749.01	0.01	
00287YAQ2	ABBVIE INC SR UNSECURED 05/25 3.6					3.600000	14 May 2025		
	30,000.000	Local	99.773533	29,932.06	99.586836	29,876.05	-56.01	0.02	
		Base	99.773533	29,932.06	99.586836	29,876.05	-56.01	0.02	

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00287YBV0	ABBVIE INC SR UNSECURED 11/26 2.95					2.950000	21 Nov 2026		
	30,000.000	Local		99.965533	29,989.66	97.139644	29,141.89	-847.77	0.02
		Base		99.965533	29,989.66	97.139644	29,141.89	-847.77	0.02
00287YBX6	ABBVIE INC SR UNSECURED 11/29 3.2					3.200000	21 Nov 2029		
	160,000.000	Local		102.154619	163,447.39	92.793345	148,469.35	-14,978.04	0.10
		Base		102.154619	163,447.39	92.793345	148,469.35	-14,978.04	0.10
00287YCB3	ABBVIE INC SR UNSECURED 11/49 4.25					4.250000	21 Nov 2049		
	150,000.000	Local		118.674147	178,011.22	81.425859	122,138.79	-55,872.43	0.08
		Base		118.674147	178,011.22	81.425859	122,138.79	-55,872.43	0.08
00287YCX5	ABBVIE INC SR UNSECURED 03/25 3.8					3.800000	15 Mar 2025		
	10,000.000	Local		100.000100	10,000.01	99.819749	9,981.97	-18.04	0.01
		Base		100.000100	10,000.01	99.819749	9,981.97	-18.04	0.01
00287YDS5	ABBVIE INC SR UNSECURED 03/29 4.8					4.800000	15 Mar 2029		
	40,000.000	Local		99.824400	39,929.76	99.961314	39,984.53	54.77	0.03
		Base		99.824400	39,929.76	99.961314	39,984.53	54.77	0.03
00287YDU0	ABBVIE INC SR UNSECURED 03/34 5.05					5.050000	15 Mar 2034		
	40,000.000	Local		99.705900	39,882.36	98.894162	39,557.66	-324.70	0.03
		Base		99.705900	39,882.36	98.894162	39,557.66	-324.70	0.03
00440EAV9	CHUBB INA HOLDINGS LLC COMPANY GUAR 05/26 3.35					3.350000	03 May 2026		
	30,000.000	Local		99.353400	29,806.02	98.440076	29,532.02	-274.00	0.02
		Base		99.353400	29,806.02	98.440076	29,532.02	-274.00	0.02
00724PAD1	ADOBE INC SR UNSECURED 02/30 2.3					2.300000	01 Feb 2030		
	60,000.000	Local		99.838200	59,902.92	88.937381	53,362.43	-6,540.49	0.04
		Base		99.838200	59,902.92	88.937381	53,362.43	-6,540.49	0.04
00774MAV7	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/26 2.45					2.450000	29 Oct 2026		
	260,000.000	Local		100.082008	260,213.22	95.726127	248,887.93	-11,325.29	0.17
		Base		100.082008	260,213.22	95.726127	248,887.93	-11,325.29	0.17
00774MAW5	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/28 3					3.000000	29 Oct 2028		
	190,000.000	Local		100.663905	191,261.42	92.573501	175,889.65	-15,371.77	0.12
		Base		100.663905	191,261.42	92.573501	175,889.65	-15,371.77	0.12

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Books Open

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00914AAH5	AIR LEASE CORP SR UNSECURED 07/25 3.375					3.375000	01 Jul 2025		
	30,000.000	Local		99.889500	29,966.85	99.223487	29,767.05	-199.80	0.02
		Base		99.889500	29,966.85	99.223487	29,767.05	-199.80	0.02
00914AAU6	AIR LEASE CORP SR UNSECURED 02/28 5.3					5.300000	01 Feb 2028		
	40,000.000	Local		99.270325	39,708.13	100.839949	40,335.98	627.85	0.03
		Base		99.270325	39,708.13	100.839949	40,335.98	627.85	0.03
01F020612	FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE					2.000000	15 Jan 2055		
	400,000.000	Local		78.742188	314,968.75	77.720341	310,881.36	-4,087.39	0.21
Original Face:	400,000.000	Base		78.742188	314,968.75	77.720341	310,881.36	-4,087.39	0.21
01F030611	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE					3.000000	14 Jan 2055		
	400,000.000	Local		85.718750	342,875.00	84.811117	339,244.47	-3,630.53	0.23
Original Face:	400,000.000	Base		85.718750	342,875.00	84.811117	339,244.47	-3,630.53	0.23
01F032617	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE					3.500000	14 Jan 2055		
	300,000.000	Local		89.113280	267,339.84	88.407110	265,221.33	-2,118.51	0.18
Original Face:	300,000.000	Base		89.113280	267,339.84	88.407110	265,221.33	-2,118.51	0.18
01F050619	FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE					5.000000	15 Jan 2055		
	200,000.000	Local		96.964845	193,929.69	96.477572	192,955.14	-974.55	0.13
Original Face:	200,000.000	Base		96.964845	193,929.69	96.477572	192,955.14	-974.55	0.13
01F052615	FNMA TBA 30 YR 5.5 SINGLE FAMILY MORTGAGE					5.500000	15 Jan 2055		
	700,000.000	Local		98.855469	691,988.28	98.648990	690,542.93	-1,445.35	0.46
Original Face:	700,000.000	Base		98.855469	691,988.28	98.648990	690,542.93	-1,445.35	0.46
01F060618	FNMA TBA 30 YR 6 SINGLE FAMILY MORTGAGE					6.000000	15 Jan 2055		
	300,000.000	Local		100.544923	301,634.77	100.504676	301,514.03	-120.74	0.20
Original Face:	300,000.000	Base		100.544923	301,634.77	100.504676	301,514.03	-120.74	0.20
01F062614	FNMA TBA 30 YR 6.5 SINGLE FAMILY MORTGAGE					6.500000	15 Jan 2055		
	100,000.000	Local		101.910160	101,910.16	102.136305	102,136.31	226.15	0.07
Original Face:	100,000.000	Base		101.910160	101,910.16	102.136305	102,136.31	226.15	0.07
02079KAD9	ALPHABET INC SR UNSECURED 08/30 1.1					1.100000	15 Aug 2030		
	20,000.000	Local		99.842500	19,968.50	83.264464	16,652.89	-3,315.61	0.01
		Base		99.842500	19,968.50	83.264464	16,652.89	-3,315.61	0.01

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
02079KAE7	ALPHABET INC SR UNSECURED 08/40 1.9					1.900000	15 Aug 2040		
	20,000.000	Local		75.684350	15,136.87	65.403958	13,080.79	-2,056.08	0.01
		Base		75.684350	15,136.87	65.403958	13,080.79	-2,056.08	0.01
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4					4.400000	14 Feb 2026		
	75,000.000	Local		100.091893	75,068.92	99.509351	74,632.01	-436.91	0.05
		Base		100.091893	75,068.92	99.509351	74,632.01	-436.91	0.05
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
	170,000.000	Local		132.174141	224,696.04	97.741582	166,160.69	-58,535.35	0.11
		Base		132.174141	224,696.04	97.741582	166,160.69	-58,535.35	0.11
02209SBH5	ALTRIA GROUP INC COMPANY GUAR 05/25 2.35					2.350000	06 May 2025		
	10,000.000	Local		99.996900	9,999.69	99.129848	9,912.98	-86.71	0.01
		Base		99.996900	9,999.69	99.129848	9,912.98	-86.71	0.01
02209SBR3	ALTRIA GROUP INC COMPANY GUAR 11/33 6.875					6.875000	01 Nov 2033		
	180,000.000	Local		99.758461	179,565.23	108.553677	195,396.62	15,831.39	0.13
		Base		99.758461	179,565.23	108.553677	195,396.62	15,831.39	0.13
023135AQ9	AMAZON.COM INC SR UNSECURED 12/44 4.95					4.950000	05 Dec 2044		
	10,000.000	Local		114.458300	11,445.83	95.398759	9,539.88	-1,905.95	0.01
		Base		114.458300	11,445.83	95.398759	9,539.88	-1,905.95	0.01
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15					3.150000	22 Aug 2027		
	60,000.000	Local		98.563133	59,137.88	96.548052	57,928.83	-1,209.05	0.04
		Base		98.563133	59,137.88	96.548052	57,928.83	-1,209.05	0.04
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875000	22 Aug 2037		
	40,000.000	Local		97.380950	38,952.38	88.348158	35,339.26	-3,613.12	0.02
		Base		97.380950	38,952.38	88.348158	35,339.26	-3,613.12	0.02
023135BR6	AMAZON.COM INC SR UNSECURED 06/27 1.2					1.200000	03 Jun 2027		
	60,000.000	Local		99.996683	59,998.01	92.689371	55,613.62	-4,384.39	0.04
		Base		99.996683	59,998.01	92.689371	55,613.62	-4,384.39	0.04
023135BS4	AMAZON.COM INC SR UNSECURED 06/30 1.5					1.500000	03 Jun 2030		
	30,000.000	Local		99.937667	29,981.30	84.837825	25,451.35	-4,529.95	0.02
		Base		99.937667	29,981.30	84.837825	25,451.35	-4,529.95	0.02

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
023135BT2	AMAZON.COM INC SR UNSECURED 06/50 2.5					2.500000	03 Jun 2050		
	190,000.000	Local		101.529189	192,905.46	59.762610	113,548.96	-79,356.50	0.08
		Base		101.529189	192,905.46	59.762610	113,548.96	-79,356.50	0.08
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3					3.300000	13 Apr 2027		
	20,000.000	Local		99.901800	19,980.36	97.611040	19,522.21	-458.15	0.01
		Base		99.901800	19,980.36	97.611040	19,522.21	-458.15	0.01
023135CG9	AMAZON.COM INC SR UNSECURED 04/29 3.45					3.450000	13 Apr 2029		
	30,000.000	Local		99.861733	29,958.52	95.899191	28,769.76	-1,188.76	0.02
		Base		99.861733	29,958.52	95.899191	28,769.76	-1,188.76	0.02
023135CH7	AMAZON.COM INC SR UNSECURED 04/32 3.6					3.600000	13 Apr 2032		
	120,000.000	Local		99.860475	119,832.57	92.601938	111,122.33	-8,710.24	0.07
		Base		99.860475	119,832.57	92.601938	111,122.33	-8,710.24	0.07
025816CW7	AMERICAN EXPRESS CO SR UNSECURED 05/29 4.05					4.050000	03 May 2029		
	30,000.000	Local		99.877967	29,963.39	97.637716	29,291.31	-672.08	0.02
		Base		99.877967	29,963.39	97.637716	29,291.31	-672.08	0.02
030288AC8	AMERICAN TRANSMISSION SY SR UNSECURED 144A 01/32 2.65					2.650000	15 Jan 2032		
	40,000.000	Local		98.786125	39,514.45	84.791257	33,916.50	-5,597.95	0.02
		Base		98.786125	39,514.45	84.791257	33,916.50	-5,597.95	0.02
03237CAD4	AXIS EQUIPMENT FINANCE RECEIVA AXIS 2024 1A C 144A					5.550000	21 Jan 2031		
	110,000.000	Local		99.995900	109,995.49	100.792340	110,871.57	876.08	0.07
	Original Face:	110,000.000	Base	99.995900	109,995.49	100.792340	110,871.57	876.08	0.07
03464TAA7	ANGEL OAK MORTGAGE TRUST AOMT 2022 3 A1 144A					4.000000	25 Jan 2067		
	182,309.860	Local		98.992923	180,473.86	94.125810	171,600.63	-8,873.23	0.11
	Original Face:	230,000.000	Base	98.992923	180,473.86	94.125810	171,600.63	-8,873.23	0.11
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75					4.750000	10 Apr 2027		
	250,000.000	Local		99.942452	249,856.13	99.165955	247,914.89	-1,941.24	0.17
		Base		99.942452	249,856.13	99.165955	247,914.89	-1,941.24	0.17
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55					5.550000	23 Jan 2049		
	60,000.000	Local		105.985583	63,591.35	98.757282	59,254.37	-4,336.98	0.04
		Base		105.985583	63,591.35	98.757282	59,254.37	-4,336.98	0.04

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Holdings

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



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
035240AQ3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75					4.750000	23 Jan 2029		
	60,000.000	Local		105.274850	63,164.91	99.933273	59,959.96	-3,204.95	0.04
		Base		105.274850	63,164.91	99.933273	59,959.96	-3,204.95	0.04
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
	20,000.000	Local		99.878900	19,975.78	93.774740	18,754.95	-1,220.83	0.01
		Base		99.878900	19,975.78	93.774740	18,754.95	-1,220.83	0.01
036752AB9	ELEVANCE HEALTH INC SR UNSECURED 12/27 3.65					3.650000	01 Dec 2027		
	60,000.000	Local		98.171833	58,903.10	97.362372	58,417.42	-485.68	0.04
		Base		98.171833	58,903.10	97.362372	58,417.42	-485.68	0.04
036752AT0	ELEVANCE HEALTH INC SR UNSECURED 05/32 4.1					4.100000	15 May 2032		
	20,000.000	Local		99.834050	19,966.81	92.485110	18,497.02	-1,469.79	0.01
		Base		99.834050	19,966.81	92.485110	18,497.02	-1,469.79	0.01
036752AU7	ELEVANCE HEALTH INC SR UNSECURED 05/52 4.55					4.550000	15 May 2052		
	30,000.000	Local		99.096633	29,728.99	80.818491	24,245.55	-5,483.44	0.02
		Base		99.096633	29,728.99	80.818491	24,245.55	-5,483.44	0.02
03740MAD2	AON NORTH AMERICA INC COMPANY GUAR 03/34 5.45					5.450000	01 Mar 2034		
	100,000.000	Local		99.857830	99,857.83	99.878923	99,878.92	21.09	0.07
		Base		99.857830	99,857.83	99.878923	99,878.92	21.09	0.07
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.750000	15 Apr 2043		
	160,000.000	Local		94.908531	151,853.65	79.852084	127,763.33	-24,090.32	0.09
		Base		94.908531	151,853.65	79.852084	127,763.33	-24,090.32	0.09
038222AN5	APPLIED MATERIALS INC SR UNSECURED 06/30 1.75					1.750000	01 Jun 2030		
	40,000.000	Local		99.784300	39,913.72	85.493225	34,197.29	-5,716.43	0.02
		Base		99.784300	39,913.72	85.493225	34,197.29	-5,716.43	0.02
03880XAA4	ARBOR REALTY COLLATERALIZED LO ARCLO 2022 FL1 A 144A					6.047570	15 Jan 2037		
	151,721.990	Local		100.000000	151,721.99	99.875010	151,532.35	-189.64	0.10
	Original Face: 210,000.000	Base		100.000000	151,721.99	99.875010	151,532.35	-189.64	0.10
04650NAB0	AT+T INC SR UNSECURED 09/40 5.35					5.350000	01 Sep 2040		
	20,000.000	Local		124.825800	24,965.16	96.902592	19,380.52	-5,584.64	0.01
		Base		124.825800	24,965.16	96.902592	19,380.52	-5,584.64	0.01

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Holdings

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



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
05526DBB0	BAT CAPITAL CORP COMPANY GUAR 08/27 3.557					3.557000	15 Aug 2027		
	20,000.000	Local		103.473050	20,694.61	96.749205	19,349.84	-1,344.77	0.01
		Base		103.473050	20,694.61	96.749205	19,349.84	-1,344.77	0.01
05526DBZ7	BAT CAPITAL CORP COMPANY GUAR 02/34 6					6.000000	20 Feb 2034		
	20,000.000	Local		99.473500	19,894.70	102.821159	20,564.23	669.53	0.01
		Base		99.473500	19,894.70	102.821159	20,564.23	669.53	0.01
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5					5.000000	30 Sep 2043		
	30,000.000	Local		109.302967	32,790.89	93.517783	28,055.33	-4,735.56	0.02
		Base		109.302967	32,790.89	93.517783	28,055.33	-4,735.56	0.02
05581KAG6	BNP PARIBAS 144A 12/34 VAR					5.894000	05 Dec 2034		
	200,000.000	Local		100.000000	200,000.00	102.359900	204,719.80	4,719.80	0.14
		Base		100.000000	200,000.00	102.359900	204,719.80	4,719.80	0.14
05612GAA1	BX TRUST BX 2024 XL5 A 144A					5.788740	15 Mar 2041		
	90,463.890	Local		99.761728	90,248.34	100.406250	90,831.40	583.06	0.06
	Original Face: 100,000.000	Base		99.761728	90,248.34	100.406250	90,831.40	583.06	0.06
05612TAC9	BX TRUST BX 2024 VLT4 B 144A					6.337856	15 Jul 2029		
	170,000.000	Local		99.776576	169,620.18	100.518150	170,880.86	1,260.68	0.11
	Original Face: 170,000.000	Base		99.776576	169,620.18	100.518150	170,880.86	1,260.68	0.11
05971KAE9	BANCO SANTANDER SA 05/25 2.746					2.746000	28 May 2025		
	200,000.000	Local		100.117740	200,235.48	99.042332	198,084.66	-2,150.82	0.13
		Base		100.117740	200,235.48	99.042332	198,084.66	-2,150.82	0.13
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.000000	21 Jan 2044		
	40,000.000	Local		104.344150	41,737.66	93.482837	37,393.13	-4,344.53	0.02
		Base		104.344150	41,737.66	93.482837	37,393.13	-4,344.53	0.02
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25					4.250000	22 Oct 2026		
	300,000.000	Local		99.916323	299,748.97	99.219607	297,658.82	-2,090.15	0.20
		Base		99.916323	299,748.97	99.219607	297,658.82	-2,090.15	0.20
06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR					3.419000	20 Dec 2028		
	20,000.000	Local		96.710650	19,342.13	95.840077	19,168.02	-174.11	0.01
		Base		96.710650	19,342.13	95.840077	19,168.02	-174.11	0.01

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



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View Date: January 2, 2025

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06051GHM4	BANK OF AMERICA CORP SR UNSECURED 07/29 VAR					4.271000	23 Jul 2029		
	80,000.000	Local	100.494150	80,395.32	97.441920	77,953.54	-2,441.78	0.05	
		Base	100.494150	80,395.32	97.441920	77,953.54	-2,441.78	0.05	
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR					4.083000	20 Mar 2051		
	190,000.000	Local	107.090095	203,471.18	78.424646	149,006.83	-54,464.35	0.10	
		Base	107.090095	203,471.18	78.424646	149,006.83	-54,464.35	0.10	
06051GJB6	BANK OF AMERICA CORP SR UNSECURED 04/31 VAR					2.592000	29 Apr 2031		
	320,000.000	Local	102.910103	329,312.33	88.103878	281,932.41	-47,379.92	0.19	
		Base	102.910103	329,312.33	88.103878	281,932.41	-47,379.92	0.19	
06051GJD2	BANK OF AMERICA CORP SR UNSECURED 06/26 VAR					1.319000	19 Jun 2026		
	90,000.000	Local	100.000000	90,000.00	98.365800	88,529.22	-1,470.78	0.06	
		Base	100.000000	90,000.00	98.365800	88,529.22	-1,470.78	0.06	
06051GKK4	BANK OF AMERICA CORP SR UNSECURED 02/33 VAR					2.972000	04 Feb 2033		
	50,000.000	Local	95.894540	47,947.27	86.087946	43,043.97	-4,903.30	0.03	
		Base	95.894540	47,947.27	86.087946	43,043.97	-4,903.30	0.03	
06051GKP3	BANK OF AMERICA CORP SR UNSECURED 04/28 VAR					4.376000	27 Apr 2028		
	90,000.000	Local	100.000000	90,000.00	98.928473	89,035.63	-964.37	0.06	
		Base	100.000000	90,000.00	98.928473	89,035.63	-964.37	0.06	
06051GKQ1	BANK OF AMERICA CORP SR UNSECURED 04/33 VAR					4.571000	27 Apr 2033		
	230,000.000	Local	95.427539	219,483.34	95.082510	218,689.77	-793.57	0.15	
		Base	95.427539	219,483.34	95.082510	218,689.77	-793.57	0.15	
06367WB85	BANK OF MONTREAL SR UNSECURED 05/25 1.85					1.850000	01 May 2025		
	70,000.000	Local	99.994714	69,996.30	99.068388	69,347.87	-648.43	0.05	
		Base	99.994714	69,996.30	99.068388	69,347.87	-648.43	0.05	
06406RAN7	BANK OF NY MELLON CORP SR UNSECURED 04/25 1.6					1.600000	24 Apr 2025		
	20,000.000	Local	99.997700	19,999.54	99.032030	19,806.41	-193.13	0.01	
		Base	99.997700	19,999.54	99.032030	19,806.41	-193.13	0.01	
064159VL7	BANK OF NOVA SCOTIA SR UNSECURED 06/25 1.3					1.300000	11 Jun 2025		
	40,000.000	Local	99.979750	39,991.90	98.552555	39,421.02	-570.88	0.03	
		Base	99.979750	39,991.90	98.552555	39,421.02	-570.88	0.03	

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FUND: HBQ1



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View Date: January 2, 2025

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06417XAG6	BANK OF NOVA SCOTIA SUBORDINATED 05/37 VAR					4.588000	04 May 2037		
	40,000.000	Local	99.160450	39,664.18	91.751159	36,700.46	-2,963.72	0.02	
		Base	99.160450	39,664.18	91.751159	36,700.46	-2,963.72	0.02	
06417XAH4	BANK OF NOVA SCOTIA SR UNSECURED 04/25 3.45					3.450000	11 Apr 2025		
	100,000.000	Local	100.010570	100,010.57	99.598758	99,598.76	-411.81	0.07	
		Base	100.010570	100,010.57	99.598758	99,598.76	-411.81	0.07	
06540WBG7	BANK BANK 2019 BN19 C					4.027091	15 Aug 2061		
	210,000.000	Local	103.936205	218,266.03	79.399630	166,739.22	-51,526.81	0.11	
	Original Face: 210,000.000	Base	103.936205	218,266.03	79.399630	166,739.22	-51,526.81	0.11	
06541MBN3	BANK BANK 2022 BNK42 A5					4.493000	15 Jun 2055		
	230,000.000	Local	95.896513	220,561.98	94.791950	218,021.49	-2,540.49	0.15	
	Original Face: 230,000.000	Base	95.896513	220,561.98	94.791950	218,021.49	-2,540.49	0.15	
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95					5.950000	15 Oct 2039		
	60,000.000	Local	108.499633	65,099.78	101.080140	60,648.08	-4,451.70	0.04	
		Base	108.499633	65,099.78	101.080140	60,648.08	-4,451.70	0.04	
075887BG3	BECTON DICKINSON + CO SR UNSECURED 12/44 4.685					4.685000	15 Dec 2044		
	8,000.000	Local	107.828875	8,626.31	86.514326	6,921.15	-1,705.16	0.00	
		Base	107.828875	8,626.31	86.514326	6,921.15	-1,705.16	0.00	
084664CR0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25					4.250000	15 Jan 2049		
	70,000.000	Local	99.092186	69,364.53	83.624162	58,536.91	-10,827.62	0.04	
		Base	99.092186	69,364.53	83.624162	58,536.91	-10,827.62	0.04	
09659W2L7	BNP PARIBAS 144A 06/26 VAR					2.219000	09 Jun 2026		
	200,000.000	Local	100.180835	200,361.67	98.707322	197,414.64	-2,947.03	0.13	
		Base	100.180835	200,361.67	98.707322	197,414.64	-2,947.03	0.13	
096817AA9	BOCA COMMERCIAL MORTGAGE TRUST BOCA 2024 BOCA A 144A					6.317770	15 Aug 2041		
	210,000.000	Local	99.755290	209,486.11	100.437150	210,918.02	1,431.91	0.14	
	Original Face: 210,000.000	Base	99.755290	209,486.11	100.437150	210,918.02	1,431.91	0.14	
097023BU8	BOEING CO SR UNSECURED 03/27 2.8					2.800000	01 Mar 2027		
	30,000.000	Local	98.995300	29,698.59	95.305986	28,591.80	-1,106.79	0.02	
		Base	98.995300	29,698.59	95.305986	28,591.80	-1,106.79	0.02	

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WESTERN ASSET MANAGEMENT COMPANY
FUND: HBQ1



As of: December 31, 2024

View Date: January 2, 2025

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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
097023CH6	BOEING CO SR UNSECURED 05/26 3.1					3.100000	01 May 2026		
	20,000.000	Local	99.989050	19,997.81	97.481804	19,496.36	-501.45	0.01	
		Base	99.989050	19,997.81	97.481804	19,496.36	-501.45	0.01	
097023CM5	BOEING CO SR UNSECURED 02/27 2.7					2.700000	01 Feb 2027		
	10,000.000	Local	99.919500	9,991.95	95.313499	9,531.35	-460.60	0.01	
		Base	99.919500	9,991.95	95.313499	9,531.35	-460.60	0.01	
097023CP8	BOEING CO SR UNSECURED 02/35 3.25					3.250000	01 Feb 2035		
	40,000.000	Local	91.025150	36,410.06	79.782823	31,913.13	-4,496.93	0.02	
		Base	91.025150	36,410.06	79.782823	31,913.13	-4,496.93	0.02	
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75					3.750000	01 Feb 2050		
	10,000.000	Local	99.243800	9,924.38	68.452347	6,845.23	-3,079.15	0.00	
		Base	99.243800	9,924.38	68.452347	6,845.23	-3,079.15	0.00	
097023CY9	BOEING CO SR UNSECURED 05/30 5.15					5.150000	01 May 2030		
	60,000.000	Local	103.373367	62,024.02	98.559985	59,135.99	-2,888.03	0.04	
		Base	103.373367	62,024.02	98.559985	59,135.99	-2,888.03	0.04	
10373QAT7	BP CAP MARKETS AMERICA COMPANY GUAR 05/26 3.119					3.119000	04 May 2026		
	20,000.000	Local	98.992550	19,798.51	98.214023	19,642.80	-155.71	0.01	
		Base	98.992550	19,798.51	98.214023	19,642.80	-155.71	0.01	
10373QBE9	BP CAP MARKETS AMERICA COMPANY GUAR 02/26 3.41					3.410000	11 Feb 2026		
	30,000.000	Local	100.001833	30,000.55	98.775864	29,632.76	-367.79	0.02	
		Base	100.001833	30,000.55	98.775864	29,632.76	-367.79	0.02	
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3					3.000000	24 Feb 2050		
	100,000.000	Local	98.840750	98,840.75	63.682946	63,682.95	-35,157.80	0.04	
		Base	98.840750	98,840.75	63.682946	63,682.95	-35,157.80	0.04	
10373QBL3	BP CAP MARKETS AMERICA COMPANY GUAR 04/30 3.633					3.633000	06 Apr 2030		
	60,000.000	Local	105.068750	63,041.25	94.260762	56,556.46	-6,484.79	0.04	
		Base	105.068750	63,041.25	94.260762	56,556.46	-6,484.79	0.04	
10569EAA9	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2021 NQM2 A1 144A					0.970000	25 Mar 2060		
	19,238.200	Local	99.999012	19,238.01	96.361660	18,538.25	-699.76	0.01	
Original Face:	120,000.000	Base	99.999012	19,238.01	96.361660	18,538.25	-699.76	0.01	

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10569FAA6	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 NQM1 A1 144A					3.626000	25 Sep 2061		
	68,418.890	Local		99.928792	68,370.17	95.469620	65,319.25	-3,050.92	0.04
Original Face:	110,000.000	Base		99.928792	68,370.17	95.469620	65,319.25	-3,050.92	0.04
10569JAA8	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 NQM3 A1 144A					5.108000	25 Jul 2062		
	139,164.820	Local		99.998247	139,162.38	99.427800	138,368.52	-793.86	0.09
Original Face:	190,000.000	Base		99.998247	139,162.38	99.427800	138,368.52	-793.86	0.09
10569YAA5	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2023 NQM4 A1 144A					6.435000	25 May 2063		
	181,981.920	Local		99.998198	181,978.64	100.684510	183,227.60	1,248.96	0.12
Original Face:	220,000.000	Base		99.998198	181,978.64	100.684510	183,227.60	1,248.96	0.12
110122EG9	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/31 5.1					5.100000	22 Feb 2031		
	40,000.000	Local		99.859400	39,943.76	100.743457	40,297.38	353.62	0.03
		Base		99.859400	39,943.76	100.743457	40,297.38	353.62	0.03
110122EH7	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/34 5.2					5.200000	22 Feb 2034		
	80,000.000	Local		99.978538	79,982.83	99.904858	79,923.89	-58.94	0.05
		Base		99.978538	79,982.83	99.904858	79,923.89	-58.94	0.05
110122EK0	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/54 5.55					5.550000	22 Feb 2054		
	20,000.000	Local		99.613500	19,922.70	97.037525	19,407.51	-515.19	0.01
		Base		99.613500	19,922.70	97.037525	19,407.51	-515.19	0.01
110122EL8	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/64 5.65					5.650000	22 Feb 2064		
	20,000.000	Local		99.577500	19,915.50	96.466959	19,293.39	-622.11	0.01
		Base		99.577500	19,915.50	96.466959	19,293.39	-622.11	0.01
11135FAQ4	BROADCOM INC COMPANY GUAR 11/30 4.15					4.150000	15 Nov 2030		
	19,000.000	Local		108.521263	20,619.04	95.653157	18,174.10	-2,444.94	0.01
		Base		108.521263	20,619.04	95.653157	18,174.10	-2,444.94	0.01
11135FBP5	BROADCOM INC SR UNSECURED 144A 11/35 3.137					3.137000	15 Nov 2035		
	110,000.000	Local		99.947682	109,942.45	81.682745	89,851.02	-20,091.43	0.06
		Base		100.012582	110,013.84	81.682745	89,851.02	-20,162.82	0.06
12189LBH3	BURLINGTN NORTH SANTA FE SR UNSECURED 06/52 2.875					2.875000	15 Jun 2052		
	10,000.000	Local		102.695300	10,269.53	62.340563	6,234.06	-4,035.47	0.00
		Base		102.695300	10,269.53	62.340563	6,234.06	-4,035.47	0.00

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12434GAA3	BX TRUST BX 2023 XL3 A 144A					6.158510	09 Dec 2040		
	80,067.350	Local		99.765198	79,879.35	100.406250	80,392.62	513.27	0.05
Original Face:	110,000.000	Base		99.765198	79,879.35	100.406250	80,392.62	513.27	0.05
125523AH3	CIGNA GROUP/THE COMPANY GUAR 10/28 4.375					4.375000	15 Oct 2028		
	120,000.000	Local		108.600000	130,320.00	97.997099	117,596.52	-12,723.48	0.08
		Base		108.600000	130,320.00	97.997099	117,596.52	-12,723.48	0.08
125523AK6	CIGNA GROUP/THE COMPANY GUAR 12/48 4.9					4.900000	15 Dec 2048		
	10,000.000	Local		126.867900	12,686.79	85.332777	8,533.28	-4,153.51	0.01
		Base		126.867900	12,686.79	85.332777	8,533.28	-4,153.51	0.01
12565KAG2	CLI FUNDING LLC CLIF 2023 1A A 144A					6.310000	18 Jun 2048		
	420,805.600	Local		99.002763	416,609.17	100.011950	420,855.89	4,246.72	0.28
Original Face:	480,000.000	Base		99.002763	416,609.17	100.011950	420,855.89	4,246.72	0.28
12569UAA9	CIM TRUST CIM 2023 R4 A1 144A					5.000000	25 May 2062		
	161,349.910	Local		98.687269	159,231.82	98.966270	159,681.99	450.17	0.11
Original Face:	200,000.000	Base		98.687269	159,231.82	98.966270	159,681.99	450.17	0.11
12596GAZ2	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2018 C14 A4					4.421600	15 Nov 2051		
	1,170,000.000	Local		102.445472	1,198,612.02	96.598370	1,130,200.93	-68,411.09	0.75
Original Face:	1,170,000.000	Base		102.445472	1,198,612.02	96.598370	1,130,200.93	-68,411.09	0.75
126416AA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2022 NQM1 A1 144A					2.265000	25 Nov 2066		
	174,385.270	Local		99.999071	174,383.65	88.928910	155,078.92	-19,304.73	0.10
Original Face:	220,000.000	Base		99.999071	174,383.65	88.928910	155,078.92	-19,304.73	0.10
12656KAA5	COMM MORTGAGE TRUST COMM 2020 CX A 144A					2.173000	10 Nov 2046		
	210,000.000	Local		102.513143	215,277.60	82.125850	172,464.29	-42,813.31	0.12
Original Face:	210,000.000	Base		102.513143	215,277.60	82.125850	172,464.29	-42,813.31	0.12
12656TAA6	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL2 A1 144A					2.000000	25 Jan 2060		
	64,506.830	Local		103.411158	66,707.26	86.566230	55,841.13	-10,866.13	0.04
Original Face:	120,000.000	Base		103.411158	66,707.26	86.566230	55,841.13	-10,866.13	0.04
12657LAA2	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 AFC1 A1 144A					0.830000	25 Mar 2056		
	67,828.940	Local		99.998939	67,828.22	81.584090	55,337.62	-12,490.60	0.04
Original Face:	140,000.000	Base		99.998939	67,828.22	81.584090	55,337.62	-12,490.60	0.04

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WESTERN ASSET MANAGEMENT COMPANY
FUND: HBQ1



As of: December 31, 2024

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12657LAC8	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 AFC1 A3 144A					1.169000	25 Mar 2056		
	58,139.090	Local		99.998882	5,813.84	80.950530	47,063.90	-11,074.54	0.03
Original Face:	120,000.000	Base		99.998882	5,813.84	80.950530	47,063.90	-11,074.54	0.03
12660LAC3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM3 A3 144A					1.632000	25 Apr 2066		
	51,643.740	Local		99.999961	5,164.37	86.423320	44,632.23	-7,011.49	0.03
Original Face:	120,000.000	Base		99.999961	5,164.37	86.423320	44,632.23	-7,011.49	0.03
12662KAC3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM6 A3 144A					1.585000	25 Jul 2066		
	157,245.430	Local		99.999472	15,724.54	82.680830	130,011.83	-27,232.77	0.09
Original Face:	270,000.000	Base		99.999472	15,724.54	82.680830	130,011.83	-27,232.77	0.09
12663TAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2022 RPL4 A1 144A					3.904350	25 Apr 2062		
	277,877.280	Local		95.011431	26,401.51	94.223940	261,826.92	-2,188.26	0.17
Original Face:	350,000.000	Base		95.011431	26,401.51	94.223940	261,826.92	-2,188.26	0.17
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875					3.875000	20 Jul 2025		
	30,000.000	Local		100.242767	3,007.83	99.358882	29,807.66	-265.17	0.02
		Base		100.242767	3,007.83	99.358882	29,807.66	-265.17	0.02
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3					4.300000	25 Mar 2028		
	71,000.000	Local		99.487282	7,035.97	96.874638	68,780.99	-1,854.98	0.05
		Base		99.487282	7,035.97	96.874638	68,780.99	-1,854.98	0.05
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78					4.780000	25 Mar 2038		
	60,000.000	Local		117.483067	7,048.94	86.480554	51,888.33	-18,601.51	0.03
		Base		117.483067	7,048.94	86.480554	51,888.33	-18,601.51	0.03
126650DH0	CVS HEALTH CORP SR UNSECURED 04/27 3.625					3.625000	01 Apr 2027		
	10,000.000	Local		99.937900	993.79	97.040899	9,704.09	-289.70	0.01
		Base		99.937900	993.79	97.040899	9,704.09	-289.70	0.01
126650DJ6	CVS HEALTH CORP SR UNSECURED 04/30 3.75					3.750000	01 Apr 2030		
	20,000.000	Local		99.872750	1,974.55	91.575093	18,315.02	-1,659.53	0.01
		Base		99.872750	1,974.55	91.575093	18,315.02	-1,659.53	0.01
126650DQ0	CVS HEALTH CORP SR UNSECURED 02/31 1.875					1.875000	28 Feb 2031		
	10,000.000	Local		91.190800	911.90	80.644466	8,064.45	-1,054.63	0.01
		Base		91.190800	911.90	80.644466	8,064.45	-1,054.63	0.01

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126650DR8	CVS HEALTH CORP SR UNSECURED 09/31 2.125					2.125000	15 Sep 2031		
	40,000.000	Local		99.565150	39,826.06	80.098918	32,039.57	-7,786.49	0.02
		Base		99.565150	39,826.06	80.098918	32,039.57	-7,786.49	0.02
126685AD8	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2005 C 2A					4.691570	15 Jul 2035		
	6,172.690	Local		96.942500	5,983.96	92.227950	5,692.95	-291.01	0.00
	Original Face: 1,120,000.000	Base		96.942500	5,983.96	92.227950	5,692.95	-291.01	0.00
127097AG8	COTERRA ENERGY INC SR UNSECURED 05/27 3.9					3.900000	15 May 2027		
	140,000.000	Local		98.757871	138,261.02	97.765383	136,871.54	-1,389.48	0.09
		Base		98.757871	138,261.02	97.765383	136,871.54	-1,389.48	0.09
127097AK9	COTERRA ENERGY INC SR UNSECURED 03/29 4.375					4.375000	15 Mar 2029		
	110,000.000	Local		107.599318	118,359.25	96.698267	106,368.09	-11,991.16	0.07
		Base		107.599318	118,359.25	96.698267	106,368.09	-11,991.16	0.07
133434AA8	CAMERON LNG LLC SR SECURED 144A 07/31 2.902					2.902000	15 Jul 2031		
	80,000.000	Local		101.674688	81,339.75	87.093378	69,674.70	-11,665.05	0.05
		Base		101.674688	81,339.75	87.093378	69,674.70	-11,665.05	0.05
133434AB6	CAMERON LNG LLC SR SECURED 144A 01/35 3.302					3.302000	15 Jan 2035		
	90,000.000	Local		105.316544	94,784.89	82.546001	74,291.40	-20,493.49	0.05
		Base		105.316544	94,784.89	82.546001	74,291.40	-20,493.49	0.05
14448CAL8	CARRIER GLOBAL CORP SR UNSECURED 02/31 2.7					2.700000	15 Feb 2031		
	10,000.000	Local		99.917700	9,991.77	86.788496	8,678.85	-1,312.92	0.01
		Base		99.917700	9,991.77	86.788496	8,678.85	-1,312.92	0.01
149791AP0	CAYUGA PARK CLO, LTD. CYGPK 2020 1A AR 144A					6.029060	17 Jul 2034		
	180,000.000	Local		99.370894	178,867.61	100.167400	180,301.32	1,433.71	0.12
	Original Face: 180,000.000	Base		99.370894	178,867.61	100.167400	180,301.32	1,433.71	0.12
161175AY0	CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908					4.908000	23 Jul 2025		
	14,000.000	Local		100.829714	14,116.16	99.883017	13,983.62	-132.54	0.01
		Base		100.829714	14,116.16	99.883017	13,983.62	-132.54	0.01
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2					4.200000	15 Mar 2028		
	30,000.000	Local		97.974333	29,392.30	96.780950	29,034.29	-358.01	0.02
		Base		97.974333	29,392.30	96.780950	29,034.29	-358.01	0.02

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161175BL7	CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375					5.375000	01 May 2047		
	10,000.000	Local		89.066200	8,906.62	82.167258	8,216.73	-689.89	0.01
		Base		89.066200	8,906.62	82.167258	8,216.73	-689.89	0.01
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375					5.375000	01 Apr 2038		
	70,000.000	Local		96.344414	67,441.09	88.981132	62,286.79	-5,154.30	0.04
		Base		96.344414	67,441.09	88.981132	62,286.79	-5,154.30	0.04
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.750000	01 Apr 2048		
	50,000.000	Local		125.750540	62,875.27	85.562814	42,781.41	-20,093.86	0.03
		Base		125.750540	62,875.27	85.562814	42,781.41	-20,093.86	0.03
161175BR4	CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05					5.050000	30 Mar 2029		
	260,000.000	Local		103.576669	269,299.34	97.853314	254,418.62	-14,880.72	0.17
		Base		103.576669	269,299.34	97.853314	254,418.62	-14,880.72	0.17
161175BS2	CHARTER COMM OPT LLC/CAP SR SECURED 07/49 5.125					5.125000	01 Jul 2049		
	20,000.000	Local		85.952200	17,190.44	78.648031	15,729.61	-1,460.83	0.01
		Base		85.952200	17,190.44	78.648031	15,729.61	-1,460.83	0.01
161175BT0	CHARTER COMM OPT LLC/CAP SR SECURED 03/50 4.8					4.800000	01 Mar 2050		
	20,000.000	Local		101.028900	20,205.78	75.276394	15,055.28	-5,150.50	0.01
		Base		101.028900	20,205.78	75.276394	15,055.28	-5,150.50	0.01
161175CE2	CHARTER COMM OPT LLC/CAP SR SECURED 03/42 3.5					3.500000	01 Mar 2042		
	20,000.000	Local		98.177450	19,635.49	68.015759	13,603.15	-6,032.34	0.01
		Base		98.177450	19,635.49	68.015759	13,603.15	-6,032.34	0.01
161175CJ1	CHARTER COMM OPT LLC/CAP SR SECURED 04/33 4.4					4.400000	01 Apr 2033		
	130,000.000	Local		99.527954	129,386.34	89.360818	116,169.06	-13,217.28	0.08
		Base		99.527954	129,386.34	89.360818	116,169.06	-13,217.28	0.08
161175CL6	CHARTER COMM OPT LLC/CAP SR SECURED 04/63 5.5					5.500000	01 Apr 2063		
	30,000.000	Local		100.688767	30,206.63	79.706906	23,912.07	-6,294.56	0.02
		Base		100.688767	30,206.63	79.706906	23,912.07	-6,294.56	0.02
161175CR3	CHARTER COMM OPT LLC/CAP SR SECURED 06/34 6.55					6.550000	01 Jun 2034		
	60,000.000	Local		100.655833	60,393.50	102.318164	61,390.90	997.40	0.04
		Base		100.655833	60,393.50	102.318164	61,390.90	997.40	0.04

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166756AR7	CHEVRON USA INC COMPANY GUAR 01/28 3.85					3.850000	15 Jan 2028		
	20,000.000	Local		106.682900	21,336.58	98.642679	19,728.54	-1,608.04	0.01
		Base		106.682900	21,336.58	98.642679	19,728.54	-1,608.04	0.01
166764BX7	CHEVRON CORP SR UNSECURED 05/27 1.995					1.995000	11 May 2027		
	20,000.000	Local		100.136500	20,027.30	94.527916	18,905.58	-1,121.72	0.01
		Base		100.136500	20,027.30	94.527916	18,905.58	-1,121.72	0.01
166764CA6	CHEVRON CORP SR UNSECURED 05/50 3.078					3.078000	11 May 2050		
	40,000.000	Local		100.197050	40,078.82	66.286935	26,514.77	-13,564.05	0.02
		Base		100.197050	40,078.82	66.286935	26,514.77	-13,564.05	0.02
168863DQ8	REPUBLIC OF CHILE SR UNSECURED 01/61 3.1					3.100000	22 Jan 2061		
	250,000.000	Local		92.475076	231,187.69	58.942429	147,356.07	-83,831.62	0.10
		Base		92.475076	231,187.69	58.942429	147,356.07	-83,831.62	0.10
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.700000	01 Apr 2027		
	40,000.000	Local		99.474350	39,789.74	98.009664	39,203.87	-585.87	0.03
		Base		99.474350	39,789.74	98.009664	39,203.87	-585.87	0.03
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
	70,000.000	Local		148.130671	103,691.47	123.502080	86,451.46	-17,240.01	0.06
		Base		148.130671	103,691.47	123.502080	86,451.46	-17,240.01	0.06
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.500000	13 Sep 2025		
	80,000.000	Local		100.639875	80,511.90	100.400767	80,320.61	-191.29	0.05
		Base		100.639875	80,511.90	100.400767	80,320.61	-191.29	0.05
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.650000	30 Jul 2045		
	15,000.000	Local		108.420733	16,263.11	87.370024	13,105.50	-3,157.61	0.01
		Base		108.420733	16,263.11	87.370024	13,105.50	-3,157.61	0.01
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45					4.450000	29 Sep 2027		
	40,000.000	Local		100.259925	40,103.97	98.655565	39,462.23	-641.74	0.03
		Base		100.259925	40,103.97	98.655565	39,462.23	-641.74	0.03
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR					3.520000	27 Oct 2028		
	30,000.000	Local		100.000000	30,000.00	96.235795	28,870.74	-1,129.26	0.02
		Base		100.000000	30,000.00	96.235795	28,870.74	-1,129.26	0.02

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172967LW9	CITIGROUP INC SR UNSECURED 04/29 VAR					4.075000	23 Apr 2029		
	290,000.000	Local	98.704407	286,242.78	97.009190	281,326.65	-4,916.13	0.19	
		Base	98.704407	286,242.78	97.009190	281,326.65	-4,916.13	0.19	
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65					4.650000	23 Jul 2048		
	80,000.000	Local	99.446425	79,557.14	85.829797	68,663.84	-10,893.30	0.05	
		Base	99.446425	79,557.14	85.829797	68,663.84	-10,893.30	0.05	
172967MQ1	CITIGROUP INC SR UNSECURED 04/26 VAR					3.106000	08 Apr 2026		
	30,000.000	Local	100.261567	30,078.47	99.520215	29,856.06	-222.41	0.02	
		Base	100.261567	30,078.47	99.520215	29,856.06	-222.41	0.02	
172967MS7	CITIGROUP INC SR UNSECURED 06/31 VAR					2.572000	03 Jun 2031		
	160,000.000	Local	93.646544	149,834.47	87.190799	139,505.28	-10,329.19	0.09	
		Base	93.646544	149,834.47	87.190799	139,505.28	-10,329.19	0.09	
172967NE7	CITIGROUP INC SR UNSECURED 11/32 VAR					2.520000	03 Nov 2032		
	140,000.000	Local	100.421043	140,589.46	83.377171	116,728.04	-23,861.42	0.08	
		Base	100.421043	140,589.46	83.377171	116,728.04	-23,861.42	0.08	
172967NN7	CITIGROUP INC SR UNSECURED 03/33 VAR					3.785000	17 Mar 2033		
	70,000.000	Local	100.354257	70,247.98	89.802062	62,861.44	-7,386.54	0.04	
		Base	100.354257	70,247.98	89.802062	62,861.44	-7,386.54	0.04	
172967NS6	CITIGROUP INC SR UNSECURED 05/28 VAR					4.658000	24 May 2028		
	30,000.000	Local	100.000000	30,000.00	99.361869	29,808.56	-191.44	0.02	
		Base	100.000000	30,000.00	99.361869	29,808.56	-191.44	0.02	
191216CW8	COCA COLA CO/THE SR UNSECURED 06/40 2.5					2.500000	01 Jun 2040		
	70,000.000	Local	102.056500	71,439.55	70.092093	49,064.47	-22,375.08	0.03	
		Base	102.056500	71,439.55	70.092093	49,064.47	-22,375.08	0.03	
195325DQ5	REPUBLIC OF COLOMBIA SR UNSECURED 05/49 5.2					5.200000	15 May 2049		
	360,000.000	Local	99.732997	359,038.79	67.050000	241,380.00	-117,658.79	0.16	
		Base	99.732997	359,038.79	67.050000	241,380.00	-117,658.79	0.16	
19685EAA9	COLT FUNDING LLC COLT 2022 2 A1 144A					2.994000	25 Feb 2067		
	75,191.150	Local	99.999574	75,190.83	91.603870	68,878.00	-6,312.83	0.05	
	Original Face:	110,000.000	Base	99.999574	75,190.83	91.603870	68,878.00	-6,312.83	0.05

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19828TAB2	COLUMBIA PIPELINES OPCO SR UNSECURED 144A 11/33 6.036					6.036000	15 Nov 2033		
	80,000.000	Local		100.437038	80,349.63	102.660387	82,128.31	1,778.68	0.05
		Base		100.437038	80,349.63	102.660387	82,128.31	1,778.68	0.05
19828TAC0	COLUMBIA PIPELINES OPCO SR UNSECURED 144A 11/53 6.544					6.544000	15 Nov 2053		
	10,000.000	Local		100.961800	10,096.18	104.951174	10,495.12	398.94	0.01
		Base		100.961800	10,096.18	104.951174	10,495.12	398.94	0.01
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05					7.050000	15 Mar 2033		
	10,000.000	Local		119.694400	11,969.44	111.248522	11,124.85	-844.59	0.01
		Base		119.694400	11,969.44	111.248522	11,124.85	-844.59	0.01
20030NBS9	COMCAST CORP COMPANY GUAR 03/26 3.15					3.150000	01 Mar 2026		
	20,000.000	Local		100.934550	20,186.91	98.468002	19,693.60	-493.31	0.01
		Base		100.934550	20,186.91	98.468002	19,693.60	-493.31	0.01
20030NBU4	COMCAST CORP COMPANY GUAR 07/46 3.4					3.400000	15 Jul 2046		
	10,000.000	Local		106.932300	10,693.23	70.297634	7,029.76	-3,663.47	0.00
		Base		106.932300	10,693.23	70.297634	7,029.76	-3,663.47	0.00
20030NBW0	COMCAST CORP COMPANY GUAR 01/27 2.35					2.350000	15 Jan 2027		
	30,000.000	Local		98.453367	29,536.01	95.587439	28,676.23	-859.78	0.02
		Base		98.453367	29,536.01	95.587439	28,676.23	-859.78	0.02
20030NBZ3	COMCAST CORP COMPANY GUAR 08/47 4					4.000000	15 Aug 2047		
	10,000.000	Local		99.348700	9,934.87	76.367554	7,636.76	-2,298.11	0.01
		Base		99.348700	9,934.87	76.367554	7,636.76	-2,298.11	0.01
20030NCC3	COMCAST CORP COMPANY GUAR 11/47 3.969					3.969000	01 Nov 2047		
	80,000.000	Local		91.074513	72,859.61	75.834107	60,667.29	-12,192.32	0.04
		Base		91.074513	72,859.61	75.834107	60,667.29	-12,192.32	0.04
20030NCE9	COMCAST CORP COMPANY GUAR 11/49 3.999					3.999000	01 Nov 2049		
	10,000.000	Local		88.677700	8,867.77	75.740601	7,574.06	-1,293.71	0.01
		Base		88.677700	8,867.77	75.740601	7,574.06	-1,293.71	0.01
20030NCG4	COMCAST CORP COMPANY GUAR 11/52 4.049					4.049000	01 Nov 2052		
	180,000.000	Local		93.361211	168,050.18	75.309590	135,557.26	-32,492.92	0.09
		Base		93.361211	168,050.18	75.309590	135,557.26	-32,492.92	0.09

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
20030NCK5	COMCAST CORP COMPANY GUAR 03/48 4					4.000000	01 Mar 2048		
	10,000.000	Local		111.549500	11,154.95	76.057015	7,605.70	-3,549.25	0.01
		Base		111.549500	11,154.95	76.057015	7,605.70	-3,549.25	0.01
20030NCS8	COMCAST CORP COMPANY GUAR 10/25 3.95					3.950000	15 Oct 2025		
	10,000.000	Local		100.388900	10,038.89	99.481168	9,948.12	-90.77	0.01
		Base		100.388900	10,038.89	99.481168	9,948.12	-90.77	0.01
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15					4.150000	15 Oct 2028		
	100,000.000	Local		99.918000	99,918.00	97.539913	97,539.91	-2,378.09	0.07
		Base		99.918000	99,918.00	97.539913	97,539.91	-2,378.09	0.07
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25					4.250000	15 Oct 2030		
	150,000.000	Local		105.862253	158,793.38	96.416080	144,624.12	-14,169.26	0.10
		Base		105.862253	158,793.38	96.416080	144,624.12	-14,169.26	0.10
20030NCY5	COMCAST CORP COMPANY GUAR 11/39 3.25					3.250000	01 Nov 2039		
	10,000.000	Local		101.445300	10,144.53	75.848302	7,584.83	-2,559.70	0.01
		Base		101.445300	10,144.53	75.848302	7,584.83	-2,559.70	0.01
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75					3.750000	01 Apr 2040		
	20,000.000	Local		101.361500	20,272.30	80.505401	16,101.08	-4,171.22	0.01
		Base		101.361500	20,272.30	80.505401	16,101.08	-4,171.22	0.01
20030NDK4	COMCAST CORP COMPANY GUAR 04/27 3.3					3.300000	01 Apr 2027		
	20,000.000	Local		104.207200	20,841.44	97.135428	19,427.09	-1,414.35	0.01
		Base		104.207200	20,841.44	97.135428	19,427.09	-1,414.35	0.01
20030NDL2	COMCAST CORP COMPANY GUAR 01/51 2.8					2.800000	15 Jan 2051		
	20,000.000	Local		91.249600	18,249.92	59.641518	11,928.30	-6,321.62	0.01
		Base		91.249600	18,249.92	59.641518	11,928.30	-6,321.62	0.01
20030NDS7	COMCAST CORP COMPANY GUAR 11/51 2.887					2.887000	01 Nov 2051		
	70,000.000	Local		91.774543	64,242.18	60.260265	42,182.19	-22,059.99	0.03
		Base		91.774543	64,242.18	60.260265	42,182.19	-22,059.99	0.03
200447AK6	COMISION FEDERAL DE ELEC COMPANY GUAR 144A 07/33 3.875					3.875000	26 Jul 2033		
	300,000.000	Local		97.398013	292,194.04	80.611138	241,833.41	-50,360.63	0.16
		Base		97.398013	292,194.04	80.611138	241,833.41	-50,360.63	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	
209111FX6	CON EDISON CO OF NY INC SR UNSECURED 04/30 3.35				3.350000	01 Apr 2030			
		10,000.000	Local	99.871200	9,987.12	92.908241	9,290.82	-696.30	0.01
			Base	99.871200	9,987.12	92.908241	9,290.82	-696.30	0.01
209111FY4	CON EDISON CO OF NY INC SR UNSECURED 04/50 3.95				3.950000	01 Apr 2050			
		20,000.000	Local	99.398200	19,879.64	77.943841	15,588.77	-4,290.87	0.01
			Base	99.398200	19,879.64	77.943841	15,588.77	-4,290.87	0.01
21036PBH0	CONSTELLATION BRANDS INC SR UNSECURED 08/31 2.25				2.250000	01 Aug 2031			
		10,000.000	Local	87.467200	8,746.72	83.226669	8,322.67	-424.05	0.01
			Base	87.467200	8,746.72	83.226669	8,322.67	-424.05	0.01
21036PBK3	CONSTELLATION BRANDS INC SR UNSECURED 05/27 4.35				4.350000	09 May 2027			
		30,000.000	Local	99.971000	29,991.30	98.977221	29,693.17	-298.13	0.02
			Base	99.971000	29,991.30	98.977221	29,693.17	-298.13	0.02
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9				4.900000	01 Jun 2044			
		30,000.000	Local	109.181567	32,754.47	80.972968	24,291.89	-8,462.58	0.02
			Base	109.181567	32,754.47	80.972968	24,291.89	-8,462.58	0.02
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375				4.375000	15 Jan 2028			
		70,000.000	Local	100.864686	70,605.28	97.267755	68,087.43	-2,517.85	0.05
			Base	100.864686	70,605.28	97.267755	68,087.43	-2,517.85	0.05
21H042612	GNMA II TBA 30 YR 4.5 JUMBOS				4.500000	21 Jan 2055			
		200,000.000	Local	95.074220	190,148.44	94.539331	189,078.66	-1,069.78	0.13
		Original Face:	200,000.000	Base	95.074220	190,148.44	94.539331	189,078.66	-1,069.78
21H052611	GNMA II TBA 30 YR 5.5 JUMBOS				5.500000	15 Jan 2055			
		200,000.000	Local	99.463170	198,926.34	99.148380	198,296.76	-629.58	0.13
		Original Face:	200,000.000	Base	99.463170	198,926.34	99.148380	198,296.76	-629.58
21H060614	GNMA II TBA 30 YR 6 JUMBOS				6.000000	15 Jan 2055			
		400,000.000	Local	100.594728	402,378.91	100.674046	402,696.18	317.27	0.27
		Original Face:	400,000.000	Base	100.594728	402,378.91	100.674046	402,696.18	317.27
21H062610	GNMA II TBA 30 YR 6.5 JUMBOS				6.500000	15 Jan 2055			
		600,000.000	Local	101.606120	609,636.72	101.702098	610,212.59	575.87	0.41
		Original Face:	600,000.000	Base	101.606120	609,636.72	101.702098	610,212.59	575.87

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22160KAN5	COSTCO WHOLESALE CORP SR UNSECURED 06/27 1.375					1.375000	20 Jun 2027		
	70,000.000	Local	100.094586	70,066.21	92.967822	65,077.48	-4,988.73	0.04	
		Base	100.094586	70,066.21	92.967822	65,077.48	-4,988.73	0.04	
22160KAQ8	COSTCO WHOLESALE CORP SR UNSECURED 04/32 1.75					1.750000	20 Apr 2032		
	20,000.000	Local	100.477100	20,095.42	81.390859	16,278.17	-3,817.25	0.01	
		Base	100.477100	20,095.42	81.390859	16,278.17	-3,817.25	0.01	
22535WAG2	CREDIT AGRICOLE LONDON 144A 06/26 VAR					1.907000	16 Jun 2026		
	250,000.000	Local	100.000000	250,000.00	98.540227	246,350.57	-3,649.43	0.16	
		Base	100.000000	250,000.00	98.540227	246,350.57	-3,649.43	0.16	
225401AP3	UBS GROUP AG SR UNSECURED 144A 04/31 VAR					4.194000	01 Apr 2031		
	250,000.000	Local	102.983632	257,459.08	94.562299	236,405.75	-21,053.33	0.16	
		Base	102.983632	257,459.08	94.562299	236,405.75	-21,053.33	0.16	
22540VCP5	CREDIT SUISSE FIRST BOSTON MOR CSFB 2001 HE22 A1					4.933220	25 Feb 2032		
	50,454.810	Local	98.140990	49,516.85	98.808660	49,853.72	336.87	0.03	
	Original Face: 8,940,000.000	Base	98.140990	49,516.85	98.808660	49,853.72	336.87	0.03	
22550L2L4	UBS AG STAMFORD CT SR UNSECURED 01/25 7.95					7.950000	09 Jan 2025		
	260,000.000	Local	99.997677	259,993.96	100.045180	260,117.47	123.51	0.17	
		Base	99.997677	259,993.96	100.045180	260,117.47	123.51	0.17	
22946DAA0	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM5 A1 144A					0.938000	25 May 2066		
	100,998.450	Local	99.999277	100,997.72	82.204210	83,024.98	-17,972.74	0.06	
	Original Face: 180,000.000	Base	99.999277	100,997.72	82.204210	83,024.98	-17,972.74	0.06	
23330JAB7	DP WORLD LTD UAE SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
	280,000.000	Local	97.507496	273,020.99	94.633600	264,974.08	-8,046.91	0.18	
		Base	97.507496	273,020.99	94.633600	264,974.08	-8,046.91	0.18	
24382JAA4	DEEPHAVEN RESIDENTIAL MORTGAGE DRMT 2022 1 A1 144A					2.205000	25 Jan 2067		
	144,244.340	Local	99.969566	144,200.44	89.647880	129,311.99	-14,888.45	0.09	
	Original Face: 210,000.000	Base	99.969566	144,200.44	89.647880	129,311.99	-14,888.45	0.09	
244199BJ3	DEERE + COMPANY SR UNSECURED 04/30 3.1					3.100000	15 Apr 2030		
	10,000.000	Local	99.893500	9,989.35	91.959643	9,195.96	-793.39	0.01	
		Base	99.893500	9,989.35	91.959643	9,195.96	-793.39	0.01	

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244199BK0	DEERE + COMPANY SR UNSECURED 04/50 3.75					3.750000	15 Apr 2050		
	30,000.000	Local		112.365800	33,709.74	76.946787	23,084.04	-10,625.70	0.02
		Base		112.365800	33,709.74	76.946787	23,084.04	-10,625.70	0.02
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
	190,000.000	Local		106.206037	201,791.47	83.602372	158,844.51	-42,946.96	0.11
		Base		106.206037	201,791.47	83.602372	158,844.51	-42,946.96	0.11
25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85					5.850000	15 Dec 2025		
	40,000.000	Local		101.161325	40,464.53	100.666374	40,266.55	-197.98	0.03
		Base		101.161325	40,464.53	100.666374	40,266.55	-197.98	0.03
25179MBD4	DEVON ENERGY CORPORATION SR UNSECURED 10/27 5.25					5.250000	15 Oct 2027		
	13,000.000	Local		100.689538	13,089.64	100.136703	13,017.77	-71.87	0.01
		Base		100.689538	13,089.64	100.136703	13,017.77	-71.87	0.01
25179MBF9	DEVON ENERGY CORPORATION SR UNSECURED 01/30 4.5					4.500000	15 Jan 2030		
	13,000.000	Local		102.324769	13,302.22	96.760303	12,578.84	-723.38	0.01
		Base		102.324769	13,302.22	96.760303	12,578.84	-723.38	0.01
25179MBH5	DEVON ENERGY CORPORATION SR UNSECURED 09/54 5.75					5.750000	15 Sep 2054		
	30,000.000	Local		99.882533	29,964.76	90.916451	27,274.94	-2,689.82	0.02
		Base		99.882533	29,964.76	90.916451	27,274.94	-2,689.82	0.02
25278XAM1	DIAMONDBACK ENERGY INC COMPANY GUAR 12/26 3.25					3.250000	01 Dec 2026		
	20,000.000	Local		102.419050	20,483.81	97.369655	19,473.93	-1,009.88	0.01
		Base		102.419050	20,483.81	97.369655	19,473.93	-1,009.88	0.01
25278XAN9	DIAMONDBACK ENERGY INC COMPANY GUAR 12/29 3.5					3.500000	01 Dec 2029		
	100,000.000	Local		102.920240	102,920.24	92.924834	92,924.83	-9,995.41	0.06
		Base		102.920240	102,920.24	92.924834	92,924.83	-9,995.41	0.06
26875PAN1	EOG RESOURCES INC SR UNSECURED 04/35 3.9					3.900000	01 Apr 2035		
	30,000.000	Local		110.115800	33,034.74	88.952166	26,685.65	-6,349.09	0.02
		Base		110.115800	33,034.74	88.952166	26,685.65	-6,349.09	0.02
26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95					4.950000	15 Apr 2050		
	60,000.000	Local		123.477350	74,086.41	89.055494	53,433.30	-20,653.11	0.04
		Base		123.477350	74,086.41	89.055494	53,433.30	-20,653.11	0.04

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26875PAU5	EOG RESOURCES INC SR UNSECURED 04/30 4.375				4.375000	15 Apr 2030			
		100,000.000	Local	109.143240	109,143.24	97.228740	97,228.74	-11,914.50	0.06
			Base	109.143240	109,143.24	97.228740	97,228.74	-11,914.50	0.06
26884LAG4	EQT CORP SR UNSECURED 02/30 7				7.000000	01 Feb 2030			
		60,000.000	Local	110.477783	66,286.67	106.221600	63,732.96	-2,553.71	0.04
			Base	110.477783	66,286.67	106.221600	63,732.96	-2,553.71	0.04
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15				4.150000	02 Nov 2042			
		20,000.000	Local	96.619000	19,323.80	84.417657	16,883.53	-2,440.27	0.01
			Base	96.619000	19,323.80	84.417657	16,883.53	-2,440.27	0.01
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875				5.875000	28 May 2045			
		140,000.000	Local	97.895086	137,053.12	68.892543	96,449.56	-40,603.56	0.06
			Base	97.895086	137,053.12	68.892543	96,449.56	-40,603.56	0.06
283695BK9	EL PASO NATURAL GAS COMPANY GUAR 06/32 8.375				8.375000	15 Jun 2032			
		10,000.000	Local	116.737900	11,673.79	117.530005	11,753.00	79.21	0.01
			Base	116.737900	11,673.79	117.530005	11,753.00	79.21	0.01
29247BAA5	EMPOWER CLO LTD. EMPWR 2023 2A A1 144A				6.855900	15 Jul 2036			
		240,000.000	Local	100.367021	240,880.85	101.013800	242,433.12	1,552.27	0.16
		Original Face: 240,000.000	Base	100.367021	240,880.85	101.013800	242,433.12	1,552.27	0.16
29273VAY6	ENERGY TRANSFER LP SR UNSECURED 05/34 5.55				5.550000	15 May 2034			
		40,000.000	Local	100.038450	40,015.38	99.487936	39,795.17	-220.21	0.03
			Base	100.038450	40,015.38	99.487936	39,795.17	-220.21	0.03
29278NAG8	ENERGY TRANSFER LP COMPANY GUAR 04/29 5.25				5.250000	15 Apr 2029			
		10,000.000	Local	102.249600	10,224.96	100.339995	10,034.00	-190.96	0.01
			Base	102.249600	10,224.96	100.339995	10,034.00	-190.96	0.01
29278NAN3	ENERGY TRANSFER LP SR UNSECURED 06/27 5.5				5.500000	01 Jun 2027			
		40,000.000	Local	107.143800	42,857.52	101.275115	40,510.05	-2,347.47	0.03
			Base	107.143800	42,857.52	101.275115	40,510.05	-2,347.47	0.03
29278NAP8	ENERGY TRANSFER LP SR UNSECURED 05/25 2.9				2.900000	15 May 2025			
		30,000.000	Local	99.994333	29,998.30	99.229734	29,768.92	-229.38	0.02
			Base	99.994333	29,998.30	99.229734	29,768.92	-229.38	0.02

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29278NAQ6	ENERGY TRANSFER LP SR UNSECURED 05/30 3.75					3.750000	15 May 2030		
	130,000.000	Local		101.429562	131,858.43	93.306988	121,299.08	-10,559.35	0.08
		Base		101.429562	131,858.43	93.306988	121,299.08	-10,559.35	0.08
29279FAA7	ENERGY TRANSFER LP SR UNSECURED 04/49 6.25					6.250000	15 Apr 2049		
	110,000.000	Local		124.075209	136,482.73	100.372655	110,409.92	-26,072.81	0.07
		Base		124.075209	136,482.73	100.372655	110,409.92	-26,072.81	0.07
293791AP4	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/34 6.65					6.650000	15 Oct 2034		
	20,000.000	Local		106.982850	21,396.57	108.744169	21,748.83	352.26	0.01
		Base		106.982850	21,396.57	108.744169	21,748.83	352.26	0.01
29379VAV5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/42 5.7					5.700000	15 Feb 2042		
	30,000.000	Local		112.086567	33,625.97	99.993920	29,998.18	-3,627.79	0.02
		Base		112.086567	33,625.97	99.993920	29,998.18	-3,627.79	0.02
29379VBC6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/45 5.1					5.100000	15 Feb 2045		
	60,000.000	Local		123.541100	74,124.66	92.253803	55,352.28	-18,772.38	0.04
		Base		123.541100	74,124.66	92.253803	55,352.28	-18,772.38	0.04
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15					4.150000	16 Oct 2028		
	40,000.000	Local		103.473375	41,389.35	97.609698	39,043.88	-2,345.47	0.03
		Base		103.473375	41,389.35	97.609698	39,043.88	-2,345.47	0.03
29379VBX0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/30 2.8					2.800000	31 Jan 2030		
	90,000.000	Local		102.773811	92,496.43	90.426769	81,384.09	-11,112.34	0.05
		Base		102.773811	92,496.43	90.426769	81,384.09	-11,112.34	0.05
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051		
	80,000.000	Local		101.853625	81,482.90	71.840276	57,472.22	-24,010.68	0.04
		Base		101.853625	81,482.90	71.840276	57,472.22	-24,010.68	0.04
29379VBZ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95					3.950000	31 Jan 2060		
	10,000.000	Local		107.746500	10,774.65	72.080644	7,208.06	-3,566.59	0.00
		Base		107.746500	10,774.65	72.080644	7,208.06	-3,566.59	0.00
29379VCF8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/34 4.85					4.850000	31 Jan 2034		
	100,000.000	Local		99.727740	99,727.74	96.751747	96,751.75	-2,975.99	0.06
		Base		99.727740	99,727.74	96.751747	96,751.75	-2,975.99	0.06

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
29441WAD7	MEGLOBAL BV COMPANY GUAR 144A 04/28 2.625					2.625000	28 Apr 2028		
	260,000.000	Local		99.949273	259,868.11	90.499200	235,297.92	-24,570.19	0.16
		Base		99.949273	259,868.11	90.499200	235,297.92	-24,570.19	0.16
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114000	01 Mar 2046		
	30,000.000	Local		100.064900	30,019.47	81.198028	24,359.41	-5,660.06	0.02
		Base		100.064900	30,019.47	81.198028	24,359.41	-5,660.06	0.02
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327					4.327000	19 Mar 2050		
	10,000.000	Local		119.154900	11,915.49	82.348852	8,234.89	-3,680.60	0.01
		Base		119.154900	11,915.49	82.348852	8,234.89	-3,680.60	0.01
30231GBK7	EXXON MOBIL CORPORATION SR UNSECURED 03/30 3.482					3.482000	19 Mar 2030		
	20,000.000	Local		100.000000	20,000.00	94.224649	18,844.93	-1,155.07	0.01
		Base		100.000000	20,000.00	94.224649	18,844.93	-1,155.07	0.01
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452					3.452000	15 Apr 2051		
	60,000.000	Local		110.825567	66,495.34	70.205921	42,123.55	-24,371.79	0.03
		Base		110.825567	66,495.34	70.205921	42,123.55	-24,371.79	0.03
30303M8U9	META PLATFORMS INC SR UNSECURED 08/34 4.75					4.750000	15 Aug 2034		
	100,000.000	Local		99.815920	99,815.92	97.399771	97,399.77	-2,416.15	0.07
		Base		99.815920	99,815.92	97.399771	97,399.77	-2,416.15	0.07
31288QFR6	FED HM LN PC POOL 841076 FH 11/48 FLOATING VAR					3.008000	01 Nov 2048		
	143,046.490	Local		103.473444	148,015.13	96.324751	137,789.18	-10,225.95	0.09
	Original Face:	670,000.000	Base	103.473444	148,015.13	96.324751	137,789.18	-10,225.95	0.09
31288QFS4	FED HM LN PC POOL 841077 FH 11/47 FLOATING VAR					2.968000	01 Nov 2047		
	51,478.030	Local		103.524144	53,292.19	100.926327	51,954.88	-1,337.31	0.03
	Original Face:	220,000.000	Base	103.524144	53,292.19	100.926327	51,954.88	-1,337.31	0.03
31288QFW5	FED HM LN PC POOL 841081 FH 02/50 FLOATING VAR					3.108000	01 Feb 2050		
	84,951.420	Local		103.188964	87,660.49	98.356016	83,554.83	-4,105.66	0.06
	Original Face:	440,000.000	Base	103.188964	87,660.49	98.356016	83,554.83	-4,105.66	0.06
3128P8F48	FED HM LN PC POOL C91987 FG 04/38 FIXED 3					3.000000	01 Apr 2038		
	29,205.430	Local		98.517639	28,772.50	91.336429	26,675.20	-2,097.30	0.02
	Original Face:	170,000.000	Base	98.517639	28,772.50	91.336429	26,675.20	-2,097.30	0.02

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: December 31, 2024

View Date: January 2, 2025

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								
3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3					3.000000	01 Feb 2038		
	26,433.400	Local	98.523610	26,043.14	91.504809	24,187.83	-1,855.31	0.02	
Original Face:	170,000.000	Base	98.523610	26,043.14	91.504809	24,187.83	-1,855.31	0.02	
3131Y0JC7	FED HM LN PC POOL ZM5659 FR 02/48 FIXED 3.5					3.500000	01 Feb 2048		
	99,531.850	Local	91.480677	91,052.41	89.574037	89,154.70	-1,897.71	0.06	
Original Face:	600,000.000	Base	91.480677	91,052.41	89.574037	89,154.70	-1,897.71	0.06	
3131Y8NA9	FED HM LN PC POOL ZN2185 FR 12/48 FIXED 4.5					4.500000	01 Dec 2048		
	7,995.690	Local	109.135797	8,726.16	95.335348	7,622.72	-1,103.44	0.01	
Original Face:	50,000.000	Base	109.135797	8,726.16	95.335348	7,622.72	-1,103.44	0.01	
31325VKQ6	FREDDIEMAC STRIP FHS 334 S7					1.387950	15 Aug 2044		
	17,443.610	Local	9.039127	1,576.75	9.811198	1,711.43	134.68	0.00	
Original Face:	100,000.000	Base	9.039127	1,576.75	9.811198	1,711.43	134.68	0.00	
31329N3E6	FED HM LN PC POOL ZA5297 FR 03/48 FIXED 4					4.000000	01 Mar 2048		
	14,001.550	Local	108.134671	15,140.53	92.702151	12,979.74	-2,160.79	0.01	
Original Face:	70,000.000	Base	108.134671	15,140.53	92.702151	12,979.74	-2,160.79	0.01	
3132A5G58	FED HM LN PC POOL ZS4720 FR 05/47 FIXED 4.5					4.500000	01 May 2047		
	11,118.850	Local	108.612851	12,076.50	95.842528	10,656.59	-1,419.91	0.01	
Original Face:	110,000.000	Base	108.612851	12,076.50	95.842528	10,656.59	-1,419.91	0.01	
3132AAK52	FED HM LN PC POOL ZS9316 FR 01/38 FIXED 3.5					3.500000	01 Jan 2038		
	29,359.200	Local	106.657232	31,313.71	93.459021	27,438.82	-3,874.89	0.02	
Original Face:	110,000.000	Base	106.657232	31,313.71	93.459021	27,438.82	-3,874.89	0.02	
3132ADME5	FED HM LN PC POOL ZT1257 FR 01/46 FIXED 3					3.000000	01 Jan 2046		
	23,564.030	Local	107.545102	25,341.96	87.044476	20,511.19	-4,830.77	0.01	
Original Face:	60,000.000	Base	107.545102	25,341.96	87.044476	20,511.19	-4,830.77	0.01	
3132D9GU2	FED HM LN PC POOL SC0211 FR 12/41 FIXED 2					2.000000	01 Dec 2041		
	47,377.800	Local	101.382546	48,032.82	83.146480	39,392.97	-8,639.85	0.03	
Original Face:	60,000.000	Base	101.382546	48,032.82	83.146480	39,392.97	-8,639.85	0.03	
3132D9JN5	FED HM LN PC POOL SC0269 FR 01/42 FIXED 2					2.000000	01 Jan 2042		
	47,736.390	Local	91.426289	43,643.61	83.376642	39,801.00	-3,842.61	0.03	
Original Face:	60,000.000	Base	91.426289	43,643.61	83.376642	39,801.00	-3,842.61	0.03	

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FUND: HBQ1



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3132D9LV4	FED HM LN PC POOL SC0340 FR 09/42 FIXED 3					3.000000	01 Sep 2042		
	50,745.560	Local		91.277818	46,319.44	87.502832	44,403.80	-1,915.64	0.03
Original Face:	60,000.000	Base		91.277818	46,319.44	87.502832	44,403.80	-1,915.64	0.03
3132D9M92	FED HM LN PC POOL SC0384 FR 04/42 FIXED 2					2.000000	01 Apr 2042		
	148,434.700	Local		85.911044	127,521.80	83.376590	123,759.79	-3,762.01	0.08
Original Face:	170,000.000	Base		85.911044	127,521.80	83.376590	123,759.79	-3,762.01	0.08
3132DM5J0	FED HM LN PC POOL SD0849 FR 01/52 FIXED 2.5					2.500000	01 Jan 2052		
	46,515.530	Local		100.480055	46,738.83	82.464569	38,358.83	-8,380.00	0.03
Original Face:	60,000.000	Base		100.480055	46,738.83	82.464569	38,358.83	-8,380.00	0.03
3132DMT62	FED HM LN PC POOL SD0573 FR 04/51 FIXED 2					2.000000	01 Apr 2051		
	37,951.920	Local		100.150454	38,009.02	80.066832	30,386.90	-7,622.12	0.02
Original Face:	60,000.000	Base		100.150454	38,009.02	80.066832	30,386.90	-7,622.12	0.02
3132DMVG7	FED HM LN PC POOL SD0615 FR 01/51 FIXED 4.5					4.500000	01 Jan 2051		
	41,295.960	Local		99.618946	41,138.60	94.791497	39,145.06	-1,993.54	0.03
Original Face:	110,000.000	Base		99.618946	41,138.60	94.791497	39,145.06	-1,993.54	0.03
3132DMZJ7	FED HM LN PC POOL SD0745 FR 11/51 FIXED 2					2.000000	01 Nov 2051		
	46,970.700	Local		94.240431	44,265.39	79.137438	37,171.41	-7,093.98	0.02
Original Face:	60,000.000	Base		94.240431	44,265.39	79.137438	37,171.41	-7,093.98	0.02
3132DNHU0	FED HM LN PC POOL SD1143 FR 09/50 FIXED 4.5					4.500000	01 Sep 2050		
	28,883.800	Local		100.890915	29,141.13	95.377387	27,548.61	-1,592.52	0.02
Original Face:	40,000.000	Base		100.890915	29,141.13	95.377387	27,548.61	-1,592.52	0.02
3132DNK77	FED HM LN PC POOL SD1218 FR 07/49 FIXED 4					4.000000	01 Jul 2049		
	144,602.100	Local		99.752009	144,243.50	92.701488	134,048.30	-10,195.20	0.09
Original Face:	190,000.000	Base		99.752009	144,243.50	92.701488	134,048.30	-10,195.20	0.09
3132DNNW9	FED HM LN PC POOL SD1305 FR 07/52 FIXED 5					5.000000	01 Jul 2052		
	180,250.360	Local		102.256739	184,318.14	96.957429	174,766.11	-9,552.03	0.12
Original Face:	220,000.000	Base		102.256739	184,318.14	96.957429	174,766.11	-9,552.03	0.12
3132DP2Y3	FED HM LN PC POOL SD2591 FR 03/53 FIXED 5					5.000000	01 Mar 2053		
	51,299.040	Local		100.824616	51,722.06	97.072033	49,797.02	-1,925.04	0.03
Original Face:	60,000.000	Base		100.824616	51,722.06	97.072033	49,797.02	-1,925.04	0.03

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 FUND: HBQ1



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	Units								
3132DP6Z6	FED HM LN PC POOL SD2688 FR 04/53 FIXED 5.5					5.500000	01 Apr 2053		
	52,558.370	Local	100.959733	53,062.79	99.271222	52,175.34		-887.45	0.03
Original Face:	60,000.000	Base	100.959733	53,062.79	99.271222	52,175.34		-887.45	0.03
3132DPAG3	FED HM LN PC POOL SD1807 FR 07/52 FIXED 4.5					4.500000	01 Jul 2052		
	50,438.890	Local	98.823626	49,845.54	94.541048	47,685.46		-2,160.08	0.03
Original Face:	60,000.000	Base	98.823626	49,845.54	94.541048	47,685.46		-2,160.08	0.03
3132DPRD2	FED HM LN PC POOL SD2284 FR 12/52 FIXED 6					6.000000	01 Dec 2052		
	48,961.410	Local	102.923772	50,392.93	101.307453	49,601.56		-791.37	0.03
Original Face:	60,000.000	Base	102.923772	50,392.93	101.307453	49,601.56		-791.37	0.03
3132DPUT3	FED HM LN PC POOL SD2394 FR 11/52 FIXED 4.5					4.500000	01 Nov 2052		
	52,545.630	Local	98.322525	51,664.19	94.251220	49,524.90		-2,139.29	0.03
Original Face:	60,000.000	Base	98.322525	51,664.19	94.251220	49,524.90		-2,139.29	0.03
3132DPUU0	FED HM LN PC POOL SD2395 FR 01/53 FIXED 5					5.000000	01 Jan 2053		
	50,940.740	Local	100.448973	51,169.45	96.840169	49,331.10		-1,838.35	0.03
Original Face:	60,000.000	Base	100.448973	51,169.45	96.840169	49,331.10		-1,838.35	0.03
3132DPWM6	FED HM LN PC POOL SD2452 FR 02/53 FIXED 6.5					6.500000	01 Feb 2053		
	46,696.180	Local	103.468635	48,315.90	103.084058	48,136.32		-179.58	0.03
Original Face:	60,000.000	Base	103.468635	48,315.90	103.084058	48,136.32		-179.58	0.03
3132DPZN1	FED HM LN PC POOL SD2549 FR 07/52 FIXED 4					4.000000	01 Jul 2052		
	7,514.270	Local	96.493073	7,250.75	93.044390	6,991.61		-259.14	0.00
Original Face:	10,000.000	Base	96.493073	7,250.75	93.044390	6,991.61		-259.14	0.00
3132DQB70	FED HM LN PC POOL SD2762 FR 05/53 FIXED 5.5					5.500000	01 May 2053		
	51,871.150	Local	100.959859	52,369.04	99.194441	51,453.30		-915.74	0.03
Original Face:	60,000.000	Base	100.959859	52,369.04	99.194441	51,453.30		-915.74	0.03
3132DQBZ8	FED HM LN PC POOL SD2756 FR 05/53 FIXED 5.5					5.500000	01 May 2053		
	51,066.940	Local	100.841738	51,496.79	99.347069	50,733.51		-763.28	0.03
Original Face:	60,000.000	Base	100.841738	51,496.79	99.347069	50,733.51		-763.28	0.03
3132DQC53	FED HM LN PC POOL SD2792 FR 03/47 FIXED 4.5					4.500000	01 Mar 2047		
	48,522.440	Local	99.751723	48,401.97	96.660092	46,901.84		-1,500.13	0.03
Original Face:	60,000.000	Base	99.751723	48,401.97	96.660092	46,901.84		-1,500.13	0.03

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3132DQFF8	FED HM LN PC POOL SD2866 FR 07/49 FIXED 4						4.000000	01 Jul 2049		
		50,872.150	Local	96.708946	49,197.92	92.642841	47,129.41	-2,068.51	0.03	
Original Face:		60,000.000	Base	96.708946	49,197.92	92.642841	47,129.41	-2,068.51	0.03	
3132DQKC9	FED HM LN PC POOL SD2991 FR 09/51 FIXED 2.5						2.500000	01 Sep 2051		
		51,937.440	Local	80.773080	41,951.47	82.680028	42,941.89	990.42	0.03	
Original Face:		60,000.000	Base	80.773080	41,951.47	82.680028	42,941.89	990.42	0.03	
3132DQY59	FED HM LN PC POOL SD3432 FR 07/53 FIXED 6						6.000000	01 Jul 2053		
		85,793.030	Local	98.587543	84,581.24	101.557266	87,129.06	2,547.82	0.06	
Original Face:		100,000.000	Base	98.587543	84,581.24	101.557266	87,129.06	2,547.82	0.06	
3132DSWC2	FED HM LN PC POOL SD5143 FR 04/54 FIXED 6						6.000000	01 Apr 2054		
		92,288.360	Local	101.996341	94,130.75	101.246292	93,438.54	-692.21	0.06	
Original Face:		100,000.000	Base	101.996341	94,130.75	101.246292	93,438.54	-692.21	0.06	
3132DTKP4	FED HM LN PC POOL SD5702 FR 04/54 FIXED 6.5						6.500000	01 Apr 2054		
		93,095.920	Local	102.487724	95,411.89	103.026938	95,913.88	501.99	0.06	
Original Face:		100,000.000	Base	102.487724	95,411.89	103.026938	95,913.88	501.99	0.06	
3132DTKW9	FED HM LN PC POOL SD5709 FR 07/54 FIXED 6						6.000000	01 Jul 2054		
		95,566.760	Local	101.934731	97,415.72	100.913772	96,440.02	-975.70	0.06	
Original Face:		100,000.000	Base	101.934731	97,415.72	100.913772	96,440.02	-975.70	0.06	
3132DTQ52	FED HM LN PC POOL SD5876 FR 05/54 FIXED 6						6.000000	01 May 2054		
		97,516.580	Local	101.780590	99,252.95	100.884401	98,379.02	-873.93	0.07	
Original Face:		100,000.000	Base	101.780590	99,252.95	100.884401	98,379.02	-873.93	0.07	
3132DVKW4	FED HM LN PC POOL SD7509 FR 11/49 FIXED 3						3.000000	01 Nov 2049		
		24,734.140	Local	95.565562	23,637.32	86.452694	21,383.33	-2,253.99	0.01	
Original Face:		60,000.000	Base	95.565562	23,637.32	86.452694	21,383.33	-2,253.99	0.01	
3132DVL52	FED HM LN PC POOL SD7548 FR 11/51 FIXED 2.5						2.500000	01 Nov 2051		
		472,093.430	Local	97.697168	461,221.91	82.764619	390,726.33	-70,495.58	0.26	
Original Face:		610,000.000	Base	97.697168	461,221.91	82.764619	390,726.33	-70,495.58	0.26	
3132DVL94	FED HM LN PC POOL SD7552 FR 01/52 FIXED 2.5						2.500000	01 Jan 2052		
		638,930.700	Local	89.183038	569,817.81	82.533814	527,333.88	-42,483.93	0.35	
Original Face:		800,000.000	Base	89.183038	569,817.81	82.533814	527,333.88	-42,483.93	0.35	

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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
3132DVLA1	FED HM LN PC POOL SD7521 FR 07/50 FIXED 2.5					2.500000	01 Jul 2050		
	100,762.220	Local		87.573745	88,241.25	83.032691	83,665.58	-4,575.67	0.06
Original Face:	170,000.000	Base		87.573745	88,241.25	83.032691	83,665.58	-4,575.67	0.06
3132DVLE3	FED HM LN PC POOL SD7525 FR 10/50 FIXED 2.5					2.500000	01 Oct 2050		
	68,406.840	Local		93.546537	63,992.23	83.326921	57,001.31	-6,990.92	0.04
Original Face:	110,000.000	Base		93.546537	63,992.23	83.326921	57,001.31	-6,990.92	0.04
3132DVLP8	FED HM LN PC POOL SD7534 FR 02/51 FIXED 2.5					2.500000	01 Feb 2051		
	72,034.370	Local		93.709725	67,503.21	83.064441	59,834.95	-7,668.26	0.04
Original Face:	110,000.000	Base		93.709725	67,503.21	83.064441	59,834.95	-7,668.26	0.04
3132DVMB8	FED HM LN PC POOL SD7554 FR 04/52 FIXED 2.5					2.500000	01 Apr 2052		
	453,908.920	Local		87.026968	395,023.17	82.588062	374,874.58	-20,148.59	0.25
Original Face:	560,000.000	Base		87.026968	395,023.17	82.588062	374,874.58	-20,148.59	0.25
3132DVMC6	FED HM LN PC POOL SD7555 FR 08/52 FIXED 3					3.000000	01 Aug 2052		
	407,591.140	Local		87.010797	354,648.30	86.123095	351,030.10	-3,618.20	0.23
Original Face:	500,000.000	Base		87.010797	354,648.30	86.123095	351,030.10	-3,618.20	0.23
3132DVMH5	FED HM LN PC POOL SD7560 FR 02/53 FIXED 4					4.000000	01 Feb 2053		
	93,415.670	Local		96.368971	90,023.72	92.723391	86,618.18	-3,405.54	0.06
Original Face:	110,000.000	Base		96.368971	90,023.72	92.723391	86,618.18	-3,405.54	0.06
3132DWDN0	FED HM LN PC POOL SD8209 FR 03/52 FIXED 1.5					1.500000	01 Mar 2052		
	53,454.720	Local		80.046271	42,788.51	73.952073	39,530.87	-3,257.64	0.03
Original Face:	60,000.000	Base		80.046271	42,788.51	73.952073	39,530.87	-3,257.64	0.03
3132E0BK7	FED HM LN PC POOL SD3642 FR 09/53 FIXED 6					6.000000	01 Sep 2053		
	173,502.410	Local		98.782622	171,390.23	101.797629	176,621.34	5,231.11	0.12
Original Face:	200,000.000	Base		98.782622	171,390.23	101.797629	176,621.34	5,231.11	0.12
3132E0D33	FED HM LN PC POOL SD3722 FR 05/53 FIXED 5					5.000000	01 May 2053		
	50,438.610	Local		93.844041	47,333.63	97.089449	48,970.57	1,636.94	0.03
Original Face:	60,000.000	Base		93.844041	47,333.63	97.089449	48,970.57	1,636.94	0.03
3132E0PP1	FED HM LN PC POOL SD4030 FR 10/53 FIXED 6.5					6.500000	01 Oct 2053		
	87,865.270	Local		103.790667	91,195.95	103.118503	90,605.35	-590.60	0.06
Original Face:	100,000.000	Base		103.790667	91,195.95	103.118503	90,605.35	-590.60	0.06

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Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
3132L7L49	FED HM LN PC POOL V82147 FG 12/45 FIXED 4.5					4.500000	01 Dec 2045		
	9,763.510	Local	105.108614	10,262.29	96.096586	9,382.40		-879.89	0.01
Original Face:	92,728.000	Base	105.108614	10,262.29	96.096586	9,382.40		-879.89	0.01
3132WEKX9	FED HM LN PC POOL Q41209 FG 06/46 FIXED 3.5					3.500000	01 Jun 2046		
	12,013.220	Local	100.577780	12,082.63	90.165584	10,831.79		-1,250.84	0.01
Original Face:	60,000.000	Base	100.577780	12,082.63	90.165584	10,831.79		-1,250.84	0.01
3132WKL3	FED HM LN PC POOL Q45737 FG 01/47 FIXED 3					3.000000	01 Jan 2047		
	20,319.390	Local	99.890843	20,297.21	86.894138	17,656.36		-2,640.85	0.01
Original Face:	60,000.000	Base	99.890843	20,297.21	86.894138	17,656.36		-2,640.85	0.01
3132XCRW7	FED HM LN PC POOL G67701 FG 10/46 FIXED 3					3.000000	01 Oct 2046		
	512,561.890	Local	97.909437	501,846.46	86.971020	445,780.30		-56,066.16	0.30
Original Face:	1,720,000.000	Base	97.909437	501,846.46	86.971020	445,780.30		-56,066.16	0.30
31335BCW4	FED HM LN PC POOL G60985 FG 05/47 FIXED 3					3.000000	01 May 2047		
	259,560.730	Local	97.632566	253,415.80	86.893892	225,542.42		-27,873.38	0.15
Original Face:	780,000.000	Base	97.632566	253,415.80	86.893892	225,542.42		-27,873.38	0.15
3133ABUR9	FED HM LN PC POOL QB5092 FR 11/50 FIXED 2.5					2.500000	01 Nov 2050		
	39,382.490	Local	106.407365	41,905.87	82.938933	32,663.42		-9,242.45	0.02
Original Face:	60,000.000	Base	106.407365	41,905.87	82.938933	32,663.42		-9,242.45	0.02
3133AFRZ6	FED HM LN PC POOL QB8604 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
	38,048.990	Local	103.134406	39,241.60	79.486739	30,243.90		-8,997.70	0.02
Original Face:	60,000.000	Base	103.134406	39,241.60	79.486739	30,243.90		-8,997.70	0.02
3133AGCY3	FED HM LN PC POOL QB9087 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
	108,517.470	Local	102.924313	111,690.86	79.155236	85,897.26		-25,793.60	0.06
Original Face:	170,000.000	Base	102.924313	111,690.86	79.155236	85,897.26		-25,793.60	0.06
3133AGKB4	FED HM LN PC POOL QB9290 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
	44,671.590	Local	100.095788	44,714.38	79.112553	35,340.84		-9,373.54	0.02
Original Face:	60,000.000	Base	100.095788	44,714.38	79.112553	35,340.84		-9,373.54	0.02
3133AGNG0	FED HM LN PC POOL QB9391 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
	347,428.260	Local	99.890536	347,047.95	79.293495	275,488.01		-71,559.94	0.18
Original Face:	481,789.000	Base	99.890536	347,047.95	79.293495	275,488.01		-71,559.94	0.18

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	Units								
3133APLD9	FED HM LN PC POOL QC4824 FR 08/51 FIXED 2.5					2.500000	01 Aug 2051		
	44,384.170	Local	103.949561	46,137.15	82.673351	36,693.88		-9,443.27	0.02
Original Face:	60,000.000	Base	103.949561	46,137.15	82.673351	36,693.88		-9,443.27	0.02
3133AQPP6	FED HM LN PC POOL QC5830 FR 08/51 FIXED 2.5					2.500000	01 Aug 2051		
	129,874.350	Local	100.493438	130,515.20	82.251180	106,823.19		-23,692.01	0.07
Original Face:	170,000.000	Base	100.493438	130,515.20	82.251180	106,823.19		-23,692.01	0.07
3133ASGU1	FED HM LN PC POOL QC7411 FR 09/51 FIXED 2.5					2.500000	01 Sep 2051		
	47,996.610	Local	93.019715	44,646.31	82.515523	39,604.65		-5,041.66	0.03
Original Face:	60,000.000	Base	93.019715	44,646.31	82.515523	39,604.65		-5,041.66	0.03
3133AUE38	FED HM LN PC POOL QC9154 FR 10/51 FIXED 3					3.000000	01 Oct 2051		
	48,704.140	Local	99.858185	48,635.07	86.164058	41,965.46		-6,669.61	0.03
Original Face:	60,000.000	Base	99.858185	48,635.07	86.164058	41,965.46		-6,669.61	0.03
3133BGM47	FED HM LN PC POOL QE6679 FR 08/52 FIXED 4.5					4.500000	01 Aug 2052		
	50,167.380	Local	100.447083	50,391.67	95.394070	47,856.71		-2,534.96	0.03
Original Face:	60,000.000	Base	100.447083	50,391.67	95.394070	47,856.71		-2,534.96	0.03
3133BQSA5	FED HM LN PC POOL QF3213 FR 11/52 FIXED 4.5					4.500000	01 Nov 2052		
	52,202.540	Local	98.248993	51,288.47	94.170300	49,159.29		-2,129.18	0.03
Original Face:	60,000.000	Base	98.248993	51,288.47	94.170300	49,159.29		-2,129.18	0.03
3133BTCA6	FED HM LN PC POOL QF5465 FR 12/52 FIXED 5					5.000000	01 Dec 2052		
	49,405.370	Local	100.824182	49,812.56	96.846395	47,847.32		-1,965.24	0.03
Original Face:	60,000.000	Base	100.824182	49,812.56	96.846395	47,847.32		-1,965.24	0.03
3133C8DQ5	FED HM LN PC POOL QG7311 FR 07/53 FIXED 5.5					5.500000	01 Jul 2053		
	53,537.280	Local	98.878221	52,936.71	99.236614	53,128.58		191.87	0.04
Original Face:	60,000.000	Base	98.878221	52,936.71	99.236614	53,128.58		191.87	0.04
3133D4QF3	FED HM LN PC POOL QK1354 FR 02/42 FIXED 2					2.000000	01 Feb 2042		
	47,912.220	Local	87.597694	41,970.00	83.007988	39,770.97		-2,199.03	0.03
Original Face:	60,000.000	Base	87.597694	41,970.00	83.007988	39,770.97		-2,199.03	0.03
3133KGFZ6	FED HM LN PC POOL RA1084 FR 07/49 FIXED 4.5					4.500000	01 Jul 2049		
	8,126.200	Local	107.331225	8,721.95	95.307253	7,744.86		-977.09	0.01
Original Face:	40,000.000	Base	107.331225	8,721.95	95.307253	7,744.86		-977.09	0.01

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	Units								
3133KKJ34	FED HM LN PC POOL RA3882 FR 11/50 FIXED 2					2.000000	01 Nov 2050		
	42,855.860	Local	100.286869	42,978.80	79.010892	33,860.80		-9,118.00	0.02
Original Face:	60,000.000	Base	100.286869	42,978.80	79.010892	33,860.80		-9,118.00	0.02
3133KKK24	FED HM LN PC POOL RA3913 FR 11/50 FIXED 2.5					2.500000	01 Nov 2050		
	212,212.890	Local	93.377928	198,160.00	83.031669	176,203.90		-21,956.10	0.12
Original Face:	330,000.000	Base	93.377928	198,160.00	83.031669	176,203.90		-21,956.10	0.12
3133KKS75	FED HM LN PC POOL RA4142 FR 12/50 FIXED 2.5					2.500000	01 Dec 2050		
	284,380.210	Local	86.972321	247,332.07	82.939009	235,862.13		-11,469.94	0.16
Original Face:	440,000.000	Base	86.972321	247,332.07	82.939009	235,862.13		-11,469.94	0.16
3133KLB6E	FED HM LN PC POOL RA4537 FR 02/51 FIXED 1.5					1.500000	01 Feb 2051		
	45,569.320	Local	78.753117	35,887.26	74.141334	33,785.70		-2,101.56	0.02
Original Face:	60,000.000	Base	78.753117	35,887.26	74.141334	33,785.70		-2,101.56	0.02
3133KLG5L	FED HM LN PC POOL RA4703 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
	78,688.860	Local	102.862947	80,941.68	78.952238	62,126.62		-18,815.06	0.04
Original Face:	110,000.000	Base	102.862947	80,941.68	78.952238	62,126.62		-18,815.06	0.04
3133KLVJ3	FED HM LN PC POOL RA5117 FR 05/51 FIXED 2					2.000000	01 May 2051		
	207,580.950	Local	100.677736	208,987.80	78.829486	163,635.00		-45,352.80	0.11
Original Face:	280,000.000	Base	100.677736	208,987.80	78.829486	163,635.00		-45,352.80	0.11
3133KN6W8	FED HM LN PC POOL RA7185 FR 04/52 FIXED 4					4.000000	01 Apr 2052		
	135,716.290	Local	95.227065	129,238.64	92.242184	125,187.67		-4,050.97	0.08
Original Face:	170,000.000	Base	95.227065	129,238.64	92.242184	125,187.67		-4,050.97	0.08
3133KN6X6	FED HM LN PC POOL RA7186 FR 04/52 FIXED 4					4.000000	01 Apr 2052		
	134,250.670	Local	95.301394	127,942.76	91.990562	123,497.95		-4,444.81	0.08
Original Face:	170,000.000	Base	95.301394	127,942.76	91.990562	123,497.95		-4,444.81	0.08
3133KNJF1	FED HM LN PC POOL RA6562 FR 01/52 FIXED 2.5					2.500000	01 Jan 2052		
	45,290.640	Local	97.828315	44,307.07	82.994288	37,588.64		-6,718.43	0.03
Original Face:	60,000.000	Base	97.828315	44,307.07	82.994288	37,588.64		-6,718.43	0.03
3133KQ3M6	FED HM LN PC POOL RA8904 FR 04/53 FIXED 6.5					6.500000	01 Apr 2053		
	82,273.230	Local	103.558338	85,200.79	103.084115	84,810.63		-390.16	0.06
Original Face:	110,000.000	Base	103.558338	85,200.79	103.084115	84,810.63		-390.16	0.06

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3133KRCS1	FED HM LN PC POOL RA9081 FR 05/53 FIXED 6.5						6.500000	01 May 2053		
	48,776.940	Local		103.710278	50,586.70	103.295511	50,384.39		-202.31	0.03
Original Face:	60,000.000	Base		103.710278	50,586.70	103.295511	50,384.39		-202.31	0.03
3133KTYK0	FED HM LN PC POOL RB0714 FR 12/41 FIXED 2						2.000000	01 Dec 2041		
	172,445.040	Local		81.141795	139,925.00	83.099949	143,301.74		3,376.74	0.10
Original Face:	220,000.000	Base		81.141795	139,925.00	83.099949	143,301.74		3,376.74	0.10
3133KYT41	FED HM LN PC POOL RB5071 FR 09/40 FIXED 2						2.000000	01 Sep 2040		
	55,557.830	Local		86.259993	47,924.18	83.485071	46,382.49		-1,541.69	0.03
Original Face:	100,000.000	Base		86.259993	47,924.18	83.485071	46,382.49		-1,541.69	0.03
3133KYU64	FED HM LN PC POOL RB5105 FR 03/41 FIXED 2						2.000000	01 Mar 2041		
	69,024.910	Local		82.458014	56,916.57	83.449321	57,600.82		684.25	0.04
Original Face:	100,000.000	Base		82.458014	56,916.57	83.449321	57,600.82		684.25	0.04
3133KYUH0	FED HM LN PC POOL RB5084 FR 11/40 FIXED 1.5						1.500000	01 Nov 2040		
	147,902.550	Local		85.459399	126,396.63	79.864933	118,122.27		-8,274.36	0.08
Original Face:	220,000.000	Base		85.459399	126,396.63	79.864933	118,122.27		-8,274.36	0.08
3133KYV30	FED HM LN PC POOL RB5134 FR 11/41 FIXED 1.5						1.500000	01 Nov 2041		
	15,817.230	Local		94.186972	14,897.77	79.012932	12,497.66		-2,400.11	0.01
Original Face:	20,000.000	Base		94.186972	14,897.77	79.012932	12,497.66		-2,400.11	0.01
3133KYV71	FED HM LN PC POOL RB5138 FR 12/41 FIXED 2						2.000000	01 Dec 2041		
	46,724.290	Local		86.568143	40,448.35	83.053708	38,806.26		-1,642.09	0.03
Original Face:	60,000.000	Base		86.568143	40,448.35	83.053708	38,806.26		-1,642.09	0.03
3133KYVB2	FED HM LN PC POOL RB5110 FR 05/41 FIXED 1.5						1.500000	01 May 2041		
	209,850.200	Local		84.705113	177,753.85	79.784146	167,427.19		-10,326.66	0.11
Original Face:	280,000.000	Base		84.705113	177,753.85	79.784146	167,427.19		-10,326.66	0.11
3133KYVJ5	FED HM LN PC POOL RB5117 FR 07/41 FIXED 1.5						1.500000	01 Jul 2041		
	167,975.560	Local		84.690815	142,259.87	80.128441	134,596.20		-7,663.67	0.09
Original Face:	220,000.000	Base		84.690815	142,259.87	80.128441	134,596.20		-7,663.67	0.09
3133KYVN6	FED HM LN PC POOL RB5121 FR 08/41 FIXED 2						2.000000	01 Aug 2041		
	75,073.510	Local		85.128256	63,908.77	83.333177	62,561.14		-1,347.63	0.04
Original Face:	100,000.000	Base		85.128256	63,908.77	83.333177	62,561.14		-1,347.63	0.04

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3133KYVS5	FED HM LN PC POOL RB5125 FR 09/41 FIXED 2						2.000000	01 Sep 2041		
		127,885.900	Local	102.421620	130,982.81	83.286458	106,511.64		-24,471.17	0.07
Original Face:		170,000.000	Base	102.421620	130,982.81	83.286458	106,511.64		-24,471.17	0.07
3133KYVX4	FED HM LN PC POOL RB5130 FR 10/41 FIXED 1.5						1.500000	01 Oct 2041		
		86,380.070	Local	94.191206	81,362.43	79.121459	68,345.17		-13,017.26	0.05
Original Face:		110,000.000	Base	94.191206	81,362.43	79.121459	68,345.17		-13,017.26	0.05
3133KYVY2	FED HM LN PC POOL RB5131 FR 10/41 FIXED 2						2.000000	01 Oct 2041		
		129,824.860	Local	86.862424	112,769.02	83.193052	108,005.26		-4,763.76	0.07
Original Face:		170,000.000	Base	86.862424	112,769.02	83.193052	108,005.26		-4,763.76	0.07
3133KYW39	FED HM LN PC POOL RB5166 FR 07/42 FIXED 3						3.000000	01 Jul 2042		
		50,280.850	Local	91.283938	45,898.34	87.934625	44,214.28		-1,684.06	0.03
Original Face:		60,000.000	Base	91.283938	45,898.34	87.934625	44,214.28		-1,684.06	0.03
3133KYWJ4	FED HM LN PC POOL RB5149 FR 03/42 FIXED 2.5						2.500000	01 Mar 2042		
		47,922.920	Local	90.243458	43,247.30	85.593217	41,018.77		-2,228.53	0.03
Original Face:		60,000.000	Base	90.243458	43,247.30	85.593217	41,018.77		-2,228.53	0.03
3133USH95	FED HM LN PC POOL SI2056 FR 12/50 FIXED 3.5						3.500000	01 Dec 2050		
		94,382.590	Local	90.280718	85,209.28	89.044977	84,042.96		-1,166.32	0.06
Original Face:		110,000.000	Base	90.280718	85,209.28	89.044977	84,042.96		-1,166.32	0.06
3136A5LM6	FANNIE MAE FNR 2012 35 SC						1.816730	25 Apr 2042		
		7,305.660	Local	19.672008	1,437.17	9.859730	720.32		-716.85	0.00
Original Face:		100,000.000	Base	19.672008	1,437.17	9.859730	720.32		-716.85	0.00
3136A92R8	FANNIE MAE FNR 2012 118 VZ						3.000000	25 Nov 2042		
		117,527.530	Local	90.899366	106,831.78	88.495350	104,006.40		-2,825.38	0.07
Original Face:		100,000.000	Base	90.899366	106,831.78	88.495350	104,006.40		-2,825.38	0.07
3136AETS6	FANNIE MAE FNR 2013 54 BS						1.466730	25 Jun 2043		
		29,530.600	Local	18.270506	5,395.39	9.381400	2,770.38		-2,625.01	0.00
Original Face:		200,000.000	Base	18.270506	5,395.39	9.381400	2,770.38		-2,625.01	0.00
3136AFRX4	FANNIE MAE FNR 2013 73 IA						3.000000	25 Sep 2032		
		9,478.180	Local	13.030033	1,235.01	3.964700	375.78		-859.23	0.00
Original Face:		100,000.000	Base	13.030033	1,235.01	3.964700	375.78		-859.23	0.00

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3136AH6K1	FANNIE MAE FNR 2014 6 Z				2.500000	25 Feb 2044			
		131,341.780	Local	87.604043	115,060.71	84.799720	111,377.46	-3,683.25	0.07
Original Face:		100,000.000	Base	87.604043	115,060.71	84.799720	111,377.46	-3,683.25	0.07
3136AHGQ7	FANNIE MAE FNR 2013 124 SB				1.266730	25 Dec 2043			
		35,330.930	Local	3.297960	1,165.20	9.578480	3,384.17	2,218.97	0.00
Original Face:		200,000.000	Base	3.297960	1,165.20	9.578480	3,384.17	2,218.97	0.00
3136AP3N0	FANNIE MAE FNR 2015 65 CZ				3.500000	25 Sep 2045			
		138,568.030	Local	95.193213	131,907.36	82.600730	114,458.20	-17,449.16	0.08
Original Face:		100,000.000	Base	95.193213	131,907.36	82.600730	114,458.20	-17,449.16	0.08
3136AX4N2	FANNIE MAE FNR 2017 76 SB				1.416730	25 Oct 2057			
		26,622.510	Local	18.739067	4,988.81	11.222660	2,987.75	-2,001.06	0.00
Original Face:		100,000.000	Base	18.739067	4,988.81	11.222660	2,987.75	-2,001.06	0.00
3136AYSU8	FANNIE MAE FNR 2017 85 SC				1.516730	25 Nov 2047			
		23,744.530	Local	8.399661	1,994.46	8.304390	1,971.84	-22.62	0.00
Original Face:		100,000.000	Base	8.399661	1,994.46	8.304390	1,971.84	-22.62	0.00
3136B35Z9	FANNIEMAE ACES FNA 2019 M4 A2				3.610000	25 Feb 2031			
		18,180.040	Local	101.858742	18,517.96	93.794230	17,051.83	-1,466.13	0.01
Original Face:		20,000.000	Base	101.858742	18,517.96	93.794230	17,051.83	-1,466.13	0.01
3136B3HQ6	FANNIE MAE FNR 2018 74 AB				3.500000	25 Oct 2048			
		30,058.570	Local	92.714124	27,868.54	90.012590	27,056.50	-812.04	0.02
Original Face:		100,000.000	Base	92.714124	27,868.54	90.012590	27,056.50	-812.04	0.02
3136BAS21	FANNIE MAE FNR 2020 47 GZ				2.000000	25 Jul 2050			
		109,409.230	Local	99.562934	108,931.04	56.870390	62,221.46	-46,709.58	0.04
Original Face:		100,000.000	Base	99.562934	108,931.04	56.870390	62,221.46	-46,709.58	0.04
3136BBEM0	FANNIE MAE FNR 2020 57 TA				2.000000	25 Apr 2050			
		131,946.600	Local	86.591242	114,254.20	85.038370	112,205.24	-2,048.96	0.07
Original Face:		300,000.000	Base	86.591242	114,254.20	85.038370	112,205.24	-2,048.96	0.07
3136BBME9	FANNIE MAE FNR 2020 56 AQ				2.000000	25 Aug 2050			
		200,000.000	Local	85.491940	170,983.88	76.192090	152,384.18	-18,599.70	0.10
Original Face:		200,000.000	Base	85.491940	170,983.88	76.192090	152,384.18	-18,599.70	0.10

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3136BBMQ2	FANNIE MAE FNR 2020 56 DI					2.500000	25 Aug 2050		
	71,826.990	Local		1.492155	1,071.77	16.260480	11,679.41	10,607.64	0.01
Original Face:	100,000.000	Base		1.492155	1,071.77	16.260480	11,679.41	10,607.64	0.01
3136BCAY6	FANNIE MAE FNR 2020 74 EI					2.500000	25 Oct 2050		
	70,569.350	Local		3.342145	2,358.53	16.630740	11,736.21	9,377.68	0.01
Original Face:	100,000.000	Base		3.342145	2,358.53	16.630740	11,736.21	9,377.68	0.01
3136BCD80	FANNIE MAE FNR 2020 89 DI					2.500000	25 Dec 2050		
	136,712.760	Local		2.159747	2,952.65	15.698600	21,461.99	18,509.34	0.01
Original Face:	200,000.000	Base		2.159747	2,952.65	15.698600	21,461.99	18,509.34	0.01
3136BDEF1	FANNIE MAE FNR 2020 97 AI					2.000000	25 Jan 2051		
	164,844.990	Local		5.215888	8,598.13	13.778860	22,713.76	14,115.63	0.02
Original Face:	200,000.000	Base		5.215888	8,598.13	13.778860	22,713.76	14,115.63	0.02
3136BDY93	FANNIE MAE FNR 2021 1 IG					2.500000	25 Feb 2051		
	77,213.990	Local		4.657796	3,596.47	16.868720	13,025.01	9,428.54	0.01
Original Face:	100,000.000	Base		4.657796	3,596.47	16.868720	13,025.01	9,428.54	0.01
3136BG4M0	FANNIE MAE FNR 2021 65 JA					2.000000	25 Jan 2046		
	66,238.870	Local		87.247080	57,791.48	86.668100	57,407.97	-383.51	0.04
Original Face:	100,000.000	Base		87.247080	57,791.48	86.668100	57,407.97	-383.51	0.04
3136BGVA6	FANNIE MAE FNR 2021 61 KI					2.500000	25 Apr 2049		
	248,538.560	Local		0.067901	168.76	15.126300	37,594.69	37,425.93	0.03
Original Face:	300,000.000	Base		0.067901	168.76	15.126300	37,594.69	37,425.93	0.03
3136BH7G8	FANNIE MAE FNR 2021 43 IO					2.500000	25 Jun 2051		
	384,498.170	Local		12.600346	48,448.10	15.317190	58,894.32	10,446.22	0.04
Original Face:	500,000.000	Base		12.600346	48,448.10	15.317190	58,894.32	10,446.22	0.04
3136BHGV5	FANNIE MAE FNR 2021 28 LB					2.000000	25 Apr 2051		
	86,873.290	Local		83.189574	72,269.52	80.231650	69,699.87	-2,569.65	0.05
Original Face:	100,000.000	Base		83.189574	72,269.52	80.231650	69,699.87	-2,569.65	0.05
3136BJPW9	FANNIE MAE FNR 2021 69 IJ					2.500000	25 Jan 2049		
	342,417.800	Local		8.636029	29,571.30	14.659530	50,196.84	20,625.54	0.03
Original Face:	400,000.000	Base		8.636029	29,571.30	14.659530	50,196.84	20,625.54	0.03

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Holdings

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



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3136FLFM3	FANNIEMAE STRIP FNS 409 C18					4.000000	25 Apr 2042		
	6,656.660	Local		-0.254933	-16.97	22.199396	1,477.74	1,494.71	0.00
Original Face:	100,000.000	Base		-0.254933	-16.97	22.199396	1,477.74	1,494.71	0.00
3137AJYN8	FREDDIE MAC FHR 3973 SA					1.777950	15 Dec 2041		
	19,175.130	Local		39.072590	7,492.22	10.482670	2,010.07	-5,482.15	0.00
Original Face:	200,000.000	Base		39.072590	7,492.22	10.482670	2,010.07	-5,482.15	0.00
3137F9CW9	FREDDIE MAC FHR 5069 MI					2.500000	25 Feb 2051		
	68,449.690	Local		3.688212	2,524.57	14.714090	10,071.75	7,547.18	0.01
Original Face:	100,000.000	Base		3.688212	2,524.57	14.714090	10,071.75	7,547.18	0.01
3137FGSM8	FREDDIE MAC FHR 4813 CJ					3.000000	15 Aug 2048		
	6,493.740	Local		96.928426	6,294.28	85.008950	5,520.26	-774.02	0.00
Original Face:	100,000.000	Base		96.928426	6,294.28	85.008950	5,520.26	-774.02	0.00
3137FREK3	FHLMC MULTIFAMILY STRUCTURED P FHMS K104 X1					1.111400	25 Jan 2030		
	1,827,224.700	Local		4.386737	80,155.55	4.526720	82,713.35	2,557.80	0.06
Original Face:	1,900,000.000	Base		4.386737	80,155.55	4.526720	82,713.35	2,557.80	0.06
3137FTLA3	FREDDIE MAC FHR 4980 KI					4.500000	25 Jun 2050		
	405,053.520	Local		20.551116	83,243.02	22.625190	91,644.13	8,401.11	0.06
Original Face:	1,500,000.000	Base		20.551116	83,243.02	22.625190	91,644.13	8,401.11	0.06
3137FUVK7	FREDDIE MAC FHR 4991 QV					2.000000	25 Sep 2045		
	90,590.500	Local		82.756702	74,969.71	80.298160	72,742.50	-2,227.21	0.05
Original Face:	100,000.000	Base		82.756702	74,969.71	80.298160	72,742.50	-2,227.21	0.05
3137FVQ54	FREDDIE MAC FHR 5010 IK					2.500000	25 Sep 2050		
	61,365.940	Local		0.733697	450.24	14.770370	9,063.98	8,613.74	0.01
Original Face:	100,000.000	Base		0.733697	450.24	14.770370	9,063.98	8,613.74	0.01
3137FVQG0	FREDDIE MAC FHR 5010 JI					2.500000	25 Sep 2050		
	73,812.090	Local		3.818169	2,818.27	16.407800	12,110.94	9,292.67	0.01
Original Face:	100,000.000	Base		3.818169	2,818.27	16.407800	12,110.94	9,292.67	0.01
3137FW3E8	FREDDIE MAC FHR 5013 IN					2.500000	25 Sep 2050		
	75,859.520	Local		1.175647	891.84	16.475860	12,498.51	11,606.67	0.01
Original Face:	100,000.000	Base		1.175647	891.84	16.475860	12,498.51	11,606.67	0.01

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: December 31, 2024

View Date: January 2, 2025

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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
3137FXC89	FREDDIE MAC FHR 5018 MI					2.000000	25 Oct 2050		
	77,250.790	Local		5.276050	4,075.79	13.229090	10,219.58	6,143.79	0.01
Original Face:	100,000.000	Base		5.276050	4,075.79	13.229090	10,219.58	6,143.79	0.01
3137FXP77	FREDDIE MAC FHR 5038 PJ					0.750000	25 Oct 2050		
	217,104.140	Local		73.597708	159,783.67	69.016660	149,838.03	-9,945.64	0.10
Original Face:	300,000.000	Base		73.597708	159,783.67	69.016660	149,838.03	-9,945.64	0.10
3137FYAR7	FREDDIE MAC FHR 5092 AP					2.000000	25 Apr 2041		
	72,506.740	Local		86.994368	63,076.78	85.247050	61,809.86	-1,266.92	0.04
Original Face:	100,000.000	Base		86.994368	63,076.78	85.247050	61,809.86	-1,266.92	0.04
3137H14D5	FHLMC MULTIFAMILY STRUCTURED P FHMS K743 X1					0.915028	25 May 2028		
	2,192,044.650	Local		2.707641	59,352.70	2.654160	58,180.37	-1,172.33	0.04
Original Face:	2,220,000.000	Base		2.707641	59,352.70	2.654160	58,180.37	-1,172.33	0.04
3137H24R2	FREDDIE MAC FHR 5140 NI					2.500000	25 May 2049		
	82,903.320	Local		3.411842	2,828.53	14.561890	12,072.29	9,243.76	0.01
Original Face:	100,000.000	Base		3.411842	2,828.53	14.561890	12,072.29	9,243.76	0.01
3137H2UH5	FREDDIE MAC FHR 5148 BI					2.500000	25 Jan 2049		
	249,296.820	Local		5.368051	13,382.38	14.625370	36,460.58	23,078.20	0.02
Original Face:	300,000.000	Base		5.368051	13,382.38	14.625370	36,460.58	23,078.20	0.02
3137H2UN2	FREDDIE MAC FHR 5148 CI					2.000000	25 Jun 2049		
	85,977.720	Local		5.447609	4,683.73	12.390990	10,653.49	5,969.76	0.01
Original Face:	100,000.000	Base		5.447609	4,683.73	12.390990	10,653.49	5,969.76	0.01
3137H6H81	FREDDIE MAC FHR 5200 KQ					3.000000	25 Sep 2049		
	70,320.220	Local		91.057750	64,032.01	89.804720	63,150.88	-881.13	0.04
Original Face:	100,000.000	Base		91.057750	64,032.01	89.804720	63,150.88	-881.13	0.04
3137H7G72	FREDDIE MAC FHR 5224 HL					4.000000	25 Apr 2052		
	100,000.000	Local		100.882270	100,882.27	88.038850	88,038.85	-12,843.42	0.06
Original Face:	100,000.000	Base		100.882270	100,882.27	88.038850	88,038.85	-12,843.42	0.06
3137H9F46	FREDDIE MAC FHR 5274 IO					2.500000	25 Jan 2051		
	615,506.520	Local		14.194464	87,367.85	16.585280	102,083.48	14,715.63	0.07
Original Face:	700,000.000	Base		14.194464	87,367.85	16.585280	102,083.48	14,715.63	0.07

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3137H9QG7	FREDDIE MAC FHR 5293 IO					2.000000	25 Mar 2051		
	881,563.090	Local		11.374410	100,272.60	12.630290	111,343.97	11,071.37	0.07
Original Face:	1,000,000.000	Base		11.374410	100,272.60	12.630290	111,343.97	11,071.37	0.07
3137H9UF4	FHLMC MULTIFAMILY STRUCTURED P FHMS K 154 X1					0.353099	25 Jan 2033		
	3,998,188.040	Local		2.609814	104,345.29	2.670350	106,765.61	2,420.32	0.07
Original Face:	4,000,000.000	Base		2.609814	104,345.29	2.670350	106,765.61	2,420.32	0.07
3138ERTC4	FNMA POOL AL9546 FN 11/46 FIXED VAR					3.500000	01 Nov 2046		
	18,651.370	Local		106.101000	19,789.29	90.871311	16,948.74	-2,840.55	0.01
Original Face:	110,000.000	Base		106.101000	19,789.29	90.871311	16,948.74	-2,840.55	0.01
3138W5GH5	FNMA POOL AR7399 FN 06/43 FIXED 3					3.000000	01 Jun 2043		
	9,580.910	Local		96.952795	9,288.96	87.808525	8,412.86	-876.10	0.01
Original Face:	60,000.000	Base		96.952795	9,288.96	87.808525	8,412.86	-876.10	0.01
3138W9BG4	FNMA POOL AS0038 FN 07/43 FIXED 3					3.000000	01 Jul 2043		
	19,610.740	Local		96.951109	19,012.83	87.813090	17,220.80	-1,792.03	0.01
Original Face:	110,000.000	Base		96.951109	19,012.83	87.813090	17,220.80	-1,792.03	0.01
3138WHLP5	FNMA POOL AS7533 FN 07/46 FIXED 3					3.000000	01 Jul 2046		
	74,579.340	Local		98.671388	73,588.47	86.820171	64,749.91	-8,838.56	0.04
Original Face:	280,000.000	Base		98.671388	73,588.47	86.820171	64,749.91	-8,838.56	0.04
3138WJWA2	FNMA POOL AS8740 FN 02/37 FIXED 3.5					3.500000	01 Feb 2037		
	10,496.240	Local		105.484345	11,071.89	94.472633	9,916.07	-1,155.82	0.01
Original Face:	60,000.000	Base		105.484345	11,071.89	94.472633	9,916.07	-1,155.82	0.01
3138WKUN3	FNMA POOL AS9588 FN 05/47 FIXED 4					4.000000	01 May 2047		
	11,447.840	Local		104.521377	11,965.44	92.579721	10,598.38	-1,367.06	0.01
Original Face:	60,000.000	Base		104.521377	11,965.44	92.579721	10,598.38	-1,367.06	0.01
3138WKZ24	FNMA POOL AS9760 FN 06/47 FIXED 4.5					4.500000	01 Jun 2047		
	16,721.490	Local		108.932697	18,215.17	95.801283	16,019.40	-2,195.77	0.01
Original Face:	110,000.000	Base		108.932697	18,215.17	95.801283	16,019.40	-2,195.77	0.01
3138X6PV1	FNMA POOL AU6735 FN 10/43 FIXED 3					3.000000	01 Oct 2043		
	13,139.110	Local		96.946140	12,737.86	87.823898	11,539.28	-1,198.58	0.01
Original Face:	60,000.000	Base		96.946140	12,737.86	87.823898	11,539.28	-1,198.58	0.01

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3140F5CP6	FNMA POOL BC9077 FN 12/46 FIXED 3.5					3.500000	01 Dec 2046		
	16,671.780	Local		107.029123	17,843.66	89.715124	14,957.11	-2,886.55	0.01
Original Face:	60,000.000	Base		107.029123	17,843.66	89.715124	14,957.11	-2,886.55	0.01
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4					4.000000	01 Feb 2056		
	20,134.890	Local		101.788984	20,495.10	92.632472	18,651.45	-1,843.65	0.01
Original Face:	60,000.000	Base		101.788984	20,495.10	92.632472	18,651.45	-1,843.65	0.01
3140FXET5	FNMA POOL BF0145 FN 03/57 FIXED 3.5					3.500000	01 Mar 2057		
	40,708.820	Local		103.011608	41,934.81	87.852862	35,763.86	-6,170.95	0.02
Original Face:	110,000.000	Base		103.011608	41,934.81	87.852862	35,763.86	-6,170.95	0.02
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4					4.000000	01 Jun 2057		
	19,247.120	Local		101.686538	19,571.73	91.643399	17,638.71	-1,933.02	0.01
Original Face:	60,000.000	Base		101.686538	19,571.73	91.643399	17,638.71	-1,933.02	0.01
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5					5.000000	01 Nov 2046		
	11,606.780	Local		107.071901	12,427.60	98.014211	11,376.29	-1,051.31	0.01
Original Face:	60,000.000	Base		107.071901	12,427.60	98.014211	11,376.29	-1,051.31	0.01
3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5					4.500000	01 Sep 2057		
	19,276.330	Local		104.075101	20,061.86	94.930313	18,299.08	-1,762.78	0.01
Original Face:	60,000.000	Base		104.075101	20,061.86	94.930313	18,299.08	-1,762.78	0.01
3140FXKP6	FNMA POOL BF0301 FN 08/58 FIXED 4.5					4.500000	01 Aug 2058		
	34,818.750	Local		112.577649	39,198.13	94.933094	33,054.52	-6,143.61	0.02
Original Face:	110,000.000	Base		112.577649	39,198.13	94.933094	33,054.52	-6,143.61	0.02
3140FXLU4	FNMA POOL BF0338 FN 01/59 FIXED 4.5					4.500000	01 Jan 2059		
	43,613.860	Local		112.437193	49,038.20	94.190630	41,080.17	-7,958.03	0.03
Original Face:	110,000.000	Base		112.437193	49,038.20	94.190630	41,080.17	-7,958.03	0.03
3140FXTS1	FNMA POOL BF0560 FN 09/61 FIXED 2.5					2.500000	01 Sep 2061		
	47,553.570	Local		89.879204	42,740.77	79.557583	37,832.47	-4,908.30	0.03
Original Face:	60,000.000	Base		89.879204	42,740.77	79.557583	37,832.47	-4,908.30	0.03
3140FXWG3	FNMA POOL BF0646 FN 06/62 FIXED 2.5					2.500000	01 Jun 2062		
	189,980.960	Local		84.868273	161,233.56	80.486981	152,909.94	-8,323.62	0.10
Original Face:	220,000.000	Base		84.868273	161,233.56	80.486981	152,909.94	-8,323.62	0.10

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3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3					3.000000	01 Dec 2037		
	33,430.020	Local		98.529884	32,938.56	90.726647	30,329.94	-2,608.62	0.02
Original Face:	170,000.000	Base		98.529884	32,938.56	90.726647	30,329.94	-2,608.62	0.02
3140H4B94	FNMA POOL BJ2763 FN 05/48 FIXED 4.5					4.500000	01 May 2048		
	23,424.910	Local		107.481011	25,177.33	95.418845	22,351.78	-2,825.55	0.01
Original Face:	220,000.000	Base		107.481011	25,177.33	95.418845	22,351.78	-2,825.55	0.01
3140HBJB5	FNMA POOL BJ9257 FN 06/48 FIXED 4.5					4.500000	01 Jun 2048		
	13,671.160	Local		108.085781	14,776.58	95.781815	13,094.49	-1,682.09	0.01
Original Face:	60,000.000	Base		108.085781	14,776.58	95.781815	13,094.49	-1,682.09	0.01
3140HJJQ5	FNMA POOL BK4770 FN 08/48 FIXED 4.5					4.500000	01 Aug 2048		
	96,852.800	Local		107.779878	104,387.83	94.991417	92,001.85	-12,385.98	0.06
Original Face:	780,000.000	Base		107.779878	104,387.83	94.991417	92,001.85	-12,385.98	0.06
3140HMRW6	FNMA POOL BK7700 FN 10/48 FIXED 4.5					4.500000	01 Oct 2048		
	35,294.520	Local		108.322283	38,231.83	95.527728	33,716.05	-4,515.78	0.02
Original Face:	170,000.000	Base		108.322283	38,231.83	95.527728	33,716.05	-4,515.78	0.02
3140J5W39	FNMA POOL BM1565 FN 04/47 FIXED VAR					3.000000	01 Apr 2047		
	144,912.590	Local		97.646726	141,502.40	86.798441	125,781.87	-15,720.53	0.08
Original Face:	440,000.000	Base		97.646726	141,502.40	86.798441	125,781.87	-15,720.53	0.08
3140J7VY8	FNMA POOL BM3330 FN 01/48 FIXED VAR					3.500000	01 Jan 2048		
	11,488.960	Local		107.687206	12,372.14	89.723569	10,308.30	-2,063.84	0.01
Original Face:	40,000.000	Base		107.687206	12,372.14	89.723569	10,308.30	-2,063.84	0.01
3140J9H53	FNMA POOL BM4751 FN 03/43 FIXED VAR					3.500000	01 Mar 2043		
	52,238.240	Local		101.609530	53,079.03	91.384084	47,737.44	-5,341.59	0.03
Original Face:	170,000.000	Base		101.609530	53,079.03	91.384084	47,737.44	-5,341.59	0.03
3140J9NP2	FNMA POOL BM4897 FN 12/46 FIXED VAR					3.500000	01 Dec 2046		
	69,176.640	Local		101.677662	70,337.19	91.086581	63,010.64	-7,326.55	0.04
Original Face:	220,000.000	Base		101.677662	70,337.19	91.086581	63,010.64	-7,326.55	0.04
3140JHYV9	FNMA POOL BN1623 FN 11/48 FIXED 4.5					4.500000	01 Nov 2048		
	13,595.730	Local		108.057089	14,691.15	95.408773	12,971.52	-1,719.63	0.01
Original Face:	60,000.000	Base		108.057089	14,691.15	95.408773	12,971.52	-1,719.63	0.01

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3140KVQF0	FNMA POOL BQ9453 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	45,093.750	Local		100.095867	45,136.98	79.007940	35,627.64	-9,509.34	0.02
Original Face:	60,000.000	Base		100.095867	45,136.98	79.007940	35,627.64	-9,509.34	0.02
3140L05D5	FNMA POOL BR2643 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	38,796.860	Local		102.875980	39,912.65	79.112383	30,693.12	-9,219.53	0.02
Original Face:	60,000.000	Base		102.875980	39,912.65	79.112383	30,693.12	-9,219.53	0.02
3140L06A0	FNMA POOL BR2664 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	37,737.560	Local		103.032417	38,881.92	79.235012	29,901.36	-8,980.56	0.02
Original Face:	60,000.000	Base		103.032417	38,881.92	79.235012	29,901.36	-8,980.56	0.02
3140L1TP0	FNMA POOL BR3257 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	38,035.490	Local		103.202430	39,253.55	78.629207	29,907.00	-9,346.55	0.02
Original Face:	60,000.000	Base		103.202430	39,253.55	78.629207	29,907.00	-9,346.55	0.02
3140L3G88	FNMA POOL BR4722 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	39,296.120	Local		99.781047	39,210.08	79.060818	31,067.83	-8,142.25	0.02
Original Face:	60,000.000	Base		99.781047	39,210.08	79.060818	31,067.83	-8,142.25	0.02
3140L3JA0	FNMA POOL BR4756 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	38,897.370	Local		100.600118	39,130.80	79.036084	30,742.96	-8,387.84	0.02
Original Face:	60,000.000	Base		100.600118	39,130.80	79.036084	30,742.96	-8,387.84	0.02
3140L4HK8	FNMA POOL BR5633 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	43,368.040	Local		100.654653	43,651.95	79.069713	34,290.98	-9,360.97	0.02
Original Face:	60,000.000	Base		100.654653	43,651.95	79.069713	34,290.98	-9,360.97	0.02
3140LN5G8	FNMA POOL BT0846 FN 07/51 FIXED 2.5					2.500000	01 Jul 2051		
	42,306.900	Local		103.802618	43,915.67	82.601926	34,946.31	-8,969.36	0.02
Original Face:	60,000.000	Base		103.802618	43,915.67	82.601926	34,946.31	-8,969.36	0.02
3140LRT40	FNMA POOL BT3270 FN 08/51 FIXED 2.5					2.500000	01 Aug 2051		
	43,254.380	Local		103.949404	44,962.67	82.657454	35,752.97	-9,209.70	0.02
Original Face:	60,000.000	Base		103.949404	44,962.67	82.657454	35,752.97	-9,209.70	0.02
3140LRTA6	FNMA POOL BT3244 FN 07/51 FIXED 2.5					2.500000	01 Jul 2051		
	45,830.750	Local		103.802622	47,573.52	82.651183	37,879.66	-9,693.86	0.03
Original Face:	60,000.000	Base		103.802622	47,573.52	82.651183	37,879.66	-9,693.86	0.03

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3140M33H1	FNMA POOL BU2599 FN 01/52 FIXED 2.5						2.500000	01 Jan 2052		
	45,929.790	Local		100.762446	46,279.98	82.411984		37,851.65	-8,428.33	0.03
Original Face:	60,000.000	Base		100.762446	46,279.98	82.411984		37,851.65	-8,428.33	0.03
3140MGNF4	FNMA POOL BV3089 FN 02/52 FIXED 2.5						2.500000	01 Feb 2052		
	45,677.330	Local		98.582842	45,030.01	82.467673		37,669.03	-7,360.98	0.03
Original Face:	60,000.000	Base		98.582842	45,030.01	82.467673		37,669.03	-7,360.98	0.03
3140MNP83	FNMA POOL BV8546 FN 05/52 FIXED 3.5						3.500000	01 May 2052		
	45,751.440	Local		97.180701	44,461.57	89.454024		40,926.50	-3,535.07	0.03
Original Face:	60,000.000	Base		97.180701	44,461.57	89.454024		40,926.50	-3,535.07	0.03
3140MRBS5	FNMA POOL BW0048 FN 07/52 FIXED 5						5.000000	01 Jul 2052		
	45,534.890	Local		99.734599	45,414.04	96.780625		44,068.95	-1,345.09	0.03
Original Face:	60,000.000	Base		99.734599	45,414.04	96.780625		44,068.95	-1,345.09	0.03
3140N6NC2	FNMA POOL BX2186 FN 11/52 FIXED 4.5						4.500000	01 Nov 2052		
	55,047.110	Local		98.204756	54,058.88	94.179224		51,842.94	-2,215.94	0.03
Original Face:	60,000.000	Base		98.204756	54,058.88	94.179224		51,842.94	-2,215.94	0.03
3140NU6L8	FNMA POOL BZ0874 FN 06/29 FIXED 4.76						4.760000	01 Jun 2029		
	300,000.000	Local		99.989503	299,968.51	99.848136		299,544.41	-424.10	0.20
Original Face:	300,000.000	Base		99.989503	299,968.51	99.848136		299,544.41	-424.10	0.20
3140Q95N9	FNMA POOL CA2652 FN 11/48 FIXED 5						5.000000	01 Nov 2048		
	55,831.950	Local		103.676587	57,884.66	98.272336		54,867.36	-3,017.30	0.04
Original Face:	470,000.000	Base		103.676587	57,884.66	98.272336		54,867.36	-3,017.30	0.04
3140Q9HZ9	FNMA POOL CA2047 FN 07/48 FIXED 4.5						4.500000	01 Jul 2048		
	21,465.180	Local		107.712118	23,120.60	95.429422		20,484.10	-2,636.50	0.01
Original Face:	110,000.000	Base		107.712118	23,120.60	95.429422		20,484.10	-2,636.50	0.01
3140Q9NR0	FNMA POOL CA2199 FN 08/48 FIXED 4.5						4.500000	01 Aug 2048		
	33,359.820	Local		108.030109	36,038.65	95.419096		31,831.64	-4,207.01	0.02
Original Face:	170,000.000	Base		108.030109	36,038.65	95.419096		31,831.64	-4,207.01	0.02
3140Q9XA6	FNMA POOL CA2472 FN 10/48 FIXED 4						4.000000	01 Oct 2048		
	28,747.720	Local		96.303046	27,684.93	92.265903		26,524.34	-1,160.59	0.02
Original Face:	110,000.000	Base		96.303046	27,684.93	92.265903		26,524.34	-1,160.59	0.02

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3140Q9XL2	FNMA POOL CA2482 FN 10/48 FIXED 4.5					4.500000	01 Oct 2048		
	21,110.130	Local		107.725722	22,741.04	95.589067	20,178.98	-2,562.06	0.01
Original Face:	110,000.000	Base		107.725722	22,741.04	95.589067	20,178.98	-2,562.06	0.01
3140QC6R2	FNMA POOL CA5379 FN 03/50 FIXED 4.5					4.500000	01 Mar 2050		
	22,410.300	Local		108.808316	24,384.27	95.196389	21,333.80	-3,050.47	0.01
Original Face:	60,000.000	Base		108.808316	24,384.27	95.196389	21,333.80	-3,050.47	0.01
3140QCDC7	FNMA POOL CA4598 FN 11/39 FIXED 3.5					3.500000	01 Nov 2039		
	21,745.010	Local		106.404320	23,137.63	92.922478	20,206.00	-2,931.63	0.01
Original Face:	60,000.000	Base		106.404320	23,137.63	92.922478	20,206.00	-2,931.63	0.01
3140QEAR3	FNMA POOL CA6315 FN 07/50 FIXED 3					3.000000	01 Jul 2050		
	41,380.900	Local		86.343095	35,729.55	85.198848	35,256.05	-473.50	0.02
Original Face:	100,000.000	Base		86.343095	35,729.55	85.198848	35,256.05	-473.50	0.02
3140QFBJ7	FNMA POOL CA7240 FN 10/50 FIXED 2.5					2.500000	01 Oct 2050		
	462,105.720	Local		83.719386	386,872.07	82.861819	382,909.21	-3,962.86	0.26
Original Face:	700,000.000	Base		83.719386	386,872.07	82.861819	382,909.21	-3,962.86	0.26
3140QFG86	FNMA POOL CA7422 FN 10/40 FIXED 2					2.000000	01 Oct 2040		
	258,604.020	Local		86.330120	223,253.16	83.483774	215,892.40	-7,360.76	0.14
Original Face:	400,000.000	Base		86.330120	223,253.16	83.483774	215,892.40	-7,360.76	0.14
3140QFLM9	FNMA POOL CA7531 FN 10/50 FIXED 3					3.000000	01 Oct 2050		
	40,241.080	Local		92.750518	37,323.81	86.545566	34,826.87	-2,496.94	0.02
Original Face:	60,000.000	Base		92.750518	37,323.81	86.545566	34,826.87	-2,496.94	0.02
3140QHMG7	FNMA POOL CA9358 FN 03/41 FIXED 2.5					2.500000	01 Mar 2041		
	40,791.590	Local		104.060960	42,448.12	85.770154	34,987.01	-7,461.11	0.02
Original Face:	60,000.000	Base		104.060960	42,448.12	85.770154	34,987.01	-7,461.11	0.02
3140QKDE5	FNMA POOL CB0100 FN 04/41 FIXED 2.5					2.500000	01 Apr 2041		
	42,652.180	Local		104.244261	44,462.45	85.645758	36,529.78	-7,932.67	0.02
Original Face:	60,000.000	Base		104.244261	44,462.45	85.645758	36,529.78	-7,932.67	0.02
3140QKDF2	FNMA POOL CB0101 FN 04/41 FIXED 2.5					2.500000	01 Apr 2041		
	41,652.920	Local		104.064733	43,346.00	85.151905	35,468.25	-7,877.75	0.02
Original Face:	60,000.000	Base		104.064733	43,346.00	85.151905	35,468.25	-7,877.75	0.02

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	Units								
3140KQY7	FNMA POOL CB0470 FN 05/41 FIXED 2.5					2.500000	01 May 2041		
	44,074.420	Local	103.676963	45,695.02	85.521100	37,692.93	-8,002.09	0.03	
Original Face:	60,000.000	Base	103.676963	45,695.02	85.521100	37,692.93	-8,002.09	0.03	
3140QLMX1	FNMA POOL CB1273 FN 08/51 FIXED 2					2.000000	01 Aug 2051		
	88,446.860	Local	94.238360	83,350.87	78.563610	69,487.05	-13,863.82	0.05	
Original Face:	110,000.000	Base	94.238360	83,350.87	78.563610	69,487.05	-13,863.82	0.05	
3140QMK37	FNMA POOL CB2113 FN 11/41 FIXED 2.5					2.500000	01 Nov 2041		
	78,638.300	Local	88.465366	69,567.66	85.456441	67,201.49	-2,366.17	0.04	
Original Face:	100,000.000	Base	88.465366	69,567.66	85.456441	67,201.49	-2,366.17	0.04	
3140QMK52	FNMA POOL CB2115 FN 11/41 FIXED 2.5					2.500000	01 Nov 2041		
	45,823.460	Local	94.976067	43,521.32	85.457695	39,159.67	-4,361.65	0.03	
Original Face:	60,000.000	Base	94.976067	43,521.32	85.457695	39,159.67	-4,361.65	0.03	
3140QMZ56	FNMA POOL CB2563 FN 01/42 FIXED 2					2.000000	01 Jan 2042		
	222,950.710	Local	86.887070	193,715.34	83.103948	185,280.84	-8,434.50	0.12	
Original Face:	280,000.000	Base	86.887070	193,715.34	83.103948	185,280.84	-8,434.50	0.12	
3140QNL26	FNMA POOL CB3044 FN 03/52 FIXED 2.5					2.500000	01 Mar 2052		
	49,933.040	Local	98.229569	49,049.01	82.825994	41,357.54	-7,691.47	0.03	
Original Face:	60,000.000	Base	98.229569	49,049.01	82.825994	41,357.54	-7,691.47	0.03	
3140QNT69	FNMA POOL CB3272 FN 04/52 FIXED 4					4.000000	01 Apr 2052		
	49,127.610	Local	95.462124	46,898.26	92.259696	45,324.98	-1,573.28	0.03	
Original Face:	60,000.000	Base	95.462124	46,898.26	92.259696	45,324.98	-1,573.28	0.03	
3140QNVN9	FNMA POOL CB3320 FN 04/52 FIXED 4					4.000000	01 Apr 2052		
	57,212.790	Local	96.443505	55,178.02	92.201672	52,751.15	-2,426.87	0.04	
Original Face:	70,000.000	Base	96.443505	55,178.02	92.201672	52,751.15	-2,426.87	0.04	
3140QPAQ0	FNMA POOL CB3614 FN 05/52 FIXED 4					4.000000	01 May 2052		
	48,721.740	Local	101.214530	49,313.48	92.259907	44,950.63	-4,362.85	0.03	
Original Face:	60,000.000	Base	101.214530	49,313.48	92.259907	44,950.63	-4,362.85	0.03	
3140QPJ24	FNMA POOL CB3880 FN 06/52 FIXED 5					5.000000	01 Jun 2052		
	45,165.260	Local	100.619126	45,444.89	97.218859	43,909.15	-1,535.74	0.03	
Original Face:	60,000.000	Base	100.619126	45,444.89	97.218859	43,909.15	-1,535.74	0.03	

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3140QPRZ2	FNMA POOL CB4103 FN 07/52 FIXED 5					5.000000	01 Jul 2052		
	80,387.590	Local		98.423749	79,120.48	98.273818	78,999.95	-120.53	0.05
Original Face:	100,000.000	Base		98.423749	79,120.48	98.273818	78,999.95	-120.53	0.05
3140QQVA0	FNMA POOL CB5108 FN 11/52 FIXED 5.5					5.500000	01 Nov 2052		
	171,314.370	Local		96.427118	165,193.51	99.384895	170,260.61	5,067.10	0.11
Original Face:	200,000.000	Base		96.427118	165,193.51	99.384895	170,260.61	5,067.10	0.11
3140QRDB6	FNMA POOL CB5497 FN 01/53 FIXED 6.5					6.500000	01 Jan 2053		
	129,431.470	Local		103.459560	133,909.23	103.350109	133,767.57	-141.66	0.09
Original Face:	170,000.000	Base		103.459560	133,909.23	103.350109	133,767.57	-141.66	0.09
3140QSQF1	FNMA POOL CB6753 FN 07/53 FIXED 6					6.000000	01 Jul 2053		
	147,631.160	Local		100.337991	148,130.14	101.375458	149,661.76	1,531.62	0.10
Original Face:	170,000.000	Base		100.337991	148,130.14	101.375458	149,661.76	1,531.62	0.10
3140QU86	FNMA POOL CB8226 FN 03/54 FIXED 6.5					6.500000	01 Mar 2054		
	85,573.890	Local		102.706106	87,889.61	102.828715	87,994.53	104.92	0.06
Original Face:	100,000.000	Base		102.706106	87,889.61	102.828715	87,994.53	104.92	0.06
3140X3CE6	FNMA POOL FM0068 FN 02/40 FIXED VAR					3.500000	01 Feb 2040		
	24,558.480	Local		106.797652	26,227.88	93.254867	22,901.98	-3,325.90	0.02
Original Face:	60,000.000	Base		106.797652	26,227.88	93.254867	22,901.98	-3,325.90	0.02
3140X4MM5	FNMA POOL FM1263 FN 07/49 FIXED VAR					4.500000	01 Jul 2049		
	19,067.030	Local		98.941996	18,865.30	94.782936	18,072.29	-793.01	0.01
Original Face:	110,000.000	Base		98.941996	18,865.30	94.782936	18,072.29	-793.01	0.01
3140X4ZB5	FNMA POOL FM1637 FN 05/49 FIXED VAR					4.500000	01 May 2049		
	9,187.940	Local		105.675810	9,709.43	95.431548	8,768.19	-941.24	0.01
Original Face:	50,000.000	Base		105.675810	9,709.43	95.431548	8,768.19	-941.24	0.01
3140X5LS0	FNMA POOL FM2136 FN 12/39 FIXED VAR					3.500000	01 Dec 2039		
	17,989.350	Local		105.931454	19,056.38	92.777288	16,690.03	-2,366.35	0.01
Original Face:	60,000.000	Base		105.931454	19,056.38	92.777288	16,690.03	-2,366.35	0.01
3140X66J5	FNMA POOL FM3572 FN 09/49 FIXED VAR					4.500000	01 Sep 2049		
	31,710.400	Local		109.181215	34,621.80	95.414408	30,256.29	-4,365.51	0.02
Original Face:	110,000.000	Base		109.181215	34,621.80	95.414408	30,256.29	-4,365.51	0.02

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FUND: HBQ1



As of: December 31, 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
3140X6L74	FNMA POOL FM3049 FN 04/44 FIXED VAR					4.000000	01 Apr 2044		
	101,636.650	Local	97.368803	98,962.39	93.657986	95,190.84	-3,771.55	0.06	
Original Face:	280,000.000	Base	97.368803	98,962.39	93.657986	95,190.84	-3,771.55	0.06	
3140X6PH8	FNMA POOL FM3123 FN 03/38 FIXED VAR					2.500000	01 Mar 2038		
	50,908.810	Local	104.257907	53,076.46	90.372636	46,007.63	-7,068.83	0.03	
Original Face:	170,000.000	Base	104.257907	53,076.46	90.372636	46,007.63	-7,068.83	0.03	
3140X6TG6	FNMA POOL FM3250 FN 05/50 FIXED VAR					3.500000	01 May 2050		
	14,249.340	Local	105.800128	15,075.82	89.711834	12,783.34	-2,292.48	0.01	
Original Face:	50,000.000	Base	105.800128	15,075.82	89.711834	12,783.34	-2,292.48	0.01	
3140X7FP9	FNMA POOL FM3773 FN 11/48 FIXED VAR					3.500000	01 Nov 2048		
	117,730.000	Local	105.813047	124,573.70	89.717676	105,624.62	-18,949.08	0.07	
Original Face:	410,000.000	Base	105.813047	124,573.70	89.717676	105,624.62	-18,949.08	0.07	
3140X92S3	FNMA POOL FM6184 FN 03/51 FIXED VAR					2.000000	01 Mar 2051		
	113,294.920	Local	100.027389	113,325.95	79.420614	89,979.52	-23,346.43	0.06	
Original Face:	170,000.000	Base	100.027389	113,325.95	79.420614	89,979.52	-23,346.43	0.06	
3140X9CM5	FNMA POOL FM5475 FN 03/50 FIXED VAR					4.500000	01 Mar 2050		
	18,058.430	Local	108.957645	19,676.04	95.352148	17,219.10	-2,456.94	0.01	
Original Face:	60,000.000	Base	108.957645	19,676.04	95.352148	17,219.10	-2,456.94	0.01	
3140X9JE6	FNMA POOL FM5660 FN 08/49 FIXED VAR					4.500000	01 Aug 2049		
	103,611.720	Local	107.845898	111,740.99	95.748007	99,206.16	-12,534.83	0.07	
Original Face:	280,000.000	Base	107.845898	111,740.99	95.748007	99,206.16	-12,534.83	0.07	
3140X9M93	FNMA POOL FM5783 FN 06/38 FIXED VAR					3.000000	01 Jun 2038		
	25,148.530	Local	104.535215	26,289.07	92.580062	23,282.52	-3,006.55	0.02	
Original Face:	60,000.000	Base	104.535215	26,289.07	92.580062	23,282.52	-3,006.55	0.02	
3140X9Y82	FNMA POOL FM6134 FN 03/40 FIXED VAR					3.000000	01 Mar 2040		
	25,184.120	Local	104.448319	26,304.39	91.770000	23,111.47	-3,192.92	0.02	
Original Face:	60,000.000	Base	104.448319	26,304.39	91.770000	23,111.47	-3,192.92	0.02	
3140XAEW8	FNMA POOL FM6448 FN 03/51 FIXED VAR					2.000000	01 Mar 2051		
	45,954.150	Local	100.506244	46,186.79	78.837318	36,229.02	-9,957.77	0.02	
Original Face:	60,000.000	Base	100.506244	46,186.79	78.837318	36,229.02	-9,957.77	0.02	

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As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
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	Units								
3140XAFAS	FNMA POOL FM6460 FN 03/51 FIXED VAR					2.500000	01 Mar 2051		
	40,394.600	Local	103.477717	41,799.41	82.831317	33,459.38	-8,340.03	0.02	
Original Face:	60,000.000	Base	103.477717	41,799.41	82.831317	33,459.38	-8,340.03	0.02	
3140XAKK7	FNMA POOL FM6597 FN 03/41 FIXED VAR					2.000000	01 Mar 2041		
	80,217.650	Local	91.995951	73,796.99	83.450108	66,941.72	-6,855.27	0.04	
Original Face:	110,000.000	Base	91.995951	73,796.99	83.450108	66,941.72	-6,855.27	0.04	
3140XARA2	FNMA POOL FM6780 FN 04/51 FIXED VAR					2.500000	01 Apr 2051		
	38,086.740	Local	103.512981	39,424.72	82.896205	31,572.46	-7,852.26	0.02	
Original Face:	60,000.000	Base	103.512981	39,424.72	82.896205	31,572.46	-7,852.26	0.02	
3140XBUL2	FNMA POOL FM7786 FN 01/49 FIXED VAR					4.000000	01 Jan 2049		
	152,720.310	Local	106.865059	163,204.65	92.714933	141,594.53	-21,610.12	0.09	
Original Face:	330,000.000	Base	106.865059	163,204.65	92.714933	141,594.53	-21,610.12	0.09	
3140XBYG9	FNMA POOL FM7910 FN 07/51 FIXED VAR					2.500000	01 Jul 2051		
	44,873.740	Local	103.989616	46,664.03	83.306370	37,382.68	-9,281.35	0.02	
Original Face:	60,000.000	Base	103.989616	46,664.03	83.306370	37,382.68	-9,281.35	0.02	
3140XCQ76	FNMA POOL FM8577 FN 08/51 FIXED VAR					3.000000	01 Aug 2051		
	74,592.800	Local	100.184267	74,730.25	86.492434	64,517.13	-10,213.12	0.04	
Original Face:	110,000.000	Base	100.184267	74,730.25	86.492434	64,517.13	-10,213.12	0.04	
3140XCXQ6	FNMA POOL FM8786 FN 10/51 FIXED VAR					2.500000	01 Oct 2051		
	85,892.510	Local	90.316012	77,574.69	82.438053	70,808.11	-6,766.58	0.05	
Original Face:	110,000.000	Base	90.316012	77,574.69	82.438053	70,808.11	-6,766.58	0.05	
3140XCZ68	FNMA POOL FM8864 FN 10/51 FIXED VAR					2.500000	01 Oct 2051		
	43,707.570	Local	103.034143	45,033.72	82.665821	36,131.22	-8,902.50	0.02	
Original Face:	60,000.000	Base	103.034143	45,033.72	82.665821	36,131.22	-8,902.50	0.02	
3140XDF35	FNMA POOL FM9185 FN 10/41 FIXED VAR					2.000000	01 Oct 2041		
	131,233.620	Local	102.118123	134,013.31	83.239910	109,238.75	-24,774.56	0.07	
Original Face:	170,000.000	Base	102.118123	134,013.31	83.239910	109,238.75	-24,774.56	0.07	
3140XDMP8	FNMA POOL FM9365 FN 11/51 FIXED VAR					3.000000	01 Nov 2051		
	43,972.500	Local	100.326318	44,115.99	86.776057	38,157.60	-5,958.39	0.03	
Original Face:	60,000.000	Base	100.326318	44,115.99	86.776057	38,157.60	-5,958.39	0.03	

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3140XDQS8	FNMA POOL FM9464 FN 11/51 FIXED VAR					3.000000	01 Nov 2051		
	80,653.850	Local		92.592579	74,679.48	86.189934	69,515.50	-5,163.98	0.05
Original Face:	110,000.000	Base		92.592579	74,679.48	86.189934	69,515.50	-5,163.98	0.05
3140XFA27	FNMA POOL FS0024 FN 09/51 FIXED VAR					2.500000	01 Sep 2051		
	40,894.010	Local		97.738642	39,969.25	83.650809	34,208.17	-5,761.08	0.02
Original Face:	60,000.000	Base		97.738642	39,969.25	83.650809	34,208.17	-5,761.08	0.02
3140XFA68	FNMA POOL FS0028 FN 09/51 FIXED VAR					2.500000	01 Sep 2051		
	46,405.520	Local		90.289948	41,899.52	82.473571	38,272.29	-3,627.23	0.03
Original Face:	60,000.000	Base		90.289948	41,899.52	82.473571	38,272.29	-3,627.23	0.03
3140XFBC4	FNMA POOL FS0034 FN 12/51 FIXED VAR					3.000000	01 Dec 2051		
	45,129.810	Local		100.298029	45,264.31	86.643669	39,102.12	-6,162.19	0.03
Original Face:	60,000.000	Base		100.298029	45,264.31	86.643669	39,102.12	-6,162.19	0.03
3140XFBF7	FNMA POOL FS0037 FN 08/51 FIXED VAR					3.000000	01 Aug 2051		
	37,392.150	Local		99.645648	37,259.65	87.004216	32,532.75	-4,726.90	0.02
Original Face:	60,000.000	Base		99.645648	37,259.65	87.004216	32,532.75	-4,726.90	0.02
3140XFCD1	FNMA POOL FS0067 FN 09/51 FIXED VAR					4.500000	01 Sep 2051		
	36,330.710	Local		99.069795	35,992.76	94.970592	34,503.49	-1,489.27	0.02
Original Face:	60,000.000	Base		99.069795	35,992.76	94.970592	34,503.49	-1,489.27	0.02
3140XFF97	FNMA POOL FS0191 FN 01/52 FIXED VAR					2.500000	01 Jan 2052		
	46,662.600	Local		100.790676	47,031.55	82.646736	38,565.12	-8,466.43	0.03
Original Face:	60,000.000	Base		100.790676	47,031.55	82.646736	38,565.12	-8,466.43	0.03
3140XFHS3	FNMA POOL FS0240 FN 01/52 FIXED VAR					3.000000	01 Jan 2052		
	44,804.110	Local		99.006363	44,358.92	86.826205	38,901.71	-5,457.21	0.03
Original Face:	60,000.000	Base		99.006363	44,358.92	86.826205	38,901.71	-5,457.21	0.03
3140XFMQ1	FNMA POOL FS0366 FN 01/52 FIXED VAR					2.500000	01 Jan 2052		
	46,626.530	Local		97.828232	45,613.91	83.839022	39,091.23	-6,522.68	0.03
Original Face:	60,000.000	Base		97.828232	45,613.91	83.839022	39,091.23	-6,522.68	0.03
3140XFPJ4	FNMA POOL FS0424 FN 01/52 FIXED VAR					2.500000	01 Jan 2052		
	86,878.170	Local		100.296484	87,135.75	82.638055	71,794.43	-15,341.32	0.05
Original Face:	110,000.000	Base		100.296484	87,135.75	82.638055	71,794.43	-15,341.32	0.05

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3140XFPU9	FNMA POOL FS0434 FN 11/51 FIXED VAR					2.500000	01 Nov 2051		
	45,364.610	Local		96.652060	43,845.83	83.280012	37,779.65	-6,066.18	0.03
Original Face:	60,000.000	Base		96.652060	43,845.83	83.280012	37,779.65	-6,066.18	0.03
3140XFUG4	FNMA POOL FS0582 FN 02/52 FIXED VAR					2.500000	01 Feb 2052		
	47,686.710	Local		98.516505	46,979.28	82.640570	39,408.57	-7,570.71	0.03
Original Face:	60,000.000	Base		98.516505	46,979.28	82.640570	39,408.57	-7,570.71	0.03
3140XFX30	FNMA POOL FS0697 FN 02/42 FIXED VAR					2.500000	01 Feb 2042		
	83,445.260	Local		89.593801	74,761.78	85.427400	71,285.12	-3,476.66	0.05
Original Face:	110,000.000	Base		89.593801	74,761.78	85.427400	71,285.12	-3,476.66	0.05
3140XGDU0	FNMA POOL FS1014 FN 02/52 FIXED VAR					2.000000	01 Feb 2052		
	48,820.390	Local		94.178641	45,978.38	78.880216	38,509.63	-7,468.75	0.03
Original Face:	60,000.000	Base		94.178641	45,978.38	78.880216	38,509.63	-7,468.75	0.03
3140XGFQ7	FNMA POOL FS1074 FN 03/52 FIXED VAR					3.000000	01 Mar 2052		
	218,352.920	Local		100.234336	218,864.60	86.425653	188,712.94	-30,151.66	0.13
Original Face:	280,000.000	Base		100.234336	218,864.60	86.425653	188,712.94	-30,151.66	0.13
3140XGGN3	FNMA POOL FS1104 FN 11/51 FIXED VAR					2.500000	01 Nov 2051		
	45,613.550	Local		96.425141	43,982.93	82.666841	37,707.28	-6,275.65	0.03
Original Face:	60,000.000	Base		96.425141	43,982.93	82.666841	37,707.28	-6,275.65	0.03
3140XGGW3	FNMA POOL FS1112 FN 03/52 FIXED VAR					2.000000	01 Mar 2052		
	136,672.870	Local		94.546409	129,219.29	79.202535	108,248.38	-20,970.91	0.07
Original Face:	170,000.000	Base		94.546409	129,219.29	79.202535	108,248.38	-20,970.91	0.07
3140XGL64	FNMA POOL FS1248 FN 02/47 FIXED VAR					3.000000	01 Feb 2047		
	44,691.890	Local		96.957748	43,332.25	88.131247	39,387.52	-3,944.73	0.03
Original Face:	60,000.000	Base		96.957748	43,332.25	88.131247	39,387.52	-3,944.73	0.03
3140XGNF2	FNMA POOL FS1289 FN 03/52 FIXED VAR					3.000000	01 Mar 2052		
	84,950.880	Local		95.972473	81,529.46	86.683028	73,638.00	-7,891.46	0.05
Original Face:	110,000.000	Base		95.972473	81,529.46	86.683028	73,638.00	-7,891.46	0.05
3140XGTU3	FNMA POOL FS1462 FN 01/52 FIXED VAR					3.500000	01 Jan 2052		
	47,113.850	Local		97.673020	46,017.52	89.543154	42,187.23	-3,830.29	0.03
Original Face:	60,000.000	Base		97.673020	46,017.52	89.543154	42,187.23	-3,830.29	0.03

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	Units								
3140XH92	FNMA POOL FS2023 FN 05/52 FIXED VAR					4.000000	01 May 2052		
	51,115.490	Local	101.314631	51,787.47	92.052317	47,052.99		-4,734.48	0.03
Original Face:	60,000.000	Base	101.314631	51,787.47	92.052317	47,052.99		-4,734.48	0.03
3140XJFP3	FNMA POOL FS2873 FN 08/42 FIXED VAR					3.500000	01 Aug 2042		
	140,139.530	Local	93.074010	130,433.48	90.701458	127,108.60		-3,324.88	0.08
Original Face:	170,000.000	Base	93.074010	130,433.48	90.701458	127,108.60		-3,324.88	0.08
3140XJGY3	FNMA POOL FS2914 FN 09/52 FIXED VAR					4.500000	01 Sep 2052		
	50,377.680	Local	98.569466	49,657.01	94.165026	47,438.16		-2,218.85	0.03
Original Face:	60,000.000	Base	98.569466	49,657.01	94.165026	47,438.16		-2,218.85	0.03
3140XJU84	FNMA POOL FS3306 FN 11/50 FIXED VAR					3.000000	01 Nov 2050		
	48,730.460	Local	87.453720	42,616.60	85.932717	41,875.41		-741.19	0.03
Original Face:	60,000.000	Base	87.453720	42,616.60	85.932717	41,875.41		-741.19	0.03
3140XKCJ7	FNMA POOL FS3672 FN 02/53 FIXED VAR					5.500000	01 Feb 2053		
	54,196.020	Local	102.035426	55,299.14	99.248583	53,788.78		-1,510.36	0.04
Original Face:	60,000.000	Base	102.035426	55,299.14	99.248583	53,788.78		-1,510.36	0.04
3140XKHN3	FNMA POOL FS3836 FN 01/53 FIXED VAR					4.500000	01 Jan 2053		
	50,404.510	Local	98.204188	49,499.34	94.250968	47,506.74		-1,992.60	0.03
Original Face:	60,000.000	Base	98.204188	49,499.34	94.250968	47,506.74		-1,992.60	0.03
3140XKLX6	FNMA POOL FS3941 FN 02/53 FIXED VAR					5.000000	01 Feb 2053		
	53,000.790	Local	100.736121	53,390.94	96.957286	51,388.13		-2,002.81	0.03
Original Face:	60,000.000	Base	100.736121	53,390.94	96.957286	51,388.13		-2,002.81	0.03
3140XKM49	FNMA POOL FS3978 FN 01/53 FIXED VAR					5.000000	01 Jan 2053		
	52,292.670	Local	100.449011	52,527.47	96.840277	50,640.37		-1,887.10	0.03
Original Face:	60,000.000	Base	100.449011	52,527.47	96.840277	50,640.37		-1,887.10	0.03
3140XKW71	FNMA POOL FS4269 FN 10/51 FIXED VAR					2.000000	01 Oct 2051		
	149,980.540	Local	85.342752	127,997.52	79.069794	118,589.30		-9,408.22	0.08
Original Face:	170,000.000	Base	85.342752	127,997.52	79.069794	118,589.30		-9,408.22	0.08
3140XKW89	FNMA POOL FS4270 FN 03/52 FIXED VAR					2.000000	01 Mar 2052		
	8,816.930	Local	84.894175	7,485.06	78.835683	6,950.89		-534.17	0.00
Original Face:	10,000.000	Base	84.894175	7,485.06	78.835683	6,950.89		-534.17	0.00

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: December 31, 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
3140XL2C1	FNMA POOL FS5270 FN 07/53 FIXED VAR					5.500000	01 Jul 2053		
	87,967.040	Local	98.993009	87,081.22	99.284298	87,337.46	256.24	0.06	
Original Face:	100,000.000	Base	98.993009	87,081.22	99.284298	87,337.46	256.24	0.06	
3140XL3Q9	FNMA POOL FS5306 FN 07/53 FIXED VAR					6.000000	01 Jul 2053		
	84,514.310	Local	99.068406	83,726.98	102.046717	86,244.08	2,517.10	0.06	
Original Face:	100,000.000	Base	99.068406	83,726.98	102.046717	86,244.08	2,517.10	0.06	
3140XL3X4	FNMA POOL FS5313 FN 01/50 FIXED VAR					3.500000	01 Jan 2050		
	246,851.950	Local	90.273032	222,840.74	89.715324	221,464.03	-1,376.71	0.15	
Original Face:	280,000.000	Base	90.273032	222,840.74	89.715324	221,464.03	-1,376.71	0.15	
3140XLCK2	FNMA POOL FS4573 FN 05/53 FIXED VAR					6.000000	01 May 2053		
	50,344.750	Local	101.525661	51,112.84	101.261506	50,979.85	-132.99	0.03	
Original Face:	60,000.000	Base	101.525661	51,112.84	101.261506	50,979.85	-132.99	0.03	
3140XLTR9	FNMA POOL FS5059 FN 11/48 FIXED VAR					3.500000	01 Nov 2048		
	285,833.830	Local	93.649279	267,681.32	89.718584	256,446.06	-11,235.26	0.17	
Original Face:	330,000.000	Base	93.649279	267,681.32	89.718584	256,446.06	-11,235.26	0.17	
3140XLWR5	FNMA POOL FS5155 FN 07/53 FIXED VAR					5.000000	01 Jul 2053		
	94,853.510	Local	94.531715	89,666.65	98.035528	92,990.14	3,323.49	0.06	
Original Face:	110,000.000	Base	94.531715	89,666.65	98.035528	92,990.14	3,323.49	0.06	
3140XLXV5	FNMA POOL FS5191 FN 08/42 FIXED VAR					2.000000	01 Aug 2042		
	197,210.920	Local	80.330253	158,420.03	82.111243	161,932.34	3,512.31	0.11	
Original Face:	220,000.000	Base	80.330253	158,420.03	82.111243	161,932.34	3,512.31	0.11	
3140XMBU9	FNMA POOL FS5450 FN 11/51 FIXED VAR					3.000000	01 Nov 2051		
	52,092.840	Local	87.313055	45,483.85	85.943235	44,770.27	-713.58	0.03	
Original Face:	60,000.000	Base	87.313055	45,483.85	85.943235	44,770.27	-713.58	0.03	
3140XMHZ2	FNMA POOL FS5647 FN 07/53 FIXED VAR					5.500000	01 Jul 2053		
	90,004.110	Local	96.446396	86,805.72	99.698203	89,732.48	2,926.76	0.06	
Original Face:	100,000.000	Base	96.446396	86,805.72	99.698203	89,732.48	2,926.76	0.06	
3140XMKW5	FNMA POOL FS5708 FN 06/53 FIXED VAR					5.000000	01 Jun 2053		
	52,732.520	Local	93.858287	49,493.84	97.218856	51,265.95	1,772.11	0.03	
Original Face:	60,000.000	Base	93.858287	49,493.84	97.218856	51,265.95	1,772.11	0.03	

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WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: December 31, 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
3140XN6G4	FNMA POOL FS7170 FN 08/42 FIXED VAR					2.000000	01 Aug 2042		
	93,048.750	Local		84.820065	78,924.01	83.386727	77,590.31	-1,333.70	0.05
Original Face:	100,000.000	Base		84.820065	78,924.01	83.386727	77,590.31	-1,333.70	0.05
3140XNQ98	FNMA POOL FS6779 FN 12/53 FIXED VAR					6.500000	01 Dec 2053		
	81,735.310	Local		102.082662	83,437.58	102.657433	83,907.37	469.79	0.06
Original Face:	100,000.000	Base		102.082662	83,437.58	102.657433	83,907.37	469.79	0.06
3140XP6Z7	FNMA POOL FS8087 FN 06/54 FIXED VAR					5.500000	01 Jun 2054		
	98,005.110	Local		101.172112	99,153.84	98.927818	96,954.32	-2,199.52	0.06
Original Face:	100,000.000	Base		101.172112	99,153.84	98.927818	96,954.32	-2,199.52	0.06
31410LWC2	FNMA POOL 890843 FN 09/47 FIXED VAR					3.000000	01 Sep 2047		
	168,839.420	Local		98.656682	166,571.37	86.679911	146,349.86	-20,221.51	0.10
Original Face:	490,000.000	Base		98.656682	166,571.37	86.679911	146,349.86	-20,221.51	0.10
31418B2M7	FNMA POOL MA2579 FN 04/36 FIXED 3					3.000000	01 Apr 2036		
	8,154.990	Local		104.321648	8,507.42	92.469805	7,540.90	-966.52	0.01
Original Face:	60,000.000	Base		104.321648	8,507.42	92.469805	7,540.90	-966.52	0.01
31418B6J0	FNMA POOL MA2672 FN 07/36 FIXED 3					3.000000	01 Jul 2036		
	45,584.540	Local		104.462566	47,618.78	92.569249	42,197.27	-5,421.51	0.03
Original Face:	280,000.000	Base		104.462566	47,618.78	92.569249	42,197.27	-5,421.51	0.03
31418BKY1	FNMA POOL MA2110 FN 12/34 FIXED 3.5					3.500000	01 Dec 2034		
	24,339.440	Local		105.863528	25,766.59	95.113536	23,150.10	-2,616.49	0.02
Original Face:	220,000.000	Base		105.863528	25,766.59	95.113536	23,150.10	-2,616.49	0.02
31418BLU8	FNMA POOL MA2138 FN 01/35 FIXED 3.5					3.500000	01 Jan 2035		
	12,501.160	Local		105.911691	13,240.19	95.077524	11,885.79	-1,354.40	0.01
Original Face:	110,000.000	Base		105.911691	13,240.19	95.077524	11,885.79	-1,354.40	0.01
31418BYV2	FNMA POOL MA2523 FN 02/36 FIXED 3					3.000000	01 Feb 2036		
	15,979.110	Local		104.317575	16,669.02	92.422310	14,768.26	-1,900.76	0.01
Original Face:	110,000.000	Base		104.317575	16,669.02	92.422310	14,768.26	-1,900.76	0.01
31418CAH7	FNMA POOL MA2707 FN 08/36 FIXED 3					3.000000	01 Aug 2036		
	102,742.530	Local		104.636902	107,506.60	92.516282	95,053.57	-12,453.03	0.06
Original Face:	610,000.000	Base		104.636902	107,506.60	92.516282	95,053.57	-12,453.03	0.06

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FUND: HBQ1



As of: December 31, 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								
31418CBT0	FNMA POOL MA2749 FN 09/36 FIXED 2.5					2.500000	01 Sep 2036		
	18,520.590	Local	103.104491	19,095.56	90.004846	16,669.43		-2,426.13	0.01
Original Face:	110,000.000	Base	103.104491	19,095.56	90.004846	16,669.43		-2,426.13	0.01
31418CCK8	FNMA POOL MA2773 FN 10/36 FIXED 3					3.000000	01 Oct 2036		
	125,098.370	Local	104.652738	130,918.87	92.362948	115,544.54		-15,374.33	0.08
Original Face:	670,000.000	Base	104.652738	130,918.87	92.362948	115,544.54		-15,374.33	0.08
31418CEE0	FNMA POOL MA2832 FN 12/36 FIXED 3					3.000000	01 Dec 2036		
	54,928.460	Local	104.574004	57,440.89	92.306593	50,702.59		-6,738.30	0.03
Original Face:	280,000.000	Base	104.574004	57,440.89	92.306593	50,702.59		-6,738.30	0.03
31418CR89	FNMA POOL MA3210 FN 12/47 FIXED 3.5					3.500000	01 Dec 2047		
	91,083.630	Local	94.955921	86,489.30	89.637121	81,644.74		-4,844.56	0.05
Original Face:	610,000.000	Base	94.955921	86,489.30	89.637121	81,644.74		-4,844.56	0.05
31418D4G4	FNMA POOL MA4422 FN 09/41 FIXED 2					2.000000	01 Sep 2041		
	164,294.060	Local	86.410878	141,967.94	83.246600	136,769.22		-5,198.72	0.09
Original Face:	220,000.000	Base	86.410878	141,967.94	83.246600	136,769.22		-5,198.72	0.09
31418D5G3	FNMA POOL MA4446 FN 10/41 FIXED 2					2.000000	01 Oct 2041		
	45,191.330	Local	86.405800	39,047.93	83.199953	37,599.17		-1,448.76	0.03
Original Face:	60,000.000	Base	86.405800	39,047.93	83.199953	37,599.17		-1,448.76	0.03
31418D6K3	FNMA POOL MA4473 FN 11/41 FIXED 1.5					1.500000	01 Nov 2041		
	79,331.310	Local	81.777674	64,875.30	80.131699	63,569.53		-1,305.77	0.04
Original Face:	100,000.000	Base	81.777674	64,875.30	80.131699	63,569.53		-1,305.77	0.04
31418D6L1	FNMA POOL MA4474 FN 11/41 FIXED 2					2.000000	01 Nov 2041		
	84,245.420	Local	86.643879	72,993.50	83.106809	70,013.68		-2,979.82	0.05
Original Face:	110,000.000	Base	86.643879	72,993.50	83.106809	70,013.68		-2,979.82	0.05
31418DPR7	FNMA POOL MA4031 FN 05/50 FIXED 4.5					4.500000	01 May 2050		
	33,981.900	Local	98.958387	33,627.94	95.083652	32,311.23		-1,316.71	0.02
Original Face:	170,000.000	Base	98.958387	33,627.94	95.083652	32,311.23		-1,316.71	0.02
31418DUB6	FNMA POOL MA4177 FN 11/40 FIXED 2.5					2.500000	01 Nov 2040		
	31,768.130	Local	89.310356	28,372.23	84.811743	26,943.10		-1,429.13	0.02
Original Face:	60,000.000	Base	89.310356	28,372.23	84.811743	26,943.10		-1,429.13	0.02

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



As of: December 31, 2024

View Date: January 2, 2025

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31418DXJ6	FNMA POOL MA4280 FN 03/51 FIXED 1.5						1.500000	01 Mar 2051		
	165,215.380	Local		86.476108	142,871.83	73.977773		122,222.66	-20,649.17	0.08
Original Face:	210,000.000	Base		86.476108	142,871.83	73.977773		122,222.66	-20,649.17	0.08
31418EAV2	FNMA POOL MA4519 FN 01/42 FIXED 1.5						1.500000	01 Jan 2042		
	48,656.200	Local		83.930496	40,837.39	78.908482		38,393.87	-2,443.52	0.03
Original Face:	60,000.000	Base		83.930496	40,837.39	78.908482		38,393.87	-2,443.52	0.03
31418ECH1	FNMA POOL MA4571 FN 03/42 FIXED 2.5						2.500000	01 Mar 2042		
	47,137.650	Local		90.243489	42,538.66	85.206015		40,164.11	-2,374.55	0.03
Original Face:	60,000.000	Base		90.243489	42,538.66	85.206015		40,164.11	-2,374.55	0.03
31418ECZ1	FNMA POOL MA4587 FN 04/42 FIXED 2.5						2.500000	01 Apr 2042		
	48,793.990	Local		90.182172	44,003.48	85.081685		41,514.75	-2,488.73	0.03
Original Face:	60,000.000	Base		90.182172	44,003.48	85.081685		41,514.75	-2,488.73	0.03
31424U8E9	FANNIEMAE STRIP FNS 440 C50						4.500000	25 Oct 2053		
	468,884.620	Local		22.137670	103,800.13	23.782087		111,510.55	7,710.42	0.07
Original Face:	500,000.000	Base		22.137670	103,800.13	23.782087		111,510.55	7,710.42	0.07
31572LAA4	ELLINGTON FINANCIAL MORTGAGE T EFMT 2021 2 A1 144A						0.931000	25 Jun 2066		
	73,211.890	Local		99.998825	73,211.03	81.507510		59,673.19	-13,537.84	0.04
Original Face:	140,000.000	Base		99.998825	73,211.03	81.507510		59,673.19	-13,537.84	0.04
31573CAA3	ELLINGTON FINANCIAL MORTGAGE T EFMT 2022 1 A1 144A						2.206000	25 Jan 2067		
	90,579.140	Local		99.998410	90,577.70	86.094930		77,984.05	-12,593.65	0.05
Original Face:	120,000.000	Base		99.998410	90,577.70	86.094930		77,984.05	-12,593.65	0.05
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 3.9						3.900000	15 Jul 2027		
	130,000.000	Local		99.295677	129,084.38	97.379223		126,592.99	-2,491.39	0.08
		Base		99.295677	129,084.38	97.379223		126,592.99	-2,491.39	0.08
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85						4.850000	15 Jul 2047		
	30,000.000	Local		104.101133	31,230.34	85.286891		25,586.07	-5,644.27	0.02
		Base		104.101133	31,230.34	85.286891		25,586.07	-5,644.27	0.02
337932AN7	FIRSTENERGY CORP SR UNSECURED 01/26 1.6						1.600000	15 Jan 2026		
	20,000.000	Local		100.013350	20,002.67	96.406560		19,281.31	-721.36	0.01
		Base		100.013350	20,002.67	96.406560		19,281.31	-721.36	0.01

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FUND: HBQ1



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34535QAA3	FORD CREDIT AUTO OWNER TRUST/F FORDR 2023 1 A 144A					4.850000	15 Aug 2035		
	430,000.000	Local		99.997330	429,988.52	100.386230	431,660.79	1,672.27	0.29
Original Face:	430,000.000	Base		99.997330	429,988.52	100.386230	431,660.79	1,672.27	0.29
345370DB3	FORD MOTOR COMPANY SR UNSECURED 08/32 6.1					6.100000	19 Aug 2032		
	60,000.000	Local		94.585633	56,751.38	99.576952	59,746.17	2,994.79	0.04
		Base		94.585633	56,751.38	99.576952	59,746.17	2,994.79	0.04
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476					5.476000	25 Jan 2039		
	120,000.000	Local		122.957867	147,549.44	95.031123	114,037.35	-33,512.09	0.08
		Base		122.957867	147,549.44	95.031123	114,037.35	-33,512.09	0.08
35564KKY4	FREDDIE MAC STACR STACR 2021 DNA6 M2 144A					6.068790	25 Oct 2041		
	150,000.000	Local		100.000000	150,000.00	100.595070	150,892.61	892.61	0.10
Original Face:	150,000.000	Base		100.000000	150,000.00	100.595070	150,892.61	892.61	0.10
35564KMH9	FREDDIE MAC STACR STACR 2021 DNA7 M2 144A					6.368790	25 Nov 2041		
	140,000.000	Local		100.185286	140,259.40	100.936740	141,311.44	1,052.04	0.09
Original Face:	140,000.000	Base		100.185286	140,259.40	100.936740	141,311.44	1,052.04	0.09
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		
	20,000.000	Local		111.124000	22,224.80	94.390992	18,878.20	-3,346.60	0.01
		Base		111.124000	22,224.80	94.390992	18,878.20	-3,346.60	0.01
35671DBJ3	FREEPORT MCMORAN INC COMPANY GUAR 11/34 5.4					5.400000	14 Nov 2034		
	20,000.000	Local		102.987200	20,597.44	98.891690	19,778.34	-819.10	0.01
		Base		102.987200	20,597.44	98.891690	19,778.34	-819.10	0.01
36178DH20	GNMA POOL AA5649 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
	16,588.990	Local		100.118693	16,608.68	89.092364	14,779.52	-1,829.16	0.01
Original Face:	110,000.000	Base		100.118693	16,608.68	89.092364	14,779.52	-1,829.16	0.01
36178NF95	GNMA POOL AB2892 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
	15,824.360	Local		99.493439	15,744.20	88.969720	14,078.89	-1,665.31	0.01
Original Face:	170,000.000	Base		99.493439	15,744.20	88.969720	14,078.89	-1,665.31	0.01
36178WDM8	GNMA POOL AB9108 GN 10/42 FIXED 3					3.000000	15 Oct 2042		
	34,841.680	Local		101.692140	35,431.25	88.968637	30,998.17	-4,433.08	0.02
Original Face:	280,000.000	Base		101.692140	35,431.25	88.968637	30,998.17	-4,433.08	0.02

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
36179SJU2	GNMA II POOL MA3875 G2 08/46 FIXED 4					4.000000	20 Aug 2046		
	43,176.640	Local		98.049431	42,334.45	93.526991	40,381.81	-1,952.64	0.03
Original Face:	390,000.000	Base		98.049431	42,334.45	93.526991	40,381.81	-1,952.64	0.03
36179SQV2	GNMA II POOL MA4068 G2 11/46 FIXED 3					3.000000	20 Nov 2046		
	9,553.040	Local		102.965862	9,836.37	87.892880	8,396.44	-1,439.93	0.01
Original Face:	60,000.000	Base		102.965862	9,836.37	87.892880	8,396.44	-1,439.93	0.01
36179TAL9	GNMA II POOL MA4511 G2 06/47 FIXED 4					4.000000	20 Jun 2047		
	43,203.250	Local		105.727694	45,677.80	93.374183	40,340.68	-5,337.12	0.03
Original Face:	390,000.000	Base		105.727694	45,677.80	93.374183	40,340.68	-5,337.12	0.03
36179TCY9	GNMA II POOL MA4587 G2 07/47 FIXED 4					4.000000	20 Jul 2047		
	3,311.790	Local		107.014938	3,544.11	93.534524	3,097.67	-446.44	0.00
Original Face:	30,000.000	Base		107.014938	3,544.11	93.534524	3,097.67	-446.44	0.00
36179TE35	GNMA II POOL MA4654 G2 08/47 FIXED 4.5					4.500000	20 Aug 2047		
	10,698.060	Local		108.393111	11,595.96	96.083610	10,279.08	-1,316.88	0.01
Original Face:	110,000.000	Base		108.393111	11,595.96	96.083610	10,279.08	-1,316.88	0.01
36179TG58	GNMA II POOL MA4720 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
	7,247.870	Local		102.831177	7,453.07	93.369670	6,767.31	-685.76	0.00
Original Face:	60,000.000	Base		102.831177	7,453.07	93.369670	6,767.31	-685.76	0.00
36179TLT0	GNMA II POOL MA4838 G2 11/47 FIXED 4					4.000000	20 Nov 2047		
	34,700.500	Local		103.252345	35,829.08	93.343891	32,390.80	-3,438.28	0.02
Original Face:	280,000.000	Base		103.252345	35,829.08	93.343891	32,390.80	-3,438.28	0.02
36179TNS0	GNMA II POOL MA4901 G2 12/47 FIXED 4					4.000000	20 Dec 2047		
	20,860.380	Local		102.590269	21,400.72	93.337829	19,470.63	-1,930.09	0.01
Original Face:	170,000.000	Base		102.590269	21,400.72	93.337829	19,470.63	-1,930.09	0.01
36179TSH9	GNMA II POOL MA5020 G2 02/48 FIXED 4					4.000000	20 Feb 2048		
	12,560.790	Local		103.764652	13,033.66	93.267699	11,715.16	-1,318.50	0.01
Original Face:	110,000.000	Base		103.764652	13,033.66	93.267699	11,715.16	-1,318.50	0.01
36179TT96	GNMA II POOL MA5076 G2 03/48 FIXED 3					3.000000	20 Mar 2048		
	157,521.720	Local		97.632898	153,793.02	87.670218	138,099.64	-15,693.38	0.09
Original Face:	966,993.000	Base		97.632898	153,793.02	87.670218	138,099.64	-15,693.38	0.09

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



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
36179TUB9	GNMA II POOL MA5078 G2 03/48 FIXED 4					4.000000	20 Mar 2048		
	91,512.980	Local		98.357348	90,009.74	93.340687	85,418.84	-4,590.90	0.06
Original Face:	890,000.000	Base		98.357348	90,009.74	93.340687	85,418.84	-4,590.90	0.06
36179TV69	GNMA II POOL MA5137 G2 04/48 FIXED 4					4.000000	20 Apr 2048		
	10,000.110	Local		103.391063	10,339.22	93.055772	9,305.68	-1,033.54	0.01
Original Face:	110,000.000	Base		103.391063	10,339.22	93.055772	9,305.68	-1,033.54	0.01
36179TV77	GNMA II POOL MA5138 G2 04/48 FIXED 4.5					4.500000	20 Apr 2048		
	14,557.660	Local		107.517417	15,652.02	95.942172	13,966.94	-1,685.08	0.01
Original Face:	170,000.000	Base		107.517417	15,652.02	95.942172	13,966.94	-1,685.08	0.01
36179TXX8	GNMA II POOL MA5194 G2 05/48 FIXED 5					5.000000	20 May 2048		
	8,944.650	Local		102.003209	9,123.83	98.595776	8,819.05	-304.78	0.01
Original Face:	110,000.000	Base		102.003209	9,123.83	98.595776	8,819.05	-304.78	0.01
36179TZ65	GNMA II POOL MA5265 G2 06/48 FIXED 4.5					4.500000	20 Jun 2048		
	200,886.900	Local		100.332859	201,555.57	95.885346	192,621.10	-8,934.47	0.13
Original Face:	2,522,735.000	Base		100.332859	201,555.57	95.885346	192,621.10	-8,934.47	0.13
36179U6Y3	GNMA II POOL MA6287 G2 11/49 FIXED 5					5.000000	20 Nov 2049		
	8,694.070	Local		99.259495	8,629.69	98.580312	8,570.64	-59.05	0.01
Original Face:	60,000.000	Base		99.259495	8,629.69	98.580312	8,570.64	-59.05	0.01
36179UCC4	GNMA II POOL MA5467 G2 09/48 FIXED 4.5					4.500000	20 Sep 2048		
	37,427.360	Local		103.714448	38,817.58	95.864579	35,879.58	-2,938.00	0.02
Original Face:	440,000.000	Base		103.714448	38,817.58	95.864579	35,879.58	-2,938.00	0.02
36179UEA6	GNMA II POOL MA5529 G2 10/48 FIXED 4.5					4.500000	20 Oct 2048		
	18,817.960	Local		106.464303	20,034.41	95.854203	18,037.81	-1,996.60	0.01
Original Face:	220,000.000	Base		106.464303	20,034.41	95.854203	18,037.81	-1,996.60	0.01
36179UGB2	GNMA II POOL MA5594 G2 11/48 FIXED 3.5					3.500000	20 Nov 2048		
	80,335.080	Local		91.443414	73,461.14	90.198305	72,460.88	-1,000.26	0.05
Original Face:	560,000.000	Base		91.443414	73,461.14	90.198305	72,460.88	-1,000.26	0.05
36179UGD8	GNMA II POOL MA5596 G2 11/48 FIXED 4.5					4.500000	20 Nov 2048		
	36,106.110	Local		105.444646	38,071.96	95.854211	34,609.23	-3,462.73	0.02
Original Face:	440,000.000	Base		105.444646	38,071.96	95.854211	34,609.23	-3,462.73	0.02

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FUND: HBQ1



As of: December 31, 2024

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36179UGE6	GNMA II POOL MA5597 G2 11/48 FIXED 5						5.000000	20 Nov 2048		
	18,536.230	Local		101.595740	18,832.02	98.230155		18,208.17	-623.85	0.01
Original Face:	280,000.000	Base		101.595740	18,832.02	98.230155		18,208.17	-623.85	0.01
36179UH54	GNMA II POOL MA5652 G2 12/48 FIXED 4.5						4.500000	20 Dec 2048		
	4,491.230	Local		106.308517	4,774.56	95.849012		4,304.80	-469.76	0.00
Original Face:	60,000.000	Base		106.308517	4,774.56	95.849012		4,304.80	-469.76	0.00
36179UH62	GNMA II POOL MA5653 G2 12/48 FIXED 5						5.000000	20 Dec 2048		
	22,182.490	Local		101.643278	22,547.01	98.441207		21,836.71	-710.30	0.01
Original Face:	330,000.000	Base		101.643278	22,547.01	98.441207		21,836.71	-710.30	0.01
36179UKY7	GNMA II POOL MA5711 G2 01/49 FIXED 4.5						4.500000	20 Jan 2049		
	80,980.670	Local		102.244029	82,797.90	95.840326		77,612.14	-5,185.76	0.05
Original Face:	1,133,044.000	Base		102.244029	82,797.90	95.840326		77,612.14	-5,185.76	0.05
36179UKZ4	GNMA II POOL MA5712 G2 01/49 FIXED 5						5.000000	20 Jan 2049		
	17,873.350	Local		101.450987	18,132.69	98.163363		17,545.08	-587.61	0.01
Original Face:	280,000.000	Base		101.450987	18,132.69	98.163363		17,545.08	-587.61	0.01
36179UPB2	GNMA II POOL MA5818 G2 03/49 FIXED 4.5						4.500000	20 Mar 2049		
	83,294.690	Local		100.252465	83,504.98	95.840318		79,829.90	-3,675.08	0.05
Original Face:	1,000,000.000	Base		100.252465	83,504.98	95.840318		79,829.90	-3,675.08	0.05
36179UQ70	GNMA II POOL MA5878 G2 04/49 FIXED 5						5.000000	20 Apr 2049		
	8,921.250	Local		101.702900	9,073.17	98.286896		8,768.42	-304.75	0.01
Original Face:	110,000.000	Base		101.702900	9,073.17	98.286896		8,768.42	-304.75	0.01
36179V6V7	GNMA II POOL MA7184 G2 02/51 FIXED 2						2.000000	20 Feb 2051		
	143,465.680	Local		76.921379	110,355.78	77.730365		111,516.40	1,160.62	0.07
Original Face:	200,000.000	Base		76.921379	110,355.78	77.730365		111,516.40	1,160.62	0.07
36179VDS6	GNMA II POOL MA6413 G2 01/50 FIXED 5						5.000000	20 Jan 2050		
	17,677.180	Local		99.259271	17,546.24	98.506708		17,413.21	-133.03	0.01
Original Face:	110,000.000	Base		99.259271	17,546.24	98.506708		17,413.21	-133.03	0.01
36179WDG0	GNMA II POOL MA7303 G2 04/51 FIXED 2						2.000000	20 Apr 2051		
	147,436.890	Local		76.918097	113,405.65	77.729892		114,602.54	1,196.89	0.08
Original Face:	200,000.000	Base		76.918097	113,405.65	77.729892		114,602.54	1,196.89	0.08

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Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
36179X2L9	GNMA II POOL MA8879 G2 05/53 FIXED 5.5						5.500000	20 May 2053		
	17,089.000	Local		96.941132	16,566.27	99.434715		16,992.40	426.13	0.01
Original Face:	20,000.000	Base		96.941132	16,566.27	99.434715		16,992.40	426.13	0.01
36179XX68	GNMA II POOL MA8801 G2 04/53 FIXED 5.5						5.500000	20 Apr 2053		
	99,106.740	Local		97.040474	96,173.65	99.455194		98,566.80	2,393.15	0.07
Original Face:	120,000.000	Base		97.040474	96,173.65	99.455194		98,566.80	2,393.15	0.07
3617MKK99	GNMA II POOL BS8420 G2 04/50 FIXED 4						4.000000	20 Apr 2050		
	16,107.640	Local		106.018883	17,077.14	92.546907		14,907.12	-2,170.02	0.01
Original Face:	60,000.000	Base		106.018883	17,077.14	92.546907		14,907.12	-2,170.02	0.01
3617MKLU1	GNMA POOL BS8439 GN 05/50 FIXED 3.5						3.500000	15 May 2050		
	21,793.490	Local		105.644208	23,023.56	89.339461		19,470.19	-3,553.37	0.01
Original Face:	60,000.000	Base		105.644208	23,023.56	89.339461		19,470.19	-3,553.37	0.01
3617MKP78	GNMA II POOL BS8546 G2 12/50 FIXED 2.5						2.500000	20 Dec 2050		
	6,477.990	Local		105.586609	6,839.89	82.681747		5,356.12	-1,483.77	0.00
Original Face:	10,000.000	Base		105.586609	6,839.89	82.681747		5,356.12	-1,483.77	0.00
3617Y5UR8	GNMA II POOL CK9592 G2 06/52 FIXED 4						4.000000	20 Jun 2052		
	47,809.730	Local		96.843153	46,300.45	92.137407		44,050.65	-2,249.80	0.03
Original Face:	60,000.000	Base		96.843153	46,300.45	92.137407		44,050.65	-2,249.80	0.03
3622A3CG3	GNMA POOL 784571 GN 06/48 FIXED 3.5						3.500000	15 Jun 2048		
	277,447.240	Local		99.295823	275,493.52	91.869162		254,888.45	-20,605.07	0.17
Original Face:	1,000,000.000	Base		99.295823	275,493.52	91.869162		254,888.45	-20,605.07	0.17
3622AACK8	GNMA II POOL 784674 G2 04/48 FIXED 3.5						3.500000	20 Apr 2048		
	243,639.730	Local		101.556080	247,430.96	91.395727		222,676.30	-24,754.66	0.15
Original Face:	720,000.000	Base		101.556080	247,430.96	91.395727		222,676.30	-24,754.66	0.15
3622AAHA5	GNMA II POOL 784825 G2 10/49 FIXED 3.5						3.500000	20 Oct 2049		
	5,183.470	Local		102.248494	5,300.02	87.533381		4,537.27	-762.75	0.00
Original Face:	110,000.000	Base		102.248494	5,300.02	87.533381		4,537.27	-762.75	0.00
3622AAKF0	GNMA II POOL 784894 G2 02/48 FIXED 3.5						3.500000	20 Feb 2048		
	90,421.880	Local		91.836522	83,040.31	89.638727		81,053.02	-1,987.29	0.05
Original Face:	300,000.000	Base		91.836522	83,040.31	89.638727		81,053.02	-1,987.29	0.05

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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								
3622AAKL7	GNMA II POOL 784899 G2 02/48 FIXED 4					4.000000	20 Feb 2048		
	67,376.250	Local	106.302903	71,622.91	92.119879	62,066.92		-9,555.99	0.04
Original Face:	390,000.000	Base	106.302903	71,622.91	92.119879	62,066.92		-9,555.99	0.04
3622AAKS2	GNMA II POOL 784905 G2 01/50 FIXED 3					3.000000	20 Jan 2050		
	33,155.040	Local	102.748753	34,066.39	85.356116	28,299.85		-5,766.54	0.02
Original Face:	60,000.000	Base	102.748753	34,066.39	85.356116	28,299.85		-5,766.54	0.02
3622AAVK7	GNMA II POOL 785218 G2 12/50 FIXED 2					2.000000	20 Dec 2050		
	40,513.720	Local	103.236583	41,824.98	78.317384	31,729.29		-10,095.69	0.02
Original Face:	60,000.000	Base	103.236583	41,824.98	78.317384	31,729.29		-10,095.69	0.02
3622AAVL5	GNMA II POOL 785219 G2 12/50 FIXED 2					2.000000	20 Dec 2050		
	19,572.260	Local	103.372528	20,232.34	78.409864	15,346.58		-4,885.76	0.01
Original Face:	30,000.000	Base	103.372528	20,232.34	78.409864	15,346.58		-4,885.76	0.01
3622AAVM3	GNMA II POOL 785220 G2 12/50 FIXED 2					2.000000	20 Dec 2050		
	41,648.610	Local	103.535772	43,121.21	77.634606	32,333.73		-10,787.48	0.02
Original Face:	60,000.000	Base	103.535772	43,121.21	77.634606	32,333.73		-10,787.48	0.02
3622AAVN1	GNMA II POOL 785221 G2 12/50 FIXED 2					2.000000	20 Dec 2050		
	39,862.380	Local	103.753288	41,358.53	78.597260	31,330.74		-10,027.79	0.02
Original Face:	60,000.000	Base	103.753288	41,358.53	78.597260	31,330.74		-10,027.79	0.02
3622AAZY3	GNMA II POOL 785359 G2 03/51 FIXED 2					2.000000	20 Mar 2051		
	42,459.310	Local	101.467428	43,082.37	77.636323	32,963.85		-10,118.52	0.02
Original Face:	60,000.000	Base	101.467428	43,082.37	77.636323	32,963.85		-10,118.52	0.02
3622AAZZ0	GNMA II POOL 785360 G2 03/51 FIXED 2					2.000000	20 Mar 2051		
	46,591.310	Local	101.597186	47,335.46	77.510495	36,113.16		-11,222.30	0.02
Original Face:	60,000.000	Base	101.597186	47,335.46	77.510495	36,113.16		-11,222.30	0.02
3622AB4U3	GNMA II POOL 786335 G2 09/52 FIXED 4.5					4.500000	20 Sep 2052		
	89,985.070	Local	98.952115	89,042.13	94.981011	85,468.73		-3,573.40	0.06
Original Face:	110,000.000	Base	98.952115	89,042.13	94.981011	85,468.73		-3,573.40	0.06
3622AB4Z2	GNMA II POOL 786340 G2 09/52 FIXED 5					5.000000	20 Sep 2052		
	51,098.840	Local	100.870744	51,543.78	97.795939	49,972.59		-1,571.19	0.03
Original Face:	60,000.000	Base	100.870744	51,543.78	97.795939	49,972.59		-1,571.19	0.03

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	Units								
3622AB6B3	GNMA II POOL 786366 G2 08/52 FIXED 4.5					4.500000	20 Aug 2052		
	51,144.730	Local	98.498790	50,376.94	94.667842	48,417.61	-1,959.33	0.03	
Original Face:	60,000.000	Base	98.498790	50,376.94	94.667842	48,417.61	-1,959.33	0.03	
3622ABCA8	GNMA II POOL 785565 G2 06/51 FIXED 2.5					2.500000	20 Jun 2051		
	45,137.930	Local	87.605413	39,543.27	82.906674	37,422.36	-2,120.91	0.02	
Original Face:	60,000.000	Base	87.605413	39,543.27	82.906674	37,422.36	-2,120.91	0.02	
3622ABCD2	GNMA II POOL 785568 G2 08/51 FIXED 2.5					2.500000	20 Aug 2051		
	44,185.160	Local	87.600950	38,706.62	82.935627	36,645.24	-2,061.38	0.02	
Original Face:	60,000.000	Base	87.600950	38,706.62	82.935627	36,645.24	-2,061.38	0.02	
3622ABE65	GNMA II POOL 785657 G2 10/51 FIXED 2.5					2.500000	20 Oct 2051		
	129,510.270	Local	87.596451	113,446.40	82.905746	107,371.46	-6,074.94	0.07	
Original Face:	170,000.000	Base	87.596451	113,446.40	82.905746	107,371.46	-6,074.94	0.07	
3622ABFC1	GNMA II POOL 785663 G2 10/51 FIXED 2.5					2.500000	20 Oct 2051		
	44,799.730	Local	87.596443	39,242.97	83.015145	37,190.56	-2,052.41	0.02	
Original Face:	60,000.000	Base	87.596443	39,242.97	83.015145	37,190.56	-2,052.41	0.02	
3622ABFG2	GNMA II POOL 785667 G2 10/51 FIXED 2.5					2.500000	20 Oct 2051		
	45,748.580	Local	87.596489	40,074.15	82.846147	37,900.94	-2,173.21	0.03	
Original Face:	60,000.000	Base	87.596489	40,074.15	82.846147	37,900.94	-2,173.21	0.03	
3622ABJF0	GNMA II POOL 785762 G2 11/51 FIXED 2.5					2.500000	20 Nov 2051		
	46,319.870	Local	87.594201	40,573.52	82.846028	38,374.17	-2,199.35	0.03	
Original Face:	60,000.000	Base	87.594201	40,573.52	82.846028	38,374.17	-2,199.35	0.03	
3622ABKA9	GNMA II POOL 785789 G2 12/51 FIXED 2.5					2.500000	20 Dec 2051		
	46,522.410	Local	87.592066	40,749.94	82.846303	38,542.10	-2,207.84	0.03	
Original Face:	60,000.000	Base	87.592066	40,749.94	82.846303	38,542.10	-2,207.84	0.03	
3622ABKC5	GNMA II POOL 785791 G2 12/51 FIXED 2.5					2.500000	20 Dec 2051		
	46,747.240	Local	84.751613	39,619.04	82.102559	38,380.68	-1,238.36	0.03	
Original Face:	60,000.000	Base	84.751613	39,619.04	82.102559	38,380.68	-1,238.36	0.03	
3622ABLA8	GNMA II POOL 785821 G2 12/51 FIXED 2.5					2.500000	20 Dec 2051		
	47,175.750	Local	87.591994	41,322.18	82.846287	39,083.36	-2,238.82	0.03	
Original Face:	60,000.000	Base	87.591994	41,322.18	82.846287	39,083.36	-2,238.82	0.03	

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



As of: December 31, 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
3622ABP55	GNMA II POOL 785944 G2 02/52 FIXED 3					3.000000	20 Feb 2052		
	87,208.240	Local		94.927796	82,784.86	86.144463	75,125.07	-7,659.79	0.05
Original Face:	110,000.000	Base		94.927796	82,784.86	86.144463	75,125.07	-7,659.79	0.05
3622ABUU4	GNMA II POOL 786095 G2 04/52 FIXED 3					3.000000	20 Apr 2052		
	46,803.060	Local		94.240847	44,107.60	84.751939	39,666.50	-4,441.10	0.03
Original Face:	60,000.000	Base		94.240847	44,107.60	84.751939	39,666.50	-4,441.10	0.03
3622ABV33	GNMA II POOL 786134 G2 04/52 FIXED 3					3.000000	20 Apr 2052		
	77,065.850	Local		94.925067	73,154.81	85.120500	65,598.84	-7,555.97	0.04
Original Face:	110,000.000	Base		94.925067	73,154.81	85.120500	65,598.84	-7,555.97	0.04
3622ABWK4	GNMA II POOL 786150 G2 03/52 FIXED 3					3.000000	20 Mar 2052		
	90,503.790	Local		86.853335	78,605.56	85.954730	77,792.29	-813.27	0.05
Original Face:	110,000.000	Base		86.853335	78,605.56	85.954730	77,792.29	-813.27	0.05
3622AC4V9	GNMA II POOL 787236 G2 01/54 FIXED 6.5					6.500000	20 Jan 2054		
	167,315.200	Local		103.292558	172,824.15	102.668078	171,779.30	-1,044.85	0.11
Original Face:	200,000.000	Base		103.292558	172,824.15	102.668078	171,779.30	-1,044.85	0.11
3622AC6M7	GNMA II POOL 787276 G2 02/54 FIXED 6					6.000000	20 Feb 2054		
	92,397.390	Local		103.554148	95,681.33	102.266312	94,491.40	-1,189.93	0.06
Original Face:	100,000.000	Base		103.554148	95,681.33	102.266312	94,491.40	-1,189.93	0.06
3622ACA67	GNMA II POOL 786429 G2 06/52 FIXED 4					4.000000	20 Jun 2052		
	51,855.610	Local		97.344704	50,478.69	92.625767	48,031.66	-2,447.03	0.03
Original Face:	60,000.000	Base		97.344704	50,478.69	92.625767	48,031.66	-2,447.03	0.03
3622ACCK4	GNMA II POOL 786474 G2 01/53 FIXED 5					5.000000	20 Jan 2053		
	51,062.950	Local		101.472672	51,814.94	97.858030	49,969.20	-1,845.74	0.03
Original Face:	60,000.000	Base		101.472672	51,814.94	97.858030	49,969.20	-1,845.74	0.03
3622ACEG1	GNMA II POOL 786535 G2 02/53 FIXED 5.5					5.500000	20 Feb 2053		
	96,675.340	Local		101.669154	98,289.00	99.455199	96,148.65	-2,140.35	0.06
Original Face:	110,000.000	Base		101.669154	98,289.00	99.455199	96,148.65	-2,140.35	0.06
3622ACLF5	GNMA II POOL 786726 G2 03/51 FIXED 2					2.000000	20 Mar 2051		
	176,136.670	Local		80.789707	142,300.30	78.605582	138,453.25	-3,847.05	0.09
Original Face:	200,000.000	Base		80.789707	142,300.30	78.605582	138,453.25	-3,847.05	0.09

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3622ACP46	GNMA II POOL 786843 G2 03/52 FIXED 3					3.000000	20 Mar 2052		
	52,193.450	Local		88.047178	45,954.86	85.927572	44,848.56	-1,106.30	0.03
Original Face:	60,000.000	Base		88.047178	45,954.86	85.927572	44,848.56	-1,106.30	0.03
3622ACPU8	GNMA II POOL 786835 G2 08/53 FIXED 5.5					5.500000	20 Aug 2053		
	54,248.500	Local		97.255021	52,759.39	99.470918	53,961.48	1,202.09	0.04
Original Face:	60,000.000	Base		97.255021	52,759.39	99.470918	53,961.48	1,202.09	0.04
3622ACSD3	GNMA II POOL 786916 G2 08/53 FIXED 5.5					5.500000	20 Aug 2053		
	182,498.220	Local		100.335527	183,110.55	99.950305	182,407.53	-703.02	0.12
Original Face:	200,000.000	Base		100.335527	183,110.55	99.950305	182,407.53	-703.02	0.12
3622ACTU4	GNMA II POOL 786963 G2 09/53 FIXED 6					6.000000	20 Sep 2053		
	85,657.350	Local		102.457244	87,762.16	102.257996	87,591.49	-170.67	0.06
Original Face:	100,000.000	Base		102.457244	87,762.16	102.257996	87,591.49	-170.67	0.06
3622ACWT3	GNMA II POOL 787058 G2 08/53 FIXED 5					5.000000	20 Aug 2053		
	89,097.390	Local		98.578724	87,831.07	97.673057	87,024.14	-806.93	0.06
Original Face:	100,000.000	Base		98.578724	87,831.07	97.673057	87,024.14	-806.93	0.06
362948AA9	GS MORTGAGE BACKED SECURITIES GSMBS 2024 RPL4 A1 144A					3.900000	25 Sep 2061		
	287,135.950	Local		94.902739	272,499.88	96.185990	276,184.56	3,684.68	0.18
Original Face:	300,000.000	Base		94.902739	272,499.88	96.185990	276,184.56	3,684.68	0.18
36830FAS5	GCAT GCAT 2024 INV3 A17 144A					6.500000	25 Sep 2054		
	92,647.420	Local		101.788458	94,304.38	101.087200	93,654.68	-649.70	0.06
Original Face:	100,000.000	Base		101.788458	94,304.38	101.087200	93,654.68	-649.70	0.06
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25					4.250000	01 Apr 2040		
	10,000.000	Local		114.947800	11,494.78	87.362302	8,736.23	-2,758.55	0.01
		Base		114.947800	11,494.78	87.362302	8,736.23	-2,758.55	0.01
369550BJ6	GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25					4.250000	01 Apr 2050		
	20,000.000	Local		123.971500	24,794.30	82.688811	16,537.76	-8,256.54	0.01
		Base		123.971500	24,794.30	82.688811	16,537.76	-8,256.54	0.01
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6					6.600000	01 Apr 2036		
	10,000.000	Local		114.524500	11,452.45	104.996189	10,499.62	-952.83	0.01
		Base		114.524500	11,452.45	104.996189	10,499.62	-952.83	0.01

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37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95					5.950000	01 Apr 2049		
	40,000.000	Local		94.585950	37,834.38	94.589886	37,835.95	1.57	0.03
		Base		94.585950	37,834.38	94.589886	37,835.95	1.57	0.03
37045VAZ3	GENERAL MOTORS CO SR UNSECURED 10/32 5.6					5.600000	15 Oct 2032		
	20,000.000	Local		94.830950	18,966.19	100.912505	20,182.50	1,216.31	0.01
		Base		94.830950	18,966.19	100.912505	20,182.50	1,216.31	0.01
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.750000	01 Mar 2046		
	30,000.000	Local		101.860200	30,558.06	88.193542	26,458.06	-4,100.00	0.02
		Base		101.860200	30,558.06	88.193542	26,458.06	-4,100.00	0.02
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875					3.875000	27 Oct 2027		
	100,000.000	Local		97.195860	97,195.86	97.157576	97,157.58	-38.28	0.06
		Base		97.195860	97,195.86	97.157576	97,157.58	-38.28	0.06
38141GVR2	GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25					4.250000	21 Oct 2025		
	10,000.000	Local		100.490400	10,049.04	99.449399	9,944.94	-104.10	0.01
		Base		100.490400	10,049.04	99.449399	9,944.94	-104.10	0.01
38141GVS0	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75					4.750000	21 Oct 2045		
	90,000.000	Local		114.081900	102,673.71	88.582347	79,724.11	-22,949.60	0.05
		Base		114.081900	102,673.71	88.582347	79,724.11	-22,949.60	0.05
38141GWL4	GOLDMAN SACHS GROUP INC SR UNSECURED 06/28 VAR					3.691000	05 Jun 2028		
	20,000.000	Local		100.340050	20,068.01	97.141686	19,428.34	-639.67	0.01
		Base		100.340050	20,068.01	97.141686	19,428.34	-639.67	0.01
38141GWV2	GOLDMAN SACHS GROUP INC SR UNSECURED 04/29 VAR					3.814000	23 Apr 2029		
	50,000.000	Local		95.628680	47,814.34	96.194176	48,097.09	282.75	0.03
		Base		95.628680	47,814.34	96.194176	48,097.09	282.75	0.03
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR					4.223000	01 May 2029		
	270,000.000	Local		98.828756	266,837.64	97.292984	262,691.06	-4,146.58	0.18
		Base		98.828756	266,837.64	97.292984	262,691.06	-4,146.58	0.18
38141GXJ8	GOLDMAN SACHS GROUP INC SR UNSECURED 04/25 3.5					3.500000	01 Apr 2025		
	40,000.000	Local		100.224200	40,089.68	99.655249	39,862.10	-227.58	0.03
		Base		100.224200	40,089.68	99.655249	39,862.10	-227.58	0.03

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38141GYK4	GOLDMAN SACHS GROUP INC SR UNSECURED 07/42 VAR					2.908000	21 Jul 2042		
	70,000.000	Local	101.158314	70,810.82	69.553173	48,687.22	-22,123.60	0.03	
		Base	101.158314	70,810.82	69.553173	48,687.22	-22,123.60	0.03	
38141GYN8	GOLDMAN SACHS GROUP INC SR UNSECURED 10/32 VAR					2.650000	21 Oct 2032		
	140,000.000	Local	100.364936	140,510.91	84.541503	118,358.10	-22,152.81	0.08	
		Base	100.364936	140,510.91	84.541503	118,358.10	-22,152.81	0.08	
38141GZR8	GOLDMAN SACHS GROUP INC SR UNSECURED 03/28 VAR					3.615000	15 Mar 2028		
	20,000.000	Local	100.201550	20,040.31	97.261403	19,452.28	-588.03	0.01	
		Base	100.201550	20,040.31	97.261403	19,452.28	-588.03	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	99.412682	59,647.61	-352.39	0.04	
		Base	100.000000	60,000.00	99.412682	59,647.61	-352.39	0.04	
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5					3.500000	16 Nov 2026		
	40,000.000	Local	99.659425	39,863.77	97.766140	39,106.46	-757.31	0.03	
		Base	99.659425	39,863.77	97.766140	39,106.46	-757.31	0.03	
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
	100,000.000	Local	105.415450	105,415.45	92.250260	92,250.26	-13,165.19	0.06	
		Base	105.415450	105,415.45	92.250260	92,250.26	-13,165.19	0.06	
38375UQY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA					5.196480	20 Oct 2064		
	195,222.280	Local	100.027133	195,275.25	99.779700	194,792.21	-483.04	0.13	
	Original Face: 1,100,000.000	Base	100.027133	195,275.25	99.779700	194,792.21	-483.04	0.13	
38378MVC6	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 53 OI					3.500000	20 Apr 2043		
	7,085.850	Local	30.300670	2,147.06	11.093510	786.07	-1,360.99	0.00	
	Original Face: 100,000.000	Base	30.300670	2,147.06	11.093510	786.07	-1,360.99	0.00	
38380L2S1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 FP					5.266480	20 Jun 2069		
	45,027.300	Local	99.589938	44,842.66	99.660330	44,874.36	31.70	0.03	
	Original Face: 100,000.000	Base	99.589938	44,842.66	99.660330	44,874.36	31.70	0.03	
38380QBN1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 NF					6.016480	20 Apr 2070		
	39,320.250	Local	102.539429	40,318.76	101.163440	39,777.72	-541.04	0.03	
	Original Face: 100,000.000	Base	102.539429	40,318.76	101.163440	39,777.72	-541.04	0.03	

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38380QGQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FA					5.216480	20 Jul 2070		
	245,473.780	Local		99.552983	244,376.47	98.582220	241,993.50	-2,382.97	0.16
Original Face:	400,000.000	Base		99.552983	244,376.47	98.582220	241,993.50	-2,382.97	0.16
38380RRS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 14 AB					1.340000	16 Jun 2063		
	77,545.290	Local		83.454959	64,715.39	72.946950	56,566.92	-8,148.47	0.04
Original Face:	110,000.000	Base		83.454959	64,715.39	72.946950	56,566.92	-8,148.47	0.04
38381BDT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 168 PA					4.000000	20 Aug 2048		
	37,618.460	Local		95.876758	36,067.36	93.078300	35,014.62	-1,052.74	0.02
Original Face:	100,000.000	Base		95.876758	36,067.36	93.078300	35,014.62	-1,052.74	0.02
38381ETV0	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 3 IO					0.639960	16 Feb 2061		
	189,078.980	Local		5.729796	10,833.84	4.897000	9,259.20	-1,574.64	0.01
Original Face:	200,000.000	Base		5.729796	10,833.84	4.897000	9,259.20	-1,574.64	0.01
38381H8H7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 92 AH					2.000000	16 Jun 2064		
	329,208.770	Local		76.492552	251,820.19	75.240310	247,697.70	-4,122.49	0.17
Original Face:	330,000.000	Base		76.492552	251,820.19	75.240310	247,697.70	-4,122.49	0.17
38381HB67	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 196 BE					3.000000	16 Oct 2064		
	60,000.000	Local		77.843133	46,705.88	70.006070	42,003.64	-4,702.24	0.03
Original Face:	60,000.000	Base		77.843133	46,705.88	70.006070	42,003.64	-4,702.24	0.03
38381HK26	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 216 IO					0.749110	16 Jul 2065		
	787,083.970	Local		6.465242	50,886.88	6.107240	48,069.11	-2,817.77	0.03
Original Face:	800,000.000	Base		6.465242	50,886.88	6.107240	48,069.11	-2,817.77	0.03
38381HL25	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 210 IO					0.700070	16 Jul 2064		
	780,822.560	Local		6.757307	52,762.58	6.397820	49,955.62	-2,806.96	0.03
Original Face:	800,000.000	Base		6.757307	52,762.58	6.397820	49,955.62	-2,806.96	0.03
38381HN49	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 220 E					3.000000	16 Oct 2064		
	60,000.000	Local		81.789617	49,073.77	68.720190	41,232.11	-7,841.66	0.03
Original Face:	60,000.000	Base		81.789617	49,073.77	68.720190	41,232.11	-7,841.66	0.03
38382HM98	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 NI					2.500000	20 Aug 2050		
	67,848.540	Local		2.858647	1,939.55	13.270200	9,003.64	7,064.09	0.01
Original Face:	100,000.000	Base		2.858647	1,939.55	13.270200	9,003.64	7,064.09	0.01

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38382HY87	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 127 IN					2.500000	20 Aug 2050		
	65,236.680	Local		2.994128	1,953.27	14.237310	9,287.95	7,334.68	0.01
Original Face:	100,000.000	Base		2.994128	1,953.27	14.237310	9,287.95	7,334.68	0.01
38382JZK5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 129 IE					2.500000	20 Sep 2050		
	67,702.040	Local		3.212769	2,175.11	14.243210	9,642.94	7,467.83	0.01
Original Face:	100,000.000	Base		3.212769	2,175.11	14.243210	9,642.94	7,467.83	0.01
38382LNV9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 173 MI					2.500000	20 Nov 2050		
	705,946.070	Local		9.005997	63,577.48	15.158060	107,007.73	43,430.25	0.07
Original Face:	1,100,000.000	Base		9.005997	63,577.48	15.158060	107,007.73	43,430.25	0.07
38382LXR7	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 181 WI					2.000000	20 Dec 2050		
	197,439.670	Local		2.771003	5,471.06	11.730060	23,159.79	17,688.73	0.02
Original Face:	300,000.000	Base		2.771003	5,471.06	11.730060	23,159.79	17,688.73	0.02
38382NZ83	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 29 AG					5.000000	20 Feb 2051		
	68,109.870	Local		100.361504	68,356.09	96.958520	66,038.32	-2,317.77	0.04
Original Face:	100,000.000	Base		100.361504	68,356.09	96.958520	66,038.32	-2,317.77	0.04
38383FHR7	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 223 P					2.000000	20 Jun 2051		
	154,235.350	Local		86.671538	133,678.15	83.303200	128,482.98	-5,195.17	0.09
Original Face:	200,000.000	Base		86.671538	133,678.15	83.303200	128,482.98	-5,195.17	0.09
38383LDU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 189 PT					2.500000	20 Oct 2051		
	86,876.780	Local		85.614108	74,378.78	81.249400	70,586.86	-3,791.92	0.05
Original Face:	100,000.000	Base		85.614108	74,378.78	81.249400	70,586.86	-3,791.92	0.05
38383REY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 63 LM					3.500000	20 Oct 2050		
	100,000.000	Local		92.994260	92,994.26	80.483360	80,483.36	-12,510.90	0.05
Original Face:	100,000.000	Base		92.994260	92,994.26	80.483360	80,483.36	-12,510.90	0.05
40139LAG8	GUARDIAN LIFE GLOB FUND SECURED 144A 06/25 1.1					1.100000	23 Jun 2025		
	20,000.000	Local		99.990750	19,998.15	98.338039	19,667.61	-330.54	0.01
		Base		99.990750	19,998.15	98.338039	19,667.61	-330.54	0.01
404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR					4.583000	19 Jun 2029		
	220,000.000	Local		99.952900	219,896.38	97.962557	215,517.63	-4,378.75	0.14
		Base		99.952900	219,896.38	97.962557	215,517.63	-4,378.75	0.14

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: December 31, 2024

View Date: January 2, 2025

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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
404280CG2	HSBC HOLDINGS PLC SR UNSECURED 06/26 VAR					2.099000	04 Jun 2026		
	200,000.000	Local		100.000000	200,000.00	98.824750	197,649.50	-2,350.50	0.13
		Base		100.000000	200,000.00	98.824750	197,649.50	-2,350.50	0.13
411707AK8	CKE RESTAURANTS HOLDINGS INC HNGRY 2021 1A A2 144A					2.865000	20 Jun 2051		
	221,950.000	Local		100.220644	222,439.72	89.538840	198,731.46	-23,708.26	0.13
	Original Face: 230,000.000	Base		100.220644	222,439.72	89.538840	198,731.46	-23,708.26	0.13
413875AS4	L3HARRIS TECH INC SR UNSECURED 04/35 4.854					4.854000	27 Apr 2035		
	60,000.000	Local		101.454083	60,872.45	95.116062	57,069.64	-3,802.81	0.04
		Base		101.454083	60,872.45	95.116062	57,069.64	-3,802.81	0.04
437076BS0	HOME DEPOT INC SR UNSECURED 06/47 3.9					3.900000	15 Jun 2047		
	10,000.000	Local		108.315100	10,831.51	78.288560	7,828.86	-3,002.65	0.01
		Base		108.315100	10,831.51	78.288560	7,828.86	-3,002.65	0.01
437076BW1	HOME DEPOT INC SR UNSECURED 12/28 3.9					3.900000	06 Dec 2028		
	10,000.000	Local		108.861400	10,886.14	97.451753	9,745.18	-1,140.96	0.01
		Base		108.861400	10,886.14	97.451753	9,745.18	-1,140.96	0.01
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5					2.500000	15 Apr 2027		
	20,000.000	Local		102.095850	20,419.17	95.681924	19,136.38	-1,282.79	0.01
		Base		102.095850	20,419.17	95.681924	19,136.38	-1,282.79	0.01
437076CB6	HOME DEPOT INC SR UNSECURED 04/30 2.7					2.700000	15 Apr 2030		
	30,000.000	Local		99.686767	29,906.03	90.038804	27,011.64	-2,894.39	0.02
		Base		99.686767	29,906.03	90.038804	27,011.64	-2,894.39	0.02
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3					3.300000	15 Apr 2040		
	30,000.000	Local		101.665567	30,499.67	77.981560	23,394.47	-7,105.20	0.02
		Base		101.665567	30,499.67	77.981560	23,394.47	-7,105.20	0.02
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35					3.350000	15 Apr 2050		
	50,000.000	Local		106.793480	53,396.74	69.831742	34,915.87	-18,480.87	0.02
		Base		106.793480	53,396.74	69.831742	34,915.87	-18,480.87	0.02
437076CF7	HOME DEPOT INC SR UNSECURED 03/31 1.375					1.375000	15 Mar 2031		
	10,000.000	Local		84.115600	8,411.56	81.003900	8,100.39	-311.17	0.01
		Base		84.115600	8,411.56	81.003900	8,100.39	-311.17	0.01

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Holdings

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



As of: December 31, 2024

View Date: January 2, 2025

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437076CP5	HOME DEPOT INC SR UNSECURED 04/32 3.25					3.250000	15 Apr 2032		
	10,000.000	Local	99.607200	9,960.72	89.228197	8,922.82	-1,037.90	0.01	
		Base	99.607200	9,960.72	89.228197	8,922.82	-1,037.90	0.01	
437084VN3	HOME EQUITY ASSET TRUST HEAT 2006 4 2A4					5.013220	25 Aug 2036		
	78,227.620	Local	98.642538	77,165.71	98.495330	77,050.55	-115.16	0.05	
	Original Face: 370,000.000	Base	98.642538	77,165.71	98.495330	77,050.55	-115.16	0.05	
438516CS3	HONEYWELL INTERNATIONAL SR UNSECURED 03/35 5					5.000000	01 Mar 2035		
	70,000.000	Local	99.645943	69,752.16	98.059189	68,641.43	-1,110.73	0.05	
		Base	99.645943	69,752.16	98.059189	68,641.43	-1,110.73	0.05	
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95					3.950000	15 Mar 2027		
	70,000.000	Local	99.623114	69,736.18	98.078602	68,655.02	-1,081.16	0.05	
		Base	99.623114	69,736.18	98.078602	68,655.02	-1,081.16	0.05	
444859BM3	HUMANA INC SR UNSECURED 04/25 4.5					4.500000	01 Apr 2025		
	10,000.000	Local	100.432300	10,043.23	99.858356	9,985.84	-57.39	0.01	
		Base	100.432300	10,043.23	99.858356	9,985.84	-57.39	0.01	
444859BR2	HUMANA INC SR UNSECURED 02/32 2.15					2.150000	03 Feb 2032		
	20,000.000	Local	91.419350	18,283.87	79.667827	15,933.57	-2,350.30	0.01	
		Base	91.419350	18,283.87	79.667827	15,933.57	-2,350.30	0.01	
444859BT8	HUMANA INC SR UNSECURED 03/29 3.7					3.700000	23 Mar 2029		
	80,000.000	Local	99.918875	79,935.10	94.427056	75,541.64	-4,393.46	0.05	
		Base	99.918875	79,935.10	94.427056	75,541.64	-4,393.46	0.05	
458140BM1	INTEL CORP SR UNSECURED 03/50 4.75					4.750000	25 Mar 2050		
	40,000.000	Local	110.731275	44,292.51	77.368751	30,947.50	-13,345.01	0.02	
		Base	110.731275	44,292.51	77.368751	30,947.50	-13,345.01	0.02	
458140BT6	INTEL CORP SR UNSECURED 08/28 1.6					1.600000	12 Aug 2028		
	20,000.000	Local	99.891650	19,978.33	88.213314	17,642.66	-2,335.67	0.01	
		Base	99.891650	19,978.33	88.213314	17,642.66	-2,335.67	0.01	
458140BW9	INTEL CORP SR UNSECURED 08/51 3.05					3.050000	12 Aug 2051		
	10,000.000	Local	99.692100	9,969.21	57.090252	5,709.03	-4,260.18	0.00	
		Base	99.692100	9,969.21	57.090252	5,709.03	-4,260.18	0.00	

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WESTERN ASSET MANAGEMENT COMPANY

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458140CG3	INTEL CORP SR UNSECURED 02/33 5.2					5.200000	10 Feb 2033		
	30,000.000	Local		99.758267	29,927.48	96.705558	29,011.67	-915.81	0.02
		Base		99.758267	29,927.48	96.705558	29,011.67	-915.81	0.02
45866FAW4	INTERCONTINENTALEXCHANGE SR UNSECURED 03/33 4.6					4.600000	15 Mar 2033		
	20,000.000	Local		101.495100	20,299.02	95.673280	19,134.66	-1,164.36	0.01
		Base		101.495100	20,299.02	95.673280	19,134.66	-1,164.36	0.01
46514BRL3	STATE OF ISRAEL SR UNSECURED 03/34 5.5					5.500000	12 Mar 2034		
	200,000.000	Local		99.268295	198,536.59	97.568500	195,137.00	-3,399.59	0.13
		Base		99.268295	198,536.59	97.568500	195,137.00	-3,399.59	0.13
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.950000	01 Jun 2045		
	30,000.000	Local		103.217033	30,965.11	90.829944	27,248.98	-3,716.13	0.02
		Base		103.217033	30,965.11	90.829944	27,248.98	-3,716.13	0.02
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25					4.250000	01 Oct 2027		
	120,000.000	Local		99.480125	119,376.15	99.252028	119,102.43	-273.72	0.08
		Base		99.480125	119,376.15	99.252028	119,102.43	-273.72	0.08
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR					4.203000	23 Jul 2029		
	100,000.000	Local		99.619480	99,619.48	97.340900	97,340.90	-2,278.58	0.07
		Base		99.619480	99,619.48	97.340900	97,340.90	-2,278.58	0.07
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR					4.452000	05 Dec 2029		
	70,000.000	Local		100.230700	70,161.49	97.977449	68,584.21	-1,577.28	0.05
		Base		100.230700	70,161.49	97.977449	68,584.21	-1,577.28	0.05
46647PBK1	JPMORGAN CHASE + CO SR UNSECURED 04/26 VAR					2.083000	22 Apr 2026		
	70,000.000	Local		100.000000	70,000.00	99.139735	69,397.81	-602.19	0.05
		Base		100.000000	70,000.00	99.139735	69,397.81	-602.19	0.05
46647PBL9	JPMORGAN CHASE + CO SR UNSECURED 04/31 VAR					2.522000	22 Apr 2031		
	20,000.000	Local		100.422100	20,084.42	88.051743	17,610.35	-2,474.07	0.01
		Base		100.422100	20,084.42	88.051743	17,610.35	-2,474.07	0.01
46647PBN5	JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR					3.109000	22 Apr 2051		
	20,000.000	Local		100.000000	20,000.00	66.342231	13,268.45	-6,731.55	0.01
		Base		100.000000	20,000.00	66.342231	13,268.45	-6,731.55	0.01

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46647PBP0	JPMORGAN CHASE + CO SUBORDINATED 05/31 VAR					2.956000	13 May 2031		
	180,000.000	Local	104.273683	187,692.63	89.455322	161,019.58	-26,673.05	0.11	
		Base	104.273683	187,692.63	89.455322	161,019.58	-26,673.05	0.11	
46647PCR5	JPMORGAN CHASE + CO SR UNSECURED 11/32 VAR					2.545000	08 Nov 2032		
	40,000.000	Local	100.000000	40,000.00	84.370447	33,748.18	-6,251.82	0.02	
		Base	100.000000	40,000.00	84.370447	33,748.18	-6,251.82	0.02	
46647PEK8	JPMORGAN CHASE + CO SR UNSECURED 07/35 VAR					5.294000	22 Jul 2035		
	60,000.000	Local	102.962717	61,777.63	98.932842	59,359.71	-2,417.92	0.04	
		Base	102.962717	61,777.63	98.932842	59,359.71	-2,417.92	0.04	
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625					3.625000	03 Mar 2037		
	20,000.000	Local	99.220950	19,844.19	86.750508	17,350.10	-2,494.09	0.01	
		Base	99.220950	19,844.19	86.750508	17,350.10	-2,494.09	0.01	
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
	50,000.000	Local	100.098280	50,049.14	66.532600	33,266.30	-16,782.84	0.02	
		Base	100.098280	50,049.14	66.532600	33,266.30	-16,782.84	0.02	
482480AL4	KLA CORP SR UNSECURED 07/32 4.65					4.650000	15 Jul 2032		
	40,000.000	Local	99.953325	39,981.33	97.768122	39,107.25	-874.08	0.03	
		Base	99.953325	39,981.33	97.768122	39,107.25	-874.08	0.03	
48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375					5.375000	24 Apr 2030		
	340,000.000	Local	100.695232	342,363.79	97.250000	330,650.00	-11,713.79	0.22	
		Base	100.695232	342,363.79	97.250000	330,650.00	-11,713.79	0.22	
49177JAK8	KENVUE INC COMPANY GUAR 03/33 4.9					4.900000	22 Mar 2033		
	70,000.000	Local	99.808443	69,865.91	98.372624	68,860.84	-1,005.07	0.05	
		Base	99.808443	69,865.91	98.372624	68,860.84	-1,005.07	0.05	
494368CB7	KIMBERLY CLARK CORP SR UNSECURED 03/30 3.1					3.100000	26 Mar 2030		
	10,000.000	Local	101.968300	10,196.83	92.444716	9,244.47	-952.36	0.01	
		Base	101.968300	10,196.83	92.444716	9,244.47	-952.36	0.01	
501044DV0	KROGER CO SR UNSECURED 09/34 5					5.000000	15 Sep 2034		
	50,000.000	Local	99.753900	49,876.95	96.738422	48,369.21	-1,507.74	0.03	
		Base	99.753900	49,876.95	96.738422	48,369.21	-1,507.74	0.03	

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517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9				2.900000	25 Jun 2025			
		10,000.000	Local	99.791000	9,979.10	98.911950	9,891.20	-87.90	0.01
			Base	99.791000	9,979.10	98.911950	9,891.20	-87.90	0.01
517834AK3	LAS VEGAS SANDS CORP SR UNSECURED 08/29 6				6.000000	15 Aug 2029			
		30,000.000	Local	99.868367	29,960.51	101.284196	30,385.26	424.75	0.02
			Base	99.868367	29,960.51	101.284196	30,385.26	424.75	0.02
532457CLO	ELI LILLY + CO SR UNSECURED 02/34 4.7				4.700000	09 Feb 2034			
		100,000.000	Local	99.970300	99,970.30	96.942420	96,942.42	-3,027.88	0.06
			Base	99.970300	99,970.30	96.942420	96,942.42	-3,027.88	0.06
532457CM8	ELI LILLY + CO SR UNSECURED 02/54 5				5.000000	09 Feb 2054			
		10,000.000	Local	99.438600	9,943.86	91.962374	9,196.24	-747.62	0.01
			Base	99.438600	9,943.86	91.962374	9,196.24	-747.62	0.01
532457CN6	ELI LILLY + CO SR UNSECURED 02/64 5.1				5.100000	09 Feb 2064			
		100,000.000	Local	99.868440	99,868.44	91.564070	91,564.07	-8,304.37	0.06
			Base	99.868440	99,868.44	91.564070	91,564.07	-8,304.37	0.06
532457CR7	ELI LILLY + CO SR UNSECURED 08/34 4.6				4.600000	14 Aug 2034			
		10,000.000	Local	100.026600	10,002.66	96.019701	9,601.97	-400.69	0.01
			Base	100.026600	10,002.66	96.019701	9,601.97	-400.69	0.01
539830BR9	LOCKHEED MARTIN CORP SR UNSECURED 06/32 3.9				3.900000	15 Jun 2032			
		30,000.000	Local	99.931900	29,979.57	92.916431	27,874.93	-2,104.64	0.02
			Base	99.931900	29,979.57	92.916431	27,874.93	-2,104.64	0.02
539830BS7	LOCKHEED MARTIN CORP SR UNSECURED 06/53 4.15				4.150000	15 Jun 2053			
		130,000.000	Local	99.342469	129,145.21	80.046398	104,060.32	-25,084.89	0.07
			Base	99.342469	129,145.21	80.046398	104,060.32	-25,084.89	0.07
548661DU8	LOWE S COS INC SR UNSECURED 04/30 4.5				4.500000	15 Apr 2030			
		70,000.000	Local	110.463271	77,324.29	98.097093	68,667.97	-8,656.32	0.05
			Base	110.463271	77,324.29	98.097093	68,667.97	-8,656.32	0.05
548661ED5	LOWE S COS INC SR UNSECURED 09/28 1.7				1.700000	15 Sep 2028			
		30,000.000	Local	99.878433	29,963.53	89.483952	26,845.19	-3,118.34	0.02
			Base	99.878433	29,963.53	89.483952	26,845.19	-3,118.34	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	
55285BAA3	MF1 MULTIFAMILY HOUSING MORTGA MF1 2022 FL10 A 144A				7.001350	17 Sep 2037			
		182,006.990	Local	99.579901	181,242.38	100.125080	182,234.64	992.26	0.12
Original Face:		200,000.000	Base	99.579901	181,242.38	100.125080	182,234.64	992.26	0.12
55316VAA2	MHC COMMERCIAL MORTGAGE TRUST MHC 2021 MHC A 144A				5.312442	15 Apr 2038			
		30,471.050	Local	98.873619	30,127.83	99.937500	30,452.01	324.18	0.02
Original Face:		100,000.000	Base	98.873619	30,127.83	99.937500	30,452.01	324.18	0.02
55336VAK6	MPLX LP SR UNSECURED 03/27 4.125				4.125000	01 Mar 2027			
		10,000.000	Local	105.178100	10,517.81	98.521925	9,852.19	-665.62	0.01
			Base	105.178100	10,517.81	98.521925	9,852.19	-665.62	0.01
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5				4.500000	15 Apr 2038			
		30,000.000	Local	95.934133	28,780.24	87.184172	26,155.25	-2,624.99	0.02
			Base	95.934133	28,780.24	87.184172	26,155.25	-2,624.99	0.02
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7				4.700000	15 Apr 2048			
		40,000.000	Local	93.056175	37,222.47	82.054053	32,821.62	-4,400.85	0.02
			Base	93.056175	37,222.47	82.054053	32,821.62	-4,400.85	0.02
55336VAS9	MPLX LP SR UNSECURED 02/29 4.8				4.800000	15 Feb 2029			
		10,000.000	Local	100.195800	10,019.58	99.123678	9,912.37	-107.21	0.01
			Base	100.195800	10,019.58	99.123678	9,912.37	-107.21	0.01
55336VBP4	MPLX LP SR UNSECURED 12/47 5.2				5.200000	01 Dec 2047			
		30,000.000	Local	119.402467	35,820.74	88.503097	26,550.93	-9,269.81	0.02
			Base	119.402467	35,820.74	88.503097	26,550.93	-9,269.81	0.02
55336VBQ2	MPLX LP SR UNSECURED 08/30 2.65				2.650000	15 Aug 2030			
		40,000.000	Local	99.982425	39,992.97	87.504525	35,001.81	-4,991.16	0.02
			Base	99.982425	39,992.97	87.504525	35,001.81	-4,991.16	0.02
55361AAU8	MSWF COMMERCIAL MORTGAGE TRUST MSWF 2023 2 A5				6.014000	15 Dec 2056			
		130,000.000	Local	102.905638	133,777.33	105.327590	136,925.87	3,148.54	0.09
Original Face:		130,000.000	Base	102.905638	133,777.33	105.327590	136,925.87	3,148.54	0.09
55903VBA0	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/27 3.755				3.755000	15 Mar 2027			
		20,000.000	Local	100.000000	20,000.00	96.338225	19,267.65	-732.35	0.01
			Base	100.000000	20,000.00	96.338225	19,267.65	-732.35	0.01

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Holdings

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



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
55903VBB8	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/29 4.054					4.054000	15 Mar 2029		
	30,000.000	Local	100.000000	30,000.00	93.071070	27,921.32	-2,078.68	0.02	
		Base	100.000000	30,000.00	93.071070	27,921.32	-2,078.68	0.02	
55903VBC6	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/32 4.279					4.279000	15 Mar 2032		
	80,000.000	Local	97.565475	78,052.38	88.149376	70,519.50	-7,532.88	0.05	
		Base	97.565475	78,052.38	88.149376	70,519.50	-7,532.88	0.05	
55903VBD4	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/42 5.05					5.050000	15 Mar 2042		
	10,000.000	Local	100.635100	10,063.51	80.548057	8,054.81	-2,008.70	0.01	
		Base	100.635100	10,063.51	80.548057	8,054.81	-2,008.70	0.01	
55903VBE2	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/52 5.141					5.141000	15 Mar 2052		
	20,000.000	Local	100.320850	20,064.17	74.653785	14,930.76	-5,133.41	0.01	
		Base	100.320850	20,064.17	74.653785	14,930.76	-5,133.41	0.01	
55903VBF9	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/62 5.391					5.391000	15 Mar 2062		
	10,000.000	Local	75.306300	7,530.63	73.836051	7,383.61	-147.02	0.00	
		Base	75.306300	7,530.63	73.836051	7,383.61	-147.02	0.00	
55903VBG7	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/26 6.412					6.412000	15 Mar 2026		
	50,000.000	Local	100.000000	50,000.00	100.039772	50,019.89	19.89	0.03	
		Base	100.000000	50,000.00	100.039772	50,019.89	19.89	0.03	
571676AB1	MARS INC COMPANY GUAR 144A 04/30 3.2					3.200000	01 Apr 2030		
	60,000.000	Local	108.432200	65,059.32	92.223162	55,333.90	-9,725.42	0.04	
		Base	108.432200	65,059.32	92.223162	55,333.90	-9,725.42	0.04	
571676AN5	MARS INC SR UNSECURED 144A 07/40 2.375					2.375000	16 Jul 2040		
	40,000.000	Local	99.884175	39,953.67	66.256541	26,502.62	-13,451.05	0.02	
		Base	99.884175	39,953.67	66.256541	26,502.62	-13,451.05	0.02	
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85					3.850000	26 Mar 2050		
	130,000.000	Local	121.078746	157,402.37	77.498374	100,747.89	-56,654.48	0.07	
		Base	121.078746	157,402.37	77.498374	100,747.89	-56,654.48	0.07	
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875					4.875000	09 Dec 2045		
	10,000.000	Local	102.839800	10,283.98	90.027080	9,002.71	-1,281.27	0.01	
		Base	102.839800	10,283.98	90.027080	9,002.71	-1,281.27	0.01	

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WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: December 31, 2024

View Date: January 2, 2025

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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	
58013MFB5	MCDONALD S CORP SR UNSECURED 03/27 3.5				3.500000	01 Mar 2027			
		10,000.000	Local	103.096100	10,309.61	97.734068	9,773.41	-536.20	0.01
			Base	103.096100	10,309.61	97.734068	9,773.41	-536.20	0.01
58013MFF6	MCDONALD S CORP SR UNSECURED 04/28 3.8				3.800000	01 Apr 2028			
		60,000.000	Local	100.035883	60,021.53	97.312731	58,387.64	-1,633.89	0.04
			Base	100.035883	60,021.53	97.312731	58,387.64	-1,633.89	0.04
58013MFK5	MCDONALD S CORP SR UNSECURED 09/49 3.625				3.625000	01 Sep 2049			
		10,000.000	Local	110.424600	11,042.46	72.194683	7,219.47	-3,822.99	0.00
			Base	110.424600	11,042.46	72.194683	7,219.47	-3,822.99	0.00
58013MFL3	MCDONALD S CORP SR UNSECURED 09/25 1.45				1.450000	01 Sep 2025			
		40,000.000	Local	99.972800	39,989.12	97.900880	39,160.35	-828.77	0.03
			Base	99.972800	39,989.12	97.900880	39,160.35	-828.77	0.03
58013MFM1	MCDONALD S CORP SR UNSECURED 03/30 2.125				2.125000	01 Mar 2030			
		80,000.000	Local	101.531288	81,225.03	87.398268	69,918.61	-11,306.42	0.05
			Base	101.531288	81,225.03	87.398268	69,918.61	-11,306.42	0.05
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5				3.500000	01 Jul 2027			
		30,000.000	Local	104.902433	31,470.73	97.396087	29,218.83	-2,251.90	0.02
			Base	104.902433	31,470.73	97.396087	29,218.83	-2,251.90	0.02
58013MFQ2	MCDONALD S CORP SR UNSECURED 07/30 3.6				3.600000	01 Jul 2030			
		20,000.000	Local	99.572650	19,914.53	93.825184	18,765.04	-1,149.49	0.01
			Base	99.572650	19,914.53	93.825184	18,765.04	-1,149.49	0.01
58013MFR0	MCDONALD S CORP SR UNSECURED 04/50 4.2				4.200000	01 Apr 2050			
		70,000.000	Local	112.554414	78,788.09	79.110690	55,377.48	-23,410.61	0.04
			Base	112.554414	78,788.09	79.110690	55,377.48	-23,410.61	0.04
58933YAZ8	MERCK + CO INC SR UNSECURED 06/30 1.45				1.450000	24 Jun 2030			
		20,000.000	Local	99.513100	19,902.62	83.908054	16,781.61	-3,121.01	0.01
			Base	99.513100	19,902.62	83.908054	16,781.61	-3,121.01	0.01
5899296M5	MLCC MORTGAGE INVESTORS INC MLCC 2003 H A1				5.093220	25 Jan 2029			
		90,734.430	Local	99.591743	90,364.00	87.378760	79,282.62	-11,081.38	0.05
		Original Face:	11,110,000.000	Base	99.591743	90,364.00	87.378760	79,282.62	-11,081.38

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FUND: HBQ1



As of: December 31, 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
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.400000	15 Dec 2066		
	60,000.000	Local	103.797867	62,278.72	101.917400	61,150.44	-1,128.28	0.04	
		Base	103.797867	62,278.72	101.917400	61,150.44	-1,128.28	0.04	
594918CE2	MICROSOFT CORP SR UNSECURED 03/52 2.921					2.921000	17 Mar 2052		
	40,000.000	Local	97.434825	38,973.93	66.289498	26,515.80	-12,458.13	0.02	
		Base	97.434825	38,973.93	66.289498	26,515.80	-12,458.13	0.02	
595112BZ5	MICRON TECHNOLOGY INC SR UNSECURED 02/33 5.875					5.875000	09 Feb 2033		
	20,000.000	Local	98.198650	19,639.73	102.452365	20,490.47	850.74	0.01	
		Base	98.198650	19,639.73	102.452365	20,490.47	850.74	0.01	
595112CD3	MICRON TECHNOLOGY INC SR UNSECURED 01/31 5.3					5.300000	15 Jan 2031		
	40,000.000	Local	99.938200	39,975.28	99.879749	39,951.90	-23.38	0.03	
		Base	99.938200	39,975.28	99.879749	39,951.90	-23.38	0.03	
59524QAA3	MID ATLANTIC INTERSTATE SR UNSECURED 144A 05/28 4.1					4.100000	15 May 2028		
	10,000.000	Local	99.048100	9,904.81	97.056960	9,705.70	-199.11	0.01	
		Base	99.048100	9,904.81	97.056960	9,705.70	-199.11	0.01	
595620AT2	MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/29 3.65					3.650000	15 Apr 2029		
	70,000.000	Local	99.958743	69,971.12	95.360851	66,752.60	-3,218.52	0.04	
		Base	99.958743	69,971.12	95.360851	66,752.60	-3,218.52	0.04	
59981AAC0	MILL CITY MORTGAGE TRUST MCMLT 2019 1 A1 144A					3.250000	25 Oct 2069		
	74,140.900	Local	102.404058	75,923.29	96.977470	71,899.97	-4,023.32	0.05	
	Original Face: 270,000.000	Base	102.404058	75,923.29	96.977470	71,899.97	-4,023.32	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	99.650066	199,300.13	-699.87	0.13	
		Base	100.000000	200,000.00	99.650066	199,300.13	-699.87	0.13	
609207AU9	MONDELEZ INTERNATIONAL SR UNSECURED 05/25 1.5					1.500000	04 May 2025		
	70,000.000	Local	100.020014	70,014.01	98.862096	69,203.47	-810.54	0.05	
		Base	100.020014	70,014.01	98.862096	69,203.47	-810.54	0.05	
6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR					2.699000	22 Jan 2031		
	110,000.000	Local	102.349636	112,584.60	88.857614	97,743.38	-14,841.22	0.07	
		Base	102.349636	112,584.60	88.857614	97,743.38	-14,841.22	0.07	

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
6174468P7	MORGAN STANLEY SR UNSECURED 04/31 VAR					3.622000	01 Apr 2031		
	120,000.000	Local	100.000000	120,000.00	92.887254	111,464.70	-8,535.30	0.07	
		Base	100.000000	120,000.00	92.887254	111,464.70	-8,535.30	0.07	
6174468Q5	MORGAN STANLEY SR UNSECURED 04/26 VAR					2.188000	28 Apr 2026		
	110,000.000	Local	100.005555	110,006.11	99.107401	109,018.14	-987.97	0.07	
		Base	100.005555	110,006.11	99.107401	109,018.14	-987.97	0.07	
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR					3.772000	24 Jan 2029		
	40,000.000	Local	98.186025	39,274.41	96.398042	38,559.22	-715.19	0.03	
		Base	98.186025	39,274.41	96.398042	38,559.22	-715.19	0.03	
61747YEH4	MORGAN STANLEY SR UNSECURED 10/32 VAR					2.511000	20 Oct 2032		
	60,000.000	Local	101.081083	60,648.65	83.798905	50,279.34	-10,369.31	0.03	
		Base	101.081083	60,648.65	83.798905	50,279.34	-10,369.31	0.03	
61747YFT7	MORGAN STANLEY SR UNSECURED 07/35 VAR					5.320000	19 Jul 2035		
	150,000.000	Local	102.631367	153,947.05	98.396605	147,594.91	-6,352.14	0.10	
		Base	102.631367	153,947.05	98.396605	147,594.91	-6,352.14	0.10	
61776GAA6	MORGAN STANLEY RESIDENTIAL MOR MSRM 2024 INV3 A1 144A					6.500000	25 Jun 2054		
	181,532.020	Local	100.721773	182,842.27	101.487200	184,231.76	1,389.49	0.12	
	Original Face: 200,000.000	Base	100.721773	182,842.27	101.487200	184,231.76	1,389.49	0.12	
617939AA1	MORGAN STANLEY RESIDENTIAL MOR MSRM 2024 INV2 A1 144A					6.500000	25 Feb 2054		
	174,458.090	Local	100.244357	174,884.39	101.307200	176,738.61	1,854.22	0.12	
	Original Face: 220,000.000	Base	100.244357	174,884.39	101.307200	176,738.61	1,854.22	0.12	
62954HAW8	NXP BV/NXP FDG/NXP USA COMPANY GUAR 05/25 2.7					2.700000	01 May 2025		
	20,000.000	Local	100.028350	20,005.67	99.311733	19,862.35	-143.32	0.01	
		Base	100.028350	20,005.67	99.311733	19,862.35	-143.32	0.01	
62955VAA4	NEW YORK MORTGAGE TRUST NYMT 2022 CP1 A1 144A					2.042400	25 Jul 2061		
	106,820.730	Local	99.963397	106,781.63	92.044080	98,322.16	-8,459.47	0.07	
	Original Face: 200,000.000	Base	99.963397	106,781.63	92.044080	98,322.16	-8,459.47	0.07	
62956HAA4	NYC COMMERCIAL MORTGAGE TRUST NYC 2024 3ELV A 144A					6.388030	15 Aug 2029		
	100,000.000	Local	99.769880	99,769.88	100.740710	100,740.71	970.83	0.07	
	Original Face: 100,000.000	Base	99.769880	99,769.88	100.740710	100,740.71	970.83	0.07	

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63940JAC3	NAVIENT STUDENT LOAN TRUST NAVSL 2017 3A A3 144A					5.733270	26 Jul 2066		
	178,367.860	Local		100.405196	179,090.60	100.532280	179,317.28	226.68	0.12
Original Face:	250,000.000	Base		100.405196	179,090.60	100.532280	179,317.28	226.68	0.12
64828EAA3	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM4 A1 144A					2.491880	25 Sep 2059		
	31,618.740	Local		99.999937	31,618.72	93.764810	29,647.25	-1,971.47	0.02
Original Face:	250,000.000	Base		99.999937	31,618.72	93.764810	29,647.25	-1,971.47	0.02
64828GAS9	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A B1 144A					4.000000	25 Sep 2059		
	103,285.140	Local		109.784951	113,391.54	95.268400	98,398.10	-14,993.44	0.07
Original Face:	140,000.000	Base		109.784951	113,391.54	95.268400	98,398.10	-14,993.44	0.07
64828GBB5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A B2 144A					4.250000	25 Sep 2059		
	103,285.140	Local		109.687066	113,290.44	95.655490	98,797.91	-14,492.53	0.07
Original Face:	140,000.000	Base		109.687066	113,290.44	95.655490	98,797.91	-14,492.53	0.07
64829EAA2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2015 2A A1 144A					3.750000	25 Aug 2055		
	49,642.420	Local		105.677664	52,460.95	94.937560	47,129.30	-5,331.65	0.03
Original Face:	420,000.000	Base		105.677664	52,460.95	94.937560	47,129.30	-5,331.65	0.03
64829VAD8	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2018 RPL1 M2 144A					3.500000	25 Dec 2057		
	140,000.000	Local		102.719371	143,807.12	84.001000	117,601.40	-26,205.72	0.08
Original Face:	140,000.000	Base		102.719371	143,807.12	84.001000	117,601.40	-26,205.72	0.08
64831TAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2021 NQM3 A1 144A					1.156120	27 Nov 2056		
	56,565.100	Local		100.000000	56,565.10	86.048010	48,673.14	-7,891.96	0.03
Original Face:	120,000.000	Base		100.000000	56,565.10	86.048010	48,673.14	-7,891.96	0.03
64831TAC1	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2021 NQM3 A3 144A					1.516260	27 Nov 2056		
	56,799.150	Local		100.000000	56,799.15	86.571940	49,172.13	-7,627.02	0.03
Original Face:	120,000.000	Base		100.000000	56,799.15	86.571940	49,172.13	-7,627.02	0.03
64831UAA2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2022 NQM4 A1 144A					5.000000	25 Jun 2062		
	151,371.430	Local		99.682305	150,890.53	98.901470	149,708.57	-1,181.96	0.10
Original Face:	190,000.000	Base		99.682305	150,890.53	98.901470	149,708.57	-1,181.96	0.10
64952WDQ3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/25 0.95					0.950000	24 Jun 2025		
	30,000.000	Local		99.989867	29,996.96	98.283563	29,485.07	-511.89	0.02
		Base		99.989867	29,996.96	98.283563	29,485.07	-511.89	0.02

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
654106AJ2	NIKE INC SR UNSECURED 03/27 2.75					2.750000	27 Mar 2027		
	40,000.000	Local	102.822075	41,128.83	96.405063	38,562.03	-2,566.80	0.03	
		Base	102.822075	41,128.83	96.405063	38,562.03	-2,566.80	0.03	
654106AK9	NIKE INC SR UNSECURED 03/30 2.85					2.850000	27 Mar 2030		
	30,000.000	Local	99.917867	29,975.36	91.079968	27,323.99	-2,651.37	0.02	
		Base	99.917867	29,975.36	91.079968	27,323.99	-2,651.37	0.02	
654106AL7	NIKE INC SR UNSECURED 03/40 3.25					3.250000	27 Mar 2040		
	20,000.000	Local	99.488450	19,897.69	77.192286	15,438.46	-4,459.23	0.01	
		Base	99.488450	19,897.69	77.192286	15,438.46	-4,459.23	0.01	
65486XAA1	NJ TRUST 2023 GSP NJ 2023 GSP A 144A					6.480758	06 Jan 2029		
	100,000.000	Local	100.980430	100,980.43	104.051570	104,051.57	3,071.14	0.07	
	Original Face:	100,000.000	Base	100.980430	100,980.43	104.051570	104,051.57	3,071.14	0.07
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93					2.930000	15 Jan 2025		
	30,000.000	Local	99.968333	29,990.50	99.919039	29,975.71	-14.79	0.02	
		Base	99.968333	29,990.50	99.919039	29,975.71	-14.79	0.02	
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25					5.250000	01 May 2050		
	260,000.000	Local	130.078473	338,204.03	93.776694	243,819.40	-94,384.63	0.16	
		Base	130.078473	338,204.03	93.776694	243,819.40	-94,384.63	0.16	
67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7					3.700000	01 Apr 2060		
	40,000.000	Local	107.916975	43,166.79	73.929940	29,571.98	-13,594.81	0.02	
		Base	107.916975	43,166.79	73.929940	29,571.98	-13,594.81	0.02	
670857AA9	ONSLow BAY FINANCIAL LLC OBX 2021 NQM2 A1 144A					1.101000	25 May 2061		
	138,524.130	Local	99.999791	138,523.84	81.063350	112,292.30	-26,231.54	0.07	
	Original Face:	260,000.000	Base	99.999791	138,523.84	81.063350	112,292.30	-26,231.54	0.07
670857AC5	ONSLow BAY FINANCIAL LLC OBX 2021 NQM2 A3 144A					1.563000	25 May 2061		
	63,934.420	Local	99.999812	63,934.30	81.263070	51,955.07	-11,979.23	0.03	
	Original Face:	120,000.000	Base	99.999812	63,934.30	81.263070	51,955.07	-11,979.23	0.03
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5					4.500000	22 Oct 2025		
	200,000.000	Local	100.153010	200,306.02	98.694500	197,389.00	-2,917.02	0.13	
		Base	100.153010	200,306.02	98.694500	197,389.00	-2,917.02	0.13	

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WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: December 31, 2024

View Date: January 2, 2025

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67114JAA8	ONSLow BAY FINANCIAL LLC OBX 2021 NQM3 A1 144A					1.054000	25 Jul 2061		
		58,906.190	Local	99.998710	58,905.43	80.500870	47,420.00	-11,485.43	0.03
	Original Face:	100,000.000	Base	99.998710	58,905.43	80.500870	47,420.00	-11,485.43	0.03
67114VAA1	ONSLow BAY FINANCIAL LLC OBX 2022 NQM1 A1 144A					2.305000	25 Nov 2061		
		179,750.970	Local	99.999933	179,750.85	87.601960	157,465.37	-22,285.48	0.11
	Original Face:	260,000.000	Base	99.999933	179,750.85	87.601960	157,465.37	-22,285.48	0.11
67181DAA9	OAK STREET INVESTMENT GRADE NE OAKIG 2020 1A A1 144A					1.850000	20 Nov 2050		
		192,901.460	Local	99.996542	192,894.79	96.482090	186,115.36	-6,779.43	0.12
	Original Face:	210,000.000	Base	99.996542	192,894.79	96.482090	186,115.36	-6,779.43	0.12
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3					3.000000	15 Feb 2027		
		120,000.000	Local	98.559717	118,271.66	95.465329	114,558.39	-3,713.27	0.08
			Base	98.559717	118,271.66	95.465329	114,558.39	-3,713.27	0.08
674599DC6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/26 5.55					5.550000	15 Mar 2026		
		20,000.000	Local	101.957400	20,391.48	100.348800	20,069.76	-321.72	0.01
			Base	101.957400	20,391.48	100.348800	20,069.76	-321.72	0.01
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875					7.875000	15 Sep 2031		
		80,000.000	Local	122.757750	98,206.20	110.837338	88,669.87	-9,536.33	0.06
			Base	122.757750	98,206.20	110.837338	88,669.87	-9,536.33	0.06
674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5					4.500000	15 Jul 2044		
		170,000.000	Local	100.534376	170,908.44	74.132990	126,026.08	-44,882.36	0.08
			Base	100.534376	170,908.44	74.132990	126,026.08	-44,882.36	0.08
682680BH5	ONEOK INC COMPANY GUAR 11/26 5.55					5.550000	01 Nov 2026		
		20,000.000	Local	99.932100	19,986.42	101.237822	20,247.56	261.14	0.01
			Base	99.932100	19,986.42	101.237822	20,247.56	261.14	0.01
682680BK8	ONEOK INC COMPANY GUAR 11/30 5.8					5.800000	01 Nov 2030		
		30,000.000	Local	99.835967	29,950.79	103.082923	30,924.88	974.09	0.02
			Base	99.835967	29,950.79	103.082923	30,924.88	974.09	0.02
682680BL6	ONEOK INC COMPANY GUAR 09/33 6.05					6.050000	01 Sep 2033		
		30,000.000	Local	99.978167	29,993.45	102.927947	30,878.38	884.93	0.02
			Base	99.978167	29,993.45	102.927947	30,878.38	884.93	0.02

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Holdings

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



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
682680BN2	ONEOK INC COMPANY GUAR 09/53 6.625					6.625000	01 Sep 2053		
	10,000.000	Local	99.514400	9,951.44	105.261994	10,526.20	574.76	0.01	
		Base	99.514400	9,951.44	105.261994	10,526.20	574.76	0.01	
68389XBX2	ORACLE CORP SR UNSECURED 04/50 3.6					3.600000	01 Apr 2050		
	10,000.000	Local	71.398300	7,139.83	70.122091	7,012.21	-127.62	0.00	
		Base	71.398300	7,139.83	70.122091	7,012.21	-127.62	0.00	
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
	100,000.000	Local	99.987800	99,987.80	96.420028	96,420.03	-3,567.77	0.06	
		Base	99.987800	99,987.80	96.420028	96,420.03	-3,567.77	0.06	
68389XCE3	ORACLE CORP SR UNSECURED 03/31 2.875					2.875000	25 Mar 2031		
	130,000.000	Local	100.185292	130,240.88	88.011749	114,415.27	-15,825.61	0.08	
		Base	100.185292	130,240.88	88.011749	114,415.27	-15,825.61	0.08	
68389XCN3	ORACLE CORP SR UNSECURED 05/30 4.65					4.650000	06 May 2030		
	20,000.000	Local	99.755250	19,951.05	98.584399	19,716.88	-234.17	0.01	
		Base	99.755250	19,951.05	98.584399	19,716.88	-234.17	0.01	
68389XCU7	ORACLE CORP SR UNSECURED 09/54 5.375					5.375000	27 Sep 2054		
	60,000.000	Local	99.720017	59,832.01	92.158711	55,295.23	-4,536.78	0.04	
		Base	99.720017	59,832.01	92.158711	55,295.23	-4,536.78	0.04	
68902VAH0	OTIS WORLDWIDE CORP SR UNSECURED 04/25 2.056					2.056000	05 Apr 2025		
	20,000.000	Local	99.999000	19,999.80	99.229346	19,845.87	-153.93	0.01	
		Base	99.999000	19,999.80	99.229346	19,845.87	-153.93	0.01	
69291WAA0	PFP III PFP 2024 11 A 144A					6.314910	17 Sep 2039		
	97,562.040	Local	99.756739	97,324.71	100.437470	97,988.84	664.13	0.07	
	Original Face: 100,000.000	Base	99.756739	97,324.71	100.437470	97,988.84	664.13	0.07	
693475BQ7	PNC FINANCIAL SERVICES SR UNSECURED 06/26 VAR					5.812000	12 Jun 2026		
	30,000.000	Local	100.000000	30,000.00	100.425074	30,127.52	127.52	0.02	
		Base	100.000000	30,000.00	100.425074	30,127.52	127.52	0.02	
693475BR5	PNC FINANCIAL SERVICES SR UNSECURED 06/29 VAR					5.582000	12 Jun 2029		
	80,000.000	Local	100.000000	80,000.00	101.736750	81,389.40	1,389.40	0.05	
		Base	100.000000	80,000.00	101.736750	81,389.40	1,389.40	0.05	

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69361JAA4	PRKCM TRUST PRKCM 2021 AFC2 A1 144A				2.071000	25 Nov 2056			
		142,491.540	Local	99.999656	142,491.05	86.428350	123,153.09	-19,337.96	0.08
Original Face:		190,000.000	Base	99.999656	142,491.05	86.428350	123,153.09	-19,337.96	0.08
69369EAD1	PT PERTAMINA (PERSERO) SR UNSECURED 144A 05/42 6				6.000000	03 May 2042			
		210,000.000	Local	98.605786	207,072.15	97.814661	205,410.79	-1,661.36	0.14
			Base	98.605786	207,072.15	97.814661	205,410.79	-1,661.36	0.14
694308JF5	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/27 2.1				2.100000	01 Aug 2027			
		20,000.000	Local	100.024750	20,004.95	93.263017	18,652.60	-1,352.35	0.01
			Base	100.024750	20,004.95	93.263017	18,652.60	-1,352.35	0.01
694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5				2.500000	01 Feb 2031			
		20,000.000	Local	99.937000	19,987.40	85.535630	17,107.13	-2,880.27	0.01
			Base	99.937000	19,987.40	85.535630	17,107.13	-2,880.27	0.01
694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3				3.300000	01 Aug 2040			
		10,000.000	Local	99.586300	9,958.63	74.918282	7,491.83	-2,466.80	0.01
			Base	99.586300	9,958.63	74.918282	7,491.83	-2,466.80	0.01
694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5				3.500000	01 Aug 2050			
		10,000.000	Local	99.426900	9,942.69	68.637332	6,863.73	-3,078.96	0.00
			Base	99.426900	9,942.69	68.637332	6,863.73	-3,078.96	0.00
70450YAG8	PAYPAL HOLDINGS INC SR UNSECURED 06/25 1.65				1.650000	01 Jun 2025			
		30,000.000	Local	99.997500	29,999.25	98.700527	29,610.16	-389.09	0.02
			Base	99.997500	29,999.25	98.700527	29,610.16	-389.09	0.02
70450YAL7	PAYPAL HOLDINGS INC SR UNSECURED 06/32 4.4				4.400000	01 Jun 2032			
		50,000.000	Local	97.334980	48,667.49	96.050213	48,025.11	-642.38	0.03
			Base	97.334980	48,667.49	96.050213	48,025.11	-642.38	0.03
715638AU6	REPUBLIC OF PERU SR UNSECURED 03/37 6.55				6.550000	14 Mar 2037			
		20,000.000	Local	130.889600	26,177.92	104.100000	20,820.00	-5,357.92	0.01
Original Face:		20,000.000	Base	130.889600	26,177.92	104.100000	20,820.00	-5,357.92	0.01
715638DS8	REPUBLIC OF PERU SR UNSECURED 03/41 3.3				3.300000	11 Mar 2041			
		50,000.000	Local	97.404640	48,702.32	71.990000	35,995.00	-12,707.32	0.02
			Base	97.404640	48,702.32	71.990000	35,995.00	-12,707.32	0.02

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716564AA7	PETROLEOS DEL PERU SA SR UNSECURED 144A 06/32 4.75					4.750000	19 Jun 2032		
	230,000.000	Local		96.486078	221,917.98	75.230680	173,030.56	-48,887.42	0.12
		Base		96.486078	221,917.98	75.230680	173,030.56	-48,887.42	0.12
717081EW9	PFIZER INC SR UNSECURED 04/30 2.625					2.625000	01 Apr 2030		
	40,000.000	Local		101.678075	40,671.23	89.696008	35,878.40	-4,792.83	0.02
		Base		101.678075	40,671.23	89.696008	35,878.40	-4,792.83	0.02
717081EY5	PFIZER INC SR UNSECURED 05/30 1.7					1.700000	28 May 2030		
	30,000.000	Local		99.921367	29,976.41	85.226550	25,567.97	-4,408.44	0.02
		Base		99.921367	29,976.41	85.226550	25,567.97	-4,408.44	0.02
717081FA6	PFIZER INC SR UNSECURED 05/50 2.7					2.700000	28 May 2050		
	60,000.000	Local		102.523600	61,514.16	61.614986	36,968.99	-24,545.17	0.02
		Base		102.523600	61,514.16	61.614986	36,968.99	-24,545.17	0.02
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.500000	20 Mar 2042		
	20,000.000	Local		100.163750	20,032.75	86.757495	17,351.50	-2,681.25	0.01
		Base		100.163750	20,032.75	86.757495	17,351.50	-2,681.25	0.01
718172CP2	PHILIP MORRIS INTL INC SR UNSECURED 05/30 2.1					2.100000	01 May 2030		
	30,000.000	Local		99.654600	29,896.38	86.438130	25,931.44	-3,964.94	0.02
		Base		99.654600	29,896.38	86.438130	25,931.44	-3,964.94	0.02
718172DG1	PHILIP MORRIS INTL INC SR UNSECURED 02/29 4.875					4.875000	13 Feb 2029		
	30,000.000	Local		99.217933	29,765.38	99.865698	29,959.71	194.33	0.02
		Base		99.217933	29,765.38	99.865698	29,959.71	194.33	0.02
718172DH9	PHILIP MORRIS INTL INC SR UNSECURED 02/31 5.125					5.125000	13 Feb 2031		
	10,000.000	Local		99.039200	9,903.92	100.062551	10,006.26	102.34	0.01
		Base		99.039200	9,903.92	100.062551	10,006.26	102.34	0.01
718172DJ5	PHILIP MORRIS INTL INC SR UNSECURED 02/34 5.25					5.250000	13 Feb 2034		
	30,000.000	Local		97.960067	29,388.02	98.873907	29,662.17	274.15	0.02
		Base		97.960067	29,388.02	98.873907	29,662.17	274.15	0.02
723787AQ0	PIONEER NATURAL RESOURCE SR UNSECURED 08/30 1.9					1.900000	15 Aug 2030		
	40,000.000	Local		97.468700	38,987.48	85.191990	34,076.80	-4,910.68	0.02
		Base		97.468700	38,987.48	85.191990	34,076.80	-4,910.68	0.02

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723787AR8	PIONEER NATURAL RESOURCE SR UNSECURED 01/31 2.15					2.150000	15 Jan 2031		
	100,000.000	Local		99.231860	99,231.86	84.895101	84,895.10	-14,336.76	0.06
		Base		99.231860	99,231.86	84.895101	84,895.10	-14,336.76	0.06
723787AT4	PIONEER NATURAL RESOURCE SR UNSECURED 01/26 1.125					1.125000	15 Jan 2026		
	10,000.000	Local		99.995800	9,999.58	96.533132	9,653.31	-346.27	0.01
		Base		99.995800	9,999.58	96.533132	9,653.31	-346.27	0.01
74256LEE5	PRINCIPAL LFE GLB FND II SECURED 144A 06/25 1.25					1.250000	23 Jun 2025		
	10,000.000	Local		99.992400	9,999.24	98.391663	9,839.17	-160.07	0.01
		Base		99.992400	9,999.24	98.391663	9,839.17	-160.07	0.01
742718FH7	PROCTER + GAMBLE CO/THE SR UNSECURED 03/30 3					3.000000	25 Mar 2030		
	20,000.000	Local		99.865600	19,973.12	92.059864	18,411.97	-1,561.15	0.01
		Base		99.865600	19,973.12	92.059864	18,411.97	-1,561.15	0.01
74938QAA2	WOODWARD CAPITAL MANAGEMENT RCKT 2024 INV1 A1 144A					6.500000	25 Jun 2054		
	185,324.790	Local		100.890118	186,974.40	101.367200	187,858.55	884.15	0.13
	Original Face: 200,000.000	Base		100.890118	186,974.40	101.367200	187,858.55	884.15	0.13
74977RDH4	COOPERATIEVE RABOBANK UA 144A 06/26 VAR					1.339000	24 Jun 2026		
	250,000.000	Local		100.000000	250,000.00	98.287447	245,718.62	-4,281.38	0.16
		Base		100.000000	250,000.00	98.287447	245,718.62	-4,281.38	0.16
75513EAC5	RTX CORP SR UNSECURED 07/50 3.125					3.125000	01 Jul 2050		
	90,000.000	Local		101.887422	91,698.68	65.609984	59,048.99	-32,649.69	0.04
		Base		101.887422	91,698.68	65.609984	59,048.99	-32,649.69	0.04
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
	90,000.000	Local		101.992822	91,793.54	86.979372	78,281.43	-13,512.11	0.05
		Base		101.992822	91,793.54	86.979372	78,281.43	-13,512.11	0.05
75513ECV1	RTX CORP SR UNSECURED 03/31 6					6.000000	15 Mar 2031		
	50,000.000	Local		99.941680	49,970.84	104.972107	52,486.05	2,515.21	0.04
		Base		99.941680	49,970.84	104.972107	52,486.05	2,515.21	0.04
759470BD8	RELIANCE INDUSTRIES LTD SR UNSECURED 144A 01/52 3.625					3.625000	12 Jan 2052		
	250,000.000	Local		98.691668	246,729.17	69.022000	172,555.00	-74,174.17	0.12
		Base		98.691668	246,729.17	69.022000	172,555.00	-74,174.17	0.12

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
76119NAB3	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A2 144A					2.941000	25 Sep 2059		
	808.250	Local		99.998763	808.24	99.227810	802.01	-6.23	0.00
Original Face:	180,000.000	Base		99.998763	808.24	99.227810	802.01	-6.23	0.00
76119NAC1	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A3 144A					3.044000	25 Sep 2059		
	808.250	Local		100.000000	808.25	99.432880	803.67	-4.58	0.00
Original Face:	180,000.000	Base		100.000000	808.25	99.432880	803.67	-4.58	0.00
761713AZ9	REYNOLDS AMERICAN INC COMPANY GUAR 09/43 6.15					6.150000	15 Sep 2043		
	60,000.000	Local		113.533550	68,120.13	98.994355	59,396.61	-8,723.52	0.04
		Base		113.533550	68,120.13	98.994355	59,396.61	-8,723.52	0.04
78015K7H1	ROYAL BANK OF CANADA SR UNSECURED 06/25 1.15					1.150000	10 Jun 2025		
	40,000.000	Local		99.968650	39,987.46	98.472966	39,389.19	-598.27	0.03
		Base		99.968650	39,987.46	98.472966	39,389.19	-598.27	0.03
78016HZW3	ROYAL BANK OF CANADA SR UNSECURED 02/34 5.15					5.150000	01 Feb 2034		
	20,000.000	Local		99.811200	19,962.24	98.828440	19,765.69	-196.55	0.01
		Base		99.811200	19,962.24	98.828440	19,765.69	-196.55	0.01
78433QAA3	SG CAPITAL PARTNERS SGR 2022 1 A1 144A					3.166000	27 Mar 2062		
	204,719.880	Local		99.999614	204,719.09	91.127050	186,555.19	-18,163.90	0.12
Original Face:	250,000.000	Base		99.999614	204,719.09	91.127050	186,555.19	-18,163.90	0.12
784428AF1	SLC STUDENT LOAN TRUST SLCLT 2006 2 A6					1.748490	15 Sep 2039		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	0.00	0.000000	0.00	0.00	0.00
78443BAG1	SLM STUDENT LOAN TRUST SLMA 2006 10 A6					1.895200	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					5.241570	15 Jan 2053		
	62,150.690	Local		98.283398	61,083.81	98.700880	61,343.28	259.47	0.04
Original Face:	110,000.000	Base		98.283398	61,083.81	98.700880	61,343.28	259.47	0.04
78448YAC5	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A A2B 144A					1.590000	15 Jan 2053		
	67,800.750	Local		99.953172	67,769.00	90.346320	61,255.48	-6,513.52	0.04
Original Face:	120,000.000	Base		99.953172	67,769.00	90.346320	61,255.48	-6,513.52	0.04

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Holdings

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



As of: December 31, 2024

View Date: January 2, 2025

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
78457JAA0	SMRT SMRT 2022 MINI A 144A				5.398000	15 Jan 2039			
		380,000.000	Local	98.468745	374,181.23	99.750000	379,050.00	4,868.77	0.25
Original Face:		380,000.000	Base	98.468745	374,181.23	99.750000	379,050.00	4,868.77	0.25
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125				5.375000	08 Aug 2025			
		240,000.000	Local	99.958204	239,899.69	99.585318	239,004.76	-894.93	0.16
			Base	99.958204	239,899.69	99.585318	239,004.76	-894.93	0.16
808513CG8	CHARLES SCHWAB CORP SR UNSECURED 08/26 5.875				5.875000	24 Aug 2026			
		130,000.000	Local	99.952138	129,937.78	101.723370	132,240.38	2,302.60	0.09
			Base	99.952138	129,937.78	101.723370	132,240.38	2,302.60	0.09
808513CH6	CHARLES SCHWAB CORP SR UNSECURED 08/34 VAR				6.136000	24 Aug 2034			
		20,000.000	Local	101.083100	20,216.62	105.061012	21,012.20	795.58	0.01
			Base	101.083100	20,216.62	105.061012	21,012.20	795.58	0.01
822905AB1	SHELL FINANCE US INC COMPANY GUAR 04/30 2.75				2.750000	06 Apr 2030			
		50,000.000	Local	92.446000	46,223.00	89.880373	44,940.19	-1,282.81	0.03
			Base	92.446000	46,223.00	89.880373	44,940.19	-1,282.81	0.03
822905AE5	SHELL FINANCE US INC COMPANY GUAR 05/46 4				4.000000	10 May 2046			
		80,000.000	Local	83.893163	67,114.53	78.402320	62,721.86	-4,392.67	0.04
			Base	83.893163	67,114.53	78.402320	62,721.86	-4,392.67	0.04
822905AG0	SHELL FINANCE US INC COMPANY GUAR 04/50 3.25				3.250000	06 Apr 2050			
		100,000.000	Local	72.763530	72,763.53	67.373419	67,373.42	-5,390.11	0.04
			Base	72.763530	72,763.53	67.373419	67,373.42	-5,390.11	0.04
826525AA5	SIERRA RECEIVABLES FUNDING CO SRFC 2020 2A A 144A				1.330000	20 Jul 2037			
		94,997.190	Local	96.740188	91,900.46	98.661650	93,725.80	1,825.34	0.06
Original Face:		770,000.000	Base	96.740188	91,900.46	98.661650	93,725.80	1,825.34	0.06
830867AA5	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5				4.500000	20 Oct 2025			
		4,999.500	Local	100.151415	5,007.07	99.372582	4,968.13	-38.94	0.00
Original Face:		9,999.000	Base	100.151415	5,007.07	99.372582	4,968.13	-38.94	0.00
830867AB3	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75				4.750000	20 Oct 2028			
		80,000.000	Local	100.165275	80,132.22	98.648396	78,918.72	-1,213.50	0.05
Original Face:		80,000.000	Base	100.165275	80,132.22	98.648396	78,918.72	-1,213.50	0.05

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: December 31, 2024

View Date: January 2, 2025

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								
83162CB51	SMALL BUSINESS ADMINISTRATION SBAP 2019 20D 1					2.980000	01 Apr 2039		
	16,655.940	Local	100.000000	16,655.94	90.705310	15,107.82		-1,548.12	0.01
Original Face:	30,000.000	Base	100.000000	16,655.94	90.705310	15,107.82		-1,548.12	0.01
83162CC68	SMALL BUSINESS ADMINISTRATION SBAP 2019 25G 1					2.690000	01 Jul 2044		
	36,270.110	Local	100.000000	36,270.11	87.332980	31,675.77		-4,594.34	0.02
Original Face:	60,000.000	Base	100.000000	36,270.11	87.332980	31,675.77		-4,594.34	0.02
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1					2.845000	10 Mar 2027		
	17,583.720	Local	100.000000	17,583.72	96.732980	17,009.26		-574.46	0.01
Original Face:	130,000.000	Base	100.000000	17,583.72	96.732980	17,009.26		-574.46	0.01
83410JAA6	SOHO TRUST 2021 SOHO SOHO 2021 SOHO A 144A					2.696589	10 Aug 2038		
	470,000.000	Local	99.251853	466,483.71	75.214730	353,509.23		-112,974.48	0.24
Original Face:	470,000.000	Base	99.251853	466,483.71	75.214730	353,509.23		-112,974.48	0.24
83444MAC5	SOLVENTUM CORP COMPANY GUAR 144A 03/29 5.4					5.400000	01 Mar 2029		
	80,000.000	Local	99.870075	79,896.06	100.252740	80,202.19		306.13	0.05
		Base	99.870075	79,896.06	100.252740	80,202.19		306.13	0.05
83444MAE1	SOLVENTUM CORP COMPANY GUAR 144A 03/31 5.45					5.450000	13 Mar 2031		
	70,000.000	Local	99.794157	69,855.91	99.936634	69,955.64		99.73	0.05
		Base	99.794157	69,855.91	99.936634	69,955.64		99.73	0.05
83444MAG6	SOLVENTUM CORP COMPANY GUAR 144A 03/34 5.6					5.600000	23 Mar 2034		
	70,000.000	Local	99.937314	69,956.12	99.577087	69,703.96		-252.16	0.05
		Base	99.937314	69,956.12	99.577087	69,703.96		-252.16	0.05
83444MAJ0	SOLVENTUM CORP COMPANY GUAR 144A 04/54 5.9					5.900000	30 Apr 2054		
	60,000.000	Local	99.579467	59,747.68	97.420431	58,452.26		-1,295.42	0.04
		Base	99.579467	59,747.68	97.420431	58,452.26		-1,295.42	0.04
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.250000	08 Nov 2042		
	70,000.000	Local	99.371057	69,559.74	90.415693	63,290.99		-6,268.75	0.04
		Base	99.371057	69,559.74	90.415693	63,290.99		-6,268.75	0.04
86765BAV1	ENERGY TRANSFER LP SR UNSECURED 10/47 5.4					5.400000	01 Oct 2047		
	20,000.000	Local	118.552300	23,710.46	89.905956	17,981.19		-5,729.27	0.01
		Base	118.552300	23,710.46	89.905956	17,981.19		-5,729.27	0.01

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Holdings

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WESTERN ASSET MANAGEMENT COMPANY
FUND: HBQ1



As of: December 31, 2024

View Date: January 2, 2025

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86964WAF9	SUZANO AUSTRIA GMBH COMPANY GUAR 01/29 6					6.000000	15 Jan 2029		
	260,000.000	Local	104.175058	270,855.15	100.496789	261,291.65	-9,563.50	0.17	
		Base	104.175058	270,855.15	100.496789	261,291.65	-9,563.50	0.17	
87264ABB0	T MOBILE USA INC COMPANY GUAR 04/25 3.5					3.500000	15 Apr 2025		
	40,000.000	Local	100.243900	40,097.56	99.548770	39,819.51	-278.05	0.03	
		Base	100.243900	40,097.56	99.548770	39,819.51	-278.05	0.03	
87264ABD6	T MOBILE USA INC COMPANY GUAR 04/27 3.75					3.750000	15 Apr 2027		
	10,000.000	Local	102.030000	10,203.00	97.686440	9,768.64	-434.36	0.01	
		Base	102.030000	10,203.00	97.686440	9,768.64	-434.36	0.01	
87264ABF1	T MOBILE USA INC COMPANY GUAR 04/30 3.875					3.875000	15 Apr 2030		
	260,000.000	Local	99.521346	258,755.50	94.085717	244,622.86	-14,132.64	0.16	
		Base	99.521346	258,755.50	94.085717	244,622.86	-14,132.64	0.16	
87264ABL8	T MOBILE USA INC COMPANY GUAR 02/41 3					3.000000	15 Feb 2041		
	30,000.000	Local	97.967500	29,390.25	71.413025	21,423.91	-7,966.34	0.01	
		Base	97.967500	29,390.25	71.413025	21,423.91	-7,966.34	0.01	
87264ABN4	T MOBILE USA INC COMPANY GUAR 02/51 3.3					3.300000	15 Feb 2051		
	10,000.000	Local	97.230900	9,723.09	66.065367	6,606.54	-3,116.55	0.00	
		Base	97.230900	9,723.09	66.065367	6,606.54	-3,116.55	0.00	
87264ABX2	T MOBILE USA INC COMPANY GUAR 11/31 2.25					2.250000	15 Nov 2031		
	10,000.000	Local	99.993300	9,999.33	83.101944	8,310.19	-1,689.14	0.01	
		Base	99.993300	9,999.33	83.101944	8,310.19	-1,689.14	0.01	
87264ACQ6	T MOBILE USA INC COMPANY GUAR 03/32 2.7					2.700000	15 Mar 2032		
	80,000.000	Local	99.954775	79,963.82	84.713571	67,770.86	-12,192.96	0.05	
		Base	99.954775	79,963.82	84.713571	67,770.86	-12,192.96	0.05	
87264ACT0	T MOBILE USA INC COMPANY GUAR 10/52 3.4					3.400000	15 Oct 2052		
	80,000.000	Local	101.907375	81,525.90	66.854178	53,483.34	-28,042.56	0.04	
		Base	101.907375	81,525.90	66.854178	53,483.34	-28,042.56	0.04	
87264ADF9	T MOBILE USA INC COMPANY GUAR 04/34 5.15					5.150000	15 Apr 2034		
	40,000.000	Local	99.679600	39,871.84	98.411080	39,364.43	-507.41	0.03	
		Base	99.679600	39,871.84	98.411080	39,364.43	-507.41	0.03	

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87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213					5.213000	08 Mar 2047		
	150,000.000	Local		102.924080	154,386.12	89.056096	133,584.14	-20,801.98	0.09
		Base		102.924080	154,386.12	89.056096	133,584.14	-20,801.98	0.09
880451AZ2	TENNESSEE GAS PIPELINE COMPANY GUAR 144A 03/30 2.9					2.900000	01 Mar 2030		
	120,000.000	Local		100.438125	120,525.75	89.651535	107,581.84	-12,943.91	0.07
		Base		100.438125	120,525.75	89.651535	107,581.84	-12,943.91	0.07
882508BD5	TEXAS INSTRUMENTS INC SR UNSECURED 05/48 4.15					4.150000	15 May 2048		
	60,000.000	Local		100.364300	60,218.58	81.346208	48,807.72	-11,410.86	0.03
		Base		100.364300	60,218.58	81.346208	48,807.72	-11,410.86	0.03
88316AAA9	TEXTAINER MARINE CONTAINERS LI TMCL 2024 1A A 144A					5.250000	20 Aug 2049		
	106,480.000	Local		99.998610	106,478.52	98.198240	104,561.49	-1,917.03	0.07
	Original Face: 110,000.000	Base		99.998610	106,478.52	98.198240	104,561.49	-1,917.03	0.07
88339WAC0	WILLIAMS COMPANIES INC SR UNSECURED 03/34 5.15					5.150000	15 Mar 2034		
	80,000.000	Local		99.976713	79,981.37	97.231766	77,785.41	-2,195.96	0.05
		Base		99.976713	79,981.37	97.231766	77,785.41	-2,195.96	0.05
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.300000	01 Jul 2038		
	20,000.000	Local		136.971450	27,394.29	101.861452	20,372.29	-7,022.00	0.01
		Base		136.971450	27,394.29	101.861452	20,372.29	-7,022.00	0.01
89114QCH9	TORONTO DOMINION BANK SR UNSECURED 06/25 1.15					1.150000	12 Jun 2025		
	40,000.000	Local		99.999400	39,999.76	98.475707	39,390.28	-609.48	0.03
		Base		99.999400	39,999.76	98.475707	39,390.28	-609.48	0.03
89115A2E1	TORONTO DOMINION BANK SR UNSECURED 06/32 4.456					4.456000	08 Jun 2032		
	30,000.000	Local		100.270000	30,081.00	94.729649	28,418.89	-1,662.11	0.02
		Base		100.270000	30,081.00	94.729649	28,418.89	-1,662.11	0.02
89788MAN2	TRUIST FINANCIAL CORP SR UNSECURED 06/27 VAR					6.047000	08 Jun 2027		
	60,000.000	Local		100.000000	60,000.00	101.657751	60,994.65	994.65	0.04
		Base		100.000000	60,000.00	101.657751	60,994.65	994.65	0.04
902613AA6	UBS GROUP AG SR UNSECURED 144A 08/30 VAR					3.126000	13 Aug 2030		
	280,000.000	Local		104.369632	292,234.97	91.356108	255,797.10	-36,437.87	0.17
		Base		104.369632	292,234.97	91.356108	255,797.10	-36,437.87	0.17

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902674A26	UBS AG LONDON SR UNSECURED 06/48 4.5					4.500000	26 Jun 2048		
	200,000.000	Local		132.252610	264,505.22	85.120494	170,240.99	-94,264.23	0.11
		Base		132.252610	264,505.22	85.120494	170,240.99	-94,264.23	0.11
90353KBC2	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018 C13 B					4.786300	15 Oct 2051		
	220,000.000	Local		110.893368	243,965.41	92.928570	204,442.85	-39,522.56	0.14
	Original Face: 220,000.000	Base		110.893368	243,965.41	92.928570	204,442.85	-39,522.56	0.14
907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839					3.839000	20 Mar 2060		
	80,000.000	Local		100.157200	80,125.76	71.500891	57,200.71	-22,925.05	0.04
		Base		100.157200	80,125.76	71.500891	57,200.71	-22,925.05	0.04
907818FJ2	UNION PACIFIC CORP SR UNSECURED 02/27 2.15					2.150000	05 Feb 2027		
	10,000.000	Local		99.977300	9,997.73	95.310778	9,531.08	-466.65	0.01
		Base		99.977300	9,997.73	95.310778	9,531.08	-466.65	0.01
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		
	90,000.000	Local		95.096178	85,586.56	75.876060	68,288.45	-17,298.11	0.05
		Base		95.096178	85,586.56	75.876060	68,288.45	-17,298.11	0.05
91087BAS9	UNITED MEXICAN STATES SR UNSECURED 02/52 4.4					4.400000	12 Feb 2052		
	290,000.000	Local		98.494179	285,633.12	67.534702	195,850.64	-89,782.48	0.13
		Base		98.494179	285,633.12	67.534702	195,850.64	-89,782.48	0.13
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
	70,000.000	Local		99.991357	69,993.95	98.858199	69,200.74	-793.21	0.05
		Base		99.991357	69,993.95	98.858199	69,200.74	-793.21	0.05
91159HJC5	US BANCORP SR UNSECURED 01/28 VAR					2.215000	27 Jan 2028		
	10,000.000	Local		91.993900	9,199.39	94.804895	9,480.49	281.10	0.01
		Base		91.993900	9,199.39	94.804895	9,480.49	281.10	0.01
91159HJM3	US BANCORP SR UNSECURED 06/29 VAR					5.775000	12 Jun 2029		
	60,000.000	Local		99.968583	59,981.15	102.276594	61,365.96	1,384.81	0.04
		Base		99.968583	59,981.15	102.276594	61,365.96	1,384.81	0.04
91159HJN1	US BANCORP SR UNSECURED 06/34 VAR					5.836000	12 Jun 2034		
	30,000.000	Local		100.039067	30,011.72	101.994731	30,598.42	586.70	0.02
		Base		100.039067	30,011.72	101.994731	30,598.42	586.70	0.02

& 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: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912810RC4	US TREASURY N/B 08/43 3.625					3.625000	15 Aug 2043		
	40,000.000	Local		104.127950	41,651.18	84.800781	33,920.31	-7,730.87	0.02
		Base		104.127950	41,651.18	84.800781	33,920.31	-7,730.87	0.02
912810RE0	US TREASURY N/B 02/44 3.625					3.625000	15 Feb 2044		
	160,000.000	Local		128.062125	204,899.40	84.468750	135,150.00	-69,749.40	0.09
		Base		128.062125	204,899.40	84.468750	135,150.00	-69,749.40	0.09
912810RH3	US TREASURY N/B 08/44 3.125					3.125000	15 Aug 2044		
	80,000.000	Local		91.092938	72,874.35	77.750000	62,200.00	-10,674.35	0.04
		Base		91.092938	72,874.35	77.750000	62,200.00	-10,674.35	0.04
912810RY6	US TREASURY N/B 08/47 2.75					2.750000	15 Aug 2047		
	480,000.000	Local		97.714129	469,027.82	70.421875	338,025.00	-131,002.82	0.23
		Base		97.714129	469,027.82	70.421875	338,025.00	-131,002.82	0.23
912810SE9	US TREASURY N/B 11/48 3.375					3.375000	15 Nov 2048		
	90,000.000	Local		96.133144	86,519.83	78.214844	70,393.36	-16,126.47	0.05
		Base		96.133144	86,519.83	78.214844	70,393.36	-16,126.47	0.05
912810SF6	US TREASURY N/B 02/49 3					3.000000	15 Feb 2049		
	680,000.000	Local		84.213109	572,649.14	72.863281	495,470.31	-77,178.83	0.33
		Base		84.213109	572,649.14	72.863281	495,470.31	-77,178.83	0.33
912810SH2	US TREASURY N/B 05/49 2.875					2.875000	15 May 2049		
	90,000.000	Local		82.257100	74,031.39	70.996094	63,896.48	-10,134.91	0.04
		Base		82.257100	74,031.39	70.996094	63,896.48	-10,134.91	0.04
912810SS8	US TREASURY N/B 11/50 1.625					1.625000	15 Nov 2050		
	980,000.000	Local		94.978984	930,794.04	52.238281	511,935.15	-418,858.89	0.34
		Base		94.978984	930,794.04	52.238281	511,935.15	-418,858.89	0.34
912810ST6	US TREASURY N/B 11/40 1.375					1.375000	15 Nov 2040		
	500,000.000	Local		93.668794	468,343.97	61.968750	309,843.75	-158,500.22	0.21
		Base		93.668794	468,343.97	61.968750	309,843.75	-158,500.22	0.21
912810SX7	US TREASURY N/B 05/51 2.375					2.375000	15 May 2051		
	1,730,000.000	Local		87.358943	1,511,309.72	62.992188	1,089,764.85	-421,544.87	0.73
		Base		87.358943	1,511,309.72	62.992188	1,089,764.85	-421,544.87	0.73

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912810SZ2	US TREASURY N/B 08/51 2	200,000.000	Local	92.557205	185,114.41	57.246094	114,492.19	-70,622.22	0.08
			Base	92.557205	185,114.41	57.246094	114,492.19	-70,622.22	0.08
912810TB4	US TREASURY N/B 11/51 1.875	273,000.000	Local	98.284557	268,316.84	55.257812	150,853.83	-117,463.01	0.10
			Base	98.284557	268,316.84	55.257812	150,853.83	-117,463.01	0.10
912810TD0	US TREASURY N/B 02/52 2.25	1,000.000	Local	93.980000	939.80	60.734375	607.34	-332.46	0.00
			Base	93.980000	939.80	60.734375	607.34	-332.46	0.00
912810TG3	US TREASURY N/B 05/52 2.875	1,830,000.000	Local	92.633939	1,695,201.09	70.054688	1,282,000.79	-413,200.30	0.86
			Base	92.633939	1,695,201.09	70.054688	1,282,000.79	-413,200.30	0.86
912810TH1	US TREASURY N/B 05/42 3.25	80,000.000	Local	100.268213	80,214.57	81.429688	65,143.75	-15,070.82	0.04
			Base	100.268213	80,214.57	81.429688	65,143.75	-15,070.82	0.04
912810TJ7	US TREASURY N/B 08/52 3	240,000.000	Local	90.516179	217,238.83	71.871094	172,490.63	-44,748.20	0.12
			Base	90.516179	217,238.83	71.871094	172,490.63	-44,748.20	0.12
912810TN8	US TREASURY N/B 02/53 3.625	355,000.000	Local	97.212208	345,103.34	81.386719	288,922.85	-56,180.49	0.19
			Base	97.212208	345,103.34	81.386719	288,922.85	-56,180.49	0.19
912810TQ1	US TREASURY N/B 02/43 3.875	310,000.000	Local	98.889842	306,558.51	88.328125	273,817.19	-32,741.32	0.18
			Base	98.889842	306,558.51	88.328125	273,817.19	-32,741.32	0.18
912810TR9	US TREASURY N/B 05/53 3.625	310,000.000	Local	93.622155	290,228.68	81.429688	252,432.03	-37,796.65	0.17
			Base	93.622155	290,228.68	81.429688	252,432.03	-37,796.65	0.17
912810TS7	US TREASURY N/B 05/43 3.875	210,000.000	Local	90.455819	189,957.22	88.105469	185,021.48	-4,935.74	0.12
			Base	90.455819	189,957.22	88.105469	185,021.48	-4,935.74	0.12

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912810TW8	US TREASURY N/B 11/43 4.75				4.750000	15 Nov 2043			
		1,020,000.000	Local	102.183017	1,042,266.77	98.839844	1,008,166.41	-34,100.36	0.67
			Base	102.183017	1,042,266.77	98.839844	1,008,166.41	-34,100.36	0.67
912810TX6	US TREASURY N/B 02/54 4.25				4.250000	15 Feb 2054			
		240,000.000	Local	98.195542	235,669.30	91.382812	219,318.75	-16,350.55	0.15
			Base	98.195542	235,669.30	91.382812	219,318.75	-16,350.55	0.15
912810TZ1	US TREASURY N/B 02/44 4.5				4.500000	15 Feb 2044			
		110,000.000	Local	98.924636	108,817.10	95.546875	105,101.56	-3,715.54	0.07
			Base	98.924636	108,817.10	95.546875	105,101.56	-3,715.54	0.07
912810UA4	US TREASURY N/B 05/54 4.625				4.625000	15 May 2054			
		100,000.000	Local	105.098180	105,098.18	97.328125	97,328.13	-7,770.05	0.06
			Base	105.098180	105,098.18	97.328125	97,328.13	-7,770.05	0.06
912810UB2	US TREASURY N/B 05/44 4.625				4.625000	15 May 2044			
		30,000.000	Local	100.023000	30,006.90	97.046875	29,114.06	-892.84	0.02
			Base	100.023000	30,006.90	97.046875	29,114.06	-892.84	0.02
912810UC0	US TREASURY N/B 08/54 4.25				4.250000	15 Aug 2054			
		340,000.000	Local	97.159441	330,342.10	91.484375	311,046.88	-19,295.22	0.21
			Base	97.159441	330,342.10	91.484375	311,046.88	-19,295.22	0.21
912810UD8	US TREASURY N/B 08/44 4.125				4.125000	15 Aug 2044			
		30,000.000	Local	98.692167	29,607.65	90.593750	27,178.13	-2,429.52	0.02
			Base	98.692167	29,607.65	90.593750	27,178.13	-2,429.52	0.02
912810UE6	US TREASURY N/B 11/54 4.5				4.500000	15 Nov 2054			
		290,000.000	Local	99.423310	288,327.60	95.515625	276,995.31	-11,332.29	0.18
			Base	99.423310	288,327.60	95.515625	276,995.31	-11,332.29	0.18
912810UF3	US TREASURY N/B 11/44 4.625				4.625000	15 Nov 2044			
		10,000.000	Local	97.209800	9,720.98	97.062500	9,706.25	-14.73	0.01
			Base	97.209800	9,720.98	97.062500	9,706.25	-14.73	0.01
91282CDF5	US TREASURY N/B 10/28 1.375				1.375000	31 Oct 2028			
		100,000.000	Local	99.680900	99,680.90	89.554688	89,554.69	-10,126.21	0.06
			Base	99.680900	99,680.90	89.554688	89,554.69	-10,126.21	0.06

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Holdings

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



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund		
91282CEP2	US TREASURY N/B 05/32 2.875	80,000.000	Local	96.702850	77,362.28	2.875000	15 May 2032			0.05
			Base	96.702850	77,362.28	89.808594	71,846.88	-5,515.40		0.05
91282CFC0	US TREASURY N/B 07/29 2.625	130,000.000	Local	99.550654	129,415.85	2.625000	31 Jul 2029			0.08
			Base	99.550654	129,415.85	92.761719	120,590.23	-8,825.62		0.08
91282CFJ5	US TREASURY N/B 08/29 3.125	120,000.000	Local	99.978475	119,974.17	3.125000	31 Aug 2029			0.08
			Base	99.978475	119,974.17	94.707031	113,648.44	-6,325.73		0.08
91282CFY2	US TREASURY N/B 11/29 3.875	180,000.000	Local	97.444150	175,399.47	3.875000	30 Nov 2029			0.12
			Base	97.444150	175,399.47	97.742188	175,935.94	536.47		0.12
91282CGK1	TSY INFL IX N/B 01/33 1.125	296,710.400	Local	99.456382	295,097.43	1.125000	15 Jan 2033			0.18
		Original Face:	Base	99.456382	295,097.43	91.988977	272,940.86	-22,156.57		0.18
91282CGR6	US TREASURY N/B 03/26 4.625	60,000.000	Local	99.951667	59,971.00	4.625000	15 Mar 2026			0.04
			Base	99.951667	59,971.00	100.429688	60,257.81	286.81		0.04
91282CGT2	US TREASURY N/B 03/28 3.625	20,000.000	Local	99.902900	19,980.58	3.625000	31 Mar 2028			0.01
			Base	99.902900	19,980.58	97.929688	19,585.94	-394.64		0.01
91282CHE4	US TREASURY N/B 05/28 3.625	90,000.000	Local	99.606367	89,645.73	3.625000	31 May 2028			0.06
			Base	99.606367	89,645.73	97.796875	88,017.19	-1,628.54		0.06
91282CHN4	US TREASURY N/B 07/25 4.75	20,000.000	Local	99.752800	19,950.56	4.750000	31 Jul 2025			0.01
			Base	99.752800	19,950.56	100.275391	20,055.08	104.52		0.01
91282CHY0	US TREASURY N/B 09/26 4.625	30,000.000	Local	99.635933	29,890.78	4.625000	15 Sep 2026			0.02
			Base	99.635933	29,890.78	100.589844	30,176.95	286.17		0.02

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: December 31, 2024

View Date: January 2, 2025

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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
91282CJM4	US TREASURY N/B 11/30 4.375					4.375000	30 Nov 2030		
	680,000.000	Local		99.876260	679,158.57	99.625000	677,450.00	-1,708.57	0.45
		Base		99.876260	679,158.57	99.625000	677,450.00	-1,708.57	0.45
91282CJR3	US TREASURY N/B 12/28 3.75					3.750000	31 Dec 2028		
	60,000.000	Local		99.005967	59,403.58	97.742188	58,645.31	-758.27	0.04
		Base		99.005967	59,403.58	97.742188	58,645.31	-758.27	0.04
91282CJZ5	US TREASURY N/B 02/34 4					4.000000	15 Feb 2034		
	50,000.000	Local		97.587940	48,793.97	95.753906	47,876.95	-917.02	0.03
		Base		97.587940	48,793.97	95.753906	47,876.95	-917.02	0.03
91282CKC4	US TREASURY N/B 02/31 4.25					4.250000	28 Feb 2031		
	720,000.000	Local		99.587433	717,029.52	98.855469	711,759.38	-5,270.14	0.48
		Base		99.587433	717,029.52	98.855469	711,759.38	-5,270.14	0.48
91282CKD2	US TREASURY N/B 02/29 4.25					4.250000	28 Feb 2029		
	60,000.000	Local		98.800550	59,280.33	99.519531	59,711.72	431.39	0.04
		Base		98.800550	59,280.33	99.519531	59,711.72	431.39	0.04
91282CKN0	US TREASURY N/B 04/31 4.625					4.625000	30 Apr 2031		
	2,640,000.000	Local		100.804309	2,661,233.77	100.835938	2,662,068.76	834.99	1.78
		Base		100.804309	2,661,233.77	100.835938	2,662,068.76	834.99	1.78
91282CKP5	US TREASURY N/B 04/29 4.625					4.625000	30 Apr 2029		
	40,000.000	Local		100.531550	40,212.62	100.945312	40,378.12	165.50	0.03
		Base		100.531550	40,212.62	100.945312	40,378.12	165.50	0.03
91282CKT7	US TREASURY N/B 05/29 4.5					4.500000	31 May 2029		
	10,000.000	Local		100.660100	10,066.01	100.464844	10,046.48	-19.53	0.01
		Base		100.660100	10,066.01	100.464844	10,046.48	-19.53	0.01
91282CKU4	US TREASURY N/B 05/31 4.625					4.625000	31 May 2031		
	750,000.000	Local		99.862768	748,970.76	100.812500	756,093.75	7,122.99	0.50
		Base		99.862768	748,970.76	100.812500	756,093.75	7,122.99	0.50
91282CKW0	US TREASURY N/B 06/31 4.25					4.250000	30 Jun 2031		
	2,580,000.000	Local		100.519054	2,593,391.60	98.734375	2,547,346.88	-46,044.72	1.70
		Base		100.519054	2,593,391.60	98.734375	2,547,346.88	-46,044.72	1.70

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91282CLE9	TSY INFL IX N/B 07/34 1.875				1.875000	15 Jul 2034			
		1,056,258.000	Local	102.484474	1,082,500.46	96.922816	1,023,755.00	-58,745.46	0.68
Original Face:		1,050,000.000	Base	102.484474	1,082,500.46	96.922816	1,023,755.00	-58,745.46	0.68
91282CLF6	US TREASURY N/B 08/34 3.875				3.875000	15 Aug 2034			
		110,000.000	Local	100.349918	110,384.91	94.578125	104,035.94	-6,348.97	0.07
			Base	100.349918	110,384.91	94.578125	104,035.94	-6,348.97	0.07
91282CLG4	US TREASURY N/B 08/27 3.75				3.750000	15 Aug 2027			
		60,000.000	Local	100.633617	60,380.17	98.718750	59,231.25	-1,148.92	0.04
			Base	100.633617	60,380.17	98.718750	59,231.25	-1,148.92	0.04
91282CLM1	US TREASURY N/B 09/31 3.625				3.625000	30 Sep 2031			
		1,180,000.000	Local	99.311899	1,171,880.41	95.019531	1,121,230.47	-50,649.94	0.75
			Base	99.311899	1,171,880.41	95.019531	1,121,230.47	-50,649.94	0.75
91282CLR0	US TREASURY N/B 10/29 4.125				4.125000	31 Oct 2029			
		200,000.000	Local	99.871005	199,742.01	98.835938	197,671.88	-2,070.13	0.13
			Base	99.871005	199,742.01	98.835938	197,671.88	-2,070.13	0.13
91282CLW9	US TREASURY N/B 11/34 4.25				4.250000	15 Nov 2034			
		20,000.000	Local	98.816250	19,763.25	97.421875	19,484.38	-278.87	0.01
			Base	98.816250	19,763.25	97.421875	19,484.38	-278.87	0.01
913017CA5	RTX CORP SR UNSECURED 05/45 4.15				4.150000	15 May 2045			
		30,000.000	Local	84.839400	25,451.82	80.731236	24,219.37	-1,232.45	0.02
			Base	84.839400	25,451.82	80.731236	24,219.37	-1,232.45	0.02
913017CY3	RTX CORP SR UNSECURED 11/28 4.125				4.125000	16 Nov 2028			
		10,000.000	Local	99.828000	9,982.80	97.322909	9,732.29	-250.51	0.01
			Base	99.828000	9,982.80	97.322909	9,732.29	-250.51	0.01
913017DD8	RTX CORP SR UNSECURED 08/25 3.95				3.950000	16 Aug 2025			
		40,000.000	Local	99.933025	39,973.21	99.470945	39,788.38	-184.83	0.03
			Base	99.933025	39,973.21	99.470945	39,788.38	-184.83	0.03
91324PBN1	UNITEDHEALTH GROUP INC SR UNSECURED 10/40 5.7				5.700000	15 Oct 2040			
		30,000.000	Local	114.398333	34,319.50	100.064685	30,019.41	-4,300.09	0.02
			Base	114.398333	34,319.50	100.064685	30,019.41	-4,300.09	0.02

& 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: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91324PDP4	UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875					3.875000			
	20,000.000	Local		100.740000	20,148.00	96.728655	19,345.73	-802.27	0.01
		Base		100.740000	20,148.00	96.728655	19,345.73	-802.27	0.01
91324PDU3	UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7					3.700000			
	30,000.000	Local		86.253833	25,876.15	72.853242	21,855.97	-4,020.18	0.01
		Base		86.253833	25,876.15	72.853242	21,855.97	-4,020.18	0.01
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875					3.875000			
	30,000.000	Local		102.140367	30,642.11	70.881389	21,264.42	-9,377.69	0.01
		Base		102.140367	30,642.11	70.881389	21,264.42	-9,377.69	0.01
91324PDW9	UNITEDHEALTH GROUP INC SR UNSECURED 01/26 1.25					1.250000			
	10,000.000	Local		99.926500	9,992.65	96.734541	9,673.45	-319.20	0.01
		Base		99.926500	9,992.65	96.734541	9,673.45	-319.20	0.01
91324PDX7	UNITEDHEALTH GROUP INC SR UNSECURED 05/30 2					2.000000			
	20,000.000	Local		99.525150	19,905.03	86.218016	17,243.60	-2,661.43	0.01
		Base		99.525150	19,905.03	86.218016	17,243.60	-2,661.43	0.01
91324PDY5	UNITEDHEALTH GROUP INC SR UNSECURED 05/40 2.75					2.750000			
	30,000.000	Local		97.615433	29,284.63	70.757237	21,227.17	-8,057.46	0.01
		Base		97.615433	29,284.63	70.757237	21,227.17	-8,057.46	0.01
91324PDZ2	UNITEDHEALTH GROUP INC SR UNSECURED 05/50 2.9					2.900000			
	30,000.000	Local		99.317433	29,795.23	62.176626	18,652.99	-11,142.24	0.01
		Base		99.317433	29,795.23	62.176626	18,652.99	-11,142.24	0.01
91324PEA6	UNITEDHEALTH GROUP INC SR UNSECURED 05/60 3.125					3.125000			
	10,000.000	Local		105.274300	10,527.43	59.623845	5,962.38	-4,565.05	0.00
		Base		105.274300	10,527.43	59.623845	5,962.38	-4,565.05	0.00
91324PED0	UNITEDHEALTH GROUP INC SR UNSECURED 05/31 2.3					2.300000			
	10,000.000	Local		95.424100	9,542.41	85.078804	8,507.88	-1,034.53	0.01
		Base		95.424100	9,542.41	85.078804	8,507.88	-1,034.53	0.01
91324PEF5	UNITEDHEALTH GROUP INC SR UNSECURED 05/51 3.25					3.250000			
	20,000.000	Local		109.875500	21,975.10	66.121930	13,224.39	-8,750.71	0.01
		Base		109.875500	21,975.10	66.121930	13,224.39	-8,750.71	0.01

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: 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		
	40,000.000	Local		99.762500	39,905.00	96.692261	38,676.90	-1,228.10	0.03
		Base		99.762500	39,905.00	96.692261	38,676.90	-1,228.10	0.03
91324PEJ7	UNITEDHEALTH GROUP INC SR UNSECURED 05/32 4.2					4.200000	15 May 2032		
	30,000.000	Local		99.799600	29,939.88	94.250168	28,275.05	-1,664.83	0.02
		Base		99.799600	29,939.88	94.250168	28,275.05	-1,664.83	0.02
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875000	10 Nov 2039		
	57,000.000	Local		114.147439	65,064.04	106.082100	60,466.80	-4,597.24	0.04
		Base		114.147439	65,064.04	106.082100	60,466.80	-4,597.24	0.04
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.850000	01 Nov 2042		
	10,000.000	Local		95.953000	9,595.30	78.771245	7,877.12	-1,718.18	0.01
		Base		95.953000	9,595.30	78.771245	7,877.12	-1,718.18	0.01
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047		
	20,000.000	Local		109.593750	21,918.75	96.335106	19,267.02	-2,651.73	0.01
		Base		109.593750	21,918.75	96.335106	19,267.02	-2,651.73	0.01
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5					4.500000	10 Aug 2033		
	200,000.000	Local		112.806240	225,612.48	94.262842	188,525.68	-37,086.80	0.13
		Base		112.806240	225,612.48	94.262842	188,525.68	-37,086.80	0.13
92343VES9	VERIZON COMMUNICATIONS SR UNSECURED 02/29 3.875					3.875000	08 Feb 2029		
	30,000.000	Local		99.913433	29,974.03	96.444741	28,933.42	-1,040.61	0.02
		Base		99.913433	29,974.03	96.444741	28,933.42	-1,040.61	0.02
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4					4.000000	22 Mar 2050		
	60,000.000	Local		120.008600	72,005.16	76.015631	45,609.38	-26,395.78	0.03
		Base		120.008600	72,005.16	76.015631	45,609.38	-26,395.78	0.03
92343VFE9	VERIZON COMMUNICATIONS SR UNSECURED 03/30 3.15					3.150000	22 Mar 2030		
	30,000.000	Local		99.827867	29,948.36	91.545720	27,463.72	-2,484.64	0.02
		Base		99.827867	29,948.36	91.545720	27,463.72	-2,484.64	0.02
92343VFR0	VERIZON COMMUNICATIONS SR UNSECURED 01/31 1.75					1.750000	20 Jan 2031		
	20,000.000	Local		99.719150	19,943.83	82.422817	16,484.56	-3,459.27	0.01
		Base		99.719150	19,943.83	82.422817	16,484.56	-3,459.27	0.01

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92343VFT6	VERIZON COMMUNICATIONS SR UNSECURED 11/40 2.65					2.650000	20 Nov 2040		
	30,000.000	Local		100.163733	30,049.12	68.455878	20,536.76	-9,512.36	0.01
		Base		100.163733	30,049.12	68.455878	20,536.76	-9,512.36	0.01
92343VGJ7	VERIZON COMMUNICATIONS SR UNSECURED 03/31 2.55					2.550000	21 Mar 2031		
	98,000.000	Local		99.732061	97,737.42	86.172873	84,449.42	-13,288.00	0.06
		Base		99.732061	97,737.42	86.172873	84,449.42	-13,288.00	0.06
92343VGX6	VERIZON COMMUNICATIONS SR UNSECURED 144A 02/35 4.78					4.780000	15 Feb 2035		
	115,000.000	Local		101.396722	116,606.23	95.220333	109,503.38	-7,102.85	0.07
		Base		101.396722	116,606.23	95.220333	109,503.38	-7,102.85	0.07
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.300000	14 Dec 2045		
	50,000.000	Local		127.270880	63,635.44	85.638253	42,819.13	-20,816.31	0.03
		Base		127.270880	63,635.44	85.638253	42,819.13	-20,816.31	0.03
931142EQ2	WALMART INC SR UNSECURED 09/29 2.375					2.375000	24 Sep 2029		
	10,000.000	Local		102.516600	10,251.66	91.026454	9,102.65	-1,149.01	0.01
		Base		102.516600	10,251.66	91.026454	9,102.65	-1,149.01	0.01
931142ES8	WALMART INC SR UNSECURED 09/28 1.5					1.500000	22 Sep 2028		
	20,000.000	Local		99.942250	19,988.45	89.823884	17,964.78	-2,023.67	0.01
		Base		99.942250	19,988.45	89.823884	17,964.78	-2,023.67	0.01
931142ET6	WALMART INC SR UNSECURED 09/31 1.8					1.800000	22 Sep 2031		
	10,000.000	Local		99.754300	9,975.43	83.466099	8,346.61	-1,628.82	0.01
		Base		99.754300	9,975.43	83.466099	8,346.61	-1,628.82	0.01
94106BAG6	WASTE CONNECTIONS INC SR UNSECURED 03/34 5					5.000000	01 Mar 2034		
	60,000.000	Local		98.913650	59,348.19	97.663460	58,598.08	-750.11	0.04
		Base		98.913650	59,348.19	97.663460	58,598.08	-750.11	0.04
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.300000	22 Jul 2027		
	40,000.000	Local		100.114625	40,045.85	98.591839	39,436.74	-609.11	0.03
		Base		100.114625	40,045.85	98.591839	39,436.74	-609.11	0.03
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.750000	07 Dec 2046		
	40,000.000	Local		98.561550	39,424.62	84.536470	33,814.59	-5,610.03	0.02
		Base		98.561550	39,424.62	84.536470	33,814.59	-5,610.03	0.02

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Books Open

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
95000U2A0	WELLS FARGO + COMPANY SR UNSECURED 05/28 VAR					3.584000	22 May 2028		
	160,000.000	Local	98.176044	157,081.67	96.913359	155,061.37	-2,020.30	0.10	
		Base	98.176044	157,081.67	96.913359	155,061.37	-2,020.30	0.10	
95000U2D4	WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15					4.150000	24 Jan 2029		
	140,000.000	Local	99.918729	139,886.22	96.941656	135,718.32	-4,167.90	0.09	
		Base	99.918729	139,886.22	96.941656	135,718.32	-4,167.90	0.09	
95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR					4.478000	04 Apr 2031		
	80,000.000	Local	108.318738	86,654.99	96.831256	77,465.00	-9,189.99	0.05	
		Base	108.318738	86,654.99	96.831256	77,465.00	-9,189.99	0.05	
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051		
	460,000.000	Local	120.157661	552,725.24	88.892166	408,903.96	-143,821.28	0.27	
		Base	120.157661	552,725.24	88.892166	408,903.96	-143,821.28	0.27	
95000U2N2	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					2.188000	30 Apr 2026		
	70,000.000	Local	100.003343	70,002.34	99.096522	69,367.57	-634.77	0.05	
		Base	100.003343	70,002.34	99.096522	69,367.57	-634.77	0.05	
95000U2S1	WELLS FARGO + COMPANY SR UNSECURED 06/28 VAR					2.393000	02 Jun 2028		
	40,000.000	Local	100.000000	40,000.00	94.182716	37,673.09	-2,326.91	0.03	
		Base	100.000000	40,000.00	94.182716	37,673.09	-2,326.91	0.03	
95000U2U6	WELLS FARGO + COMPANY SR UNSECURED 03/33 VAR					3.350000	02 Mar 2033		
	30,000.000	Local	98.619733	29,585.92	87.684534	26,305.36	-3,280.56	0.02	
		Base	98.619733	29,585.92	87.684534	26,305.36	-3,280.56	0.02	
95000U3E1	WELLS FARGO + COMPANY SR UNSECURED 07/29 VAR					5.574000	25 Jul 2029		
	10,000.000	Local	100.000000	10,000.00	101.543417	10,154.34	154.34	0.01	
		Base	100.000000	10,000.00	101.543417	10,154.34	154.34	0.01	
95000U3F8	WELLS FARGO + COMPANY SR UNSECURED 07/34 VAR					5.557000	25 Jul 2034		
	60,000.000	Local	100.000000	60,000.00	99.846405	59,907.84	-92.16	0.04	
		Base	100.000000	60,000.00	99.846405	59,907.84	-92.16	0.04	
958667AB3	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/25 3.1					3.100000	01 Feb 2025		
	20,000.000	Local	99.998250	19,999.65	99.743560	19,948.71	-50.94	0.01	
		Base	99.998250	19,999.65	99.743560	19,948.71	-50.94	0.01	

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Holdings

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



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031		
	60,000.000	Local		112.081167	67,248.70	110.546560	66,327.94	-920.76	0.04
		Base		112.081167	67,248.70	110.546560	66,327.94	-920.76	0.04
969457BX7	WILLIAMS COMPANIES INC SR UNSECURED 11/30 3.5					3.500000	15 Nov 2030		
	60,000.000	Local		106.899917	64,139.95	91.917358	55,150.41	-8,989.54	0.04
		Base		106.899917	64,139.95	91.917358	55,150.41	-8,989.54	0.04
96949LAC9	WILLIAMS COMPANIES INC SR UNSECURED 09/45 5.1					5.100000	15 Sep 2045		
	30,000.000	Local		122.554167	36,766.25	89.821648	26,946.49	-9,819.76	0.02
		Base		122.554167	36,766.25	89.821648	26,946.49	-9,819.76	0.02
96949LAD7	WILLIAMS COMPANIES INC SR UNSECURED 06/27 3.75					3.750000	15 Jun 2027		
	110,000.000	Local		101.748164	111,922.98	97.488151	107,236.97	-4,686.01	0.07
		Base		101.748164	111,922.98	97.488151	107,236.97	-4,686.01	0.07
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.950000	01 Apr 2037		
	50,000.000	Local		114.707840	57,353.92	104.427791	52,213.90	-5,140.02	0.03
		Base		114.707840	57,353.92	104.427791	52,213.90	-5,140.02	0.03
US DOLLAR Total									
	113,091,520.820	Local			96,879,943.68		88,518,441.43	-8,361,502.25	59.11
Original Face:	123,437,288.000	Base			96,880,015.09		88,518,441.43	-8,361,573.66	59.11
FIXED INCOME Total									
	113,091,520.820	Base			96,880,015.09		88,518,441.43	-8,361,573.66	59.11
Original Face:	123,437,288.000								

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



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

OPTIONS PURCHASED - CALLS

US DOLLAR									
								Exchange Rate:	1.000000
ADI2RXGS9	US 10YR FUT OPTN MAR25C 113 FEB25 113 CALL					21 Feb 2025			
7,000.000		7.000	Local 0.611106	4,277.74	0.109375		765.63	-3,512.11	0.00
			Base 0.611106	4,277.74	0.109375		765.63	-3,512.11	0.00
ADI2S0KB2	US 10YR FUT OPTN JAN25C 111 DEC24 111 CALL					27 Dec 2024			
16,000.000		16.000	Local 0.885845	14,173.52	0.000001		0.02	-14,173.50	0.00
			Base 0.885845	14,173.52	0.000001		0.02	-14,173.50	0.00
ADI2S2Z89	US 10YR FUT OPTN JAN25C 110 DEC24 110 CALL					27 Dec 2024			
21,000.000		21.000	Local 0.434022	9,114.46	0.000001		0.02	-9,114.44	0.00
			Base 0.434022	9,114.46	0.000001		0.02	-9,114.44	0.00
ADI2S3VF5	US 5YR FUTR OPTN JAN25C 107.5 DEC24 107.5 CALL					27 Dec 2024			
20,000.000		20.000	Local 0.173605	3,472.10	0.000001		0.02	-3,472.08	0.00
			Base 0.173605	3,472.10	0.000001		0.02	-3,472.08	0.00
ADI2S6C10	US 5YR FUTR OPTN JAN25C 107.2 DEC24 107.25 CALL					27 Dec 2024			
11,000.000		11.000	Local 0.392355	4,315.91	0.000001		0.01	-4,315.90	0.00
			Base 0.392355	4,315.91	0.000001		0.01	-4,315.90	0.00
ADI2S9HJ0	US 10YR FUT OPTN JAN25C 110.5 DEC24 110.5 CALL					27 Dec 2024			
28,000.000		28.000	Local 0.500614	14,017.19	0.000001		0.03	-14,017.16	0.00
			Base 0.500614	14,017.19	0.000001		0.03	-14,017.16	0.00
ADI2SFKT0	US 10YR FUT OPTN FEB25C 111.5 JAN25 111.5 CALL					24 Jan 2025			
8,000.000		8.000	Local 0.689230	5,513.84	0.078125		625.00	-4,888.84	0.00
			Base 0.689230	5,513.84	0.078125		625.00	-4,888.84	0.00
ADI2SKNY5	US 5YR FUTR OPTN FEB25C 107.7 JAN25 107.75 CALL					24 Jan 2025			
28,000.000		28.000	Local 0.517355	14,485.94	0.078125		2,187.50	-12,298.44	0.00
			Base 0.517355	14,485.94	0.078125		2,187.50	-12,298.44	0.00
ADI2SPQ13	US 10YR FUT OPTN FEB25C 110.5 JAN25 110.5 CALL					24 Jan 2025			
5,000.000		5.000	Local 0.611106	3,055.53	0.171875		859.38	-2,196.15	0.00
			Base 0.611106	3,055.53	0.171875		859.38	-2,196.15	0.00

Holdings

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



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
ADI2SSYM2	US 10YR FUT OPTN JAN25C 109.2 DEC24 109.25 CALL					27 Dec 2024			
7,000.000		7.000	Local 0.220480	1,543.36	0.000001	0.01	-1,543.35	0.00	
			Base 0.220480	1,543.36	0.000001	0.01	-1,543.35	0.00	
ADI2STPY4	US 5YR FUTR OPTN FEB25C 106.7 JAN25 106.75 CALL					24 Jan 2025			
19,000.000		19.000	Local 0.366451	6,962.57	0.265625	5,046.88	-1,915.69	0.00	
			Base 0.366451	6,962.57	0.265625	5,046.88	-1,915.69	0.00	
ADI2SY0Y0	US 10YR FUT OPTN FEB25C 109.2 JAN25 109.25 CALL					24 Jan 2025			
10,000.000		10.000	Local 0.564230	5,642.30	0.484375	4,843.75	-798.55	0.00	
			Base 0.564230	5,642.30	0.484375	4,843.75	-798.55	0.00	
ADI2SY129	US 5YR FUTR OPTN FEB25C 106.5 JAN25 106.5 CALL					24 Jan 2025			
15,000.000		15.000	Local 0.392355	5,885.33	0.359375	5,390.63	-494.70	0.00	
			Base 0.392355	5,885.33	0.359375	5,390.63	-494.70	0.00	
US DOLLAR Total									
195,000.000		195.000	Local	92,459.79		19,718.88	-72,740.91	0.01	
			Base	92,459.79		19,718.88	-72,740.91	0.01	
OPTIONS PURCHASED - CALLS Total									
195,000.000		195.000	Base	92,459.79		19,718.88	-72,740.91	0.01	

Holdings

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



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR

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

US DOLLAR							Exchange Rate:	1.000000
ADI2SG615	US 10YR FUT OPTN FEB25P 110 JAN25 110 PUT					24 Jan 2025		
5,000.000		5.000	Local 0.923606	4,618.03	1.500000	7,500.00	2,881.97	0.01
			Base 0.923606	4,618.03	1.500000	7,500.00	2,881.97	0.01
ADI2SLBS9	US 10YR FUT OPTN MAR25P 109 FEB25 109 PUT					21 Feb 2025		
7,000.000		7.000	Local 0.486106	3,402.74	1.187500	8,312.50	4,909.76	0.01
			Base 0.486106	3,402.74	1.187500	8,312.50	4,909.76	0.01
ADI2SPV09	US BOND FUTR OPTN FEB25P 115 JAN25 115 PUT					24 Jan 2025		
10,000.000		10.000	Local 1.017355	10,173.55	1.984375	19,843.75	9,670.20	0.01
			Base 1.017355	10,173.55	1.984375	19,843.75	9,670.20	0.01
ADI2SR4S4	US BOND FUTR OPTN FEB25P 113 JAN25 113 PUT					24 Jan 2025		
12,000.000		12.000	Local 1.204855	14,458.26	0.953125	11,437.50	-3,020.76	0.01
			Base 1.204855	14,458.26	0.953125	11,437.50	-3,020.76	0.01
US DOLLAR Total								
34,000.000		34.000	Local	32,652.58		47,093.75	14,441.17	0.03
			Base	32,652.58		47,093.75	14,441.17	0.03
OPTIONS PURCHASED - PUTS Total								
34,000.000		34.000	Base	32,652.58		47,093.75	14,441.17	0.03

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: December 31, 2024

View Date: January 2, 2025

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
ADI2RWQM3	US 10YR FUT OPTN	JAN25C 112 DEC24 112 CALL				27 Dec 2024			
-31,000.000	-31.000	Local	0.317826	-9,852.62	0.000001		-0.03	9,852.59	0.00
		Base	0.317826	-9,852.62	0.000001		-0.03	9,852.59	0.00
ADI2S3WM9	US 5YR FUTR OPTN	JAN25C 108 DEC24 108 CALL				27 Dec 2024			
-18,000.000	-18.000	Local	0.384555	-6,921.99	0.000001		-0.02	6,921.97	0.00
		Base	0.384555	-6,921.99	0.000001		-0.02	6,921.97	0.00
ADI2S59R9	US 10YR FUT OPTN	MAR25C 114 FEB25 114 CALL				21 Feb 2025			
-22,000.000	-22.000	Local	0.287333	-6,321.32	0.078125		-1,718.75	4,602.57	0.00
		Base	0.287333	-6,321.32	0.078125		-1,718.75	4,602.57	0.00
ADI2S6J54	US 5YR FUTR OPTN	FEB25C 107.2 JAN25 107.25 CALL				24 Jan 2025			
-12,000.000	-12.000	Local	0.177958	-2,135.50	0.140625		-1,687.50	448.00	0.00
		Base	0.177958	-2,135.50	0.140625		-1,687.50	448.00	0.00
ADI2SDNQ8	US 5YR FUTR OPTN	MAR25C 109.2 FEB25 109.25 CALL				21 Feb 2025			
-22,000.000	-22.000	Local	0.220926	-4,860.38	0.062500		-1,375.00	3,485.38	0.00
		Base	0.220926	-4,860.38	0.062500		-1,375.00	3,485.38	0.00
ADI2SF583	US 10YR FUT OPTN	FEB25C 112.5 JAN25 112.5 CALL				24 Jan 2025			
-7,000.000	-7.000	Local	0.498270	-3,487.89	0.046875		-328.13	3,159.76	0.00
		Base	0.498270	-3,487.89	0.046875		-328.13	3,159.76	0.00
ADI2SL879	US 10YR FUT OPTN	FEB25C 112 JAN25 112 CALL				24 Jan 2025			
-20,000.000	-20.000	Local	0.170145	-3,402.90	0.062500		-1,250.00	2,152.90	0.00
		Base	0.170145	-3,402.90	0.062500		-1,250.00	2,152.90	0.00
ADI2SPPW6	US 5YR FUTR OPTN	FEB25C 108.2 JAN25 108.25 CALL				24 Jan 2025			
-20,000.000	-20.000	Local	0.193583	-3,871.66	0.039063		-781.26	3,090.40	0.00
		Base	0.193583	-3,871.66	0.039063		-781.26	3,090.40	0.00
ADI2SS4D5	US BOND FUTR OPTN	FEB25C 120 JAN25 120 CALL				24 Jan 2025			
-9,000.000	-9.000	Local	0.357646	-3,218.81	0.093750		-843.75	2,375.06	0.00
		Base	0.357646	-3,218.81	0.093750		-843.75	2,375.06	0.00

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

Holdings

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



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
-161,000.000		-161.000		-44,073.07		-7,984.44	36,088.63	0.01
				-44,073.07		-7,984.44	36,088.63	0.01
OPTIONS WRITTEN - CALLS Total								
-161,000.000		-161.000		-44,073.07		-7,984.44	36,088.63	0.01

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: December 31, 2024

View Date: January 2, 2025

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
ADI2RZJ77	US 10YR FUT OPTN JAN25P 107.5 DEC24 107.5 PUT					27 Dec 2024			
-11,000.000		-11.000	Local	0.217020	-2,387.22	0.000001	-0.01	2,387.21	0.00
			Base	0.217020	-2,387.22	0.000001	-0.01	2,387.21	0.00
ADI2S3WK3	US 10YR FUT OPTN JAN25P 107 DEC24 107 PUT					27 Dec 2024			
-24,000.000		-24.000	Local	0.209208	-5,020.98	0.000001	-0.02	5,020.96	0.00
			Base	0.209208	-5,020.98	0.000001	-0.02	5,020.96	0.00
ADI2S6CZ5	US 5YR FUTR OPTN JAN25P 105.5 DEC24 105.5 PUT					27 Dec 2024			
-16,000.000		-16.000	Local	0.193583	-3,097.33	0.000001	-0.02	3,097.31	0.00
			Base	0.193583	-3,097.33	0.000001	-0.02	3,097.31	0.00
ADI2S6J47	US 10YR FUT OPTN FEB25P 107.5 JAN25 107.5 PUT					24 Jan 2025			
-16,000.000		-16.000	Local	0.217020	-3,472.32	0.250000	-4,000.00	-527.68	0.00
			Base	0.217020	-3,472.32	0.250000	-4,000.00	-527.68	0.00
ADI2S6KX1	US 10YR FUT OPTN FEB25P 109.5 JAN25 109.5 PUT					24 Jan 2025			
-7,000.000		-7.000	Local	0.388896	-2,722.27	1.140625	-7,984.38	-5,262.11	0.01
			Base	0.388896	-2,722.27	1.140625	-7,984.38	-5,262.11	0.01
ADI2SBG49	US BOND FUTR OPTN MAR25P 111 FEB25 111 PUT					21 Feb 2025			
-12,000.000		-12.000	Local	0.857645	-10,291.74	0.906250	-10,875.00	-583.26	0.01
			Base	0.857645	-10,291.74	0.906250	-10,875.00	-583.26	0.01
ADI2SGPQ9	US 5YR FUTR OPTN FEB25P 105.7 JAN25 105.75 PUT					24 Jan 2025			
-22,000.000		-22.000	Local	0.187901	-4,133.82	0.210938	-4,640.64	-506.82	0.00
			Base	0.187901	-4,133.82	0.210938	-4,640.64	-506.82	0.00
ADI2SKNZ2	US 5YR FUTR OPTN FEB25P 106.2 JAN25 106.25 PUT					24 Jan 2025			
-20,000.000		-20.000	Local	0.193583	-3,871.66	0.406250	-8,125.00	-4,253.34	0.01
			Base	0.193583	-3,871.66	0.406250	-8,125.00	-4,253.34	0.01
ADI2SS6V3	US BOND FUTR OPTN FEB25P 112 JAN25 112 PUT					24 Jan 2025			
-9,000.000		-9.000	Local	0.295146	-2,656.31	0.609375	-5,484.38	-2,828.07	0.00
			Base	0.295146	-2,656.31	0.609375	-5,484.38	-2,828.07	0.00

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

Holdings

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



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: 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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US DOLLAR Total

-137,000.000		-137.000	Local	-37,653.65		-41,109.45	-3,455.80	0.03
			Base	-37,653.65		-41,109.45	-3,455.80	0.03

OPTIONS WRITTEN - PUTS Total

-137,000.000		-137.000	Base	-37,653.65		-41,109.45	-3,455.80	0.03
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SWAPS FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

99S1VROU5	BWS076240 IRS USD R V 00MSOFR 0WS076240_FLO CCPOIS				4.370000	15 May 2048		
	12,000.000	Local	109.812667	13,177.52	100.000000	12,000.00	-1,177.52	0.01
		Base	109.812667	13,177.52	100.000000	12,000.00	-1,177.52	0.01
99S1VROV3	BWS076240 IRS USD P F 3.15000 0WS076240_FIX CCPOIS				3.150000	15 May 2048		
	-12,000.000	Local	100.000000	-12,000.00	86.453450	-10,374.41	1,625.59	0.01
		Base	100.000000	-12,000.00	86.453450	-10,374.41	1,625.59	0.01
99S1WBH94	BWS076240 IRS USD R V 00MSOFR 1 CCPOIS				4.370000	15 May 2048		
	282,000.000	Local	70.254404	198,117.42	100.000000	282,000.00	83,882.58	0.19
		Base	70.254404	198,117.42	100.000000	282,000.00	83,882.58	0.19
99S1WBHA1	BWS076240 IRS USD P F 3.15000 2 CCPOIS				3.150000	15 May 2048		
	-282,000.000	Local	100.000000	-282,000.00	86.453450	-243,798.73	38,201.27	0.16
		Base	100.000000	-282,000.00	86.453450	-243,798.73	38,201.27	0.16
99S23KEO4	BWS122689 IRS USD R V 00MSOFR 1 CCPOIS				4.370000	30 Apr 2031		
	6,321,000.000	Local	98.783457	6,244,102.33	100.000000	6,321,000.00	76,897.67	4.22
		Base	98.783457	6,244,102.33	100.000000	6,321,000.00	76,897.67	4.22
99S23KEP1	BWS122689 IRS USD P F 4.20000 2 CCPOIS				4.200000	30 Apr 2031		
	-6,321,000.000	Local	100.000000	-6,321,000.00	100.841629	-6,374,199.37	-53,199.37	4.26
		Base	100.000000	-6,321,000.00	100.841629	-6,374,199.37	-53,199.37	4.26
99S252835	SWS123323 CDS USD R F 1.00000 2 CCPCDX				1.000000	20 Dec 2029		
	19,833,000.000	Local	102.137945	20,257,018.56	102.233800	20,276,029.55	19,010.99	13.54
		Base	102.137945	20,257,018.56	102.233800	20,276,029.55	19,010.99	13.54

& 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 CORE BOND CIF
 WESTERN ASSET MANAGEMENT COMPANY
 FUND: HBQ1



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S252843	SWS123323 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Dec 2029		
		-19,833,000.000	Local 100.000000	-19,833,000.00	100.000000	-19,833,000.00	0.00	13.24
			Base 100.000000	-19,833,000.00	100.000000	-19,833,000.00	0.00	13.24
US DOLLAR Total								
			Local	264,415.83		429,657.04	165,241.21	35.63
			Base	264,415.83		429,657.04	165,241.21	35.63
SWAPS FIXED INCOME Total								
		0.000	Base	264,415.83		429,657.04	165,241.21	35.63

Holdings

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



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
-69,000.000	120,829,849.950	Base		104,926,214.70		96,704,215.34	-8,221,999.36	99.99
Original Face:	123,437,288.000							

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR

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

US DOLLAR										
								Exchange Rate:	1.000000	
ADI23N1K0	3 MONTH SOFR FUT DEC25 XCME 20260317						17 Mar 2026			
95.000	23,750,000.000	Local	22,813,062.50	22,833,032.31	96.055000	-19,969.81		-18,782.31	-1,187.50	
		Base	22,813,062.50		96.055000	-19,969.81		-18,782.31	-1,187.50	0.00
ADI2Q4YT2	US 2YR NOTE (CBT) MAR25 XCBT 20250331						31 Mar 2025			
1.000	200,000.000	Local	205,609.38	205,704.86	102.804688	-95.48		-79.86	-15.62	
		Base	205,609.38		102.804688	-95.48		-79.86	-15.62	0.00
ADI2Q96Y1	US 5YR NOTE (CBT) MAR25 XCBT 20250331						31 Mar 2025			
8.000	800,000.000	Local	850,437.50	857,931.28	106.304688	-7,493.78		-6,743.78	-750.00	
		Base	850,437.50		106.304688	-7,493.78		-6,743.78	-750.00	0.00
ADI2Q9W14	US 10YR NOTE (CBT)MAR25 XCBT 20250320						20 Mar 2025			
52.000	5,200,000.000	Local	5,655,000.00	5,746,824.35	108.750000	-91,824.35		-80,449.35	-11,375.00	
		Base	5,655,000.00		108.750000	-91,824.35		-80,449.35	-11,375.00	0.01
US DOLLAR Total										
156.000	29,950,000.000	Local	29,524,109.38	29,643,492.80		-119,383.42		-106,055.30	-13,328.12	
		Base				-119,383.42		-106,055.30	-13,328.12	0.01
FUTURES LONG Total										
156.000	29,950,000.000	Base				-119,383.42		-106,055.30	-13,328.12	0.01

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR

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

FUTURES SHORT

US DOLLAR										Exchange Rate:	1.000000
ADI2Q9TB6	US LONG BOND(CBT) MAR25 XCBT 20250320						20 Mar 2025				
-6.000	-600,000.000	Local	-683,062.50	-698,849.00	113.843750	15,786.50		14,286.50	1,500.00		
		Base	-683,062.50		113.843750	15,786.50		14,286.50	1,500.00	0.00	
ADI2QB0M8	US 10YR ULTRA FUT MAR25 XCBT 20250320						20 Mar 2025				
-3.000	-300,000.000	Local	-333,937.50	-337,189.81	111.312500	3,252.31		2,502.31	750.00		
		Base	-333,937.50		111.312500	3,252.31		2,502.31	750.00	0.00	
ADI2QB0N6	US ULTRA BOND CBT MAR25 XCBT 20250320						20 Mar 2025				
-9.000	-900,000.000	Local	-1,070,156.25	-1,118,363.51	118.906250	48,207.26		44,269.76	3,937.50		
		Base	-1,070,156.25		118.906250	48,207.26		44,269.76	3,937.50	0.00	
US DOLLAR Total											
-18.000	-1,800,000.000	Local	-2,087,156.25	-2,154,402.32		67,246.07		61,058.57	6,187.50		
		Base				67,246.07		61,058.57	6,187.50	0.00	
FUTURES SHORT Total											
-18.000	-1,800,000.000	Base				67,246.07		61,058.57	6,187.50	0.00	

Holdings - Futures Contracts

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



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
138.000	28,150,000.000	Base			-52,137.35		-44,996.73	-7,140.62	0.01



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: 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: 1,030.970100

ARS	ARGENTINE PESO	552.940	Local	1.000000	552.94	1.000000	552.94	0.00	100.00
			Base	0.013094	7.24	0.000970	0.54	-6.70	0.00

ARGENTINE PESO Total

		552.940	Local		552.94		552.94	0.00	100.00
			Base		7.24		0.54	-6.70	0.00

AUSTRALIAN DOLLAR

Exchange Rate: 1.615639

AUD	AUSTRALIAN DOLLAR	253,272.030	Local	1.000000	253,272.03	1.000000	253,272.03	0.00	95.68
			Base	0.665223	168,482.35	0.618950	156,762.76	-11,719.59	0.07

AUSTRALIAN DOLLAR Total

		253,272.030	Local		253,272.03		253,272.03	0.00	95.68
			Base		168,482.35		156,762.76	-11,719.59	0.07

CANADIAN DOLLAR

Exchange Rate: 1.437450

CAD	CANADIAN DOLLAR	109.000	Local	1.000000	109.00	1.000000	109.00	0.00	100.00
			Base	0.718165	78.28	0.695676	75.83	-2.45	0.00

CANADIAN DOLLAR Total

		109.000	Local		109.00		109.00	0.00	100.00
			Base		78.28		75.83	-2.45	0.00

EURO CURRENCY

Exchange Rate: 0.965391

INTERNATIONAL

EUR	EURO CURRENCY	310,025.450	Local	1.000000	310,025.45	1.000000	310,025.45	0.00	23.81
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& 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: December 31, 2024

View Date: January 2, 2025

Base Currency: 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	1.075632	333,473.15	1.035850	321,139.78	-12,333.37	0.13
INTERNATIONAL Total		310,025.450		310,025.45		310,025.45	0.00	23.81
		Local		310,025.45		310,025.45	0.00	23.81
		Base		333,473.15		321,139.78	-12,333.37	0.13
EURO CURRENCY Total		310,025.450		310,025.45		310,025.45	0.00	23.81
		Local		310,025.45		310,025.45	0.00	23.81
		Base		333,473.15		321,139.78	-12,333.37	0.13
MEXICAN PESO							Exchange Rate:	20.851000
MXN	MEXICAN PESO (NEW)							
		3,532,867.360		3,532,867.36	1.000000	3,532,867.36	0.00	0.95
		Local	1.000000	3,532,867.36	1.000000	3,532,867.36	0.00	0.95
		Base	0.049447	174,688.06	0.047959	169,433.95	-5,254.11	0.07
MEXICAN PESO Total		3,532,867.360		3,532,867.36		3,532,867.36	0.00	0.95
		Local		3,532,867.36		3,532,867.36	0.00	0.95
		Base		174,688.06		169,433.95	-5,254.11	0.07
POUND STERLING							Exchange Rate:	0.798786
GBP	POUND STERLING							
		322,375.510		322,375.51	1.000000	322,375.51	0.00	16.38
		Local	1.000000	322,375.51	1.000000	322,375.51	0.00	16.38
		Base	1.292396	416,636.67	1.251900	403,581.82	-13,054.85	0.17
POUND STERLING Total		322,375.510		322,375.51		322,375.51	0.00	16.38
		Local		322,375.51		322,375.51	0.00	16.38
		Base		416,636.67		403,581.82	-13,054.85	0.17
US DOLLAR							Exchange Rate:	1.000000
USD	US DOLLAR							
		1,619,766.270		1,619,766.27	1.000000	1,619,766.27	0.00	0.78
		Local	1.000000	1,619,766.27	1.000000	1,619,766.27	0.00	0.78
		Base	1.000000	1,619,766.27	1.000000	1,619,766.27	0.00	0.68
US DOLLAR Total		1,619,766.270		1,619,766.27		1,619,766.27	0.00	0.78
		Local		1,619,766.27		1,619,766.27	0.00	0.78

& 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: December 31, 2024

View Date: January 2, 2025

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base		1,619,766.27		1,619,766.27	0.00	0.68

CASH Total

6,038,968.560	Base		2,713,132.02		2,670,760.95	-42,371.07	1.12
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX				4.407996	31 Dec 2030		
	3,255,182.280	Local	100.000000	3,255,182.28	100.000000	3,255,182.28	0.00	1.56
		Base	100.000000	3,255,182.28	100.000000	3,255,182.28	0.00	1.36

912797NE3	TREASURY BILL 05/25 0.00000				0.010000	08 May 2025		
	2,000,000.000	Local	98.492757	1,969,855.14	98.549687	1,970,993.74	1,138.60	0.94
		Base	98.492757	1,969,855.14	98.549687	1,970,993.74	1,138.60	0.82

US DOLLAR Total

5,255,182.280	Local		5,225,037.42		5,226,176.02	1,138.60	2.51
	Base		5,225,037.42		5,226,176.02	1,138.60	2.19

CASH EQUIVALENT Total

5,255,182.280	Base		5,225,037.42		5,226,176.02	1,138.60	2.19
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EQUITY

US DOLLAR Exchange Rate: 1.000000

343928115	FLYEXCLUSIVE INC EG ACQUISITION CORP A CW28							
	15,677.000	Local	0.847260	13,282.49	0.101000	1,583.38	-11,699.11	0.00
		Base	0.847260	13,282.49	0.101000	1,583.38	-11,699.11	0.00

942GWCII7	ARCTIC CANADIAN DIAMONDS ARCTIC CANADIAN DIAMONDS							
	1,118.000	Local	0.000000	0.00	71.188789	79,589.07	79,589.07	0.04
		Base	0.000000	0.00	71.188789	79,589.07	79,589.07	0.03

952YKS902	NEXT E GO MOBILE SE WARRA							
	4,926.000		0.010000	49.26	0.000001	0.00	-49.26	0.00

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Books Open

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: 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	0.010000	49.26	0.000001	0.00	-49.26	0.00
US DOLLAR Total								
	21,721.000	Local		13,331.75		81,172.45	67,840.70	0.04
		Base		13,331.75		81,172.45	67,840.70	0.03
EQUITY Total								
	21,721.000	Base		13,331.75		81,172.45	67,840.70	0.03
FIXED INCOME								
BRAZILIAN REAL							Exchange Rate:	6.177850
ACI1J1NR6	NOTA DO TESOURO NACIONAL NOTES 01/31 10				10.000000	01 Jan 2031		
	4,568,000.000	Local	96.934113	4,427,950.27	79.681576	3,639,854.39	-788,095.88	8.08
		Base	18.947713	865,531.53	12.897946	589,178.18	-276,353.35	0.25
ACI276TM1	LETRA TESOURO NACIONAL BILLS 01/26 0.00000					01 Jan 2026		
	1,492,000.000	Local	89.626601	1,337,228.88	86.550900	1,291,339.43	-45,889.45	2.87
		Base	16.147576	240,921.84	14.009874	209,027.32	-31,894.52	0.09
BRAZILIAN REAL Total								
	6,060,000.000	Local		5,765,179.15		4,931,193.82	-833,985.33	10.94
		Base		1,106,453.37		798,205.50	-308,247.87	0.33
EURO CURRENCY							Exchange Rate:	0.965391
INTERNATIONAL								
ACI14W503	COOPERATIEVE RABOBANK UA JR SUBORDINA REGS 12/99 VAR				4.625000	31 Dec 2099		
	600,000.000	Local	101.186750	607,120.50	99.880000	599,280.00	-7,840.50	46.02
		Base	114.263070	685,578.42	103.460670	620,764.02	-64,814.40	0.26
ACI24Q0C3	COOPERATIEVE RABOBANK UA JR SUBORDINA REGS 12/99 VAR				4.875000	31 Dec 2099		
	400,000.000	Local	91.257758	365,031.03	98.225000	392,900.00	27,868.97	30.17
		Base	98.357600	393,430.40	101.746339	406,985.36	13,554.96	0.17
INTERNATIONAL Total								

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,000,000.000	Local			972,151.53		992,180.00	20,028.47	76.19
		Base			1,079,008.82		1,027,749.38	-51,259.44	0.43
EURO CURRENCY Total									
	1,000,000.000	Local			972,151.53		992,180.00	20,028.47	76.19
		Base			1,079,008.82		1,027,749.38	-51,259.44	0.43
INDIAN RUPEE								Exchange Rate:	85.613750
ACI2K1907	INTER AMERICAN DEVEL BK SR UNSECURED 10/30 7.35					7.350000	06 Oct 2030		
	101,000,000.000	Local		100.097019	101,097,988.97	100.372000	101,375,720.00	277,731.03	100.00
		Base		1.203183	1,215,214.80	1.172382	1,184,105.59	-31,109.21	0.50
INDIAN RUPEE Total									
	101,000,000.000	Local			101,097,988.97		101,375,720.00	277,731.03	100.00
		Base			1,215,214.80		1,184,105.59	-31,109.21	0.50
JAMAICAN DOLLAR								Exchange Rate:	155.465000
470160CF7	GOVERNMENT OF JAMAICA SR UNSECURED 11/30 9.625					9.625000	03 Nov 2030		
	21,000,000.000	Local		99.453313	20,885,195.67	104.078670	21,856,520.70	971,325.03	100.00
		Base		0.641077	134,626.09	0.669467	140,588.05	5,961.96	0.06
JAMAICAN DOLLAR Total									
	21,000,000.000	Local			20,885,195.67		21,856,520.70	971,325.03	100.00
		Base			134,626.09		140,588.05	5,961.96	0.06
MEXICAN PESO								Exchange Rate:	20.851000
ACI087B66	MEX BONOS DESARR FIX RT SR UNSECURED 11/34 7.75					7.750000	23 Nov 2034		
	54,800,000.000	Local		86.211024	47,243,641.24	83.446000	45,728,408.00	-1,515,233.24	12.31
		Base		5.059707	2,772,719.54	4.002014	2,193,103.83	-579,615.71	0.92
MEXICAN PESO Total									
	54,800,000.000	Local			47,243,641.24		45,728,408.00	-1,515,233.24	12.31
		Base			2,772,719.54		2,193,103.83	-579,615.71	0.92

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Books Open

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: December 31, 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
POUND STERLING							Exchange Rate:	0.798786
ACI1WD777	NATWEST GROUP PLC JR SUBORDINA 12/99 VAR				4.500000	31 Dec 2099		
		560,000.000	Local 99.948818	559,713.38	90.750000	508,200.00	-51,513.38	25.82
			Base 139.055980	778,713.49	113.609903	636,215.46	-142,498.03	0.27
ACI2C83R8	LLOYDS BANKING GROUP PLC JR SUBORDINA 12/99 VAR				8.500000	31 Dec 2099		
		360,000.000	Local 102.300000	368,280.00	103.375000	372,150.00	3,870.00	18.91
			Base 129.153786	464,953.63	129.415137	465,894.49	940.86	0.19
BNG47XII6	GATWICK AIRPORT FINANCE SR SECURED REGS 04/26 4.375				4.375000	07 Apr 2026		
		770,000.000	Local 95.509383	735,422.25	98.350000	757,295.00	21,872.75	38.47
			Base 122.738230	945,084.37	123.124341	948,057.43	2,973.06	0.40
POUND STERLING Total								
		1,690,000.000	Local	1,663,415.63		1,637,645.00	-25,770.63	83.20
			Base	2,188,751.49		2,050,167.38	-138,584.11	0.86
URUGUAYAN PESO							Exchange Rate:	43.665000
917288BP6	REPUBLICA ORIENT URUGUAY SR UNSECURED 05/45 3.4				3.400000	16 May 2045		
		1,764,652.660	Local 99.799559	1,761,115.58	97.800000	1,725,830.30	-35,285.28	100.00
Original Face:		1,720,000.000	Base 2.586515	45,643.01	2.239780	39,524.34	-6,118.67	0.02
URUGUAYAN PESO Total								
		1,764,652.660	Local	1,761,115.58		1,725,830.30	-35,285.28	100.00
		Original Face:	Base	45,643.01		39,524.34	-6,118.67	0.02
US DOLLAR							Exchange Rate:	1.000000
00033GAB1	GLOBAL AUTO HO/AAG FH UK SR UNSECURED 144A 01/32 8.75				8.750000	15 Jan 2032		
		440,000.000	Local 99.369909	437,227.60	89.602000	394,248.80	-42,978.80	0.19
			Base 99.369909	437,227.60	89.602000	394,248.80	-42,978.80	0.16
00165CBA1	AMC ENTERTAINMENT HLDGS SR SECURED 144A 02/29 7.5				7.500000	15 Feb 2029		
		460,000.000	Local 68.762876	316,309.23	88.771946	408,350.95	92,041.72	0.20
			Base 68.762876	316,309.23	88.771946	408,350.95	92,041.72	0.17

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: December 31, 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	
00165HAL7	A L PARENT LLC 2024 TERM LOAN B					30 Jun 2028			
		0.000	Local	0.000000	-642.63	0.000000	0.00	642.63	0.00
			Base	0.000000	-642.63	0.000000	0.00	642.63	0.00
00169QAG4	GLOBAL MEDICAL RESPONSE INC 2024 PIK TERM LOAN					31 Oct 2028			
		0.000	Local	0.000000	-642.54	0.000000	0.00	642.54	0.00
			Base	0.000000	-642.54	0.000000	0.00	642.54	0.00
00177JBS3	AMERICAN MONEY MANAGEMENT CORP AMMC 2020 23A D1R2 144A				8.347450	17 Apr 2035			
		450,000.000	Local	100.000000	450,000.00	100.207100	450,931.95	931.95	0.22
Original Face:		450,000.000	Base	100.000000	450,000.00	100.207100	450,931.95	931.95	0.19
00188QAA4	APH/APH2/APH3/AQUARIAN SR UNSECURED 144A 11/29 7.875				7.875000	01 Nov 2029			
		50,000.000	Local	100.000000	50,000.00	101.351750	50,675.88	675.88	0.02
			Base	100.000000	50,000.00	101.351750	50,675.88	675.88	0.02
00191AAD8	ARD FINANCE SA SR SECURED 144A 06/27 6.5				6.500000	30 Jun 2027			
		393,775.000	Local	101.014650	397,770.44	14.000000	55,128.50	-342,641.94	0.03
			Base	101.014650	397,770.44	14.000000	55,128.50	-342,641.94	0.02
00456LAA0	ACCELERATE360 HOLD LLC SECURED 144A 03/28 8				8.000000	01 Mar 2028			
		1,813,300.000	Local	99.877101	1,811,071.47	104.000000	1,885,832.00	74,760.53	0.90
			Base	99.877101	1,811,071.47	104.000000	1,885,832.00	74,760.53	0.79
00774MBK0	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 03/55 VAR				6.950000	10 Mar 2055			
		210,000.000	Local	100.089024	210,186.95	102.981833	216,261.85	6,074.90	0.10
			Base	100.089024	210,186.95	102.981833	216,261.85	6,074.90	0.09
00790RAB0	ADVANCED DRAINAGE SYSTEM COMPANY GUAR 144A 06/30 6.375				6.375000	15 Jun 2030			
		170,000.000	Local	100.847006	171,439.91	100.003800	170,006.46	-1,433.45	0.08
			Base	100.847006	171,439.91	100.003800	170,006.46	-1,433.45	0.07
00847YAE2	AGILITI HEALTH, INC. 2023 TERM LOAN					01 May 2030			
		284,400.000	Local	99.390281	282,665.96	98.000000	278,712.00	-3,953.96	0.13
			Base	99.390281	282,665.96	98.000000	278,712.00	-3,953.96	0.12
00901UAG8	AIMCO AIMCO 2024 22A D 144A				8.017400	19 Apr 2037			
		490,000.000	Local	100.000000	490,000.00	101.740500	498,528.45	8,528.45	0.24
Original Face:		490,000.000	Base	100.000000	490,000.00	101.740500	498,528.45	8,528.45	0.21

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01021XAB6	AKUMIN INC SR SECURED 144A 08/27 9					8.000000	01 Aug 2027		
	500,000.000	Local	86.774922	433,874.61	88.500000	442,500.00	8,625.39	0.21	
		Base	86.774922	433,874.61	88.500000	442,500.00	8,625.39	0.19	
01771JAG8	ALLEN MEDIA, LLC 2021 TERM LOAN B						10 Feb 2027		
	763,059.500	Local	99.275819	757,533.57	65.166700	497,260.70	-260,272.87	0.24	
		Base	99.275819	757,533.57	65.166700	497,260.70	-260,272.87	0.21	
01771YAA8	ALLEN MEDIA LLC/CO ISSR COMPANY GUAR 144A 02/28 10.5					10.500000	15 Feb 2028		
	530,000.000	Local	99.366525	526,642.58	43.022391	228,018.67	-298,623.91	0.11	
		Base	99.366525	526,642.58	43.022391	228,018.67	-298,623.91	0.10	
02154CAH6	ALTICE FINANCING SA SR SECURED 144A 08/29 5.75					5.750000	15 Aug 2029		
	1,060,000.000	Local	85.689602	908,309.78	73.204227	775,964.81	-132,344.97	0.37	
		Base	85.689602	908,309.78	73.204227	775,964.81	-132,344.97	0.32	
02156LAF8	ALTICE FRANCE SA SR SECURED 144A 07/29 5.125					5.125000	15 Jul 2029		
	720,000.000	Local	76.299365	549,355.43	74.886296	539,181.33	-10,174.10	0.26	
		Base	76.299365	549,355.43	74.886296	539,181.33	-10,174.10	0.23	
02156LAH4	ALTICE FRANCE SA SR SECURED 144A 10/29 5.5					5.500000	15 Oct 2029		
	530,000.000	Local	72.350668	383,458.54	74.907830	397,011.50	13,552.96	0.19	
		Base	72.350668	383,458.54	74.907830	397,011.50	13,552.96	0.17	
02156TAB0	ALTICE FRANCE HOLDING SA SR SECURED 144A 05/27 10.5					10.500000	15 May 2027		
	1,080,000.000	Local	99.086048	1,070,129.32	29.149860	314,818.49	-755,310.83	0.15	
		Base	99.086048	1,070,129.32	29.149860	314,818.49	-755,310.83	0.13	
023771T32	AMERICAN AIRLINES INC SR SECURED 144A 02/28 7.25					7.250000	15 Feb 2028		
	80,000.000	Local	99.898075	79,918.46	102.502833	82,002.27	2,083.81	0.04	
		Base	99.898075	79,918.46	102.502833	82,002.27	2,083.81	0.03	
023771T40	AMERICAN AIRLINES INC SR SECURED 144A 05/29 8.5					8.500000	15 May 2029		
	490,000.000	Local	100.020302	490,099.48	104.993341	514,467.37	24,367.89	0.25	
		Base	100.020302	490,099.48	104.993341	514,467.37	24,367.89	0.22	
02862PAA5	AMERICAN NEWS COMPANY SECURED 144A 09/26 8.5					8.500000	01 Sep 2026		
	1,208,854.000	Local	96.523420	1,166,827.22	111.500000	1,347,872.21	181,044.99	0.65	
		Base	96.523420	1,166,827.22	111.500000	1,347,872.21	181,044.99	0.56	

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03165UAJ7	AMERICAN MONEY MANAGEMENT CORP AMMC 2024 30A D 144A					9.155900	15 Jan 2037		
	400,000.000	Local		100.000000	400,000.00	102.526100	410,104.40	10,104.40	0.20
Original Face:	400,000.000	Base		100.000000	400,000.00	102.526100	410,104.40	10,104.40	0.17
03166JAA0	AMERICAN MONEY MANAGEMENT CORP AMMC 2024 28A E 144A					11.317400	20 Jul 2037		
	440,000.000	Local		100.000000	440,000.00	102.360800	450,387.52	10,387.52	0.22
Original Face:	440,000.000	Base		100.000000	440,000.00	102.360800	450,387.52	10,387.52	0.19
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	88.373500	309,307.25	-40,692.75	0.15
		Base		100.000000	350,000.00	88.373500	309,307.25	-40,692.75	0.13
03765VAP5	PRIME SECURI SERV BORROWER LLC 2024 1ST LIEN TERM LOAN B						13 Oct 2030		
	0.000	Local		0.000000	7.27	0.000000	0.00	-7.27	0.00
		Base		0.000000	7.27	0.000000	0.00	-7.27	0.00
03769LAJ7	APIDOS CLO LTD APID 2021 36A D 144A					7.779010	20 Jul 2034		
	500,000.000	Local		100.000000	500,000.00	100.172600	500,863.00	863.00	0.24
Original Face:	500,000.000	Base		100.000000	500,000.00	100.172600	500,863.00	863.00	0.21
037985AA6	APIDOS CLO LTD APID 2024 1A E 144A					10.375870	25 Apr 2035		
	500,000.000	Local		100.000000	500,000.00	100.390500	501,952.50	1,952.50	0.24
Original Face:	500,000.000	Base		100.000000	500,000.00	100.390500	501,952.50	1,952.50	0.21
03969AAP5	ARDAGH PKG FIN/HLDGS USA COMPANY GUAR 144A 08/27 5.25					5.250000	15 Aug 2027		
	400,000.000	Local		64.744810	258,979.24	56.769031	227,076.12	-31,903.12	0.11
		Base		64.744810	258,979.24	56.769031	227,076.12	-31,903.12	0.09
03969AAR1	ARDAGH PKG FIN/HLDGS USA SR UNSECURED 144A 08/27 5.25					5.250000	15 Aug 2027		
	610,000.000	Local		71.801108	437,986.76	56.769031	346,291.09	-91,695.67	0.17
		Base		71.801108	437,986.76	56.769031	346,291.09	-91,695.67	0.14
03969YAC2	ARDAGH METAL PACKAGING SR SECURED 144A 06/27 6					6.000000	15 Jun 2027		
	210,000.000	Local		96.052700	201,710.67	99.218118	208,358.05	6,647.38	0.10
		Base		96.052700	201,710.67	99.218118	208,358.05	6,647.38	0.09
040104CM1	ARGENT SECURITIES INC. ARSI 2003 W6 AV1					5.313220	25 Jan 2034		
	278,803.420	Local		91.650931	255,525.93	94.277730	262,849.54	7,323.61	0.13
Original Face:	22,150,000.000	Base		91.650931	255,525.93	94.277730	262,849.54	7,323.61	0.11

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WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: December 31, 2024

View Date: January 2, 2025

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040114HS2	REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VAR					0.750000	09 Jul 2030		
	280,032.000	Local		69.208765	193,806.69	77.065000	215,806.66	21,999.97	0.10
Original Face:	291,700.000	Base		69.208765	193,806.69	77.065000	215,806.66	21,999.97	0.09
040114HX1	REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1					1.000000	09 Jul 2029		
	25,400.000	Local		73.112008	18,570.45	81.200000	20,624.80	2,054.35	0.01
Original Face:	25,400.000	Base		73.112008	18,570.45	81.200000	20,624.80	2,054.35	0.01
04016NAX1	ARES CLO LTD ARES 2017 44A CR 144A					8.317510	15 Apr 2034		
	500,000.000	Local		100.000000	500,000.00	100.491700	502,458.50	2,458.50	0.24
Original Face:	500,000.000	Base		100.000000	500,000.00	100.491700	502,458.50	2,458.50	0.21
05492JAW2	BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2019 C5 A4					3.063000	15 Nov 2052		
	710,000.000	Local		102.533546	727,988.18	91.409190	649,005.25	-78,982.93	0.31
Original Face:	710,000.000	Base		102.533546	727,988.18	91.409190	649,005.25	-78,982.93	0.27
05606DAS7	BX TRUST BX 2022 PSB A 144A					6.848090	15 Aug 2039		
	316,788.390	Local		100.308212	317,764.77	100.467810	318,270.36	505.59	0.15
Original Face:	620,000.000	Base		100.308212	317,764.77	100.467810	318,270.36	505.59	0.13
05606GAJ0	BX TRUST BX 2021 VIEW C 144A					6.861480	15 Jun 2036		
	860,000.000	Local		100.000000	860,000.00	99.268530	853,709.36	-6,290.64	0.41
Original Face:	860,000.000	Base		100.000000	860,000.00	99.268530	853,709.36	-6,290.64	0.36
05609BAK5	BX TRUST BX 2021 LBA DJV 144A					6.112480	15 Feb 2036		
	910,000.000	Local		100.070640	910,642.82	99.375000	904,312.50	-6,330.32	0.43
Original Face:	910,000.000	Base		100.070640	910,642.82	99.375000	904,312.50	-6,330.32	0.38
05971PAB4	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A VAR					7.500000	31 Dec 2099		
	300,000.000	Local		111.980523	335,941.57	96.413437	289,240.31	-46,701.26	0.14
		Base		111.980523	335,941.57	96.413437	289,240.31	-46,701.26	0.12
0641598V1	BANK OF NOVA SCOTIA JR SUBORDINA 01/84 VAR					8.000000	27 Jan 2084		
	330,000.000	Local		100.046994	330,155.08	105.226587	347,247.74	17,092.66	0.17
		Base		100.046994	330,155.08	105.226587	347,247.74	17,092.66	0.15
06541QAE5	BANK BANK 2022 BNK43 E 144A					3.000000	15 Aug 2055		
	1,000,000.000	Local		50.854106	508,541.06	65.708670	657,086.70	148,545.64	0.31
Original Face:	1,000,000.000	Base		50.854106	508,541.06	65.708670	657,086.70	148,545.64	0.27

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06759FAG1	BABSON CLO LTD BABSN 2015 2A DR 144A				7.829010	20 Oct 2030			
		460,000.000	Local	99.935296	459,702.36	100.271900	461,250.74	1,548.38	0.22
Original Face:		460,000.000	Base	99.935296	459,702.36	100.271900	461,250.74	1,548.38	0.19
071734AC1	BAUSCH HEALTH COS INC SR SECURED 144A 08/27 5.75				5.750000	15 Aug 2027			
		600,000.000	Local	84.902273	509,413.64	87.000000	522,000.00	12,586.36	0.25
			Base	84.902273	509,413.64	87.000000	522,000.00	12,586.36	0.22
071734AP2	BAUSCH HEALTH COS INC SR SECURED 144A 02/27 6.125				6.125000	01 Feb 2027			
		20,000.000	Local	92.976800	18,595.36	90.750000	18,150.00	-445.36	0.01
			Base	92.976800	18,595.36	90.750000	18,150.00	-445.36	0.01
09075JBC2	BIRCH GROVE CLO LTD. BGCLO 19A D1RR 144A				8.497450	17 Jul 2037			
		380,000.000	Local	100.000000	380,000.00	102.644800	390,050.24	10,050.24	0.19
Original Face:		380,000.000	Base	100.000000	380,000.00	102.644800	390,050.24	10,050.24	0.16
09345BAD2	BLAST MOTION INC SR SECURED 144A 08/26 10				10.000000	15 Aug 2026			
		824,166.670	Local	100.000000	824,166.67	97.000000	799,441.67	-24,725.00	0.38
			Base	100.000000	824,166.67	97.000000	799,441.67	-24,725.00	0.33
095796AK4	BLUE RACER MID LLC/FINAN SR UNSECURED 144A 07/32 7.25				7.250000	15 Jul 2032			
		230,000.000	Local	100.000000	230,000.00	102.733425	236,286.88	6,286.88	0.11
			Base	100.000000	230,000.00	102.733425	236,286.88	6,286.88	0.10
096817AJ0	BOCA COMMERCIAL MORTGAGE TRUST BOCA 2024 BOCA E 144A				8.834120	15 Aug 2041			
		660,000.000	Local	99.755302	658,384.99	101.114380	667,354.91	8,969.92	0.32
Original Face:		660,000.000	Base	99.755302	658,384.99	101.114380	667,354.91	8,969.92	0.28
097751BT7	BOMBARDIER INC SR UNSECURED 144A 04/27 7.875				7.875000	15 Apr 2027			
		0.000	Local	0.000000	-0.72	0.000000	0.00	0.72	0.00
			Base	0.000000	-0.72	0.000000	0.00	0.72	0.00
097751CB5	BOMBARDIER INC SR UNSECURED 144A 07/31 7.25				7.250000	01 Jul 2031			
		179,000.000	Local	104.578676	187,195.83	103.127606	184,598.41	-2,597.42	0.09
			Base	104.578676	187,195.83	103.127606	184,598.41	-2,597.42	0.08
097751CC3	BOMBARDIER INC SR UNSECURED 144A 06/32 7				7.000000	01 Jun 2032			
		70,000.000	Local	103.041957	72,129.37	101.706800	71,194.76	-934.61	0.03
			Base	103.041957	72,129.37	101.706800	71,194.76	-934.61	0.03

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10568KAC2	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 NQM2 A3 144A					5.239000	25 Nov 2061		
	672,560.050	Local		99.998660	672,551.04	97.357770	654,789.47	-17,761.57	0.31
Original Face:	1,110,000.000	Base		99.998660	672,551.04	97.357770	654,789.47	-17,761.57	0.27
10569JAC4	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 NQM3 A3 144A					5.500000	25 Jul 2062		
	410,272.020	Local		98.860127	405,595.44	99.345980	407,588.76	1,993.32	0.20
Original Face:	560,000.000	Base		98.860127	405,595.44	99.345980	407,588.76	1,993.32	0.17
10569KAC1	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2024 NQM2 A3 144A					6.589000	25 Feb 2064		
	738,637.720	Local		99.998830	738,629.08	100.653420	743,464.13	4,835.05	0.36
Original Face:	900,000.000	Base		99.998830	738,629.08	100.653420	743,464.13	4,835.05	0.31
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5					5.000000	27 Jan 2045		
	310,000.000	Local		84.955303	263,361.44	73.681713	228,413.31	-34,948.13	0.11
		Base		84.955303	263,361.44	73.681713	228,413.31	-34,948.13	0.10
11778EAA4	B3 SA BRASIL BOLSA BALCA SR UNSECURED 144A 09/31 4.125					4.125000	20 Sep 2031		
	300,000.000	Local		100.000000	300,000.00	88.376144	265,128.43	-34,871.57	0.13
		Base		100.000000	300,000.00	88.376144	265,128.43	-34,871.57	0.11
124762AA3	COREVEST AMERICAN FINANCE LTD CAFL 2023 RTL1 A1 144A					7.553000	28 Dec 2030		
	670,000.000	Local		99.999334	669,995.54	101.559390	680,447.91	10,452.37	0.33
Original Face:	670,000.000	Base		99.999334	669,995.54	101.559390	680,447.91	10,452.37	0.28
1248EPCK7	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/31 4.25					4.250000	01 Feb 2031		
	500,000.000	Local		83.155896	415,779.48	87.152543	435,762.72	19,983.24	0.21
		Base		83.155896	415,779.48	87.152543	435,762.72	19,983.24	0.18
12515HAZ8	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD5 A4					3.431000	15 Aug 2050		
	390,000.000	Local		93.755769	365,647.50	96.158670	375,018.81	9,371.31	0.18
Original Face:	390,000.000	Base		93.755769	365,647.50	96.158670	375,018.81	9,371.31	0.16
12543DBL3	CHS/COMMUNITY HEALTH SYS SECURED 144A 04/30 6.125					6.125000	01 Apr 2030		
	610,000.000	Local		99.281703	605,618.39	68.620998	418,588.09	-187,030.30	0.20
		Base		99.281703	605,618.39	68.620998	418,588.09	-187,030.30	0.18
12543DBN9	CHS/COMMUNITY HEALTH SYS SR SECURED 144A 01/32 10.875					10.875000	15 Jan 2032		
	700,000.000	Local		101.943630	713,605.41	103.172804	722,209.63	8,604.22	0.35
		Base		101.943630	713,605.41	103.172804	722,209.63	8,604.22	0.30

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12548JAU6	CIFC FUNDING LTD CIFC 2017 3A D1R 144A				8.317400	20 Apr 2037			
		240,000.000	Local	100.000000	240,000.00	102.316200	245,558.88	5,558.88	0.12
Original Face:		240,000.000	Base	100.000000	240,000.00	102.316200	245,558.88	5,558.88	0.10
126307AY3	CSC HOLDINGS LLC SR UNSECURED 144A 04/28 7.5				7.500000	01 Apr 2028			
		200,000.000	Local	71.999620	143,999.24	68.516790	137,033.58	-6,965.66	0.07
			Base	71.999620	143,999.24	68.516790	137,033.58	-6,965.66	0.06
126307BN6	CSC HOLDINGS LLC COMPANY GUAR 144A 01/29 11.75				11.750000	31 Jan 2029			
		1,490,000.000	Local	92.518926	1,378,532.00	98.858290	1,472,988.52	94,456.52	0.71
			Base	92.518926	1,378,532.00	98.858290	1,472,988.52	94,456.52	0.62
12635RBD9	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015 C4 C				4.553095	15 Nov 2048			
		1,000,000.000	Local	99.978540	999,785.40	97.842270	978,422.70	-21,362.70	0.47
Original Face:		1,000,000.000	Base	99.978540	999,785.40	97.842270	978,422.70	-21,362.70	0.41
12656VAD5	C3NANO INC SR SECURED 144A 08/26 10				10.000000	15 Aug 2026			
		518,400.000	Local	100.000000	518,400.00	97.000000	502,848.00	-15,552.00	0.24
			Base	100.000000	518,400.00	97.000000	502,848.00	-15,552.00	0.21
12662QAA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM7 A1 144A				1.756000	25 Oct 2066			
		165,062.290	Local	99.998964	165,060.58	86.097430	142,114.39	-22,946.19	0.07
Original Face:		290,000.000	Base	99.998964	165,060.58	86.097430	142,114.39	-22,946.19	0.06
126682AA1	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2007 A A				4.631570	15 Apr 2037			
		42,503.090	Local	92.727305	39,411.97	92.646710	39,377.71	-34.26	0.02
Original Face:		2,630,000.000	Base	92.727305	39,411.97	92.646710	39,377.71	-34.26	0.02
128195AN4	CALATLANTIC GROUP COMPANY GUAR 06/26 5.25				5.250000	01 Jun 2026			
		100,000.000	Local	99.167630	99,167.63	97.345087	97,345.09	-1,822.54	0.05
			Base	99.167630	99,167.63	97.345087	97,345.09	-1,822.54	0.04
14074EAL5	CAPTREE PARK CLO LTD CPTPK 2024 1A D 144A				7.867400	20 Jul 2037			
		370,000.000	Local	100.000000	370,000.00	101.165400	374,311.98	4,311.98	0.18
Original Face:		370,000.000	Base	100.000000	370,000.00	101.165400	374,311.98	4,311.98	0.16
14366RAA7	CARNIVAL HLDGS BM LTD COMPANY GUAR 144A 05/28 10.375				10.375000	01 May 2028			
		10,000.000	Local	105.444400	10,544.44	106.538666	10,653.87	109.43	0.01
			Base	105.444400	10,544.44	106.538666	10,653.87	109.43	0.00

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14445LAA5	CARRIAGE PURCHASER INC SR UNSECURED 144A 10/29 7.875				7.875000	15 Oct 2029			
		270,000.000	Local 93.705859	253,005.82	94.563100	255,320.37	2,314.55	0.12	
			Base 93.705859	253,005.82	94.563100	255,320.37	2,314.55	0.11	
14731QAD1	CASCADE MH ASSET TRUST CMHAT 2021 MH1 M2 144A				3.693000	25 Feb 2046			
		390,000.000	Local 101.692251	396,599.78	77.723560	303,121.88	-93,477.90	0.15	
Original Face:		390,000.000	Base 101.692251	396,599.78	77.723560	303,121.88	-93,477.90	0.13	
15679GAC6	CERDIA FINANZ GMBH SR SECURED 144A 10/31 9.375				9.375000	03 Oct 2031			
		140,000.000	Local 100.000000	140,000.00	104.067000	145,693.80	5,693.80	0.07	
			Base 100.000000	140,000.00	104.067000	145,693.80	5,693.80	0.06	
17144CAB0	MULTIPLAN CORP SR UNSECURED 144A 10/27 6				6.000000	15 Oct 2027			
		570,000.000	Local 76.258419	434,672.99	65.000000	370,500.00	-64,172.99	0.18	
			Base 76.258419	434,672.99	65.000000	370,500.00	-64,172.99	0.15	
177376AE0	CITRIX SYSTEMS INC SR SECURED 12/27 4.5				4.500000	01 Dec 2027			
		30,000.000	Local 91.884167	27,565.25	91.133355	27,340.01	-225.24	0.01	
			Base 91.884167	27,565.25	91.133355	27,340.01	-225.24	0.01	
18453HAA4	CLEAR CHANNEL OUTDOOR HO SR SECURED 144A 08/27 5.125				5.125000	15 Aug 2027			
		430,000.000	Local 96.551907	415,173.20	96.249570	413,873.15	-1,300.05	0.20	
			Base 96.551907	415,173.20	96.249570	413,873.15	-1,300.05	0.17	
18912UAC6	CLOUD SOFTWARE GRP INC SR SECURED 144A 06/32 8.25				8.250000	30 Jun 2032			
		240,000.000	Local 100.112529	240,270.07	103.055053	247,332.13	7,062.06	0.12	
			Base 100.112529	240,270.07	103.055053	247,332.13	7,062.06	0.10	
19688WAC2	COLT FUNDING LLC COLT 2024 4 A3 144A				6.303000	25 Jul 2069			
		585,713.320	Local 99.998127	585,702.35	100.486770	588,564.40	2,862.05	0.28	
Original Face:		620,000.000	Base 99.998127	585,702.35	100.486770	588,564.40	2,862.05	0.25	
20338HAB9	COMMSCOPE TECH LLC COMPANY GUAR 144A 03/27 5				5.000000	15 Mar 2027			
		330,000.000	Local 89.900312	296,671.03	89.263437	294,569.34	-2,101.69	0.14	
			Base 89.900312	296,671.03	89.263437	294,569.34	-2,101.69	0.12	
20338QAD5	COMMSCOPE LLC SR SECURED 144A 03/26 6				6.000000	01 Mar 2026			
		380,000.000	Local 93.687453	356,012.32	99.368740	377,601.21	21,588.89	0.18	
			Base 93.687453	356,012.32	99.368740	377,601.21	21,588.89	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	
20752TAB0	CONNECT FINCO SARL/CONNE SR SECURED 144A 09/29 9				9.000000	15 Sep 2029			
		170,000.000	Local	100.000000	170,000.00	91.080436	154,836.74	-15,163.26	0.07
			Base	100.000000	170,000.00	91.080436	154,836.74	-15,163.26	0.06
20753UAB6	FANNIE MAE CAS CAS 2024 R01 1M2 144A				6.368790	25 Jan 2044			
		250,000.000	Local	100.000000	250,000.00	100.922730	252,306.83	2,306.83	0.12
		Original Face: 250,000.000	Base	100.000000	250,000.00	100.922730	252,306.83	2,306.83	0.11
20754EAB1	FANNIE MAE CAS CAS 2023 R06 1M2 144A				7.268790	25 Jul 2043			
		270,000.000	Local	100.000000	270,000.00	103.888770	280,499.68	10,499.68	0.13
		Original Face: 270,000.000	Base	100.000000	270,000.00	103.888770	280,499.68	10,499.68	0.12
20754GAE0	FANNIE MAE CAS CAS 2024 R02 1M2 144A				6.368790	25 Feb 2044			
		250,000.000	Local	100.000000	250,000.00	100.900050	252,250.13	2,250.13	0.12
		Original Face: 250,000.000	Base	100.000000	250,000.00	100.900050	252,250.13	2,250.13	0.11
207942AB9	FANNIE MAE CAS CAS 2023 R05 1M2 144A				7.660110	25 Jun 2043			
		420,000.000	Local	100.000000	420,000.00	105.357380	442,501.00	22,501.00	0.21
		Original Face: 420,000.000	Base	100.000000	420,000.00	105.357380	442,501.00	22,501.00	0.19
21871NAA9	CORECIVIC INC COMPANY GUAR 10/27 4.75				4.750000	15 Oct 2027			
		440,000.000	Local	94.764684	416,964.61	97.558160	429,255.90	12,291.29	0.21
			Base	94.764684	416,964.61	97.558160	429,255.90	12,291.29	0.18
221625AT3	IVORY COAST SR UNSECURED 144A 01/33 7.625				7.625000	30 Jan 2033			
		650,000.000	Local	98.942689	643,127.48	97.756300	635,415.95	-7,711.53	0.30
		Original Face: 650,000.000	Base	98.942689	643,127.48	97.756300	635,415.95	-7,711.53	0.27
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR				8.125000	29 Dec 2049			
		400,000.000	Local	102.477188	409,908.75	102.015000	408,060.00	-1,848.75	0.20
			Base	102.477188	409,908.75	102.015000	408,060.00	-1,848.75	0.17
23330JAB7	DP WORLD LTD UAE SR UNSECURED 144A 09/48 5.625				5.625000	25 Sep 2048			
		380,000.000	Local	99.347492	377,520.47	94.633600	359,607.68	-17,912.79	0.17
			Base	99.347492	377,520.47	94.633600	359,607.68	-17,912.79	0.15
24022KAJ8	DCERT BUYER, INC. 2021 2ND LIEN TERM LOAN					19 Feb 2029			
		1,130,000.000	Local	99.842656	1,128,222.01	81.500000	920,950.00	-207,272.01	0.44
			Base	99.842656	1,128,222.01	81.500000	920,950.00	-207,272.01	0.39

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WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



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25470MAG4	DISH NETWORK CORP SR SECURED 144A 11/27 11.75					11.750000	15 Nov 2027		
	750,000.000	Local	100.320787	752,405.90	105.922590	794,419.43	42,013.53	0.38	
		Base	100.320787	752,405.90	105.922590	794,419.43	42,013.53	0.33	
25470XBF1	DISH DBS CORP SR SECURED 144A 12/28 5.75					5.750000	01 Dec 2028		
	360,000.000	Local	99.948075	359,813.07	85.499453	307,798.03	-52,015.04	0.15	
		Base	99.948075	359,813.07	85.499453	307,798.03	-52,015.04	0.13	
257867BJ9	RR DONNELLEY + SONS CO SR SECURED 144A 08/29 9.5					9.500000	01 Aug 2029		
	320,000.000	Local	100.000000	320,000.00	101.547624	324,952.40	4,952.40	0.16	
		Base	100.000000	320,000.00	101.547624	324,952.40	4,952.40	0.14	
26885BAN0	EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 06/30 7.5					7.500000	01 Jun 2030		
	230,000.000	Local	100.575983	231,324.76	106.367200	244,644.56	13,319.80	0.12	
		Base	100.575983	231,324.76	106.367200	244,644.56	13,319.80	0.10	
27034RAA1	PERMIAN RESOURC OPTG LLC COMPANY GUAR 144A 04/27 8					8.000000	15 Apr 2027		
	120,000.000	Local	102.429250	122,915.10	102.113343	122,536.01	-379.09	0.06	
		Base	102.429250	122,915.10	102.113343	122,536.01	-379.09	0.05	
278768AC0	ECHOSTAR CORP SR SECURED 11/29 10.75					10.750000	30 Nov 2029		
	530,000.000	Local	107.063487	567,436.48	107.528543	569,901.28	2,464.80	0.27	
		Base	107.063487	567,436.48	107.528543	569,901.28	2,464.80	0.24	
279158AV1	ECOPETROL SA SR UNSECURED 01/36 8.375					8.375000	19 Jan 2036		
	350,000.000	Local	99.467957	348,137.85	96.438242	337,533.85	-10,604.00	0.16	
		Base	99.467957	348,137.85	96.438242	337,533.85	-10,604.00	0.14	
281020AS6	EDISON INTERNATIONAL JR SUBORDINA 12/99 VAR					5.375000	31 Dec 2099		
	430,000.000	Local	96.644353	415,570.72	98.607810	424,013.58	8,442.86	0.20	
		Base	96.644353	415,570.72	98.607810	424,013.58	8,442.86	0.18	
28253PAD1	8TH AVE FOOD PROVISIONS INC SECOND LIEN						01 Oct 2026		
	150,000.000	Local	99.563493	149,345.24	89.500000	134,250.00	-15,095.24	0.06	
		Base	99.563493	149,345.24	89.500000	134,250.00	-15,095.24	0.06	
283875CE0	REPUBLIC OF EL SALVADOR SR UNSECURED 144A 04/30 9.25					9.250000	17 Apr 2030		
	200,000.000	Local	90.827145	181,654.29	105.750000	211,500.00	29,845.71	0.10	
	Original Face:	200,000.000	Base	90.827145	181,654.29	105.750000	211,500.00	29,845.71	0.09

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288547AD4	ELLINGTON LOAN ACQUISITION TRU ELAT 2007 2 A2C 144A					5.553220	25 May 2037		
	17,349.920	Local		100.351587	17,410.92	99.604740	17,281.34	-129.58	0.01
Original Face:	410,000.000	Base		100.351587	17,410.92	99.604740	17,281.34	-129.58	0.01
29002VAS7	ELMWOOD CLO X LTD ELM10 2021 3A DR 144A					7.917400	20 Apr 2034		
	500,000.000	Local		100.000000	500,000.00	100.516000	502,580.00	2,580.00	0.24
Original Face:	500,000.000	Base		100.000000	500,000.00	100.516000	502,580.00	2,580.00	0.21
29163VAG8	EMPIRE COMMUNITIES CORP SR UNSECURED 144A 05/29 9.75					9.750000	01 May 2029		
	160,000.000	Local		100.000000	160,000.00	105.206400	168,330.24	8,330.24	0.08
		Base		100.000000	160,000.00	105.206400	168,330.24	8,330.24	0.07
29281RAA7	ENDO FINANCE HOLDINGS SR SECURED 144A 04/31 8.5					8.500000	15 Apr 2031		
	410,000.000	Local		100.000000	410,000.00	105.953300	434,408.53	24,408.53	0.21
		Base		100.000000	410,000.00	105.953300	434,408.53	24,408.53	0.18
29450YAB5	EQUIPMENTSHARE.COM INC SECURED 144A 05/32 8.625					8.625000	15 May 2032		
	230,000.000	Local		100.000000	230,000.00	104.504851	240,361.16	10,361.16	0.12
		Base		100.000000	230,000.00	104.504851	240,361.16	10,361.16	0.10
3137BF4Y4	FREDDIE MAC FHR 4415 IO					1.752098	15 Apr 2041		
	590,742.840	Local		4.710297	27,825.74	4.910430	29,008.01	1,182.27	0.01
Original Face:	8,900,000.000	Base		4.710297	27,825.74	4.910430	29,008.01	1,182.27	0.01
3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B					12.233270	25 Dec 2027		
	253,290.300	Local		99.977247	253,232.67	102.721560	260,183.75	6,951.08	0.12
Original Face:	330,000.000	Base		99.977247	253,232.67	102.721560	260,183.75	6,951.08	0.11
31394UEC2	FANNIE MAE FNR 2005 88 IP					1.756128	25 Oct 2035		
	24,747.950	Local		2.003196	495.75	4.467240	1,105.55	609.80	0.00
Original Face:	1,400,000.000	Base		2.003196	495.75	4.467240	1,105.55	609.80	0.00
31395BT78	FANNIE MAE FNR 2006 28 IP					1.938854	25 Mar 2036		
	15,712.160	Local		29.494417	4,634.21	4.063630	638.48	-3,995.73	0.00
Original Face:	2,700,000.000	Base		29.489389	4,633.42	4.063630	638.48	-3,994.94	0.00
31395NQ59	FANNIE MAE FNR 2006 59 IP					2.543310	25 Jul 2036		
	26,855.550	Local		0.000223	0.06	7.763780	2,085.01	2,084.95	0.00
Original Face:	1,400,000.000	Base		0.000223	0.06	7.763780	2,085.01	2,084.95	0.00

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31396L4S6	FANNIE MAE FNR 2006 118 IP1					4.908510	25 Dec 2036		
		22,764.430	Local	0.291332	66.32	5.010460	1,140.60	1,074.28	0.00
Original Face:	1,800,000.000		Base	0.291332	66.32	5.010460	1,140.60	1,074.28	0.00
31396L4U1	FANNIE MAE FNR 2006 118 IP2					4.908510	25 Dec 2036		
		23,109.310	Local	0.000216	0.05	4.953390	1,144.69	1,144.64	0.00
Original Face:	1,600,000.000		Base	0.000216	0.05	4.953390	1,144.69	1,144.64	0.00
31397RCW4	FREDDIE MAC FHR 3422 AI					0.250000	15 Jan 2038		
		6,034.780	Local	2.869533	173.17	0.975120	58.85	-114.32	0.00
Original Face:	425,601.240		Base	2.869533	173.17	0.975120	58.85	-114.32	0.00
335934AU9	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 06/31 8.625					8.625000	01 Jun 2031		
		470,000.000	Local	100.925866	474,351.57	102.939472	483,815.52	9,463.95	0.23
			Base	100.925866	474,351.57	102.939472	483,815.52	9,463.95	0.20
335934AV7	FIRST QUANTUM MINERALS L SECURED 144A 03/29 9.375					9.375000	01 Mar 2029		
		570,000.000	Local	102.044379	581,652.96	106.344984	606,166.41	24,513.45	0.29
			Base	102.044379	581,652.96	106.344984	606,166.41	24,513.45	0.25
33834YAB4	FIVE POINT OP CO LP/FIVE COMPANY GUAR 144A 01/28 VAR					10.500000	15 Jan 2028		
		161,772.000	Local	101.745654	164,595.98	101.764400	164,626.31	30.33	0.08
			Base	101.745654	164,595.98	101.764400	164,626.31	30.33	0.07
33884EAL5	FLATIRON CLO LTD FLAT 2024 1A D1 144A					8.266600	15 Jul 2036		
		500,000.000	Local	100.000000	500,000.00	100.674000	503,370.00	3,370.00	0.24
Original Face:	500,000.000		Base	100.000000	500,000.00	100.674000	503,370.00	3,370.00	0.21
344849AA2	FOOT LOCKER INC SR UNSECURED 144A 10/29 4					4.000000	01 Oct 2029		
		410,000.000	Local	84.273544	345,521.53	86.232730	353,554.19	8,032.66	0.17
			Base	84.273544	345,521.53	86.232730	353,554.19	8,032.66	0.15
345370DA5	FORD MOTOR COMPANY SR UNSECURED 02/32 3.25					3.250000	12 Feb 2032		
		100,000.000	Local	85.035660	85,035.66	83.176588	83,176.59	-1,859.07	0.04
			Base	85.035660	85,035.66	83.176588	83,176.59	-1,859.07	0.03
35564KH77	FREDDIE MAC STACR STACR 2022 DNA6 M2 144A					10.318790	25 Sep 2042		
		640,000.000	Local	111.452891	713,298.50	111.030830	710,597.31	-2,701.19	0.34
Original Face:	640,000.000		Base	111.452891	713,298.50	111.030830	710,597.31	-2,701.19	0.30

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	Units								
35564KLU1	FREDDIE MAC STACR STACR 2021 DNA6 B1 144A					7.968790	25 Oct 2041		
	690,000.000	Local	101.076503	697,427.87	103.231900	712,300.11	14,872.24	0.34	
Original Face:	690,000.000	Base	101.076503	697,427.87	103.231900	712,300.11	14,872.24	0.30	
35564KPV5	FREDDIE MAC STACR STACR 2022 DNA1 M1B 144A					6.418790	25 Jan 2042		
	260,000.000	Local	98.953412	257,278.87	101.421400	263,695.64	6,416.77	0.13	
Original Face:	260,000.000	Base	98.953412	257,278.87	101.421400	263,695.64	6,416.77	0.11	
35564KYP8	FREDDIE MAC STACR STACR 2022 DNA5 M1B 144A					9.234030	25 Jun 2042		
	240,000.000	Local	106.569833	255,767.60	107.231890	257,356.54	1,588.94	0.12	
Original Face:	240,000.000	Base	106.569833	255,767.60	107.231890	257,356.54	1,588.94	0.11	
35564NBA0	FREDDIE MAC STACR STACR 2024 DNA1 M2 144A					6.518790	25 Feb 2044		
	520,000.000	Local	100.271244	521,410.47	101.263640	526,570.93	5,160.46	0.25	
Original Face:	520,000.000	Base	100.271244	521,410.47	101.263640	526,570.93	5,160.46	0.22	
35564NCW1	FREDDIE MAC STACR STACR 2024 DNA2 A1 144A					5.818790	25 May 2044		
	373,144.860	Local	100.000000	373,144.86	100.372380	374,534.38	1,389.52	0.18	
Original Face:	400,000.000	Base	100.000000	373,144.86	100.372380	374,534.38	1,389.52	0.16	
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		
	50,000.000	Local	89.945760	44,972.88	94.390992	47,195.50	2,222.62	0.02	
		Base	89.945760	44,972.88	94.390992	47,195.50	2,222.62	0.02	
359678AC3	FULL HOUSE RESORTS INC SR SECURED 144A 02/28 8.25					8.250000	15 Feb 2028		
	340,000.000	Local	97.158668	330,339.47	99.190890	337,249.03	6,909.56	0.16	
		Base	97.158668	330,339.47	99.190890	337,249.03	6,909.56	0.14	
36162JAH9	GEO GROUP INC/THE COMPANY GUAR 04/31 10.25					10.250000	15 Apr 2031		
	600,000.000	Local	103.217882	619,307.29	109.025921	654,155.53	34,848.24	0.31	
		Base	103.217882	619,307.29	109.025921	654,155.53	34,848.24	0.27	
36168QAQ7	GFL ENVIRONMENTAL INC SR SECURED 144A 01/31 6.75					6.750000	15 Jan 2031		
	240,000.000	Local	101.061142	242,546.74	102.682015	246,436.84	3,890.10	0.12	
		Base	101.061142	242,546.74	102.682015	246,436.84	3,890.10	0.10	
3623415P0	GSAA HOME EQUITY TRUST GSAA 2006 2 1A2					4.993220	25 Dec 2035		
	369,973.380	Local	96.574794	357,301.03	91.261370	337,642.78	-19,658.25	0.16	
Original Face:	2,210,000.000	Base	96.574794	357,301.03	91.261370	337,642.78	-19,658.25	0.14	

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36268NAA8	BOOST NEWCO BORROWER LLC SR SECURED 144A 01/31 7.5					7.500000	15 Jan 2031		
	270,000.000	Local		99.535989	268,747.17	104.835958	283,057.09	14,309.92	0.14
		Base		99.535989	268,747.17	104.835958	283,057.09	14,309.92	0.12
36472TAA7	GANNETT CO INC SR SECURED 144A 12/27 6					6.000000	01 Dec 2027		
	128,000.000	Local		97.628109	124,963.98	120.032674	153,641.82	28,677.84	0.07
		Base		97.628109	124,963.98	120.032674	153,641.82	28,677.84	0.06
374422AL7	REPUBLIC OF GHANA SR UNSECURED 144A 07/26 0.0000						03 Jul 2026		
	8,640.000	Local		92.767014	8,015.07	92.740969	8,012.82	-2.25	0.00
	Original Face: 10,800.000	Base		92.767014	8,015.07	92.740969	8,012.82	-2.25	0.00
374422AM5	REPUBLIC OF GHANA SR UNSECURED 144A 07/29 VAR					5.000000	03 Jul 2029		
	65,340.000	Local		87.876615	57,418.58	86.250000	56,355.75	-1,062.83	0.03
	Original Face: 65,340.000	Base		87.876615	57,418.58	86.250000	56,355.75	-1,062.83	0.02
374422AP8	REPUBLIC OF GHANA SR UNSECURED 144A 07/35 VAR					5.000000	03 Jul 2035		
	93,960.000	Local		72.478427	68,100.73	70.197000	65,957.10	-2,143.63	0.03
	Original Face: 93,960.000	Base		72.478427	68,100.73	70.197000	65,957.10	-2,143.63	0.03
38180CAA3	GOLUB CAPITAL PARTNERS CLO, LT GCBSL 2024 76A E 144A					10.491860	25 Oct 2037		
	400,000.000	Local		100.000000	400,000.00	101.475000	405,900.00	5,900.00	0.19
	Original Face: 400,000.000	Base		100.000000	400,000.00	101.475000	405,900.00	5,900.00	0.17
38180QAG9	GOLUB CAPITAL PARTNERS CLO, LT GCBSL 2024 77A D1 144A					1.000000	25 Jan 2038		
	450,000.000	Local		100.000000	450,000.00	100.000000	450,000.00	0.00	0.22
	Original Face: 450,000.000	Base		100.000000	450,000.00	100.000000	450,000.00	0.00	0.19
38378UGA9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 150 IA						20 Nov 2042		
	20,980.880	Local		0.000429	0.09	4.489360	941.91	941.82	0.00
	Original Face: 300,000.000	Base		0.000429	0.09	4.489360	941.91	941.82	0.00
39808MAJ2	GREYSTONE COMMERCIAL REAL ESTA GSTNE 2024 HC3 D 144A					9.729690	15 Mar 2041		
	360,000.000	Local		99.761758	359,142.33	100.538690	361,939.28	2,796.95	0.17
	Original Face: 360,000.000	Base		99.761758	359,142.33	100.538690	361,939.28	2,796.95	0.15
404030AJ7	H+E EQUIPMENT SERVICES COMPANY GUAR 144A 12/28 3.875					3.875000	15 Dec 2028		
	460,000.000	Local		93.287298	429,121.57	91.393703	420,411.03	-8,710.54	0.20
		Base		93.287298	429,121.57	91.393703	420,411.03	-8,710.54	0.18

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WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: December 31, 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
40441LAG1	HGI CRE CLO LTD HGI 2021 FL1 C 144A				6.211570	16 Jun 2036		
		450,000.000	Local 100.000000	450,000.00	99.575880	448,091.46	-1,908.54	0.21
Original Face:		450,000.000	Base 100.000000	450,000.00	99.575880	448,091.46	-1,908.54	0.19
41151PAR6	HARBOR FREIGHT TOOLS USA INC 2024 TERM LOAN B					11 Jun 2031		
		0.000	Local 0.000000	-95.62	0.000000	0.00	95.62	0.00
			Base 0.000000	-95.62	0.000000	0.00	95.62	0.00
41809JAA3	KINGDOM OF JORDAN SR UNSECURED 144A 01/28 7.75				7.750000	15 Jan 2028		
		300,000.000	Local 99.461150	298,383.45	100.058500	300,175.50	1,792.05	0.14
			Base 99.461150	298,383.45	100.058500	300,175.50	1,792.05	0.13
431318BC7	HILCORP ENERGY I/HILCORP SR UNSECURED 144A 11/33 8.375				8.375000	01 Nov 2033		
		160,000.000	Local 100.000000	160,000.00	102.079267	163,326.83	3,326.83	0.08
			Base 100.000000	160,000.00	102.079267	163,326.83	3,326.83	0.07
442722AC8	HOWARD MIDSTREAM ENERGY SR UNSECURED 144A 07/32 7.375				7.375000	15 Jul 2032		
		160,000.000	Local 100.000000	160,000.00	101.587211	162,539.54	2,539.54	0.08
			Base 100.000000	160,000.00	101.587211	162,539.54	2,539.54	0.07
443628AH5	HUDBAY MINERALS INC COMPANY GUAR 144A 04/29 6.125				6.125000	01 Apr 2029		
		170,000.000	Local 102.297541	173,905.82	100.057000	170,096.90	-3,808.92	0.08
			Base 102.297541	173,905.82	100.057000	170,096.90	-3,808.92	0.07
45344LAC7	CRESCENT ENERGY FINANCE COMPANY GUAR 144A 02/28 9.25				9.250000	15 Feb 2028		
		20,000.000	Local 98.543450	19,708.69	104.509399	20,901.88	1,193.19	0.01
			Base 98.543450	19,708.69	104.509399	20,901.88	1,193.19	0.01
45344LAD5	CRESCENT ENERGY FINANCE COMPANY GUAR 144A 04/32 7.625				7.625000	01 Apr 2032		
		290,000.000	Local 100.000000	290,000.00	99.485425	288,507.73	-1,492.27	0.14
			Base 100.000000	290,000.00	99.485425	288,507.73	-1,492.27	0.12
45567YAN5	MH SUB I LLC 2023 TERM LOAN					03 May 2028		
		0.000	Local 0.000000	-1,532.44	0.000000	0.00	1,532.44	0.00
			Base 0.000000	-1,532.44	0.000000	0.00	1,532.44	0.00
46115HCF2	INTESA SANPAOLO SPA 144A 11/53 7.8				7.800000	28 Nov 2053		
		880,000.000	Local 107.654731	947,361.63	111.991694	985,526.91	38,165.28	0.47
			Base 107.654731	947,361.63	111.991694	985,526.91	38,165.28	0.41

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47077WAC2	JANE STREET GRP/JSJ FIN SR SECURED 144A 04/31 7.125					7.125000	30 Apr 2031		
	1,000,000.000	Local		103.316202	1,033,162.02	102.766678	1,027,666.78	-5,495.24	0.49
		Base		103.316202	1,033,162.02	102.766678	1,027,666.78	-5,495.24	0.43
48275RAJ6	KREF 2021 FL2 LTD KREF 2021 FL2 D 144A					6.696300	15 Feb 2039		
	1,140,000.000	Local		100.000000	1,140,000.00	95.019790	1,083,225.61	-56,774.39	0.52
Original Face:	1,140,000.000	Base		100.000000	1,140,000.00	95.019790	1,083,225.61	-56,774.39	0.45
48668NAA9	QAZAQGAZ NC JSC COMPANY GUAR 144A 09/27 4.375					4.375000	26 Sep 2027		
	340,000.000	Local		100.574621	341,953.71	95.494600	324,681.64	-17,272.07	0.16
		Base		100.574621	341,953.71	95.494600	324,681.64	-17,272.07	0.14
491798AM6	REPUBLIC OF KENYA SR UNSECURED 144A 02/31 9.75					9.750000	16 Feb 2031		
	610,000.000	Local		97.516505	594,850.68	98.750000	602,375.00	7,524.32	0.29
Original Face:	610,000.000	Base		97.516505	594,850.68	98.750000	602,375.00	7,524.32	0.25
50205DAA7	LHOME MORTGAGE TRUST LHOME 2024 RTL1 A1 144A					7.017000	25 Jan 2029		
	720,000.000	Local		99.998647	719,990.26	101.028710	727,406.71	7,416.45	0.35
Original Face:	720,000.000	Base		99.998647	719,990.26	101.028710	727,406.71	7,416.45	0.30
505742AR7	LADDER CAP FIN LLLP/CORP COMPANY GUAR 144A 07/31 7					7.000000	15 Jul 2031		
	250,000.000	Local		100.306512	250,766.28	102.464397	256,160.99	5,394.71	0.12
		Base		100.306512	250,766.28	102.464397	256,160.99	5,394.71	0.11
51817RAD8	LATAM AIRLINES GROUP SA SR SECURED 144A 04/30 7.875					7.875000	15 Apr 2030		
	50,000.000	Local		100.000000	50,000.00	101.236000	50,618.00	618.00	0.02
		Base		100.000000	50,000.00	101.236000	50,618.00	618.00	0.02
52474XAB1	LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS3 A2 144A					6.250000	25 Jul 2061		
	891,540.180	Local		100.054299	892,024.28	99.733450	889,163.78	-2,860.50	0.43
Original Face:	860,000.000	Base		100.054299	892,024.28	99.733450	889,163.78	-2,860.50	0.37
52475XAA2	LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS5 A1 144A					5.250000	25 Jul 2067		
	185,913.480	Local		100.023011	185,956.26	99.740420	185,430.89	-525.37	0.09
Original Face:	290,000.000	Base		100.023011	185,956.26	99.740420	185,430.89	-525.37	0.08
52476DAA5	LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS2 A1 144A					4.750000	25 Apr 2061		
	217,743.940	Local		98.249784	213,932.95	99.966860	217,671.78	3,738.83	0.10
Original Face:	360,000.000	Base		98.249784	213,932.95	99.966860	217,671.78	3,738.83	0.09

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52476DAB3	LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS2 A2 144A					6.500000	25 Apr 2061		
	934,684.260	Local		100.062639	935,269.74	99.784310	932,668.24	-2,601.50	0.45
Original Face:	900,000.000	Base		100.062639	935,269.74	99.784310	932,668.24	-2,601.50	0.39
53219LAV1	LIFEPOINT HEALTH INC SR SECURED 144A 08/30 9.875					9.875000	15 Aug 2030		
	20,000.000	Local		96.022500	19,204.50	107.866000	21,573.20	2,368.70	0.01
		Base		96.022500	19,204.50	107.866000	21,573.20	2,368.70	0.01
53229KAA7	LIGHTNING POWER LLC SR SECURED 144A 08/32 7.25					7.250000	15 Aug 2032		
	280,000.000	Local		103.388346	289,487.37	102.814700	287,881.16	-1,606.21	0.14
		Base		103.388346	289,487.37	102.814700	287,881.16	-1,606.21	0.12
542514HT4	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2004 4 M1					5.353220	25 Oct 2034		
	203,189.450	Local		99.876716	202,938.95	95.435970	193,915.82	-9,023.13	0.09
Original Face:	1,270,000.000	Base		99.876716	202,938.95	95.435970	193,915.82	-9,023.13	0.08
542514KC7	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2005 1 M4					5.728220	25 Feb 2035		
	479,974.840	Local		100.275487	481,297.11	97.195950	466,516.11	-14,781.00	0.22
Original Face:	890,000.000	Base		100.275487	481,297.11	97.195950	466,516.11	-14,781.00	0.20
55284JAL3	MF1 MULTIFAMILY HOUSING MORTGA MF1 2022 FL8 E 144A					7.516350	19 Feb 2037		
	810,000.000	Local		100.000000	810,000.00	96.167700	778,958.37	-31,041.63	0.37
Original Face:	810,000.000	Base		100.000000	810,000.00	96.167700	778,958.37	-31,041.63	0.33
55293AAN7	MHC COMMERCIAL MORTGAGE TRUST MHC 2021 MHC2 E 144A					6.461480	15 May 2038		
	728,000.000	Local		100.000000	728,000.00	99.625000	725,270.00	-2,730.00	0.35
Original Face:	910,000.000	Base		100.000000	728,000.00	99.625000	725,270.00	-2,730.00	0.30
55342UAG9	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/26 5.25					5.250000	01 Aug 2026		
	200,000.000	Local		92.719575	185,439.15	91.999760	183,999.52	-1,439.63	0.09
		Base		92.719575	185,439.15	91.999760	183,999.52	-1,439.63	0.08
55342UAH7	MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5					5.000000	15 Oct 2027		
	700,000.000	Local		85.171836	596,202.85	84.333793	590,336.55	-5,866.30	0.28
		Base		85.171836	596,202.85	84.333793	590,336.55	-5,866.30	0.25
55361AAZ7	MSWF COMMERCIAL MORTGAGE TRUST MSWF 2023 2 C					7.018140	15 Dec 2056		
	370,000.000	Local		99.462368	368,010.76	105.612990	390,768.06	22,757.30	0.19
Original Face:	370,000.000	Base		99.462368	368,010.76	105.612990	390,768.06	22,757.30	0.16

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55376CAD5	MSWF COMMERCIAL MORTGAGE TRUST MSWF 2023 1 A4					5.472000	15 May 2056		
	370,000.000	Local		100.948343	373,508.87	100.511210	371,891.48	-1,617.39	0.18
Original Face:	370,000.000	Base		100.948343	373,508.87	100.511210	371,891.48	-1,617.39	0.16
55916AAA2	MICHAELS COS INC/THE SR SECURED 144A 05/28 5.25					5.250000	01 May 2028		
	220,000.000	Local		80.447932	176,985.45	75.500910	166,102.00	-10,883.45	0.08
		Base		80.447932	176,985.45	75.500910	166,102.00	-10,883.45	0.07
58733RAF9	MERCADOLIBRE INC COMPANY GUAR 01/31 3.125					3.125000	14 Jan 2031		
	360,000.000	Local		97.467981	350,884.73	86.669210	312,009.16	-38,875.57	0.15
		Base		97.467981	350,884.73	86.669210	312,009.16	-38,875.57	0.13
59909TAC8	GAINWELL ACQUISITION CORP. TERM LOAN B						01 Oct 2027		
	0.000	Local		0.000000	-42.52	0.000000	0.00	42.52	0.00
		Base		0.000000	-42.52	0.000000	0.00	42.52	0.00
62482BAB8	MEDLINE BORROWER LP SR UNSECURED 144A 10/29 5.25					5.250000	01 Oct 2029		
	70,000.000	Local		88.698700	62,089.09	96.506398	67,554.48	5,465.39	0.03
		Base		88.698700	62,089.09	96.506398	67,554.48	5,465.39	0.03
62886HBA8	NCL CORPORATION LTD COMPANY GUAR 144A 03/26 5.875					5.875000	15 Mar 2026		
	420,000.000	Local		93.507805	392,732.78	99.864280	419,429.98	26,697.20	0.20
		Base		93.507805	392,732.78	99.864280	419,429.98	26,697.20	0.18
62886HBN0	NCL CORPORATION LTD SR SECURED 144A 01/29 8.125					8.125000	15 Jan 2029		
	20,000.000	Local		105.794950	21,158.99	105.382600	21,076.52	-82.47	0.01
		Base		105.794950	21,158.99	105.382600	21,076.52	-82.47	0.01
629377CX8	NRG ENERGY INC COMPANY GUAR 144A 11/34 6.25					6.250000	01 Nov 2034		
	280,000.000	Local		100.000000	280,000.00	98.084509	274,636.63	-5,363.37	0.13
		Base		100.000000	280,000.00	98.084509	274,636.63	-5,363.37	0.11
64130TBG9	NEUBERGER BERMAN CLO LTD NEUB 2015 20A DRR 144A					7.867510	15 Jul 2034		
	350,000.000	Local		100.000000	350,000.00	100.216200	350,756.70	756.70	0.17
Original Face:	350,000.000	Base		100.000000	350,000.00	100.216200	350,756.70	756.70	0.15
64135UAA5	NEUBERGER BERMAN CLO LTD NEUB 2024 56A E 144A					11.069270	24 Jul 2037		
	550,000.000	Local		100.000000	550,000.00	102.268200	562,475.10	12,475.10	0.27
Original Face:	550,000.000	Base		100.000000	550,000.00	102.268200	562,475.10	12,475.10	0.24

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64828GAD2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A A1B 144A					3.500000	25 Sep 2059		
	248,721.070	Local		102.003485	253,704.16	93.121740	231,613.39	-22,090.77	0.11
Original Face:	690,000.000	Base		102.003485	253,704.16	93.121740	231,613.39	-22,090.77	0.10
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A					4.000000	25 Apr 2057		
	174,011.380	Local		102.217568	177,870.20	95.538170	166,247.29	-11,622.91	0.08
Original Face:	970,000.000	Base		102.217568	177,870.20	95.538170	166,247.29	-11,622.91	0.07
64829CAD0	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2015 1A A3 144A					3.750000	28 May 2052		
	80,325.400	Local		100.101089	80,406.60	94.655090	76,032.08	-4,374.52	0.04
Original Face:	1,050,000.000	Base		100.101089	80,406.60	94.655090	76,032.08	-4,374.52	0.03
64831UAC8	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2022 NQM4 A3 144A					5.000000	25 Jun 2062		
	708,258.950	Local		96.915857	686,415.23	93.416430	661,630.23	-24,785.00	0.32
Original Face:	889,000.000	Base		96.915857	686,415.23	93.416430	661,630.23	-24,785.00	0.28
651229AW6	NEWELL BRANDS INC SR UNSECURED 04/26 5.7					5.700000	01 Apr 2026		
	7,000.000	Local		97.376429	6,816.35	99.957365	6,997.02	180.67	0.00
		Base		97.376429	6,816.35	99.957365	6,997.02	180.67	0.00
651229BC9	NEWELL BRANDS INC SR UNSECURED 09/27 6.375					6.375000	15 Sep 2027		
	130,000.000	Local		98.943654	128,626.75	100.329704	130,428.62	1,801.87	0.06
		Base		98.943654	128,626.75	100.329704	130,428.62	1,801.87	0.05
651229BF2	NEWELL BRANDS INC SR UNSECURED 05/30 6.375					6.375000	15 May 2030		
	110,000.000	Local		100.000000	110,000.00	100.164682	110,181.15	181.15	0.05
		Base		100.000000	110,000.00	100.164682	110,181.15	181.15	0.05
652935AA5	NEXT.E.GO MOBILE SE SR SECURED 144A 06/27 9.75					9.750000	30 Jun 2027		
	710,000.000	Local		99.369810	705,525.65	79.842115	566,879.02	-138,646.63	0.27
		Base		99.369810	705,525.65	79.842115	566,879.02	-138,646.63	0.24
65343HAA9	NEXSTAR MEDIA INC COMPANY GUAR 144A 07/27 5.625					5.625000	15 Jul 2027		
	410,000.000	Local		97.514317	399,808.70	97.535578	399,895.87	87.17	0.19
		Base		97.514317	399,808.70	97.535578	399,895.87	87.17	0.17
65505PAA5	NOBLE FINANCE II LLC COMPANY GUAR 144A 04/30 8					8.000000	15 Apr 2030		
	250,000.000	Local		100.251588	250,628.97	100.996619	252,491.55	1,862.58	0.12
		Base		100.251588	250,628.97	100.996619	252,491.55	1,862.58	0.11

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665531AG4	NORTHERN OIL + GAS INC SR UNSECURED 144A 03/28 8.125				8.125000	01 Mar 2028			
		420,000.000	Local	101.417657	425,954.16	101.532570	426,436.79	482.63	0.20
			Base	101.417657	425,954.16	101.532570	426,436.79	482.63	0.18
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			
		160,000.000	Local	99.430844	159,089.35	102.541000	164,065.60	4,976.25	0.08
			Base	99.430844	159,089.35	102.541000	164,065.60	4,976.25	0.07
67091TAF2	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 05/34 6.75				6.750000	02 May 2034			
		200,000.000	Local	98.562800	197,125.60	102.000000	204,000.00	6,874.40	0.10
			Base	98.562800	197,125.60	102.000000	204,000.00	6,874.40	0.09
67110DBL0	OCP CLO LTD OCP 2016 11A DR2 144A				8.317210	26 Apr 2036			
		360,000.000	Local	100.000000	360,000.00	100.772200	362,779.92	2,779.92	0.17
		Original Face: 360,000.000	Base	100.000000	360,000.00	100.772200	362,779.92	2,779.92	0.15
674215AL2	CHORD ENERGY CORP COMPANY GUAR 144A 06/26 6.375				6.375000	01 Jun 2026			
		340,000.000	Local	100.091371	340,310.66	99.967860	339,890.72	-419.94	0.16
			Base	100.091371	340,310.66	99.967860	339,890.72	-419.94	0.14
674599CY9	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/49 4.4				4.400000	15 Aug 2049			
		10,000.000	Local	77.899100	7,789.91	69.879690	6,987.97	-801.94	0.00
			Base	77.899100	7,789.91	69.879690	6,987.97	-801.94	0.00
674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45				6.450000	15 Sep 2036			
		380,000.000	Local	101.770747	386,728.84	102.543204	389,664.18	2,935.34	0.19
			Base	101.770747	386,728.84	102.543204	389,664.18	2,935.34	0.16
674599DH5	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/39 7.95				7.950000	15 Jun 2039			
		590,000.000	Local	111.943012	660,463.77	114.058700	672,946.33	12,482.56	0.32
			Base	111.943012	660,463.77	114.058700	672,946.33	12,482.56	0.28
674599DR3	OCCIDENTAL PETROLEUM COR SR UNSECURED 05/28 7.15				7.150000	15 May 2028			
		1,070,000.000	Local	103.157636	1,103,786.70	104.632300	1,119,565.61	15,778.91	0.54
			Base	103.157636	1,103,786.70	104.632300	1,119,565.61	15,778.91	0.47

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WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



As of: December 31, 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
67515FAE3	OCEAN TRAILS CLO OCTR 2022 12A ER 144A					12.117400	20 Jul 2035		
	600,000.000	Local		100.000000	600,000.00	100.326100	601,956.60	1,956.60	0.29
Original Face:	600,000.000	Base		100.000000	600,000.00	100.326100	601,956.60	1,956.60	0.25
67515JAA3	OCEAN TRAILS CLO OCTR 2023 14A A1 144A					6.617400	20 Jan 2035		
	500,000.000	Local		100.000000	500,000.00	100.176100	500,880.50	880.50	0.24
Original Face:	500,000.000	Base		100.000000	500,000.00	100.176100	500,880.50	880.50	0.21
67515JAU9	OCEAN TRAILS CLO OCTR 2023 14A D1R 144A					1.000000	20 Jan 2038		
	440,000.000	Local		100.000000	440,000.00	100.000000	440,000.00	0.00	0.21
Original Face:	440,000.000	Base		100.000000	440,000.00	100.000000	440,000.00	0.00	0.18
67570KAG9	OSD CLO 2023 27, LTD. OCP 2023 27A DR 144A					7.997300	16 Jul 2035		
	630,000.000	Local		100.000000	630,000.00	100.712700	634,490.01	4,490.01	0.30
Original Face:	630,000.000	Base		100.000000	630,000.00	100.712700	634,490.01	4,490.01	0.27
67591TAJ9	OCTAGON INVESTMENT PARTNERS 35 OCT35 2018 1A C 144A					7.479010	20 Jan 2031		
	850,000.000	Local		98.028176	833,239.50	100.037500	850,318.75	17,079.25	0.41
Original Face:	850,000.000	Base		98.028176	833,239.50	100.037500	850,318.75	17,079.25	0.36
69356MAA4	PM GENERAL PURCHASER LLC SR SECURED 144A 10/28 9.5					9.500000	01 Oct 2028		
	820,000.000	Local		97.846987	802,345.29	99.316530	814,395.55	12,050.26	0.39
		Base		97.846987	802,345.29	99.316530	814,395.55	12,050.26	0.34
69361JAA4	PRKCM TRUST PRKCM 2021 AFC2 A1 144A					2.071000	25 Nov 2056		
	217,487.080	Local		99.999687	217,486.40	86.428350	187,970.49	-29,515.91	0.09
Original Face:	290,000.000	Base		99.999687	217,486.40	86.428350	187,970.49	-29,515.91	0.08
69690CAU7	PALMER SQUARE LOAN FUNDING LTD PSTAT 2022 3A CR 144A					7.655900	15 Apr 2031		
	580,000.000	Local		100.000000	580,000.00	100.164700	580,955.26	955.26	0.28
Original Face:	580,000.000	Base		100.000000	580,000.00	100.164700	580,955.26	955.26	0.24
69703QAA5	PALMER SQUARE LOAN FUNDING LTD PSTAT 2024 1A D 144A					10.010770	15 Oct 2032		
	310,000.000	Local		100.000000	310,000.00	100.426300	311,321.53	1,321.53	0.15
Original Face:	310,000.000	Base		100.000000	310,000.00	100.426300	311,321.53	1,321.53	0.13
697660AE8	PAMPA ENERGIA SA SR UNSECURED 144A 09/31 7.95					7.950000	10 Sep 2031		
	180,000.000	Local		98.482156	177,267.88	101.940000	183,492.00	6,224.12	0.09
		Base		98.482156	177,267.88	101.940000	183,492.00	6,224.12	0.08

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69784DAD0	PAN AMERICAN ENERGY LLC COMPANY GUAR 144A 04/32 8.5					8.500000	30 Apr 2032		
	210,000.000	Local		100.000000	210,000.00	106.400000	223,440.00	13,440.00	0.11
Original Face:	210,000.000	Base		100.000000	210,000.00	106.400000	223,440.00	13,440.00	0.09
71424VAA8	PERMIAN RESOURC OPTG LLC COMPANY GUAR 144A 01/32 7					7.000000	15 Jan 2032		
	250,000.000	Local		99.550308	248,875.77	101.510959	253,777.40	4,901.63	0.12
		Base		99.550308	248,875.77	101.510959	253,777.40	4,901.63	0.11
71647NAN9	PETROBRAS GLOBAL FINANCE COMPANY GUAR 12/99 6.85					6.850000	31 Dec 2099		
	110,000.000	Local		83.982764	92,381.04	88.646350	97,510.99	5,129.95	0.05
		Base		83.982764	92,381.04	88.646350	97,510.99	5,129.95	0.04
71677KAB4	PETSMART INC/PETSMART FI COMPANY GUAR 144A 02/29 7.75					7.750000	15 Feb 2029		
	520,000.000	Local		97.858302	508,863.17	96.666073	502,663.58	-6,199.59	0.24
		Base		97.858302	508,863.17	96.666073	502,663.58	-6,199.59	0.21
72353PAA4	PIONEER AIRCRAFT FINANCE LIMIT PION 2019 1 A 144A					3.967000	15 Jun 2044		
	565,446.950	Local		88.119888	498,271.22	95.824000	541,833.89	43,562.67	0.26
Original Face:	1,000,000.000	Base		88.119888	498,271.22	95.824000	541,833.89	43,562.67	0.23
726503AE5	PLAINS ALL AMERICAN PIPE JR SUBORDINA 12/99 VAR					8.895070	31 Dec 2099		
	330,000.000	Local		86.818897	286,502.36	99.258200	327,552.06	41,049.70	0.16
		Base		86.818897	286,502.36	99.258200	327,552.06	41,049.70	0.14
73052VAJ4	POINT AU ROCHE PARK CLO, LTD PARPK 2021 1A D 144A					7.679010	20 Jul 2034		
	500,000.000	Local		100.000000	500,000.00	100.126200	500,631.00	631.00	0.24
Original Face:	500,000.000	Base		100.000000	500,000.00	100.126200	500,631.00	631.00	0.21
74028HAE5	PRECISION MEDICINE GROUP LLC 2021 TERM LOAN						18 Nov 2027		
	417,772.940	Local		99.383694	415,198.18	99.833300	417,076.51	1,878.33	0.20
		Base		99.383694	415,198.18	99.833300	417,076.51	1,878.33	0.17
74339DAN8	PROJECT ALPHA INTMDT HLDNG INC 2024 1ST LIEN TERM LOAN B						28 Oct 2030		
	0.000	Local		0.000000	204.80	0.000000	0.00	-204.80	0.00
		Base		0.000000	204.80	0.000000	0.00	-204.80	0.00
74365PAF5	PROSUS NV SR UNSECURED 144A 07/31 3.061					3.061000	13 Jul 2031		
	310,000.000	Local		100.000000	310,000.00	83.963759	260,287.65	-49,712.35	0.12
		Base		100.000000	310,000.00	83.963759	260,287.65	-49,712.35	0.11

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74588YAB6	PUMA INTERNATIONAL FINAN COMPANY GUAR 144A 04/29 7.75					7.750000	25 Apr 2029		
	210,000.000	Local	100.000000	210,000.00	101.550000	213,255.00	3,255.00	0.10	
		Base	100.000000	210,000.00	101.550000	213,255.00	3,255.00	0.09	
74839XAK5	QUIKRETE HOLDINGS, INC. 2024 TERM LOAN B1						19 Mar 2029		
	0.000	Local	0.000000	-466.64	0.000000	0.00	466.64	0.00	
		Base	0.000000	-466.64	0.000000	0.00	466.64	0.00	
75008WAA1	RACKSPACE FINANCE LLC SR SECURED 144A 05/28 3.5					3.500000	15 May 2028		
	304,200.000	Local	59.732821	181,707.24	60.250000	183,280.50	1,573.26	0.09	
		Base	59.732821	181,707.24	60.250000	183,280.50	1,573.26	0.08	
750099AG8	RAD CLO LTD RAD 2023 21A D 144A					9.025870	25 Jan 2033		
	350,000.000	Local	100.000000	350,000.00	100.191400	350,669.90	669.90	0.17	
Original Face:	350,000.000	Base	100.000000	350,000.00	100.191400	350,669.90	669.90	0.15	
75281ABK4	RANGE RESOURCES CORP COMPANY GUAR 144A 02/30 4.75					4.750000	15 Feb 2030		
	330,000.000	Local	90.701473	299,314.86	93.850960	309,708.17	10,393.31	0.15	
		Base	90.701473	299,314.86	93.850960	309,708.17	10,393.31	0.13	
75973VAC0	RENEW FINANCIAL RENEW 2024 1A B 144A					9.001000	20 Nov 2059		
	304,363.080	Local	99.999924	304,362.85	100.096950	304,658.16	295.31	0.15	
Original Face:	370,000.000	Base	99.999924	304,362.85	100.096950	304,658.16	295.31	0.13	
75975DAC8	RENEW FINANCIAL RENEW 2024 2A B 144A					8.223000	20 Nov 2060		
	606,165.270	Local	99.999244	606,160.69	98.218710	595,367.71	-10,792.98	0.29	
Original Face:	630,000.000	Base	99.999244	606,160.69	98.218710	595,367.71	-10,792.98	0.25	
76009WAW0	RENT A CENTER INC 2021 FIRST LIEN TERM LOAN B						17 Feb 2028		
	109,700.910	Local	100.614361	110,374.87	99.750000	109,426.66	-948.21	0.05	
		Base	100.614361	110,374.87	99.750000	109,426.66	-948.21	0.05	
76243NAJ5	RIALTO REAL ESTATE FUND LP RIAL 2022 FL8 D 144A					9.147090	19 Jan 2037		
	500,000.000	Local	100.000000	500,000.00	95.600620	478,003.10	-21,996.90	0.23	
Original Face:	500,000.000	Base	100.000000	500,000.00	95.600620	478,003.10	-21,996.90	0.20	
77313LAB9	ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 10/33 4					4.000000	15 Oct 2033		
	200,000.000	Local	80.269045	160,538.09	83.286444	166,572.89	6,034.80	0.08	
		Base	80.269045	160,538.09	83.286444	166,572.89	6,034.80	0.07	

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78350LAZ8	RYAN, LLC TERM LOAN					14 Nov 2030			
		0.000	Local 0.000000	-190.99	0.000000	0.00	190.99		0.00
			Base 0.000000	-190.99	0.000000	0.00	190.99		0.00
78419CAC8	SG COMMERCIAL MORTGAGE SECURIT SGCMS 2016 C5 A3				2.779000	10 Oct 2048			
		158,042.410	Local 92.837144	146,722.06	96.872310	153,099.33	6,377.27		0.07
Original Face:		180,000.000	Base 92.837144	146,722.06	96.872310	153,099.33	6,377.27		0.06
78432WAG8	SFO COMMERCIAL MORTGAGE TRUST SFO 2021 555 D 144A				6.911480	15 May 2038			
		540,000.000	Local 100.000000	540,000.00	95.314270	514,697.06	-25,302.94		0.25
Original Face:		540,000.000	Base 100.000000	540,000.00	95.314270	514,697.06	-25,302.94		0.22
78433CAA4	THE MCCLATCHY CO LLC SECURED 144A 07/27 11				11.000000	15 Jul 2027			
		681,295.000	Local 100.299949	683,338.54	109.750000	747,721.26	64,382.72		0.36
			Base 100.299949	683,338.54	109.750000	747,721.26	64,382.72		0.31
78485GAL8	SREIT TRUST SREIT 2021 FLWR D 144A				5.886520	15 Jul 2036			
		500,000.000	Local 99.719694	498,598.47	99.875000	499,375.00	776.53		0.24
Original Face:		500,000.000	Base 99.719694	498,598.47	99.875000	499,375.00	776.53		0.21
79380MAA3	SAKS GLOBAL ENTERPRISES LLC 12/29 11				11.000000	15 Dec 2029			
		260,000.000	Local 100.000000	260,000.00	96.347000	250,502.20	-9,497.80		0.12
			Base 100.000000	260,000.00	96.347000	250,502.20	-9,497.80		0.10
79546VAQ9	SALLY HOLDINGS/SALLY CAP COMPANY GUAR 03/32 6.75				6.750000	01 Mar 2032			
		160,000.000	Local 100.000000	160,000.00	100.172391	160,275.83	275.83		0.08
			Base 100.000000	160,000.00	100.172391	160,275.83	275.83		0.07
79584CAA9	SALUDA GRADE ALTERNATIVE MORTG GRADE 2024 RTL4 A1 144A				7.500000	25 Feb 2030			
		390,000.000	Local 99.743133	388,998.22	100.840470	393,277.83	4,279.61		0.19
Original Face:		390,000.000	Base 99.743133	388,998.22	100.840470	393,277.83	4,279.61		0.16
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.4				5.650000	08 Aug 2028			
		230,000.000	Local 89.982352	206,959.41	98.884710	227,434.83	20,475.42		0.11
			Base 89.982352	206,959.41	98.884710	227,434.83	20,475.42		0.10
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125				5.125000	08 Aug 2025			
		400,000.000	Local 99.764473	399,057.89	99.585318	398,341.27	-716.62		0.19
			Base 99.764473	399,057.89	99.585318	398,341.27	-716.62		0.17

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81761LAB8	SERVICE PROPERTIES TRUST COMPANY GUAR 12/27 5.5					5.500000	15 Dec 2027		
	180,000.000	Local		91.554856	164,798.74	93.512440	168,322.39	3,523.65	0.08
		Base		91.554856	164,798.74	93.512440	168,322.39	3,523.65	0.07
822538AH7	SHELF DRILL HOLD LTD SR SECURED 144A 04/29 9.625					9.625000	15 Apr 2029		
	396,000.000	Local		98.014008	388,135.47	84.371918	334,112.80	-54,022.67	0.16
	Original Face: 396,000.000	Base		98.014008	388,135.47	84.371918	334,112.80	-54,022.67	0.14
82453AAB3	SHIFT4 PAYMENTS LLC/FIN COMPANY GUAR 144A 08/32 6.75					6.750000	15 Aug 2032		
	150,000.000	Local		100.081393	150,122.09	101.705695	152,558.54	2,436.45	0.07
		Base		100.081393	150,122.09	101.705695	152,558.54	2,436.45	0.06
83569KAF1	SONRAVA HEALTH HOLDINGS, LLC 2024 PIK 2ND OUT TL TRANCHE A						18 Aug 2028		
	941,350.680	Local		99.511112	936,748.53	40.000000	376,540.27	-560,208.26	0.18
		Base		99.511112	936,748.53	40.000000	376,540.27	-560,208.26	0.16
845467AT6	EXPAND ENERGY CORP COMPANY GUAR 02/32 4.75					4.750000	01 Feb 2032		
	210,000.000	Local		95.314581	200,160.62	93.080483	195,469.01	-4,691.61	0.09
		Base		95.314581	200,160.62	93.080483	195,469.01	-4,691.61	0.08
84859BAA9	SPIRIT LOYALTY KY LTD/IP SR SECURED 144A 09/25 8					8.000000	20 Sep 2025		
	550,000.000	Local		99.513989	547,326.94	77.500000	426,250.00	-121,076.94	0.20
		Base		99.513989	547,326.94	77.500000	426,250.00	-121,076.94	0.18
84859BAB7	SPIRIT LOYALTY KY LTD/IP SR SECURED 144A 09/25 8					8.000000	20 Sep 2025		
	1,140,000.000	Local		94.265816	1,074,630.30	77.500000	883,500.00	-191,130.30	0.42
		Base		94.265816	1,074,630.30	77.500000	883,500.00	-191,130.30	0.37
85571BBB0	STARWOOD PROPERTY TRUST SR UNSECURED 144A 04/29 7.25					7.250000	01 Apr 2029		
	250,000.000	Local		100.020716	250,051.79	102.576600	256,441.50	6,389.71	0.12
		Base		100.020716	250,051.79	102.576600	256,441.50	6,389.71	0.11
857477CH4	STATE STREET CORP JR SUBORDINA 12/99 VAR					6.700000	31 Dec 2099		
	200,000.000	Local		103.053750	206,107.50	102.064400	204,128.80	-1,978.70	0.10
		Base		103.053750	206,107.50	102.064400	204,128.80	-1,978.70	0.09
86745GAF0	SUNNOVA ENERGY CORP COMPANY GUAR 144A 09/26 5.875					5.875000	01 Sep 2026		
	480,000.000	Local		94.637490	454,259.95	83.106830	398,912.78	-55,347.17	0.19
		Base		94.637490	454,259.95	83.106830	398,912.78	-55,347.17	0.17

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86745JAA5	(SUNNOVA) AURORA I ISSUER, LLC SNVA 2018 1A A 144A					4.870000	20 Jul 2048		
	713,826.730	Local		100.525406	717,577.22	90.945080	649,190.29	-68,386.93	0.31
Original Face:	900,000.000	Base		100.525406	717,577.22	90.945080	649,190.29	-68,386.93	0.27
86765BAQ2	ENERGY TRANSFER LP COMPANY GUAR 05/45 5.35					5.350000	15 May 2045		
	100,000.000	Local		92.770540	92,770.54	90.119558	90,119.56	-2,650.98	0.04
		Base		92.770540	92,770.54	90.119558	90,119.56	-2,650.98	0.04
86964WAK8	SUZANO AUSTRIA GMBH COMPANY GUAR 01/32 3.125					3.125000	15 Jan 2032		
	240,000.000	Local		93.412908	224,190.98	82.955080	199,092.19	-25,098.79	0.10
		Base		93.412908	224,190.98	82.955080	199,092.19	-25,098.79	0.08
87190CBQ2	TCW GEM LTD TCW 2020 1A DR3					1.000000	20 Apr 2034		
	450,000.000	Local		100.000000	450,000.00	100.000000	450,000.00	0.00	0.22
Original Face:	450,000.000	Base		100.000000	450,000.00	100.000000	450,000.00	0.00	0.19
87256YAA1	TKC HOLDINGS INC SR UNSECURED 144A 05/29 10.5					10.500000	15 May 2029		
	280,000.000	Local		101.004811	282,813.47	100.673874	281,886.85	-926.62	0.14
		Base		101.004811	282,813.47	100.673874	281,886.85	-926.62	0.12
87256YAC7	TKC HOLDINGS INC SR SECURED 144A 05/28 6.875					6.875000	15 May 2028		
	200,000.000	Local		95.108350	190,216.70	98.868290	197,736.58	7,519.88	0.09
		Base		95.108350	190,216.70	98.868290	197,736.58	7,519.88	0.08
87276VAJ4	TPG REAL ESTATE FINANCE TRTX 2019 FL3 D 144A					6.946300	15 Oct 2034		
	500,000.000	Local		98.733178	493,665.89	96.379070	481,895.35	-11,770.54	0.23
Original Face:	500,000.000	Base		98.733178	493,665.89	96.379070	481,895.35	-11,770.54	0.20
88167AAF8	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/46 4.1					4.100000	01 Oct 2046		
	870,000.000	Local		68.224795	593,555.72	71.889958	625,442.63	31,886.91	0.30
		Base		68.224795	593,555.72	71.889958	625,442.63	31,886.91	0.26
88167AAP6	TEVA PHARMACEUTICAL INDU COMPANY GUAR 05/27 4.75					4.750000	09 May 2027		
	240,000.000	Local		95.465204	229,116.49	97.582136	234,197.13	5,080.64	0.11
		Base		95.465204	229,116.49	97.582136	234,197.13	5,080.64	0.10
88830MAM4	TITAN INTERNATIONAL INC SR SECURED 04/28 7					7.000000	30 Apr 2028		
	330,000.000	Local		97.349994	321,254.98	97.889310	323,034.72	1,779.74	0.15
		Base		97.349994	321,254.98	97.889310	323,034.72	1,779.74	0.14

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89117F8Z5	TORONTO DOMINION BANK JR SUBORDINA 10/82 VAR					8.125000	31 Oct 2082		
	240,000.000	Local	100.111671	240,268.01	104.853376	251,648.10	11,380.09	0.12	
		Base	100.111671	240,268.01	104.853376	251,648.10	11,380.09	0.11	
89177HAA0	TOWD POINT MORTGAGE TRUST TPMT 2019 HY2 A1 144A					5.453220	25 May 2058		
	520,174.590	Local	99.423786	517,177.27	102.274440	532,005.65	14,828.38	0.26	
	Original Face: 3,560,000.000	Base	99.423786	517,177.27	102.274440	532,005.65	14,828.38	0.22	
89177HAD4	TOWD POINT MORTGAGE TRUST TPMT 2019 HY2 M2 144A					6.353220	25 May 2058		
	280,000.000	Local	103.020075	288,456.21	102.146850	286,011.18	-2,445.03	0.14	
	Original Face: 280,000.000	Base	103.020075	288,456.21	102.146850	286,011.18	-2,445.03	0.12	
89346DAE7	TRANSALTA CORP SR UNSECURED 03/40 6.5					6.500000	15 Mar 2040		
	240,000.000	Local	107.692492	258,461.98	100.195105	240,468.25	-17,993.73	0.12	
		Base	107.692492	258,461.98	100.195105	240,468.25	-17,993.73	0.10	
893647BV8	TRANSDIGM INC SR SECURED 144A 03/32 6.625					6.625000	01 Mar 2032		
	170,000.000	Local	99.992271	169,986.86	100.902569	171,534.37	1,547.51	0.08	
		Base	99.992271	169,986.86	100.902569	171,534.37	1,547.51	0.07	
90011QAD2	TURK TELEKOMUNIKASYON AS SR UNSECURED 144A 05/29 7.375					7.375000	20 May 2029		
	280,000.000	Local	100.000000	280,000.00	101.812200	285,074.16	5,074.16	0.14	
		Base	100.000000	280,000.00	101.812200	285,074.16	5,074.16	0.12	
901109AG3	TUTOR PERINI CORP COMPANY GUAR 144A 04/29 11.875					11.875000	30 Apr 2029		
	390,000.000	Local	99.944638	389,784.09	110.543800	431,120.82	41,336.73	0.21	
		Base	99.944638	389,784.09	110.543800	431,120.82	41,336.73	0.18	
90187LAN9	PARK AVENUE TRUST PRKAV 2017 245P E 144A					3.657400	05 Jun 2037		
	1,130,000.000	Local	101.859516	1,151,012.53	90.133300	1,018,506.29	-132,506.24	0.49	
	Original Face: 1,130,000.000	Base	101.859516	1,151,012.53	90.133300	1,018,506.29	-132,506.24	0.43	
902613BF4	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR					9.250000	31 Dec 2099		
	400,000.000	Local	101.518030	406,072.12	108.107128	432,428.51	26,356.39	0.21	
		Base	101.518030	406,072.12	108.107128	432,428.51	26,356.39	0.18	
902613BK3	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR					7.750000	31 Dec 2099		
	230,000.000	Local	100.125509	230,288.67	104.190900	239,639.07	9,350.40	0.11	
		Base	100.125509	230,288.67	104.190900	239,639.07	9,350.40	0.10	

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90266UAK9	UFC HOLDINGS LLC 2024 TERM LOAN B						21 Nov 2031		
	370,000.000	Local	99.875000	369,537.50	100.500000	371,850.00	2,312.50	0.18	
		Base	99.875000	369,537.50	100.500000	371,850.00	2,312.50	0.16	
90276WAR8	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C7 A3					3.418000	15 Dec 2050		
	175,816.500	Local	93.988465	165,247.23	95.549390	167,991.59	2,744.36	0.08	
Original Face:	250,000.000	Base	93.988465	165,247.23	95.549390	167,991.59	2,744.36	0.07	
90353DAV7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018 C12 A2					4.151900	15 Aug 2051		
	20,515.960	Local	97.998485	20,105.33	99.487830	20,410.88	305.55	0.01	
Original Face:	270,000.000	Base	97.998485	20,105.33	99.487830	20,410.88	305.55	0.01	
90355YAA5	US RENAL CARE INC SR SECURED 144A 06/28 10.625					10.625000	28 Jun 2028		
	413,000.000	Local	80.211995	331,275.54	85.000000	351,050.00	19,774.46	0.17	
		Base	80.211995	331,275.54	85.000000	351,050.00	19,774.46	0.15	
90915UAB4	UNIQIFY INC SR SECURED 144A 08/26 10					10.000000	15 Aug 2026		
	664,100.000	Local	100.000000	664,100.00	97.000000	644,177.00	-19,923.00	0.31	
		Base	100.000000	664,100.00	97.000000	644,177.00	-19,923.00	0.27	
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		
	420,000.000	Local	93.122902	391,116.19	75.876060	318,679.45	-72,436.74	0.15	
		Base	93.122902	391,116.19	75.876060	318,679.45	-72,436.74	0.13	
91282CLF6	US TREASURY N/B 08/34 3.875					3.875000	15 Aug 2034		
	3,720,000.000	Local	94.907413	3,530,555.76	94.578125	3,518,306.25	-12,249.51	1.69	
		Base	94.907413	3,530,555.76	94.578125	3,518,306.25	-12,249.51	1.47	
91282CLS8	US TREASURY N/B 10/26 4.125					4.125000	31 Oct 2026		
	13,850,000.000	Local	99.646924	13,801,099.03	99.765625	13,817,539.06	16,440.03	6.62	
		Base	99.646924	13,801,099.03	99.765625	13,817,539.06	16,440.03	5.78	
91282CMA6	US TREASURY N/B 11/29 4.125					4.125000	30 Nov 2029		
	6,540,000.000	Local	98.988794	6,473,867.13	98.851562	6,464,892.15	-8,974.98	3.10	
		Base	98.988794	6,473,867.13	98.851562	6,464,892.15	-8,974.98	2.70	
91327TAA9	UNITI GROUP/CSL CAPITAL SR SECURED 144A 02/28 10.5					10.500000	15 Feb 2028		
	70,000.000	Local	106.258657	74,381.06	106.628038	74,639.63	258.57	0.04	
		Base	106.258657	74,381.06	106.628038	74,639.63	258.57	0.03	

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914908BG2	UNIVISION COMMUNICATIONS INC. 2024 TERM LOAN B					31 Jan 2029			
		0.000	Local	0.000000	-110.42	0.000000	0.00	110.42	0.00
			Base	0.000000	-110.42	0.000000	0.00	110.42	0.00
91835CAB9	VR FUNDING LLC VINE 2020 1A B 144A				4.220000	15 Nov 2050			
		448,382.150	Local	93.319705	418,428.90	95.838390	429,722.23	11,293.33	0.21
Original Face:		750,000.000	Base	93.319705	418,428.90	95.838390	429,722.23	11,293.33	0.18
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875				6.875000	10 Nov 2039			
		114,000.000	Local	118.229246	134,781.34	106.082100	120,933.59	-13,847.75	0.06
			Base	118.229246	134,781.34	106.082100	120,933.59	-13,847.75	0.05
92328MAB9	VENTURE GLOBAL CALCASIEU SR SECURED 144A 08/31 4.125				4.125000	15 Aug 2031			
		250,000.000	Local	82.461068	206,152.67	89.552913	223,882.28	17,729.61	0.11
			Base	82.461068	206,152.67	89.552913	223,882.28	17,729.61	0.09
92328MAC7	VENTURE GLOBAL CALCASIEU SR SECURED 144A 11/33 3.875				3.875000	01 Nov 2033			
		370,000.000	Local	77.334995	286,139.48	85.912271	317,875.40	31,735.92	0.15
			Base	77.334995	286,139.48	85.912271	317,875.40	31,735.92	0.13
92328MAE3	VENTURE GLOBAL CALCASIEU SR SECURED 144A 01/30 6.25				6.250000	15 Jan 2030			
		260,000.000	Local	100.177162	260,460.62	100.936000	262,433.60	1,972.98	0.13
			Base	100.177162	260,460.62	100.936000	262,433.60	1,972.98	0.11
92342KAD1	VERICAST CORP 2024 EXTENDED TERM LOAN					15 Jun 2030			
		424,210.500	Local	98.996776	419,954.72	94.850000	402,363.66	-17,591.06	0.19
			Base	98.996776	419,954.72	94.850000	402,363.66	-17,591.06	0.17
92342NAL7	VERICAST CORP/HARLAND SECURED 144A 12/30 13				13.000000	15 Dec 2030			
		353,685.000	Local	101.005284	357,240.54	118.250000	418,232.51	60,991.97	0.20
			Base	101.005284	357,240.54	118.250000	418,232.51	60,991.97	0.17
92535UAB0	VERTIV GROUP CORPORATION SR SECURED 144A 11/28 4.125				4.125000	15 Nov 2028			
		260,000.000	Local	92.453450	240,378.97	94.382238	245,393.82	5,014.85	0.12
			Base	92.453450	240,378.97	94.382238	245,393.82	5,014.85	0.10
92539AAC8	VERUS SECURITIZATION TRUST VERUS 2022 6 A3 144A				4.910000	25 Jun 2067			
		815,207.120	Local	96.841836	789,461.54	98.632850	804,062.02	14,600.48	0.39
Original Face:		1,080,000.000	Base	96.841836	789,461.54	98.632850	804,062.02	14,600.48	0.34

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92539TAA1	VERUS SECURITIZATION TRUST VERUS 2023 4 A1 144A					5.811000	25 May 2068		
	408,843.400	Local		99.998476	408,837.17	100.259180	409,903.04	1,065.87	0.20
Original Face:	620,000.000	Base		99.998476	408,837.17	100.259180	409,903.04	1,065.87	0.17
92540DAC9	VERUS SECURITIZATION TRUST VERUS 2023 8 A3 144A					6.967690	25 Dec 2068		
	341,351.480	Local		100.000000	341,351.48	101.184730	345,395.57	4,044.09	0.17
Original Face:	440,000.000	Base		100.000000	341,351.48	101.184730	345,395.57	4,044.09	0.14
92540EAC7	VERUS SECURITIZATION TRUST VERUS 2024 1 A3 144A					6.118000	25 Jan 2069		
	733,372.420	Local		99.999470	733,368.53	100.161890	734,559.68	1,191.15	0.35
Original Face:	920,000.000	Base		99.999470	733,368.53	100.161890	734,559.68	1,191.15	0.31
92676XAF4	VIKING CRUISES LTD SR UNSECURED 144A 02/29 7					7.000000	15 Feb 2029		
	110,000.000	Local		100.546582	110,601.24	100.548687	110,603.56	2.32	0.05
		Base		100.546582	110,601.24	100.548687	110,603.56	2.32	0.05
92840JAD1	VISTAJET MALTA/VM HOLDS SR UNSECURED 144A 05/27 7.875					7.875000	01 May 2027		
	410,000.000	Local		97.227102	398,631.12	97.336300	399,078.83	447.71	0.19
		Base		97.227102	398,631.12	97.336300	399,078.83	447.71	0.17
92840VAR3	VISTRA OPERATIONS CO LLC COMPANY GUAR 144A 04/32 6.875					6.875000	15 Apr 2032		
	240,000.000	Local		100.000000	240,000.00	102.391656	245,739.97	5,739.97	0.12
		Base		100.000000	240,000.00	102.391656	245,739.97	5,739.97	0.10
92905YAA6	VORTEX OPCO LLC SR SECURED 144A 04/30 8					8.000000	30 Apr 2030		
	482,790.000	Local		42.044665	202,987.44	36.000000	173,804.40	-29,183.04	0.08
		Base		42.044665	202,987.44	36.000000	173,804.40	-29,183.04	0.07
92941PAC7	WW INTERNATIONAL, INC. 2021 TERM LOAN B						13 Apr 2028		
	110,000.000	Local		82.284645	90,513.11	23.000000	25,300.00	-65,213.11	0.01
		Base		82.284645	90,513.11	23.000000	25,300.00	-65,213.11	0.01
92943PAG6	WB COMMERCIAL MORTGAGE TRUST WB 2024 HQ D 144A					8.010800	15 Mar 2040		
	250,000.000	Local		100.832136	252,080.34	99.766210	249,415.53	-2,664.81	0.12
Original Face:	250,000.000	Base		100.832136	252,080.34	99.766210	249,415.53	-2,664.81	0.10
93065PAG6	WAIKIKI BEACH HOTEL TRUST WBHT 2019 WBM D 144A					6.725000	15 Dec 2033		
	450,000.000	Local		99.070820	445,818.69	98.803120	444,614.04	-1,204.65	0.21
Original Face:	450,000.000	Base		99.070820	445,818.69	98.803120	444,614.04	-1,204.65	0.19

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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	94.660000	1,046,358.43	-59,027.62	0.50	
		Base	100.000000	1,105,386.05	94.660000	1,046,358.43	-59,027.62	0.44	
937WBNII8	MOMENTUM MIDSTREAM FLOA 64446 AA4					10.750000	30 Sep 2029		
	272,972.970	Local	98.559326	269,040.32	98.516645	268,923.81	-116.51	0.13	
		Base	98.559326	269,040.32	98.516645	268,923.81	-116.51	0.11	
938PAII1	MRI SOFTWARE LLC 2020 TERM LOAN B						10 Feb 2027		
	218,047.010	Local	98.165070	214,046.00	98.500000	214,776.30	730.30	0.10	
		Base	98.165070	214,046.00	98.500000	214,776.30	730.30	0.09	
944XVYII1	LIDS TERM LOAN						14 Dec 2026		
	716,280.000	Local	99.134872	710,083.26	98.750000	707,326.50	-2,756.76	0.34	
		Base	99.134872	710,083.26	98.750000	707,326.50	-2,756.76	0.30	
945VAWI1	RSC ACQUISITION INC 2021 TERM LOAN C						01 Nov 2029		
	109,308.440	Local	99.137633	108,365.80	99.625000	108,898.53	532.73	0.05	
		Base	99.137633	108,365.80	99.625000	108,898.53	532.73	0.05	
948AAII2	RSC ACQUISITION INC 2023 TRANCHE 2 DDTL						01 Nov 2029		
	32,399.990	Local	100.000000	32,399.99	99.500000	32,237.99	-162.00	0.02	
		Base	100.000000	32,399.99	99.500000	32,237.99	-162.00	0.01	
950BGMII3	RSC ACQUISITION INC 2022 TRANCHE 2 DDTL						01 Nov 2029		
	83,794.910	Local	99.137656	83,072.31	99.625000	83,480.68	408.37	0.04	
		Base	99.137656	83,072.31	99.625000	83,480.68	408.37	0.03	
953DRHII5	MRI SOFTWARE LLC 2020 TERM LOAN						10 Feb 2027		
	80,454.590	Local	97.983111	78,831.91	99.750000	80,253.45	1,421.54	0.04	
		Base	97.983111	78,831.91	99.750000	80,253.45	1,421.54	0.03	
958254AD6	WESTERN MIDSTREAM OPERAT SR UNSECURED 04/44 5.45					5.450000	01 Apr 2044		
	650,000.000	Local	99.410648	646,169.21	89.030140	578,695.91	-67,473.30	0.28	
		Base	99.410648	646,169.21	89.030140	578,695.91	-67,473.30	0.24	
958254AJ3	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3					5.300000	01 Mar 2048		
	480,000.000	Local	82.581794	396,392.61	85.032650	408,156.72	11,764.11	0.20	
		Base	82.581794	396,392.61	85.032650	408,156.72	11,764.11	0.17	

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96467KAA7	WHITEBOX CLO IV LTD WBOX 2023 4A A1 144A					6.767400	20 Apr 2036		
	500,000.000	Local		99.827210	499,136.05	100.372500	501,862.50	2,726.45	0.24
Original Face:	500,000.000	Base		99.827210	499,136.05	100.372500	501,862.50	2,726.45	0.21
96525YAJ8	WHITEHORSE LTD WITEH 2018 12A D 144A					8.567510	15 Oct 2031		
	500,000.000	Local		98.508026	492,540.13	100.341700	501,708.50	9,168.37	0.24
Original Face:	500,000.000	Base		98.508026	492,540.13	100.341700	501,708.50	9,168.37	0.21
965MURI15	RSC ACQUISITION INC 2019 TERM LOAN						01 Nov 2029		
	151,089.220	Local		99.137655	149,786.31	99.625000	150,522.64	736.33	0.07
		Base		99.137655	149,786.31	99.625000	150,522.64	736.33	0.06
967DGUII2	RSC ACQUISITION INC 2020 INCREMENTAL TL						01 Nov 2029		
	62,108.500	Local		99.137638	61,572.90	99.625000	61,875.59	302.69	0.03
		Base		99.137638	61,572.90	99.625000	61,875.59	302.69	0.03
974637AC4	WINNEBAGO INDUSTRIES SR SECURED 144A 07/28 6.25					6.250000	15 Jul 2028		
	230,000.000	Local		97.662383	224,623.48	99.314685	228,423.78	3,800.30	0.11
		Base		97.662383	224,623.48	99.314685	228,423.78	3,800.30	0.10
98262PAA9	WW INTERNATIONAL INC SR SECURED 144A 04/29 4.5					4.500000	15 Apr 2029		
	540,000.000	Local		69.947961	377,718.99	20.011253	108,060.77	-269,658.22	0.05
		Base		69.947961	377,718.99	20.011253	108,060.77	-269,658.22	0.05
983133AC3	WYNN RESORTS FINANCE LLC COMPANY GUAR 144A 02/31 7.125					7.125000	15 Feb 2031		
	230,000.000	Local		102.685652	236,177.00	104.140994	239,524.29	3,347.29	0.11
		Base		102.685652	236,177.00	104.140994	239,524.29	3,347.29	0.10
984245AQ3	YPF SOCIEDAD ANONIMA SR UNSECURED 144A 07/27 6.95					6.950000	21 Jul 2027		
	250,000.000	Local		80.253300	200,633.25	97.862987	244,657.47	44,024.22	0.12
		Base		80.253300	200,633.25	97.862987	244,657.47	44,024.22	0.10
98877DAE5	ZF NA CAPITAL COMPANY GUAR 144A 04/30 7.125					7.125000	14 Apr 2030		
	150,000.000	Local		102.814393	154,221.59	98.140230	147,210.35	-7,011.24	0.07
		Base		102.814393	154,221.59	98.140230	147,210.35	-7,011.24	0.06
98877DAG0	ZF NA CAPITAL COMPANY GUAR 144A 04/32 6.875					6.875000	23 Apr 2032		
	680,000.000	Local		99.838403	678,901.14	94.824224	644,804.72	-34,096.42	0.31
		Base		99.838403	678,901.14	94.824224	644,804.72	-34,096.42	0.27

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
98980BAA1	ZIPRECRUITER INC SR UNSECURED 144A 01/30 5					5.000000	15 Jan 2030		
	180,000.000	Local		90.199328	162,358.79	90.086812	162,156.26	-202.53	0.08
		Base		90.199328	162,358.79	90.086812	162,156.26	-202.53	0.07
ACI10XG45	REPUBLIC OF NIGERIA SR UNSECURED REGS 02/30 7.143					7.143000	23 Feb 2030		
	430,000.000	Local		86.202763	370,671.88	90.395300	388,699.79	18,027.91	0.19
		Base		86.202763	370,671.88	90.395300	388,699.79	18,027.91	0.16
ACI1GJGQ0	REPUBLIC OF MOZAMBIQUE UNSECURED REGS 09/31 VAR					9.000000	15 Sep 2031		
	210,000.000	Local		85.882610	180,353.48	78.385000	164,608.50	-15,744.98	0.08
	Original Face: 210,000.000	Base		85.882610	180,353.48	78.385000	164,608.50	-15,744.98	0.07
ACI1Q6JR2	REPUBLIC OF ECUADOR SR UNSECURED REGS 07/35 VAR					5.500000	31 Jul 2035		
	62,305.000	Local		42.744836	26,632.17	56.645331	35,292.87	8,660.70	0.02
	Original Face: 62,305.000	Base		42.744836	26,632.17	56.645331	35,292.87	8,660.70	0.01
ACI1VRKW7	ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 02/31 5.875					5.875000	16 Feb 2031		
	380,000.000	Local		82.797666	314,631.13	83.300000	316,540.00	1,908.87	0.15
		Base		82.797666	314,631.13	83.300000	316,540.00	1,908.87	0.13
ACI1Z6JB7	REPUBLIC OF UZBEKISTAN SR UNSECURED REGS 10/31 3.9					3.900000	19 Oct 2031		
	270,000.000	Local		77.934048	210,421.93	82.237700	222,041.79	11,619.86	0.11
		Base		77.934048	210,421.93	82.237700	222,041.79	11,619.86	0.09
ACI208T77	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 09/37 VAR					6.625000	01 Sep 2037		
	691,270.330	Local		65.576033	453,307.66	66.550000	460,040.40	6,732.74	0.22
	Original Face: 717,532.000	Base		65.576033	453,307.66	66.550000	460,040.40	6,732.74	0.19
ACI2QXWW5	UKRAINE GOVERNMENT SR UNSECURED REGS 02/35 VAR						01 Feb 2035		
	85,085.000	Local		42.490897	36,153.38	58.815000	50,042.74	13,889.36	0.02
		Base		42.490897	36,153.38	58.815000	50,042.74	13,889.36	0.02
ACI2QXX61	UKRAINE GOVERNMENT SR UNSECURED REGS 02/30 VAR						01 Feb 2030		
	26,943.000	Local		44.086998	11,878.36	54.800000	14,764.76	2,886.40	0.01
		Base		44.086998	11,878.36	54.800000	14,764.76	2,886.40	0.01
ACI2QXXG9	UKRAINE GOVERNMENT SR UNSECURED REGS 02/34 VAR					1.750000	01 Feb 2034		
	98,649.000	Local		45.277175	44,665.48	56.500000	55,736.69	11,071.21	0.03
		Base		45.277175	44,665.48	56.500000	55,736.69	11,071.21	0.02

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
ACI2QXYB9	UKRAINE GOVERNMENT SR UNSECURED REGS 02/36 VAR		70,904.000	Local	41.810927	29,645.62	58.662500	41,594.06	11,948.44	0.02
				Base	41.810927	29,645.62	58.662500	41,594.06	11,948.44	0.02
ACI2QXYG8	UKRAINE GOVERNMENT SR UNSECURED REGS 02/34 VAR		100,684.000	Local	32.819753	33,044.24	41.250000	41,532.15	8,487.91	0.02
				Base	32.819753	33,044.24	41.250000	41,532.15	8,487.91	0.02
ACI2QXYN3	UKRAINE GOVERNMENT SR UNSECURED REGS 02/35 VAR		172,637.000	Local	44.367204	76,594.21	1.750000	94,769.43	18,175.22	0.05
				Base	44.367204	76,594.21	54.895200	94,769.43	18,175.22	0.04
ACI2QXZ69	UKRAINE GOVERNMENT SR UNSECURED REGS 02/36 VAR		221,962.000	Local	43.340184	96,198.74	1.750000	120,192.42	23,993.68	0.06
				Base	43.340184	96,198.74	54.150000	120,192.42	23,993.68	0.05
ACI2SS6G8	REPUBLIC OF SRI LANKA SR UNSECURED 144A 03/33 VAR		52,829.400	Local	70.139922	37,054.50	3.350000	39,822.80	2,768.30	0.02
			Original Face:	52,829.400	Base	70.139922	37,054.50	75.380000	39,822.80	2,768.30
ACI2SS6L7	REPUBLIC OF SRI LANKA SR UNSECURED 144A 02/38 VAR		49,535.000	Local	67.716201	33,543.22	3.600000	37,587.16	4,043.94	0.02
			Original Face:	49,535.000	Base	67.716201	33,543.22	75.880000	37,587.16	4,043.94
ACI2SS6S2	REPUBLIC OF SRI LANKA SR UNSECURED 144A 01/30 VAR		26,933.400	Local	76.270207	20,542.16	3.100000	22,152.72	1,610.56	0.01
			Original Face:	26,933.400	Base	76.270207	20,542.16	82.250000	22,152.72	1,610.56
ACI2SS751	REPUBLIC OF SRI LANKA SR UNSECURED 144A 05/36 VAR		24,757.200	Local	68.801076	17,033.22	3.600000	18,691.69	1,658.47	0.01
				Base	68.801076	17,033.22	75.500000	18,691.69	1,658.47	0.01
ACI2SS7B8	REPUBLIC OF SRI LANKA SR UNSECURED 144A 04/28 4		34,478.600	Local	93.788553	32,336.98	4.000000	32,109.92	-227.06	0.02
			Original Face:	34,478.600	Base	93.788553	32,336.98	93.130000	32,109.92	-227.06
ACI2SS7V4	REPUBLIC OF SRI LANKA SR UNSECURED 144A 06/35 VAR		35,672.000	Local	72.675264	25,924.72	3.600000	25,594.66	-330.06	0.01
			Original Face:	35,672.000	Base	72.675264	25,924.72	71.750000	25,594.66	-330.06

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WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: December 31, 2024

View Date: January 2, 2025

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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
BA0003RB7	TANZANIA 2024 TERM LOAN						30 Apr 2031		
	210,000.000	Local	100.000000	210,000.00	98.875000	207,637.50	-2,362.50	0.10	
		Base	100.000000	210,000.00	98.875000	207,637.50	-2,362.50	0.09	
BA00058R8	MOMENTIVE SOFTWARE TERM LOAN						13 Jun 2029		
	257,466.000	Local	99.538689	256,278.28	99.000000	254,891.34	-1,386.94	0.12	
		Base	99.538689	256,278.28	99.000000	254,891.34	-1,386.94	0.11	
BA0005B45	MOMENTIVE SOFTWARE DELAYED DRAW TERM LOAN						13 Jun 2029		
	72,534.000	Local	100.000000	72,534.00	99.000000	71,808.66	-725.34	0.03	
		Base	100.000000	72,534.00	99.000000	71,808.66	-725.34	0.03	
BA0009MM5	QUALITYTECH LP TERM LOAN B						30 Oct 2031		
	320,000.000	Local	99.020859	316,866.75	100.250000	320,800.00	3,933.25	0.15	
		Base	99.020859	316,866.75	100.250000	320,800.00	3,933.25	0.13	
C07885AD5	BAUSCH HEALTH COS INC COMPANY GUAR REGS 01/28 5					5.000000	30 Jan 2028		
	280,000.000	Local	62.031921	173,689.38	67.945137	190,246.38	16,557.00	0.09	
		Base	62.031921	173,689.38	67.945137	190,246.38	16,557.00	0.08	
C4000KAF1	GARDA WORLD SECURITY CORP 2024 TERM LOAN B						01 Feb 2029		
	0.000	Local	0.000000	-184.04	0.000000	0.00	184.04	0.00	
		Base	0.000000	-184.04	0.000000	0.00	184.04	0.00	
G24524AV5	COUNTRY GARDEN HLDGS SR SECURED REGS 01/24 8					8.000000	27 Jan 2024		
	340,000.000	Local	101.243121	344,226.61	10.125000	34,425.00	-309,801.61	0.02	
		Base	101.243121	344,226.61	10.125000	34,425.00	-309,801.61	0.01	
N6872NAG1	PEER HOLDING III B V 2023 USD TERM LOAN B4						28 Oct 2030		
	0.000	Local	0.000000	-353.36	0.000000	0.00	353.36	0.00	
		Base	0.000000	-353.36	0.000000	0.00	353.36	0.00	
P06518AH0	COMMONWEALTH OF BAHAMAS SR UNSECURED REGS 10/32 8.95					8.950000	15 Oct 2032		
	270,000.000	Local	88.300856	238,412.31	103.204297	278,651.60	40,239.29	0.13	
Original Face:	270,000.000	Base	88.300856	238,412.31	103.204297	278,651.60	40,239.29	0.12	
P3579ECH8	DOMINICAN REPUBLIC SR UNSECURED REGS 09/32 4.875					4.875000	23 Sep 2032		
	330,000.000	Local	85.148600	280,990.38	89.200000	294,360.00	13,369.62	0.14	
		Base	85.148600	280,990.38	89.200000	294,360.00	13,369.62	0.12	

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



As of: December 31, 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	
V6745WAA0	FEDERAL REP OF ETHIOPIA SR UNSECURED REGS 12/24 6.625				6.625000	11 Dec 2024			
		260,000.000	Local	71.250000	185,250.00	79.277000	206,120.20	20,870.20	0.10
			Base	71.250000	185,250.00	79.277000	206,120.20	20,870.20	0.09
V7691DAX4	REPUBLIC OF SENEGAL SR UNSECURED REGS 05/33 6.25				6.250000	23 May 2033			
		250,000.000	Local	84.032720	210,081.80	80.000000	200,000.00	-10,081.80	0.10
Original Face:		250,000.000	Base	84.032720	210,081.80	80.000000	200,000.00	-10,081.80	0.08
US DOLLAR Total									
		150,890,095.560	Local		144,340,078.23		140,250,391.96	-4,089,686.27	67.23
Original Face:		108,297,086.640	Base		144,340,077.44		140,250,391.96	-4,089,685.48	58.66
FIXED INCOME Total									
		338,204,748.220	Base		152,882,494.56		147,683,836.03	-5,198,658.53	61.77
Original Face:		110,017,086.640							

Holdings

WESTERN ASSET INCOME CIF
 WESTERN ASSET MANAGEMENT COMPANY
 FUND: HBCY



As of: December 31, 2024

View Date: January 2, 2025

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
ADI2SQTG5	US 10YR FUT OPTN MAR25C 111 FEB25 111 CALL					21 Feb 2025			
190,000.000		190.000	Local	0.349098	66,328.71	0.328125	62,343.75	-3,984.96	0.03
			Base	0.349098	66,328.71	0.328125	62,343.75	-3,984.96	0.03
US DOLLAR Total									
190,000.000		190.000	Local		66,328.71		62,343.75	-3,984.96	0.03
			Base		66,328.71		62,343.75	-3,984.96	0.03
OPTIONS PURCHASED - CALLS Total									
190,000.000		190.000	Base		66,328.71		62,343.75	-3,984.96	0.03

Holdings

WESTERN ASSET INCOME CIF
 WESTERN ASSET MANAGEMENT COMPANY
 FUND: HBCY



As of: December 31, 2024

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

OPTIONS PURCHASED - PUTS

US DOLLAR								Exchange Rate:	1.000000
AEI130859	USEUP0223 USD PUT EUR CALL FEB25 1.0735 PUT					24 Feb 2025			
530,000.000	530,000.000	Local	0.005450	2,888.50	0.002038	1,080.14	-1,808.36	0.00	
		Base	0.005450	2,888.50	0.002038	1,080.14	-1,808.36	0.00	
US DOLLAR Total									
530,000.000	530,000.000	Local		2,888.50		1,080.14	-1,808.36	0.00	
		Base		2,888.50		1,080.14	-1,808.36	0.00	
OPTIONS PURCHASED - PUTS Total									
530,000.000	530,000.000	Base		2,888.50		1,080.14	-1,808.36	0.00	

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
AEII24829	USMXP0370 USD PUT MXN CALL FEB25 19.386 PUT					06 Feb 2025			
-725,961.000	-725,961.000	Local	0.010768	-7,817.15	0.000310		-225.05	7,592.10	0.00
		Base	0.010768	-7,817.15	0.000310		-225.05	7,592.10	0.00
US DOLLAR Total									
-725,961.000	-725,961.000	Local		-7,817.15			-225.05	7,592.10	0.00
		Base		-7,817.15			-225.05	7,592.10	0.00
OPTIONS WRITTEN - PUTS Total									
-725,961.000	-725,961.000	Base		-7,817.15			-225.05	7,592.10	0.00

SWAPS FIXED INCOME

BRAZILIAN REAL									
								Exchange Rate:	6.177850
99S253B96	0WP303217 IRS BRL R F 12.32000 2 NDFPREDISWAP				12.320000	03 Jan 2033			
	20,950,000.000	Local	100.000000	20,950,000.00	91.605992		19,191,455.32	-1,758,544.68	42.58
		Base	18.068969	3,785,449.06	14.828135		3,106,494.22	-678,954.84	1.30
99S253BA3	0WP303217 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	03 Jan 2033			
	-20,950,000.000	Local	100.000000	-20,950,000.00	100.000000		-20,950,000.00	0.00	46.48
		Base	18.068969	-3,785,449.06	16.186861		-3,391,147.41	394,301.65	1.42
BRAZILIAN REAL Total									
		Local		0.00			-1,758,544.68	-1,758,544.68	89.06
		Base		0.00			-284,653.19	-284,653.19	2.72

MEXICAN PESO									
								Exchange Rate:	20.851000
99S25THX0	SWS123745 IRS MXN R F 8.90200 2 CCPOIS				8.902000	16 Nov 2029			
	163,270,000.000	Local	100.000000	163,270,000.00	97.371111		158,977,812.93	-4,292,187.07	42.79
		Base	4.922956	8,037,709.84	4.669853		7,624,469.47	-413,240.37	3.19
99S25THY8	SWS123745 IRS MXN P V 00MTIEF 1 CCPOIS				10.140000	16 Nov 2029			

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: December 31, 2024

View Date: January 2, 2025

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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	
		-163,270,000.00	Local 100.000000	-163,270,000.00	100.000000	-163,270,000.00	0.00	43.95	
			Base 4.922956	-8,037,709.84	4.795933	-7,830,319.89	207,389.95	3.28	
MEXICAN PESO Total									
			Local	0.00		-4,292,187.07	-4,292,187.07	86.74	
			Base	0.00		-205,850.42	-205,850.42	6.46	
US DOLLAR							Exchange Rate:	1.000000	
99S23F1O9	SWS113944 CDS USD R F	1.00000 2	CCPCORPORATE		1.000000	20 Jun 2029			
		644,000.000	Local	85.141974	548,314.31	81.338500	523,819.94	-24,494.37	0.25
			Base	85.141974	548,314.31	81.338500	523,819.94	-24,494.37	0.22
99S23F1P6	SWS113944 CDS USD P V	03MEVENT 1	CCPCORPORATE		1.000000	20 Jun 2029			
		-644,000.000	Local	100.000000	-644,000.00	100.000000	-644,000.00	0.00	0.31
			Base	100.000000	-644,000.00	100.000000	-644,000.00	0.00	0.27
99S23F1R2	BWS113860 CDS USD R V	03MEVENT 1	CCPCORPORATE		1.000000	20 Jun 2029			
		644,000.000	Local	110.600537	712,267.46	100.000000	644,000.00	-68,267.46	0.31
			Base	110.600537	712,267.46	100.000000	644,000.00	-68,267.46	0.27
99S23F1S0	BWS113860 CDS USD P F	1.00000 2	CCPCORPORATE		1.000000	20 Jun 2029			
		-644,000.000	Local	100.000000	-644,000.00	87.213800	-561,656.87	82,343.13	0.27
			Base	100.000000	-644,000.00	87.213800	-561,656.87	82,343.13	0.23
99S24UM38	SWS123224 CDS USD R F	1.00000 2	CCPCORPORATE		1.000000	20 Dec 2029			
		1,020,000.000	Local	101.335604	1,033,623.16	100.795900	1,028,118.18	-5,504.98	0.49
			Base	101.335604	1,033,623.16	100.795900	1,028,118.18	-5,504.98	0.43
99S24UM46	SWS123224 CDS USD P V	03MEVENT 1	CCPCORPORATE		1.000000	20 Dec 2029			
		-1,020,000.000	Local	100.000000	-1,020,000.00	100.000000	-1,020,000.00	0.00	0.49
			Base	100.000000	-1,020,000.00	100.000000	-1,020,000.00	0.00	0.43
99S24UN37	BWS123265 CDS USD R V	03MEVENT 1	CCPCORPORATE		1.000000	20 Dec 2029			
		1,020,000.000	Local	97.288549	992,343.20	100.000000	1,020,000.00	27,656.80	0.49
			Base	97.288549	992,343.20	100.000000	1,020,000.00	27,656.80	0.43
99S24UN45	BWS123265 CDS USD P F	1.00000 2	CCPCORPORATE		1.000000	20 Dec 2029			
		-1,020,000.000	Local	100.000000	-1,020,000.00	103.074400	-1,051,358.88	-31,358.88	0.50

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
 WESTERN ASSET MANAGEMENT COMPANY
 FUND: HBCY



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: 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	-1,020,000.00	103.074400	-1,051,358.88	-31,358.88	0.44
99S256D06	SWS123489 CDS USD R F 5.00000 2 CCPCDX				5.000000	20 Dec 2029		
	26,411,000.000	Local	107.142026	28,297,280.59	107.717300	28,449,216.10	151,935.51	13.64
		Base	107.142026	28,297,280.59	107.717300	28,449,216.10	151,935.51	11.90
99S256D14	SWS123489 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Dec 2029		
	-26,411,000.000	Local	100.000000	-26,411,000.00	100.000000	-26,411,000.00	0.00	12.66
		Base	100.000000	-26,411,000.00	100.000000	-26,411,000.00	0.00	11.05
US DOLLAR Total								
		Local		1,844,828.72		1,977,138.47	132,309.75	29.41
		Base		1,844,828.72		1,977,138.47	132,309.75	25.66
SWAPS FIXED INCOME Total								
	0.000	Base		1,844,828.72		1,486,634.86	-358,193.86	34.85

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
-5,961.000	349,324,849.060	Base		162,740,224.53		157,211,779.15	-5,528,445.38	99.98
Original Face:	110,017,086.640							

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



As of: December 31, 2024

View Date: January 2, 2025

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: 1.615639

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
ADI2R7P49	AUST 10Y BOND FUT MAR25 XSFE 20250317						17 Mar 2025			
14.000	1,400,000.000	Local	1,580,254.62	1,604,958.04	95.605000	-24,703.42		-36,141.00	11,437.58	
		Base	978,098.83		59.174729	-15,290.19		-22,369.48	7,079.29	0.00

AUSTRALIAN DOLLAR Total

14.000	1,400,000.000	Local	1,580,254.62	1,604,958.04		-24,703.42		-36,141.00	11,437.58	
		Base				-15,290.19		-22,369.48	7,079.29	0.00

EURO CURRENCY

Exchange Rate: 0.965391

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
ADI2QB0L0	EURO-BUND FUTURE MAR25 XEUR 20250306						06 Mar 2025			
44.000	4,400,000.000	Local	5,871,360.00	6,020,352.80	133.440000	-148,992.80		-148,992.80	0.00	
		Base	6,081,846.63		138.223787	-154,334.15		-154,334.15	0.00	0.00

GERMANY Total

44.000	4,400,000.000	Local	5,871,360.00	6,020,352.80		-148,992.80		-148,992.80	0.00	
		Base				-154,334.15		-154,334.15	0.00	0.00

EURO CURRENCY Total

44.000	4,400,000.000	Local	5,871,360.00	6,020,352.80		-148,992.80		-148,992.80	0.00	
		Base				-154,334.15		-154,334.15	0.00	0.00

POUND STERLING

Exchange Rate: 0.798786

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	238,375.00	236,901.38	95.350000	1,473.62		1,461.12	12.50	
		Base	298,421.60		119.368642	1,844.82		1,829.18	15.64	0.00

ADI2Q9VT4 LONG GILT FUTURE MAR25 IFLL 20250327

27 Mar 2025

32.000	3,200,000.000	Local	2,957,120.00	3,037,484.16	92.410000	-80,364.16		-88,684.16	8,320.00	
		Base	3,702,017.81		115.688057	-100,607.87		-111,023.68	10,415.81	0.00

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



As of: December 31, 2024

View Date: January 2, 2025

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										
POUND STERLING Total										
33.000	3,450,000.000		Local	3,195,495.00	3,274,385.54	-78,890.54		-87,223.04	8,332.50	
			Base			-98,763.05		-109,194.50	10,431.45	0.00
								Exchange Rate:	1.000000	
US DOLLAR										
AD12Q4YT2	US 2YR NOTE (CBT) MAR25 XCBT 20250331						31 Mar 2025			
10.000	2,000,000.000		Local	2,056,093.76	2,057,111.05	-1,017.29		-861.05	-156.24	
			Base	2,056,093.76		-1,017.29		-861.05	-156.24	0.00
AD12Q96Y1	US 5YR NOTE (CBT) MAR25 XCBT 20250331						31 Mar 2025			
36.000	3,600,000.000		Local	3,826,968.77	3,853,686.05	-26,717.28		-23,342.28	-3,375.00	
			Base	3,826,968.77		-26,717.28		-23,342.28	-3,375.00	0.00
AD12Q9W14	US 10YR NOTE (CBT)MAR25 XCBT 20250320						20 Mar 2025			
28.000	2,800,000.000		Local	3,045,000.00	3,081,220.32	-36,220.32		-30,095.32	-6,125.00	
			Base	3,045,000.00		-36,220.32		-30,095.32	-6,125.00	0.00
AD12QB0N6	US ULTRA BOND CBT MAR25 XCBT 20250320						20 Mar 2025			
29.000	2,900,000.000		Local	3,448,281.25	3,592,776.74	-144,495.49		-131,807.99	-12,687.50	
			Base	3,448,281.25		-144,495.49		-131,807.99	-12,687.50	0.01
US DOLLAR Total										
103.000	11,300,000.000		Local	12,376,343.78	12,584,794.16	-208,450.38		-186,106.64	-22,343.74	
			Base			-208,450.38		-186,106.64	-22,343.74	0.01
FUTURES LONG Total										
194.000	20,550,000.000		Base			-476,837.77		-472,004.77	-4,833.00	0.02

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR

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

US DOLLAR										
								Exchange Rate:	1.000000	
ADI2MQP91	FED FUND 30DAY	JAN25 XCBT 20250131					31 Jan 2025			
-47.000	-19,584,900.000	Local	-18,737,363.45	-18,730,909.06	95.672500	-6,454.39		-6,454.39	0.00	
		Base	-18,737,363.45		95.672500	-6,454.39		-6,454.39	0.00	0.00
ADI2Q9TB6	US LONG BOND(CBT)	MAR25 XCBT 20250320					20 Mar 2025			
-2.000	-200,000.000	Local	-227,687.50	-232,949.67	113.843750	5,262.17		4,762.17	500.00	
		Base	-227,687.50		113.843750	5,262.17		4,762.17	500.00	0.00
ADI2QB0M8	US 10YR ULTRA FUT	MAR25 XCBT 20250320					20 Mar 2025			
-2.000	-200,000.000	Local	-222,625.00	-224,949.35	111.312500	2,324.35		1,824.35	500.00	
		Base	-222,625.00		111.312500	2,324.35		1,824.35	500.00	0.00
US DOLLAR Total										
-51.000	-19,984,900.000	Local	-19,187,675.95	-19,188,808.08		1,132.13		132.13	1,000.00	
		Base				1,132.13		132.13	1,000.00	0.00
FUTURES SHORT Total										
-51.000	-19,984,900.000	Base				1,132.13		132.13	1,000.00	0.00

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
143.000	565,100.000	Base				-475,705.64	-471,872.64	-3,833.00	0.02



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: 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: 1,030.970100

ARS	ARGENTINE PESO	50,000.970	Local	1.000000	50,000.97	1.000000	50,000.97	0.00	100.00
			Base	0.013756	687.79	0.000970	48.50	-639.29	0.00

ARGENTINE PESO Total

		50,000.970	Local		50,000.97		50,000.97	0.00	100.00
			Base		687.79		48.50	-639.29	0.00

POUND STERLING

Exchange Rate: 0.798786

GBP	POUND STERLING	7,212.400	Local	1.000000	7,212.40	1.000000	7,212.40	0.00	100.00
			Base	1.251050	9,023.07	1.251900	9,029.20	6.13	0.05

POUND STERLING Total

		7,212.400	Local		7,212.40		7,212.40	0.00	100.00
			Base		9,023.07		9,029.20	6.13	0.05

US DOLLAR

Exchange Rate: 1.000000

USD	US DOLLAR	378,861.930	Local	1.000000	378,861.93	1.000000	378,861.93	0.00	2.16
			Base	1.000000	378,861.93	1.000000	378,861.93	0.00	2.16

US DOLLAR Total

		378,861.930	Local		378,861.93		378,861.93	0.00	2.16
			Base		378,861.93		378,861.93	0.00	2.16

CASH Total

		436,075.300	Base		388,572.79		387,939.63	-633.16	2.21
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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 LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
US DOLLAR							Exchange Rate:	1.000000	
7839989D1	SSC GOVERNMENT MM GVMXX				4.548082	31 Dec 2030			
		342,241.340	Local	100.000000	342,241.34	100.000000	342,241.34	0.00	1.95
			Base	100.000000	342,241.34	100.000000	342,241.34	0.00	1.95
US DOLLAR Total		342,241.340	Local		342,241.34		342,241.34	0.00	1.95
			Base		342,241.34		342,241.34	0.00	1.95
CASH EQUIVALENT Total		342,241.340	Base		342,241.34		342,241.34	0.00	1.95

EQUITY

US DOLLAR							Exchange Rate:	1.000000	
247131303	DELPHI FINANCIAL GROUP PREFERRED STOCK 05/67 VAR								
		1,350.000	Local	24.990000	33,736.50	24.700000	33,345.00	-391.50	0.19
			Base	24.990000	33,736.50	24.700000	33,345.00	-391.50	0.19
493267843	KEYCORP PREFERRED STOCK VAR								
		2,084.000	Local	25.000000	52,100.00	24.390000	50,828.76	-1,271.24	0.29
			Base	25.000000	52,100.00	24.390000	50,828.76	-1,271.24	0.29
US DOLLAR Total		3,434.000	Local		85,836.50		84,173.76	-1,662.74	0.48
			Base		85,836.50		84,173.76	-1,662.74	0.48
EQUITY Total		3,434.000	Base		85,836.50		84,173.76	-1,662.74	0.48

FIXED INCOME

US DOLLAR							Exchange Rate:	1.000000
00115AAM1	AEP TRANSMISSION CO LLC SR UNSECURED 04/50 3.65				3.650000	01 Apr 2050		

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

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	10,000.000	Local		99.967400	9,996.74	72.345459	7,234.55	-2,762.19	0.04
		Base		99.967400	9,996.74	72.345459	7,234.55	-2,762.19	0.04
00115AAP4	AEP TRANSMISSION CO LLC SR UNSECURED 06/52 4.5					4.500000	15 Jun 2052		
	10,000.000	Local		99.390200	9,939.02	82.924034	8,292.40	-1,646.62	0.05
		Base		99.390200	9,939.02	82.924034	8,292.40	-1,646.62	0.05
00130HCL7	AES CORP/THE JR SUBORDINA 07/55 VAR					6.950000	15 Jul 2055		
	30,000.000	Local		99.985000	29,995.50	97.802142	29,340.64	-654.86	0.17
		Base		99.985000	29,995.50	97.802142	29,340.64	-654.86	0.17
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35					4.350000	15 Jun 2045		
	8,000.000	Local		93.080125	7,446.41	82.059061	6,564.72	-881.69	0.04
		Base		93.080125	7,446.41	82.059061	6,564.72	-881.69	0.04
00206RDG4	AT+T INC SR UNSECURED 03/41 6.375					6.375000	01 Mar 2041		
	10,000.000	Local		138.085800	13,808.58	104.813633	10,481.36	-3,327.22	0.06
		Base		138.085800	13,808.58	104.813633	10,481.36	-3,327.22	0.06
00206RDJ8	AT+T INC SR UNSECURED 03/48 4.5					4.500000	09 Mar 2048		
	145,000.000	Local		99.423552	144,164.15	82.664907	119,864.12	-24,300.03	0.68
		Base		99.423552	144,164.15	82.664907	119,864.12	-24,300.03	0.68
00206RKB7	AT+T INC SR UNSECURED 06/60 3.85					3.850000	01 Jun 2060		
	10,000.000	Local		79.496400	7,949.64	69.318121	6,931.81	-1,017.83	0.04
		Base		79.496400	7,949.64	69.318121	6,931.81	-1,017.83	0.04
00206RKJ0	AT+T INC SR UNSECURED 09/53 3.5					3.500000	15 Sep 2053		
	40,000.000	Local		69.765525	27,906.21	67.372253	26,948.90	-957.31	0.15
		Base		69.765525	27,906.21	67.372253	26,948.90	-957.31	0.15
00206RLJ9	AT+T INC SR UNSECURED 09/55 3.55					3.550000	15 Sep 2055		
	81,000.000	Local		73.668272	59,671.30	67.470821	54,651.37	-5,019.93	0.31
		Base		73.668272	59,671.30	67.470821	54,651.37	-5,019.93	0.31
00206RLV2	AT+T INC SR UNSECURED 09/59 3.65					3.650000	15 Sep 2059		
	86,000.000	Local		92.482721	79,535.14	66.411572	57,113.95	-22,421.19	0.33
		Base		92.482721	79,535.14	66.411572	57,113.95	-22,421.19	0.33
00206RMN9	AT+T INC SR UNSECURED 12/57 3.8					3.800000	01 Dec 2057		

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

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	20,000.000	Local	94.313950	18,862.79	69.134111	13,826.82	-5,035.97	0.08	
		Base	94.313950	18,862.79	69.134111	13,826.82	-5,035.97	0.08	
00253XAB7	AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/29 5.75				5.750000	20 Apr 2029			
	20,000.000	Local	100.131450	20,026.29	99.168723	19,833.74	-192.55	0.11	
Original Face:	20,000.000	Base	100.131450	20,026.29	99.168723	19,833.74	-192.55	0.11	
00287YAS8	ABBVIE INC SR UNSECURED 05/45 4.7				4.700000	14 May 2045			
	10,000.000	Local	90.946800	9,094.68	88.348763	8,834.88	-259.80	0.05	
		Base	90.946800	9,094.68	88.348763	8,834.88	-259.80	0.05	
00287YCA5	ABBVIE INC SR UNSECURED 11/39 4.05				4.050000	21 Nov 2039			
	80,000.000	Local	90.486013	72,388.81	85.530826	68,424.66	-3,964.15	0.39	
		Base	90.486013	72,388.81	85.530826	68,424.66	-3,964.15	0.39	
00287YCB3	ABBVIE INC SR UNSECURED 11/49 4.25				4.250000	21 Nov 2049			
	100,000.000	Local	89.244040	89,244.04	81.425859	81,425.86	-7,818.18	0.46	
		Base	89.244040	89,244.04	81.425859	81,425.86	-7,818.18	0.46	
00287YDV8	ABBVIE INC SR UNSECURED 03/44 5.35				5.350000	15 Mar 2044			
	20,000.000	Local	99.620350	19,924.07	97.594058	19,518.81	-405.26	0.11	
		Base	99.620350	19,924.07	97.594058	19,518.81	-405.26	0.11	
00287YDW6	ABBVIE INC SR UNSECURED 03/54 5.4				5.400000	15 Mar 2054			
	50,000.000	Local	99.448540	49,724.27	96.288631	48,144.32	-1,579.95	0.27	
		Base	99.448540	49,724.27	96.288631	48,144.32	-1,579.95	0.27	
00287YDX4	ABBVIE INC SR UNSECURED 03/64 5.5				5.500000	15 Mar 2064			
	20,000.000	Local	99.628200	19,925.64	95.696672	19,139.33	-786.31	0.11	
		Base	99.628200	19,925.64	95.696672	19,139.33	-786.31	0.11	
008911BD0	AIR CANADA 2020 1C PTT PASS THRU CE 144A 07/26 10.5				10.500000	15 Jul 2026			
	10,000.000	Local	106.787500	10,678.75	106.125000	10,612.50	-66.25	0.06	
		Base	106.787500	10,678.75	106.125000	10,612.50	-66.25	0.06	
00912XBQ6	AIR LEASE CORP JR SUBORDINA 12/99 VAR				6.000000	31 Dec 2099			
	20,000.000	Local	100.076350	20,015.27	96.728158	19,345.63	-669.64	0.11	
		Base	100.076350	20,015.27	96.728158	19,345.63	-669.64	0.11	
015271AX7	ALEXANDRIA REAL ESTATE E COMPANY GUAR 05/51 3				3.000000	18 May 2051			

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

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	50,000.000	Local		86.355680	43,177.84	61.316655	30,658.33	-12,519.51	0.17
		Base		86.355680	43,177.84	61.316655	30,658.33	-12,519.51	0.17
015271BD0	ALEXANDRIA REAL ESTATE E COMPANY GUAR 05/54 5.625					5.625000	15 May 2054		
	10,000.000	Local		99.943600	9,994.36	95.879159	9,587.92	-406.44	0.05
		Base		99.943600	9,994.36	95.879159	9,587.92	-406.44	0.05
020002AU5	ALLSTATE CORP JR SUBORDINA 05/67 VAR					6.500000	15 May 2067		
	10,000.000	Local		90.500500	9,050.05	102.571400	10,257.14	1,207.09	0.06
		Base		90.500500	9,050.05	102.571400	10,257.14	1,207.09	0.06
02209SAM5	ALTRIA GROUP INC COMPANY GUAR 08/42 4.25					4.250000	09 Aug 2042		
	30,000.000	Local		102.889567	30,866.87	79.822796	23,946.84	-6,920.03	0.14
		Base		102.889567	30,866.87	79.822796	23,946.84	-6,920.03	0.14
02209SBE2	ALTRIA GROUP INC COMPANY GUAR 02/39 5.8					5.800000	14 Feb 2039		
	110,000.000	Local		102.267700	112,494.47	98.732222	108,605.44	-3,889.03	0.62
		Base		102.267700	112,494.47	98.732222	108,605.44	-3,889.03	0.62
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
	80,000.000	Local		110.099050	88,079.24	97.741582	78,193.27	-9,885.97	0.45
		Base		110.099050	88,079.24	97.741582	78,193.27	-9,885.97	0.44
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2					6.200000	14 Feb 2059		
	15,000.000	Local		102.604533	15,390.68	97.872999	14,680.95	-709.73	0.08
		Base		102.604533	15,390.68	97.872999	14,680.95	-709.73	0.08
02209SBM4	ALTRIA GROUP INC COMPANY GUAR 02/41 3.4					3.400000	04 Feb 2041		
	30,000.000	Local		93.460600	28,038.18	72.260598	21,678.18	-6,360.00	0.12
		Base		93.460600	28,038.18	72.260598	21,678.18	-6,360.00	0.12
023135BM7	AMAZON.COM INC SR UNSECURED 08/57 4.25					4.250000	22 Aug 2057		
	10,000.000	Local		86.594200	8,659.42	82.047796	8,204.78	-454.64	0.05
		Base		86.594200	8,659.42	82.047796	8,204.78	-454.64	0.05
023135BT2	AMAZON.COM INC SR UNSECURED 06/50 2.5					2.500000	03 Jun 2050		
	70,000.000	Local		61.845186	43,291.63	59.762610	41,833.83	-1,457.80	0.24
		Base		61.845186	43,291.63	59.762610	41,833.83	-1,457.80	0.24
023135CB0	AMAZON.COM INC SR UNSECURED 05/51 3.1					3.100000	12 May 2051		

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		70,000.000	Local Base	75.660600 75.660600	52,962.42 52,962.42	67.547671 67.547671	47,283.37 47,283.37	-5,679.05 -5,679.05	0.27 0.27
02364WAJ4	AMERICA MOVIL SAB DE CV COMPANY GUAR 03/35 6.375				6.375000	01 Mar 2035			
		20,000.000	Local Base	119.051150 119.051150	23,810.23 23,810.23	105.473172 105.473172	21,094.63 21,094.63	-2,715.60 -2,715.60	0.12 0.12
02364WAP0	AMERICA MOVIL SAB DE CV COMPANY GUAR 11/37 6.125				6.125000	15 Nov 2037			
		30,000.000	Local Base	119.557433 119.557433	35,867.23 35,867.23	102.779264 102.779264	30,833.78 30,833.78	-5,033.45 -5,033.45	0.18 0.18
023771T40	AMERICAN AIRLINES INC SR SECURED 144A 05/29 8.5				8.500000	15 May 2029			
		20,000.000	Local Base	100.015750 100.015750	20,003.15 20,003.15	104.993341 104.993341	20,998.67 20,998.67	995.52 995.52	0.12 0.12
02378WAA7	AMER AIRLINE 17 1B PTT PASS THRU CE 08/26 4.95				4.950000	15 Aug 2026			
		53,520.000	Local	98.425803	52,677.49	99.889640	53,460.94	783.45	0.30
Original Face:		160,000.000	Base	98.425803	52,677.49	99.889640	53,460.94	783.45	0.30
03060NAD2	AMERICO LIFE INC SR UNSECURED 144A 04/31 3.45				3.450000	15 Apr 2031			
		10,000.000	Local Base	99.820800 99.820800	9,982.08 9,982.08	84.076468 84.076468	8,407.65 8,407.65	-1,574.43 -1,574.43	0.05 0.05
03115AAA1	AMFAM HOLDINGS INC SR UNSECURED 144A 03/31 2.805				2.805000	11 Mar 2031			
		10,000.000	Local Base	100.000000 100.000000	10,000.00 10,000.00	77.874506 77.874506	7,787.45 7,787.45	-2,212.55 -2,212.55	0.04 0.04
03115AAC7	AMFAM HOLDINGS INC SR UNSECURED 144A 03/51 3.833				3.833000	11 Mar 2051			
		20,000.000	Local Base	66.524600 66.524600	13,304.92 13,304.92	60.482161 60.482161	12,096.43 12,096.43	-1,208.49 -1,208.49	0.07 0.07
031162BE9	AMGEN INC SR UNSECURED 10/41 4.95				4.950000	01 Oct 2041			
		30,000.000	Local Base	95.823133 95.823133	28,746.94 28,746.94	90.246561 90.246561	27,073.97 27,073.97	-1,672.97 -1,672.97	0.15 0.15
031162BZ2	AMGEN INC SR UNSECURED 05/45 4.4				4.400000	01 May 2045			
		10,000.000	Local Base	98.179000 98.179000	9,817.90 9,817.90	83.010227 83.010227	8,301.02 8,301.02	-1,516.88 -1,516.88	0.05 0.05
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663				4.663000	15 Jun 2051			

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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	
		7,000.000	Local	103.835857	7,268.51	83.928090	5,874.97	-1,393.54	0.03
			Base	103.835857	7,268.51	83.928090	5,874.97	-1,393.54	0.03
031162DS6	AMGEN INC SR UNSECURED 03/43 5.6				5.600000	02 Mar 2043			
		20,000.000	Local	103.140700	20,628.14	97.573907	19,514.78	-1,113.36	0.11
			Base	103.140700	20,628.14	97.573907	19,514.78	-1,113.36	0.11
031162DT4	AMGEN INC SR UNSECURED 03/53 5.65				5.650000	02 Mar 2053			
		40,000.000	Local	102.655175	41,062.07	96.462846	38,585.14	-2,476.93	0.22
			Base	102.655175	41,062.07	96.462846	38,585.14	-2,476.93	0.22
031162DU1	AMGEN INC SR UNSECURED 03/63 5.75				5.750000	02 Mar 2063			
		10,000.000	Local	102.165700	10,216.57	96.227436	9,622.74	-593.83	0.05
			Base	102.165700	10,216.57	96.227436	9,622.74	-593.83	0.05
032654BC8	ANALOG DEVICES INC SR UNSECURED 04/54 5.3				5.300000	01 Apr 2054			
		50,000.000	Local	99.485400	49,742.70	95.423336	47,711.67	-2,031.03	0.27
			Base	99.485400	49,742.70	95.423336	47,711.67	-2,031.03	0.27
03522AAH3	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/36 4.7				4.700000	01 Feb 2036			
		10,000.000	Local	97.549700	9,754.97	94.796923	9,479.69	-275.28	0.05
			Base	97.549700	9,754.97	94.796923	9,479.69	-275.28	0.05
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9				4.900000	01 Feb 2046			
		9,000.000	Local	96.373778	8,673.64	91.013897	8,191.25	-482.39	0.05
			Base	96.373778	8,673.64	91.013897	8,191.25	-482.39	0.05
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55				5.550000	23 Jan 2049			
		30,000.000	Local	101.748667	30,524.60	98.757282	29,627.18	-897.42	0.17
			Base	101.748667	30,524.60	98.757282	29,627.18	-897.42	0.17
03523TBW7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/59 5.8				5.800000	23 Jan 2059			
		40,000.000	Local	106.776725	42,710.69	101.885663	40,754.27	-1,956.42	0.23
			Base	106.776725	42,710.69	101.885663	40,754.27	-1,956.42	0.23
036752AH6	ELEVANCE HEALTH INC SR UNSECURED 03/48 4.55				4.550000	01 Mar 2048			
		10,000.000	Local	109.508400	10,950.84	82.234241	8,223.42	-2,727.42	0.05
			Base	109.508400	10,950.84	82.234241	8,223.42	-2,727.42	0.05
036752AU7	ELEVANCE HEALTH INC SR UNSECURED 05/52 4.55				4.550000	15 May 2052			

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	30,000.000	Local	99.622000	29,886.60	80.818491	24,245.55	-5,641.05	0.14	
		Base	99.622000	29,886.60	80.818491	24,245.55	-5,641.05	0.14	
036752AX1	ELEVANCE HEALTH INC SR UNSECURED 10/52 6.1				6.100000	15 Oct 2052			
	30,000.000	Local	104.445633	31,333.69	101.222863	30,366.86	-966.83	0.17	
		Base	104.445633	31,333.69	101.222863	30,366.86	-966.83	0.17	
03740MAF7	AON NORTH AMERICA INC COMPANY GUAR 03/54 5.75				5.750000	01 Mar 2054			
	60,000.000	Local	99.388350	59,633.01	97.840215	58,704.13	-928.88	0.33	
		Base	99.388350	59,633.01	97.840215	58,704.13	-928.88	0.33	
037411AR6	APACHE CORP SR UNSECURED 01/37 6				6.000000	15 Jan 2037			
	8,000.000	Local	112.396500	8,991.72	98.965680	7,917.25	-1,074.47	0.05	
		Base	112.396500	8,991.72	98.965680	7,917.25	-1,074.47	0.05	
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25				5.250000	01 Feb 2042			
	60,000.000	Local	101.370050	60,822.03	86.702671	52,021.60	-8,800.43	0.30	
		Base	101.370050	60,822.03	86.702671	52,021.60	-8,800.43	0.30	
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25				4.250000	15 Jan 2044			
	20,000.000	Local	96.391100	19,278.22	72.345061	14,469.01	-4,809.21	0.08	
		Base	96.391100	19,278.22	72.345061	14,469.01	-4,809.21	0.08	
03762UAD7	APOLLO CMMRL REAL EST FI SR SECURED 144A 06/29 4.625				4.625000	15 Jun 2029			
	50,000.000	Local	100.000000	50,000.00	86.785953	43,392.98	-6,607.02	0.25	
		Base	100.000000	50,000.00	86.785953	43,392.98	-6,607.02	0.25	
03769MAC0	APOLLO GLOBAL MANAGEMENT COMPANY GUAR 05/54 5.8				5.800000	21 May 2054			
	10,000.000	Local	100.000000	10,000.00	100.524434	10,052.44	52.44	0.06	
		Base	100.000000	10,000.00	100.524434	10,052.44	52.44	0.06	
03769MAD8	APOLLO GLOBAL MANAGEMENT COMPANY GUAR 12/54 VAR				6.000000	15 Dec 2054			
	10,000.000	Local	100.000000	10,000.00	98.522830	9,852.28	-147.72	0.06	
		Base	100.000000	10,000.00	98.522830	9,852.28	-147.72	0.06	
03938LAS3	ARCELORMITTAL SR UNSECURED 03/41 6.75				6.750000	01 Mar 2041			
	10,000.000	Local	104.547400	10,454.74	103.078445	10,307.84	-146.90	0.06	
		Base	104.547400	10,454.74	103.078445	10,307.84	-146.90	0.06	
03990BAB7	ARES MANAGEMENT CORP COMPANY GUAR 10/54 5.6				5.600000	11 Oct 2054			

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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
	30,000.000	Local	99.241233	29,772.37	95.221560	28,566.47	-1,205.90	0.16	
		Base	99.241233	29,772.37	95.221560	28,566.47	-1,205.90	0.16	
04316JAP4	ARTHUR J GALLAGHER + CO SR UNSECURED 02/55 5.55					5.550000	15 Feb 2055		
	90,000.000	Local	99.376267	89,438.64	96.519663	86,867.70	-2,570.94	0.49	
		Base	99.376267	89,438.64	96.519663	86,867.70	-2,570.94	0.49	
04538FAD1	ASPLUNDH TREE EXPERT LLC 2021 TERM LOAN B						07 Sep 2027		
	0.000	Local	0.000000	201.47	0.000000	0.00	-201.47	0.00	
		Base	0.000000	201.47	0.000000	0.00	-201.47	0.00	
04686JAH4	ATHENE HOLDING LTD SR UNSECURED 04/54 6.25					6.250000	01 Apr 2054		
	40,000.000	Local	100.089650	40,035.86	100.442218	40,176.89	141.03	0.23	
		Base	100.089650	40,035.86	100.442218	40,176.89	141.03	0.23	
054989AC2	BAT CAPITAL CORP COMPANY GUAR 08/43 7.079					7.079000	02 Aug 2043		
	10,000.000	Local	100.000000	10,000.00	108.147658	10,814.77	814.77	0.06	
		Base	100.000000	10,000.00	108.147658	10,814.77	814.77	0.06	
054989AD0	BAT CAPITAL CORP COMPANY GUAR 08/53 7.081					7.081000	02 Aug 2053		
	10,000.000	Local	98.256000	9,825.60	109.740843	10,974.08	1,148.48	0.06	
		Base	98.256000	9,825.60	109.740843	10,974.08	1,148.48	0.06	
05526DBD6	BAT CAPITAL CORP COMPANY GUAR 08/37 4.39					4.390000	15 Aug 2037		
	10,000.000	Local	101.344000	10,134.40	86.359959	8,636.00	-1,498.40	0.05	
		Base	101.344000	10,134.40	86.359959	8,636.00	-1,498.40	0.05	
05526DBT1	BAT CAPITAL CORP COMPANY GUAR 09/40 3.734					3.734000	25 Sep 2040		
	70,000.000	Local	97.920957	68,544.67	75.669864	52,968.90	-15,575.77	0.30	
		Base	97.920957	68,544.67	75.669864	52,968.90	-15,575.77	0.30	
055451BF4	BHP BILLITON FIN USA LTD COMPANY GUAR 09/53 5.5					5.500000	08 Sep 2053		
	10,000.000	Local	100.850500	10,085.05	97.759759	9,775.98	-309.07	0.06	
		Base	100.850500	10,085.05	97.759759	9,775.98	-309.07	0.06	
05565QDX3	BP CAPITAL MARKETS PLC COMPANY GUAR 12/99 VAR					6.125000	31 Dec 2099		
	10,000.000	Local	99.991000	9,999.10	98.284730	9,828.47	-170.63	0.06	
		Base	99.991000	9,999.10	98.284730	9,828.47	-170.63	0.06	
06051GGG8	BANK OF AMERICA CORP SR UNSECURED 01/48 VAR					4.443000	20 Jan 2048		

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WESTERN ASSET MANAGEMENT COMPANY

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	50,000.000	Local		97.373900	48,686.95	84.326476	42,163.24	-6,523.71	0.24
		Base		97.373900	48,686.95	84.326476	42,163.24	-6,523.71	0.24
06051GHS1	BANK OF AMERICA CORP SR UNSECURED 03/50 VAR					4.330000	15 Mar 2050		
	10,000.000	Local		101.328100	10,132.81	81.974940	8,197.49	-1,935.32	0.05
		Base		101.328100	10,132.81	81.974940	8,197.49	-1,935.32	0.05
06051GJM2	BANK OF AMERICA CORP SR UNSECURED 10/51 VAR					2.831000	24 Oct 2051		
	50,000.000	Local		67.169260	33,584.63	61.570142	30,785.07	-2,799.56	0.18
		Base		67.169260	33,584.63	61.570142	30,785.07	-2,799.56	0.18
06051GJW0	BANK OF AMERICA CORP SR UNSECURED 04/42 VAR					3.311000	22 Apr 2042		
	70,000.000	Local		96.052514	67,236.76	74.851370	52,395.96	-14,840.80	0.30
		Base		96.052514	67,236.76	74.851370	52,395.96	-14,840.80	0.30
06051GKC2	BANK OF AMERICA CORP SUBORDINATED 09/36 VAR					2.482000	21 Sep 2036		
	40,000.000	Local		98.180800	39,272.32	81.620321	32,648.13	-6,624.19	0.19
		Base		98.180800	39,272.32	81.620321	32,648.13	-6,624.19	0.19
06051GKQ1	BANK OF AMERICA CORP SR UNSECURED 04/33 VAR					4.571000	27 Apr 2033		
	50,000.000	Local		96.612820	48,306.41	95.082510	47,541.26	-765.15	0.27
		Base		96.612820	48,306.41	95.082510	47,541.26	-765.15	0.27
06051GMA4	BANK OF AMERICA CORP SR UNSECURED 01/35 VAR					5.468000	23 Jan 2035		
	10,000.000	Local		100.000000	10,000.00	100.135238	10,013.52	13.52	0.06
		Base		100.000000	10,000.00	100.135238	10,013.52	13.52	0.06
06051GMD8	BANK OF AMERICA CORP SUBORDINATED 10/35 VAR					5.518000	25 Oct 2035		
	80,000.000	Local		99.697400	79,757.92	97.625323	78,100.26	-1,657.66	0.44
		Base		99.697400	79,757.92	97.625323	78,100.26	-1,657.66	0.44
06849RAG7	BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7					5.700000	30 May 2041		
	10,000.000	Local		102.497100	10,249.71	98.143768	9,814.38	-435.33	0.06
		Base		102.497100	10,249.71	98.143768	9,814.38	-435.33	0.06
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75					5.750000	01 May 2043		
	30,000.000	Local		116.021133	34,806.34	98.902644	29,670.79	-5,135.55	0.17
		Base		116.021133	34,806.34	98.902644	29,670.79	-5,135.55	0.17
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95					5.950000	15 Oct 2039		

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	10,000.000	Local		111.646500	11,164.65	101.080140	10,108.01	-1,056.64	0.06
		Base		111.646500	11,164.65	101.080140	10,108.01	-1,056.64	0.06
075887BG3	BECTON DICKINSON + CO SR UNSECURED 12/44 4.685					4.685000	15 Dec 2044		
	18,000.000	Local		106.511722	19,172.11	86.514326	15,572.58	-3,599.53	0.09
		Base		106.511722	19,172.11	86.514326	15,572.58	-3,599.53	0.09
075887BM0	BECTON DICKINSON + CO SR UNSECURED 05/44 4.875					4.875000	15 May 2044		
	11,000.000	Local		112.536000	12,378.96	86.263529	9,488.99	-2,889.97	0.05
		Base		112.536000	12,378.96	86.263529	9,488.99	-2,889.97	0.05
075887BX6	BECTON DICKINSON + CO SR UNSECURED 06/47 4.669					4.669000	06 Jun 2047		
	10,000.000	Local		110.502800	11,050.28	85.699988	8,570.00	-2,480.28	0.05
		Base		110.502800	11,050.28	85.699988	8,570.00	-2,480.28	0.05
084664CQ2	BERKSHIRE HATHAWAY FIN COMPANY GUAR 08/48 4.2					4.200000	15 Aug 2048		
	10,000.000	Local		106.853600	10,685.36	82.862682	8,286.27	-2,399.09	0.05
		Base		106.853600	10,685.36	82.862682	8,286.27	-2,399.09	0.05
09256BAG2	BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 06/44 5					5.000000	15 Jun 2044		
	10,000.000	Local		98.856600	9,885.66	90.856655	9,085.67	-799.99	0.05
		Base		98.856600	9,885.66	90.856655	9,085.67	-799.99	0.05
09261BAH3	BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 01/52 3.2					3.200000	30 Jan 2052		
	20,000.000	Local		99.728900	19,945.78	65.391579	13,078.32	-6,867.46	0.07
		Base		99.728900	19,945.78	65.391579	13,078.32	-6,867.46	0.07
09290DAC5	BLACKROCK FUNDING INC COMPANY GUAR 03/54 5.25					5.250000	14 Mar 2054		
	10,000.000	Local		98.987300	9,898.73	94.618586	9,461.86	-436.87	0.05
		Base		98.987300	9,898.73	94.618586	9,461.86	-436.87	0.05
09290DAK7	BLACKROCK FUNDING INC COMPANY GUAR 01/55 5.35					5.350000	08 Jan 2055		
	10,000.000	Local		99.721500	9,972.15	95.644593	9,564.46	-407.69	0.05
		Base		99.721500	9,972.15	95.644593	9,564.46	-407.69	0.05
095796AE8	BLUE RACER MID LLC/FINAN SR UNSECURED 144A 07/26 6.625					6.625000	15 Jul 2026		
	60,000.000	Local		99.251700	59,551.02	99.872930	59,923.76	372.74	0.34
		Base		99.251700	59,551.02	99.872930	59,923.76	372.74	0.34
097023AX3	BOEING CO SR UNSECURED 03/39 6.875					6.875000	15 Mar 2039		

& 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: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	10,000.000	Local		135.687400	13,568.74	105.393498	10,539.35	-3,029.39	0.06
		Base		135.687400	13,568.74	105.393498	10,539.35	-3,029.39	0.06
097023CK9	BOEING CO SR UNSECURED 05/49 3.9					3.900000	01 May 2049		
	10,000.000	Local		98.545200	9,854.52	69.708190	6,970.82	-2,883.70	0.04
		Base		98.545200	9,854.52	69.708190	6,970.82	-2,883.70	0.04
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75					3.750000	01 Feb 2050		
	20,000.000	Local		75.779900	15,155.98	68.452347	13,690.47	-1,465.51	0.08
		Base		75.779900	15,155.98	68.452347	13,690.47	-1,465.51	0.08
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
	10,000.000	Local		100.000000	10,000.00	95.225078	9,522.51	-477.49	0.05
		Base		100.000000	10,000.00	95.225078	9,522.51	-477.49	0.05
097023DU6	BOEING CO/THE SR UNSECURED 05/64 7.008					7.008000	01 May 2064		
	10,000.000	Local		100.000000	10,000.00	106.299421	10,629.94	629.94	0.06
		Base		100.000000	10,000.00	106.299421	10,629.94	629.94	0.06
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3					3.000000	24 Feb 2050		
	20,000.000	Local		71.040900	14,208.18	63.682946	12,736.59	-1,471.59	0.07
		Base		71.040900	14,208.18	63.682946	12,736.59	-1,471.59	0.07
110122CR7	BRISTOL MYERS SQUIBB CO SR UNSECURED 10/49 4.25					4.250000	26 Oct 2049		
	10,000.000	Local		94.107900	9,410.79	80.930911	8,093.09	-1,317.70	0.05
		Base		94.107900	9,410.79	80.930911	8,093.09	-1,317.70	0.05
110122DK1	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/47 4.35					4.350000	15 Nov 2047		
	10,000.000	Local		115.646200	11,564.62	82.648019	8,264.80	-3,299.82	0.05
		Base		115.646200	11,564.62	82.648019	8,264.80	-3,299.82	0.05
110122DS4	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/50 2.55					2.550000	13 Nov 2050		
	10,000.000	Local		90.982900	9,098.29	57.952670	5,795.27	-3,303.02	0.03
		Base		90.982900	9,098.29	57.952670	5,795.27	-3,303.02	0.03
110122EB0	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/53 6.25					6.250000	15 Nov 2053		
	30,000.000	Local		109.113200	32,733.96	106.005142	31,801.54	-932.42	0.18
		Base		109.113200	32,733.96	106.005142	31,801.54	-932.42	0.18
110122EC8	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/63 6.4					6.400000	15 Nov 2063		

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		50,000.000	Local 101.645060	50,822.53	107.310786	53,655.39	2,832.86	0.31	
			Base 101.645060	50,822.53	107.310786	53,655.39	2,832.86	0.31	
110122EK0	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/54 5.55				5.550000	22 Feb 2054			
		30,000.000	Local 99.613467	29,884.04	97.037525	29,111.26	-772.78	0.17	
			Base 99.613467	29,884.04	97.037525	29,111.26	-772.78	0.17	
110122EL8	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/64 5.65				5.650000	22 Feb 2064			
		10,000.000	Local 99.577400	9,957.74	96.466959	9,646.70	-311.04	0.05	
			Base 99.577400	9,957.74	96.466959	9,646.70	-311.04	0.05	
11014PAL9	BRISTOL PARK CLO, LTD. BRIST 2016 1A BR 144A				6.367510	15 Apr 2029			
		250,000.000	Local 98.569940	246,424.85	100.239300	250,598.25	4,173.40	1.43	
Original Face:		250,000.000	Base 98.569940	246,424.85	100.239300	250,598.25	4,173.40	1.43	
111021AE1	BRITISH TELECOMMUNICATIO SR UNSECURED 12/30 9.625				9.625000	15 Dec 2030			
		10,000.000	Local 124.614400	12,461.44	121.337233	12,133.72	-327.72	0.07	
			Base 124.614400	12,461.44	121.337233	12,133.72	-327.72	0.07	
12189LAG6	BURLINGTN NORTH SANTA FE SR UNSECURED 09/41 4.95				4.950000	15 Sep 2041			
		10,000.000	Local 102.667600	10,266.76	93.156385	9,315.64	-951.12	0.05	
			Base 102.667600	10,266.76	93.156385	9,315.64	-951.12	0.05	
12189LAU5	BURLINGTN NORTH SANTA FE SR UNSECURED 09/44 4.55				4.550000	01 Sep 2044			
		10,000.000	Local 99.579100	9,957.91	87.212402	8,721.24	-1,236.67	0.05	
			Base 99.579100	9,957.91	87.212402	8,721.24	-1,236.67	0.05	
12189LAX9	BURLINGTN NORTH SANTA FE SR UNSECURED 09/45 4.7				4.700000	01 Sep 2045			
		10,000.000	Local 94.313000	9,431.30	88.452252	8,845.23	-586.07	0.05	
			Base 94.313000	9,431.30	88.452252	8,845.23	-586.07	0.05	
125491AN0	CI FINANCIAL CORP SR UNSECURED 12/30 3.2				3.200000	17 Dec 2030			
		10,000.000	Local 100.398600	10,039.86	85.095022	8,509.50	-1,530.36	0.05	
			Base 100.398600	10,039.86	85.095022	8,509.50	-1,530.36	0.05	
125491AT7	CI FINANCIAL CORP SR UNSECURED 144A 05/29 7.5				7.500000	30 May 2029			
		120,000.000	Local 99.081133	118,897.36	104.620996	125,545.20	6,647.84	0.71	
			Base 99.081133	118,897.36	104.620996	125,545.20	6,647.84	0.71	
12550YAQ7	CIFC FUNDING LTD CIFC 2017 2A BR 144A				6.379010	20 Apr 2030			

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:		250,000.000	Local	98.901460	247,253.65	100.181100	250,452.75	3,199.10	1.43
		250,000.000	Base	98.901460	247,253.65	100.181100	250,452.75	3,199.10	1.43
125523AJ9	CIGNA GROUP/THE COMPANY GUAR 08/38 4.8				4.800000	15 Aug 2038			
		30,000.000	Local	96.433867	28,930.16	90.686865	27,206.06	-1,724.10	0.15
			Base	96.433867	28,930.16	90.686865	27,206.06	-1,724.10	0.15
125523AK6	CIGNA GROUP/THE COMPANY GUAR 12/48 4.9				4.900000	15 Dec 2048			
		40,000.000	Local	94.753050	37,901.22	85.332777	34,133.11	-3,768.11	0.19
			Base	94.753050	37,901.22	85.332777	34,133.11	-3,768.11	0.19
125523BK5	CIGNA GROUP/THE COMPANY GUAR 10/47 3.875				3.875000	15 Oct 2047			
		10,000.000	Local	96.188600	9,618.86	72.931636	7,293.16	-2,325.70	0.04
			Base	96.188600	9,618.86	72.931636	7,293.16	-2,325.70	0.04
125523CK4	CIGNA GROUP/THE SR UNSECURED 03/50 3.4				3.400000	15 Mar 2050			
		40,000.000	Local	86.360400	34,544.16	65.849442	26,339.78	-8,204.38	0.15
			Base	86.360400	34,544.16	65.849442	26,339.78	-8,204.38	0.15
126650CD0	CVS HEALTH CORP SR UNSECURED 12/43 5.3				5.300000	05 Dec 2043			
		10,000.000	Local	98.621300	9,862.13	87.301709	8,730.17	-1,131.96	0.05
			Base	98.621300	9,862.13	87.301709	8,730.17	-1,131.96	0.05
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78				4.780000	25 Mar 2038			
		50,000.000	Local	94.178860	47,089.43	86.480554	43,240.28	-3,849.15	0.25
			Base	94.178860	47,089.43	86.480554	43,240.28	-3,849.15	0.25
126650EF3	CVS HEALTH CORP SR UNSECURED 06/54 6.05				6.050000	01 Jun 2054			
		30,000.000	Local	100.632767	30,189.83	94.068990	28,220.70	-1,969.13	0.16
			Base	100.632767	30,189.83	94.068990	28,220.70	-1,969.13	0.16
126650EG1	CVS HEALTH CORP JR SUBORDINA 12/54 VAR				6.750000	10 Dec 2054			
		10,000.000	Local	100.000000	10,000.00	98.053807	9,805.38	-194.62	0.06
			Base	100.000000	10,000.00	98.053807	9,805.38	-194.62	0.06
13034VAA2	CALIFORNIA INSTITUTE OF SR UNSECURED 11/11 4.7				4.700000	01 Nov 2111			
		10,000.000	Local	99.090700	9,909.07	81.604523	8,160.45	-1,748.62	0.05
			Base	99.090700	9,909.07	81.604523	8,160.45	-1,748.62	0.05
13034VAD6	CALIFORNIA INSTITUTE OF SR UNSECURED 09/19 3.65				3.650000	01 Sep 2119			

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		30,000.000	Local 99.748367	29,924.51	63.652864	19,095.86	-10,828.65	0.11	
			Base 99.748367	29,924.51	63.652864	19,095.86	-10,828.65	0.11	
133434AD2	CAMERON LNG LLC SR SECURED 144A 01/39 3.701				3.701000	15 Jan 2039			
		10,000.000	Local 92.475900	9,247.59	80.632101	8,063.21	-1,184.38	0.05	
			Base 92.475900	9,247.59	80.632101	8,063.21	-1,184.38	0.05	
13645RBH6	CANADIAN PACIFIC RAILWAY COMPANY GUAR 12/51 3.1				3.100000	02 Dec 2051			
		30,000.000	Local 99.330633	29,799.19	65.123859	19,537.16	-10,262.03	0.11	
			Base 99.330633	29,799.19	65.123859	19,537.16	-10,262.03	0.11	
14149YBD9	CARDINAL HEALTH INC SR UNSECURED 09/45 4.9				4.900000	15 Sep 2045			
		10,000.000	Local 88.474500	8,847.45	86.606383	8,660.64	-186.81	0.05	
			Base 88.474500	8,847.45	86.606383	8,660.64	-186.81	0.05	
14149YBT4	CARDINAL HEALTH INC SR UNSECURED 11/54 5.75				5.750000	15 Nov 2054			
		30,000.000	Local 99.572933	29,871.88	95.807196	28,742.16	-1,129.72	0.16	
			Base 99.572933	29,871.88	95.807196	28,742.16	-1,129.72	0.16	
14310FAA0	CARLYLE HOLDINGS II FIN COMPANY GUAR 144A 03/43 5.625				5.625000	30 Mar 2043			
		10,000.000	Local 109.645600	10,964.56	96.382164	9,638.22	-1,326.34	0.05	
			Base 109.645600	10,964.56	96.382164	9,638.22	-1,326.34	0.05	
14448CBD5	CARRIER GLOBAL CORP SR UNSECURED 03/54 6.2				6.200000	15 Mar 2054			
		5,000.000	Local 115.224600	5,761.23	105.841399	5,292.07	-469.16	0.03	
			Base 115.224600	5,761.23	105.841399	5,292.07	-469.16	0.03	
14916RAD6	COMMONSPIRIT HEALTH SECURED 11/42 4.35				4.350000	01 Nov 2042			
		30,000.000	Local 97.358067	29,207.42	83.598236	25,079.47	-4,127.95	0.14	
Original Face:		30,000.000	Base 97.358067	29,207.42	83.598236	25,079.47	-4,127.95	0.14	
15135BAV3	CENTENE CORP SR UNSECURED 02/30 3.375				3.375000	15 Feb 2030			
		10,000.000	Local 100.840400	10,084.04	89.067975	8,906.80	-1,177.24	0.05	
			Base 100.840400	10,084.04	89.067975	8,906.80	-1,177.24	0.05	
15189XAN8	CENTERPOINT ENER HOUSTON GENL REF MOR 04/44 4.5				4.500000	01 Apr 2044			
		10,000.000	Local 103.208200	10,320.82	86.230559	8,623.06	-1,697.76	0.05	
			Base 103.208200	10,320.82	86.230559	8,623.06	-1,697.76	0.05	
15189XAT5	CENTERPOINT ENER HOUSTON GENL REF MOR 02/49 4.25				4.250000	01 Feb 2049			

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: December 31, 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	
		10,000.000	Local 100.013300	10,001.33	80.789132	8,078.91	-1,922.42	0.05	
			Base 100.013300	10,001.33	80.789132	8,078.91	-1,922.42	0.05	
15189XBC1	CENTERPOINT ENER HOUSTON GENL REF MOR 04/53 5.3				5.300000	01 Apr 2053			
		10,000.000	Local 99.925800	9,992.58	94.572741	9,457.27	-535.31	0.05	
			Base 99.925800	9,992.58	94.572741	9,457.27	-535.31	0.05	
161175BL7	CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375				5.375000	01 May 2047			
		50,000.000	Local 103.317720	51,658.86	82.167258	41,083.63	-10,575.23	0.23	
			Base 103.317720	51,658.86	82.167258	41,083.63	-10,575.23	0.23	
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75				5.750000	01 Apr 2048			
		50,000.000	Local 101.706520	50,853.26	85.562814	42,781.41	-8,071.85	0.24	
			Base 101.706520	50,853.26	85.562814	42,781.41	-8,071.85	0.24	
161175BY9	CHARTER COMM OPT LLC/CAP SR SECURED 04/61 3.85				3.850000	01 Apr 2061			
		20,000.000	Local 90.955450	18,191.09	60.358156	12,071.63	-6,119.46	0.07	
			Base 90.955450	18,191.09	60.358156	12,071.63	-6,119.46	0.07	
161175BZ6	CHARTER COMM OPT LLC/CAP SR SECURED 06/41 3.5				3.500000	01 Jun 2041			
		110,000.000	Local 98.047636	107,852.40	68.588483	75,447.33	-32,405.07	0.43	
			Base 98.047636	107,852.40	68.588483	75,447.33	-32,405.07	0.43	
161175CA0	CHARTER COMM OPT LLC/CAP SR SECURED 06/52 3.9				3.900000	01 Jun 2052			
		20,000.000	Local 67.642200	13,528.44	64.302690	12,860.54	-667.90	0.07	
			Base 67.642200	13,528.44	64.302690	12,860.54	-667.90	0.07	
161175CE2	CHARTER COMM OPT LLC/CAP SR SECURED 03/42 3.5				3.500000	01 Mar 2042			
		30,000.000	Local 84.357467	25,307.24	68.015759	20,404.73	-4,902.51	0.12	
			Base 84.357467	25,307.24	68.015759	20,404.73	-4,902.51	0.12	
161175CL6	CHARTER COMM OPT LLC/CAP SR SECURED 04/63 5.5				5.500000	01 Apr 2063			
		10,000.000	Local 81.760700	8,176.07	79.706906	7,970.69	-205.38	0.05	
			Base 81.760700	8,176.07	79.706906	7,970.69	-205.38	0.05	
161175CR3	CHARTER COMM OPT LLC/CAP SR SECURED 06/34 6.55				6.550000	01 Jun 2034			
		30,000.000	Local 99.779967	29,933.99	102.318164	30,695.45	761.46	0.17	
			Base 99.779967	29,933.99	102.318164	30,695.45	761.46	0.17	
167725AC4	CHICAGO IL TRANSIT AUTH SALES CHITRN 12/40 FIXED 6.899				6.899000	01 Dec 2040			

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: December 31, 2024

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:		56,312.970	Local	133.159128	74,985.86	110.157210	62,032.80	-12,953.06	0.35
		60,000.000	Base	133.159128	74,985.86	110.157210	62,032.80	-12,953.06	0.35
171239AJ5	CHUBB INA HOLDINGS LLC COMPANY GUAR 12/61 3.05				3.050000	15 Dec 2061			
		20,000.000	Local	99.469950	19,893.99	60.857939	12,171.59	-7,722.40	0.07
			Base	99.469950	19,893.99	60.857939	12,171.59	-7,722.40	0.07
171798AE1	CIMAREX ENERGY CO SR UNSECURED 03/29 4.375				4.375000	15 Mar 2029			
		220,000.000	Local	104.458355	229,808.38	91.904003	202,188.81	-27,619.57	1.15
			Base	104.458355	229,808.38	91.904003	202,188.81	-27,619.57	1.15
172967DR9	CITIGROUP INC SUBORDINATED 08/36 6.125				6.125000	25 Aug 2036			
		112,000.000	Local	94.827563	106,206.87	101.933624	114,165.66	7,958.79	0.65
			Base	94.827563	106,206.87	101.933624	114,165.66	7,958.79	0.65
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125				8.125000	15 Jul 2039			
		20,000.000	Local	149.542000	29,908.40	123.502080	24,700.42	-5,207.98	0.14
			Base	149.542000	29,908.40	123.502080	24,700.42	-5,207.98	0.14
172967KR1	CITIGROUP INC SUBORDINATED 05/46 4.75				4.750000	18 May 2046			
		10,000.000	Local	89.248400	8,924.84	87.954033	8,795.40	-129.44	0.05
			Base	89.248400	8,924.84	87.954033	8,795.40	-129.44	0.05
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65				4.650000	23 Jul 2048			
		30,000.000	Local	121.510900	36,453.27	85.829797	25,748.94	-10,704.33	0.15
			Base	121.510900	36,453.27	85.829797	25,748.94	-10,704.33	0.15
172967NF4	CITIGROUP INC SR UNSECURED 11/42 VAR				2.904000	03 Nov 2042			
		10,000.000	Local	100.000000	10,000.00	70.113346	7,011.33	-2,988.67	0.04
			Base	100.000000	10,000.00	70.113346	7,011.33	-2,988.67	0.04
17858PAA9	CITY OF HOPE/THE SR SECURED 11/43 5.623				5.623000	15 Nov 2043			
		20,000.000	Local	113.112200	22,622.44	95.303463	19,060.69	-3,561.75	0.11
			Base	113.112200	22,622.44	95.303463	19,060.69	-3,561.75	0.11
18013RAB3	CLAREMONT MCKENNA UNSECURED 01/22 3.775				3.775000	01 Jan 2122			
		20,000.000	Local	84.030900	16,806.18	64.764237	12,952.85	-3,853.33	0.07
			Base	84.030900	16,806.18	64.764237	12,952.85	-3,853.33	0.07
18600TAA0	CLEVELAND CLINIC FOUND UNSECURED 01/14 4.858				4.858000	01 Jan 2114			

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	10,000.000	Local		100.000000	10,000.00	83.273488	8,327.35	-1,672.65	0.05
		Base		100.000000	10,000.00	83.273488	8,327.35	-1,672.65	0.05
191216DZ0	COCA COLA CO/THE SR UNSECURED 01/55 5.2					5.200000	14 Jan 2055		
	50,000.000	Local		99.446300	49,723.15	95.096260	47,548.13	-2,175.02	0.27
		Base		99.446300	49,723.15	95.096260	47,548.13	-2,175.02	0.27
19828TAC0	COLUMBIA PIPELINES OPCO SR UNSECURED 144A 11/53 6.544					6.544000	15 Nov 2053		
	10,000.000	Local		100.372900	10,037.29	104.951174	10,495.12	457.83	0.06
		Base		100.372900	10,037.29	104.951174	10,495.12	457.83	0.06
20030NCE9	COMCAST CORP COMPANY GUAR 11/49 3.999					3.999000	01 Nov 2049		
	83,000.000	Local		111.573205	92,605.76	75.740601	62,864.70	-29,741.06	0.36
		Base		111.573205	92,605.76	75.740601	62,864.70	-29,741.06	0.36
20030NCG4	COMCAST CORP COMPANY GUAR 11/52 4.049					4.049000	01 Nov 2052		
	27,000.000	Local		109.776481	29,639.65	75.309590	20,333.59	-9,306.06	0.12
		Base		109.776481	29,639.65	75.309590	20,333.59	-9,306.06	0.12
20030NCN9	COMCAST CORP COMPANY GUAR 10/58 4.95					4.950000	15 Oct 2058		
	40,000.000	Local		89.335850	35,734.34	86.573542	34,629.42	-1,104.92	0.20
		Base		89.335850	35,734.34	86.573542	34,629.42	-1,104.92	0.20
20030NDS7	COMCAST CORP COMPANY GUAR 11/51 2.887					2.887000	01 Nov 2051		
	70,000.000	Local		67.962600	47,573.82	60.260265	42,182.19	-5,391.63	0.24
		Base		67.962600	47,573.82	60.260265	42,182.19	-5,391.63	0.24
20030NDU2	COMCAST CORP COMPANY GUAR 11/56 2.937					2.937000	01 Nov 2056		
	106,000.000	Local		64.476387	68,344.97	58.414566	61,919.44	-6,425.53	0.35
		Base		64.476387	68,344.97	58.414566	61,919.44	-6,425.53	0.35
20030NDW8	COMCAST CORP COMPANY GUAR 11/63 2.987					2.987000	01 Nov 2063		
	17,000.000	Local		99.619000	16,935.23	56.531751	9,610.40	-7,324.83	0.05
		Base		99.619000	16,935.23	56.531751	9,610.40	-7,324.83	0.05
20030NEF4	COMCAST CORP COMPANY GUAR 05/53 5.35					5.350000	15 May 2053		
	40,000.000	Local		99.074025	39,629.61	92.748758	37,099.50	-2,530.11	0.21
		Base		99.074025	39,629.61	92.748758	37,099.50	-2,530.11	0.21
20268JAG8	COMMONSPIRIT HEALTH SR SECURED 10/50 3.91					3.910000	01 Oct 2050		

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WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	10,000.000	Local		100.000000	10,000.00	73.736497	7,373.65	-2,626.35	0.04
		Base		100.000000	10,000.00	73.736497	7,373.65	-2,626.35	0.04
20268JAT0	COMMONSPIRIT HEALTH SR SECURED 12/54 5.548					5.548000	01 Dec 2054		
	10,000.000	Local		100.000000	10,000.00	95.648125	9,564.81	-435.19	0.05
		Base		100.000000	10,000.00	95.648125	9,564.81	-435.19	0.05
202795JM3	COMMONWEALTH EDISON CO 1ST MORTGAGE 03/48 4					4.000000	01 Mar 2048		
	10,000.000	Local		101.511300	10,151.13	78.092783	7,809.28	-2,341.85	0.04
		Base		101.511300	10,151.13	78.092783	7,809.28	-2,341.85	0.04
202795JY7	COMMONWEALTH EDISON CO 1ST MORTGAGE 02/53 5.3					5.300000	01 Feb 2053		
	30,000.000	Local		97.890167	29,367.05	94.356283	28,306.88	-1,060.17	0.16
		Base		97.890167	29,367.05	94.356283	28,306.88	-1,060.17	0.16
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	83.634768	8,363.48	-1,636.52	0.05
		Base		100.000000	10,000.00	83.634768	8,363.48	-1,636.52	0.05
20826FBG0	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/54 5.55					5.550000	15 Mar 2054		
	30,000.000	Local		99.749567	29,924.87	96.486613	28,945.98	-978.89	0.16
		Base		99.749567	29,924.87	96.486613	28,945.98	-978.89	0.16
20826FBH8	CONOCOPHILLIPS COMPANY COMPANY GUAR 09/63 5.7					5.700000	15 Sep 2063		
	10,000.000	Local		99.729400	9,972.94	96.044963	9,604.50	-368.44	0.05
		Base		99.729400	9,972.94	96.044963	9,604.50	-368.44	0.05
210385AE0	CONSTELLATION EN GEN LLC SR UNSECURED 10/53 6.5					6.500000	01 Oct 2053		
	10,000.000	Local		99.960400	9,996.04	106.337964	10,633.80	637.76	0.06
		Base		99.960400	9,996.04	106.337964	10,633.80	637.76	0.06
210518DJ2	CONSUMERS ENERGY CO 1ST MORTGAGE 05/60 2.5					2.500000	01 May 2060		
	24,000.000	Local		98.043792	23,530.51	55.183843	13,244.12	-10,286.39	0.08
		Base		98.043792	23,530.51	55.183843	13,244.12	-10,286.39	0.08
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9					4.900000	01 Jun 2044		
	30,000.000	Local		95.061367	28,518.41	80.972968	24,291.89	-4,226.52	0.14
		Base		95.061367	28,518.41	80.972968	24,291.89	-4,226.52	0.14
212015AV3	CONTINENTAL RESOURCES COMPANY GUAR 144A 04/32 2.875					2.875000	01 Apr 2032		

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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
	10,000.000	Local		99.942900	9,994.29	82.145974	8,214.60	-1,779.69	0.05
		Base		99.942900	9,994.29	82.145974	8,214.60	-1,779.69	0.05
23311VAK3	DCP MIDSTREAM OPERATING COMPANY GUAR 02/32 3.25					3.250000	15 Feb 2032		
	20,000.000	Local		100.000000	20,000.00	85.956240	17,191.25	-2,808.75	0.10
		Base		100.000000	20,000.00	85.956240	17,191.25	-2,808.75	0.10
23338VAG1	DTE ELECTRIC CO GENL REF MOR 08/47 3.75					3.750000	15 Aug 2047		
	10,000.000	Local		99.954100	9,995.41	75.340453	7,534.05	-2,461.36	0.04
		Base		99.954100	9,995.41	75.340453	7,534.05	-2,461.36	0.04
23338VAP1	DTE ELECTRIC CO GENL REF MOR 04/51 3.25					3.250000	01 Apr 2051		
	20,000.000	Local		80.728850	16,145.77	68.280861	13,656.17	-2,489.60	0.08
		Base		80.728850	16,145.77	68.280861	13,656.17	-2,489.60	0.08
24703TAJ5	DELL INT LLC / EMC CORP SR UNSECURED 07/36 8.1					8.100000	15 Jul 2036		
	16,000.000	Local		143.264375	22,922.30	118.628417	18,980.55	-3,941.75	0.11
		Base		143.264375	22,922.30	118.628417	18,980.55	-3,941.75	0.11
247361ZT8	DELTA AIR LINES INC SR UNSECURED 10/29 3.75					3.750000	28 Oct 2029		
	10,000.000	Local		99.846700	9,984.67	93.272310	9,327.23	-657.44	0.05
		Base		99.846700	9,984.67	93.272310	9,327.23	-657.44	0.05
24736CBS2	SKYMILES IP LTD. 2020 SKYMILES TERM LOAN B						20 Oct 2027		
	0.180	Local		-137,394.444444	-247.31	101.656200	0.18	247.49	0.00
		Base		-137,394.444444	-247.31	101.656200	0.18	247.49	0.00
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
	10,000.000	Local		109.763700	10,976.37	92.605156	9,260.52	-1,715.85	0.05
		Base		109.763700	10,976.37	92.605156	9,260.52	-1,715.85	0.05
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.750000	15 May 2042		
	30,000.000	Local		85.329367	25,598.81	83.217767	24,965.33	-633.48	0.14
		Base		85.329367	25,598.81	83.217767	24,965.33	-633.48	0.14
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
	110,000.000	Local		104.612445	115,073.69	83.602372	91,962.61	-23,111.08	0.52
		Base		104.612445	115,073.69	83.602372	91,962.61	-23,111.08	0.52
25179MBH5	DEVON ENERGY CORPORATION SR UNSECURED 09/54 5.75					5.750000	15 Sep 2054		

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WESTERN ASSET MANAGEMENT COMPANY

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	10,000.000	Local		99.882600	9,988.26	90.916451	9,091.65	-896.61	0.05
		Base		99.882600	9,988.26	90.916451	9,091.65	-896.61	0.05
25278XAQ2	DIAMONDBACK ENERGY INC COMPANY GUAR 03/51 4.4					4.400000	24 Mar 2051		
	20,000.000	Local		105.520850	21,104.17	77.599331	15,519.87	-5,584.30	0.09
		Base		105.520850	21,104.17	77.599331	15,519.87	-5,584.30	0.09
25278XAW9	DIAMONDBACK ENERGY INC COMPANY GUAR 03/53 6.25					6.250000	15 Mar 2053		
	30,000.000	Local		101.166100	30,349.83	99.855066	29,956.52	-393.31	0.17
		Base		101.166100	30,349.83	99.855066	29,956.52	-393.31	0.17
25278XBA6	DIAMONDBACK ENERGY INC COMPANY GUAR 04/54 5.75					5.750000	18 Apr 2054		
	30,000.000	Local		97.379000	29,213.70	94.026220	28,207.87	-1,005.83	0.16
		Base		97.379000	29,213.70	94.026220	28,207.87	-1,005.83	0.16
254687ET9	WALT DISNEY COMPANY/THE COMPANY GUAR 10/43 5.4					5.400000	01 Oct 2043		
	10,000.000	Local		116.482200	11,648.22	98.300830	9,830.08	-1,818.14	0.06
		Base		116.482200	11,648.22	98.300830	9,830.08	-1,818.14	0.06
25731VAB0	DOMINION ENERGY SOUTH 1ST MORTGAGE 10/53 6.25					6.250000	15 Oct 2053		
	30,000.000	Local		106.082300	31,824.69	107.857381	32,357.21	532.52	0.18
		Base		106.082300	31,824.69	107.857381	32,357.21	532.52	0.18
25746UAV1	DOMINION ENERGY INC SR UNSECURED 06/35 5.95					5.950000	15 Jun 2035		
	10,000.000	Local		109.914100	10,991.41	102.839782	10,283.98	-707.43	0.06
		Base		109.914100	10,991.41	102.839782	10,283.98	-707.43	0.06
25746UBM0	DOMINION ENERGY INC SR UNSECURED 08/41 4.9					4.900000	01 Aug 2041		
	10,000.000	Local		108.097100	10,809.71	89.583260	8,958.33	-1,851.38	0.05
		Base		108.097100	10,809.71	89.583260	8,958.33	-1,851.38	0.05
257867BJ9	RR DONNELLEY + SONS CO SR SECURED 144A 08/29 9.5					9.500000	01 Aug 2029		
	10,000.000	Local		100.000000	10,000.00	101.547624	10,154.76	154.76	0.06
		Base		100.000000	10,000.00	101.547624	10,154.76	154.76	0.06
26439XAH6	DCP MIDSTREAM OPERATING COMPANY GUAR 144A 11/36 6.45					6.450000	03 Nov 2036		
	20,000.000	Local		103.982250	20,796.45	102.879100	20,575.82	-220.63	0.12
		Base		103.982250	20,796.45	102.879100	20,575.82	-220.63	0.12
26442CAA2	DUKE ENERGY CAROLINAS SR UNSECURED 06/37 6.1					6.100000	01 Jun 2037		

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	10,000.000	Local		119.329500	11,932.95	104.109355	10,410.94	-1,522.01	0.06
		Base		119.329500	11,932.95	104.109355	10,410.94	-1,522.01	0.06
26442CAH7	DUKE ENERGY CAROLINAS 1ST MORTGAGE 02/40 5.3					5.300000	15 Feb 2040		
	30,000.000	Local		99.985133	29,995.54	97.900299	29,370.09	-625.45	0.17
		Base		99.985133	29,995.54	97.900299	29,370.09	-625.45	0.17
26442CBL7	DUKE ENERGY CAROLINAS 1ST MORTGAGE 01/54 5.4					5.400000	15 Jan 2054		
	30,000.000	Local		99.644567	29,893.37	96.239445	28,871.83	-1,021.54	0.16
		Base		99.644567	29,893.37	96.239445	28,871.83	-1,021.54	0.16
26442EAG5	DUKE ENERGY OHIO INC 1ST MORTGAGE 02/49 4.3					4.300000	01 Feb 2049		
	10,000.000	Local		107.047000	10,704.70	80.416835	8,041.68	-2,663.02	0.05
		Base		107.047000	10,704.70	80.416835	8,041.68	-2,663.02	0.05
26442EAL4	DUKE ENERGY OHIO INC 1ST MORTGAGE 03/54 5.55					5.550000	15 Mar 2054		
	20,000.000	Local		99.741800	19,948.36	96.662931	19,332.59	-615.77	0.11
		Base		99.741800	19,948.36	96.662931	19,332.59	-615.77	0.11
26442RAB7	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/44 4.375					4.375000	30 Mar 2044		
	30,000.000	Local		86.306567	25,891.97	84.210697	25,263.21	-628.76	0.14
		Base		86.306567	25,891.97	84.210697	25,263.21	-628.76	0.14
26442UAR5	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/53 5.35					5.350000	15 Mar 2053		
	10,000.000	Local		99.422200	9,942.22	94.643158	9,464.32	-477.90	0.05
		Base		99.422200	9,942.22	94.643158	9,464.32	-477.90	0.05
26444HAN1	DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 11/52 5.95					5.950000	15 Nov 2052		
	20,000.000	Local		99.543850	19,908.77	101.812674	20,362.53	453.76	0.12
		Base		99.543850	19,908.77	101.812674	20,362.53	453.76	0.12
26444HAR2	DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 11/53 6.2					6.200000	15 Nov 2053		
	20,000.000	Local		99.400250	19,880.05	105.538661	21,107.73	1,227.68	0.12
		Base		99.400250	19,880.05	105.538661	21,107.73	1,227.68	0.12
26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95					4.950000	15 Apr 2050		
	30,000.000	Local		100.198867	30,059.66	89.055494	26,716.65	-3,343.01	0.15
		Base		100.198867	30,059.66	89.055494	26,716.65	-3,343.01	0.15
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042		

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As of: December 31, 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
	10,000.000	Local		97.550500	9,755.05	84.417657	8,441.77	-1,313.28	0.05
		Base		97.550500	9,755.05	84.417657	8,441.77	-1,313.28	0.05
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875000	28 May 2045		
	28,000.000	Local		102.729857	28,764.36	68.892543	19,289.91	-9,474.45	0.11
		Base		102.729857	28,764.36	68.892543	19,289.91	-9,474.45	0.11
279158AQ2	ECOPETROL SA SR UNSECURED 11/51 5.875					5.875000	02 Nov 2051		
	50,000.000	Local		100.000000	50,000.00	67.083970	33,541.99	-16,458.01	0.19
		Base		100.000000	50,000.00	67.083970	33,541.99	-16,458.01	0.19
279158AV1	ECOPETROL SA SR UNSECURED 01/36 8.375					8.375000	19 Jan 2036		
	30,000.000	Local		99.467967	29,840.39	96.438242	28,931.47	-908.92	0.16
		Base		99.467967	29,840.39	96.438242	28,931.47	-908.92	0.16
281020AS6	EDISON INTERNATIONAL JR SUBORDINA 12/99 VAR					5.375000	31 Dec 2099		
	40,000.000	Local		100.000000	40,000.00	98.607810	39,443.12	-556.88	0.22
		Base		100.000000	40,000.00	98.607810	39,443.12	-556.88	0.22
281020AT4	EDISON INTERNATIONAL JR SUBORDINA 12/99 VAR					5.000000	31 Dec 2099		
	20,000.000	Local		100.029400	20,005.88	97.472690	19,494.54	-511.34	0.11
		Base		100.029400	20,005.88	97.472690	19,494.54	-511.34	0.11
281020AX5	EDISON INTERNATIONAL JR SUBORDINA 06/53 VAR					8.125000	15 Jun 2053		
	30,000.000	Local		100.000000	30,000.00	103.132700	30,939.81	939.81	0.18
		Base		100.000000	30,000.00	103.132700	30,939.81	939.81	0.18
28368EAD8	KINDER MORGAN INC COMPANY GUAR 08/31 7.8					7.800000	01 Aug 2031		
	10,000.000	Local		125.937700	12,593.77	112.642536	11,264.25	-1,329.52	0.06
		Base		125.937700	12,593.77	112.642536	11,264.25	-1,329.52	0.06
29273RBJ7	ENERGY TRANSFER LP SR UNSECURED 12/45 6.125					6.125000	15 Dec 2045		
	30,000.000	Local		107.533433	32,260.03	98.810215	29,643.06	-2,616.97	0.17
		Base		107.533433	32,260.03	98.810215	29,643.06	-2,616.97	0.17
29273VAL4	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR					6.750000	31 Dec 2099		
	30,000.000	Local		100.021133	30,006.34	99.039034	29,711.71	-294.63	0.17
		Base		100.021133	30,006.34	99.039034	29,711.71	-294.63	0.17
29273VAM2	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR					7.125000	31 Dec 2099		

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: December 31, 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
	60,000.000	Local		98.646600	59,187.96	100.351300	60,210.78	1,022.82	0.34
		Base		98.646600	59,187.96	100.351300	60,210.78	1,022.82	0.34
29273VAU4	ENERGY TRANSFER LP SR UNSECURED 12/33 6.55					6.550000	01 Dec 2033		
	30,000.000	Local		99.896067	29,968.82	106.459559	31,937.87	1,969.05	0.18
		Base		99.896067	29,968.82	106.459559	31,937.87	1,969.05	0.18
29273VAW0	ENERGY TRANSFER LP SR UNSECURED 05/54 5.95					5.950000	15 May 2054		
	10,000.000	Local		99.528400	9,952.84	96.674753	9,667.48	-285.36	0.06
		Base		99.528400	9,952.84	96.674753	9,667.48	-285.36	0.06
29278NAD5	ENERGY TRANSFER LP SR UNSECURED 06/38 5.8					5.800000	15 Jun 2038		
	50,000.000	Local		99.450040	49,725.02	98.287236	49,143.62	-581.40	0.28
		Base		99.450040	49,725.02	98.287236	49,143.62	-581.40	0.28
29278NAE3	ENERGY TRANSFER LP SR UNSECURED 06/48 6					6.000000	15 Jun 2048		
	30,000.000	Local		114.055600	34,216.68	96.723622	29,017.09	-5,199.59	0.17
		Base		114.055600	34,216.68	96.723622	29,017.09	-5,199.59	0.17
29279FAA7	ENERGY TRANSFER LP SR UNSECURED 04/49 6.25					6.250000	15 Apr 2049		
	20,000.000	Local		114.663500	22,932.70	100.372655	20,074.53	-2,858.17	0.11
		Base		114.663500	22,932.70	100.372655	20,074.53	-2,858.17	0.11
29365TAN4	ENTERGY TEXAS INC 1ST MORTGAGE 09/53 5.8					5.800000	01 Sep 2053		
	10,000.000	Local		99.662100	9,966.21	100.203348	10,020.33	54.12	0.06
		Base		99.662100	9,966.21	100.203348	10,020.33	54.12	0.06
29365TAP9	ENTERGY TEXAS INC 1ST MORTGAGE 09/54 5.55					5.550000	15 Sep 2054		
	10,000.000	Local		99.920500	9,992.05	97.089290	9,708.93	-283.12	0.06
		Base		99.920500	9,992.05	97.089290	9,708.93	-283.12	0.06
29379VAG8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/39 6.125					6.125000	15 Oct 2039		
	30,000.000	Local		117.751500	35,325.45	103.898721	31,169.62	-4,155.83	0.18
		Base		117.751500	35,325.45	103.898721	31,169.62	-4,155.83	0.18
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55					7.550000	15 Apr 2038		
	8,000.000	Local		127.239625	10,179.17	117.108941	9,368.72	-810.45	0.05
		Base		127.239625	10,179.17	117.108941	9,368.72	-810.45	0.05
29379VAT0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/41 5.95					5.950000	01 Feb 2041		

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	20,000.000	Local		130.009300	26,001.86	102.777609	20,555.52	-5,446.34	0.12
		Base		130.009300	26,001.86	102.777609	20,555.52	-5,446.34	0.12
29379VBA0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85					4.850000	15 Mar 2044		
	30,000.000	Local		92.034500	27,610.35	89.506973	26,852.09	-758.26	0.15
		Base		92.034500	27,610.35	89.506973	26,852.09	-758.26	0.15
29379VBQ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/48 4.25					4.250000	15 Feb 2048		
	30,000.000	Local		100.870767	30,261.23	80.341093	24,102.33	-6,158.90	0.14
		Base		100.870767	30,261.23	80.341093	24,102.33	-6,158.90	0.14
29379VBR3	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/78 VAR					5.375000	15 Feb 2078		
	50,000.000	Local		92.818660	46,409.33	95.509790	47,754.90	1,345.57	0.27
		Base		92.818660	46,409.33	95.509790	47,754.90	1,345.57	0.27
29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8					4.800000	01 Feb 2049		
	50,000.000	Local		107.876460	53,938.23	86.182810	43,091.41	-10,846.82	0.25
		Base		107.876460	53,938.23	86.182810	43,091.41	-10,846.82	0.25
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051		
	40,000.000	Local		102.664150	41,065.66	71.840276	28,736.11	-12,329.55	0.16
		Base		102.664150	41,065.66	71.840276	28,736.11	-12,329.55	0.16
29379VBZ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95					3.950000	31 Jan 2060		
	30,000.000	Local		76.772133	23,031.64	72.080644	21,624.19	-1,407.45	0.12
		Base		76.772133	23,031.64	72.080644	21,624.19	-1,407.45	0.12
29379VCB7	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/53 3.3					3.300000	15 Feb 2053		
	20,000.000	Local		99.222250	19,844.45	65.862043	13,172.41	-6,672.04	0.07
		Base		99.222250	19,844.45	65.862043	13,172.41	-6,672.04	0.07
29379VCH4	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/55 5.55					5.550000	16 Feb 2055		
	30,000.000	Local		99.664700	29,899.41	96.359143	28,907.74	-991.67	0.16
		Base		99.664700	29,899.41	96.359143	28,907.74	-991.67	0.16
30036FAB7	EVERGY KANSAS CENTRAL 1ST MORTGAGE 03/53 5.7					5.700000	15 Mar 2053		
	10,000.000	Local		99.430000	9,943.00	98.247433	9,824.74	-118.26	0.06
		Base		99.430000	9,943.00	98.247433	9,824.74	-118.26	0.06
30161NAC5	EXELON CORP SR UNSECURED 06/35 5.625					5.625000	15 Jun 2035		

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Holdings

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FUND: HBCX



As of: December 31, 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
	20,000.000	Local		104.627100	20,925.42	100.407030	20,081.41	-844.01	0.11
		Base		104.627100	20,925.42	100.407030	20,081.41	-844.01	0.11
30161NAV3	EXELON CORP SR UNSECURED 04/46 4.45					4.450000	15 Apr 2046		
	20,000.000	Local		112.753300	22,550.66	83.324235	16,664.85	-5,885.81	0.09
		Base		112.753300	22,550.66	83.324235	16,664.85	-5,885.81	0.09
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114000	01 Mar 2046		
	10,000.000	Local		103.899500	10,389.95	81.198028	8,119.80	-2,270.15	0.05
		Base		103.899500	10,389.95	81.198028	8,119.80	-2,270.15	0.05
30231GAY8	EXXON MOBIL CORPORATION SR UNSECURED 08/39 2.995					2.995000	16 Aug 2039		
	10,000.000	Local		100.000000	10,000.00	75.643434	7,564.34	-2,435.66	0.04
		Base		100.000000	10,000.00	75.643434	7,564.34	-2,435.66	0.04
30231GAZ5	EXXON MOBIL CORPORATION SR UNSECURED 08/49 3.095					3.095000	16 Aug 2049		
	10,000.000	Local		100.000000	10,000.00	66.730922	6,673.09	-3,326.91	0.04
		Base		100.000000	10,000.00	66.730922	6,673.09	-3,326.91	0.04
30303M8V7	META PLATFORMS INC SR UNSECURED 08/54 5.4					5.400000	15 Aug 2054		
	50,000.000	Local		99.873720	49,936.86	96.903326	48,451.66	-1,485.20	0.28
		Base		99.873720	49,936.86	96.903326	48,451.66	-1,485.20	0.28
30303M8W5	META PLATFORMS INC SR UNSECURED 08/64 5.55					5.550000	15 Aug 2064		
	10,000.000	Local		99.712200	9,971.22	97.901747	9,790.17	-181.05	0.06
		Base		99.712200	9,971.22	97.901747	9,790.17	-181.05	0.06
337358BD6	WACHOVIA CORP SUBORDINATED 10/35 6.55					6.550000	15 Oct 2035		
	130,000.000	Local		119.287023	155,073.13	106.850734	138,905.95	-16,167.18	0.79
		Base		119.287023	155,073.13	106.850734	138,905.95	-16,167.18	0.79
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85					4.850000	15 Jul 2047		
	90,000.000	Local		106.269911	95,642.92	85.286891	76,758.20	-18,884.72	0.44
		Base		106.269911	95,642.92	85.286891	76,758.20	-18,884.72	0.44
341081FX0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 10/49 3.15					3.150000	01 Oct 2049		
	20,000.000	Local		99.436350	19,887.27	67.531360	13,506.27	-6,381.00	0.08
		Base		99.436350	19,887.27	67.531360	13,506.27	-6,381.00	0.08
341081GM3	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 04/53 5.3					5.300000	01 Apr 2053		

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	30,000.000	Local		100.228833	30,068.65	95.476555	28,642.97	-1,425.68	0.16
		Base		100.228833	30,068.65	95.476555	28,642.97	-1,425.68	0.16
345277AE7	FORD HOLDINGS LLC COMPANY GUAR 03/30 9.3					9.300000	01 Mar 2030		
	80,000.000	Local		108.086275	86,469.02	113.563269	90,850.62	4,381.60	0.52
		Base		108.086275	86,469.02	113.563269	90,850.62	4,381.60	0.52
345370CQ1	FORD MOTOR COMPANY SR UNSECURED 01/43 4.75					4.750000	15 Jan 2043		
	10,000.000	Local		90.539100	9,053.91	78.915674	7,891.57	-1,162.34	0.04
		Base		90.539100	9,053.91	78.915674	7,891.57	-1,162.34	0.04
345370DA5	FORD MOTOR COMPANY SR UNSECURED 02/32 3.25					3.250000	12 Feb 2032		
	30,000.000	Local		99.756200	29,926.86	83.176588	24,952.98	-4,973.88	0.14
		Base		99.756200	29,926.86	83.176588	24,952.98	-4,973.88	0.14
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476					5.476000	25 Jan 2039		
	30,000.000	Local		101.816467	30,544.94	95.031123	28,509.34	-2,035.60	0.16
		Base		101.816467	30,544.94	95.031123	28,509.34	-2,035.60	0.16
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		
	30,000.000	Local		103.989467	31,196.84	94.390992	28,317.30	-2,879.54	0.16
		Base		103.989467	31,196.84	94.390992	28,317.30	-2,879.54	0.16
35671DBJ3	FREEPORT MCMORAN INC COMPANY GUAR 11/34 5.4					5.400000	14 Nov 2034		
	10,000.000	Local		98.105900	9,810.59	98.891690	9,889.17	78.58	0.06
		Base		98.105900	9,810.59	98.891690	9,889.17	78.58	0.06
35906ABG2	FRONTIER COMMUNICATIONS SECURED 144A 05/29 6.75					6.750000	01 May 2029		
	70,000.000	Local		100.918743	70,643.12	100.501665	70,351.17	-291.95	0.40
		Base		100.918743	70,643.12	100.501665	70,351.17	-291.95	0.40
359678AC3	FULL HOUSE RESORTS INC SR SECURED 144A 02/28 8.25					8.250000	15 Feb 2028		
	60,000.000	Local		94.084483	56,450.69	99.190890	59,514.53	3,063.84	0.34
		Base		94.084483	56,450.69	99.190890	59,514.53	3,063.84	0.34
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25					4.250000	01 Apr 2040		
	30,000.000	Local		94.013233	28,203.97	87.362302	26,208.69	-1,995.28	0.15
		Base		94.013233	28,203.97	87.362302	26,208.69	-1,995.28	0.15
369604BX0	GENERAL ELECTRIC CO SR UNSECURED 05/40 4.25					4.250000	01 May 2040		

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	20,000.000	Local		88.441700	17,688.34	83.915166	16,783.03	-905.31	0.10
		Base		88.441700	17,688.34	83.915166	16,783.03	-905.31	0.10
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.250000	02 Oct 2043		
	10,000.000	Local		93.928700	9,392.87	99.209060	9,920.91	528.04	0.06
		Base		93.928700	9,392.87	99.209060	9,920.91	528.04	0.06
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6					6.600000	01 Apr 2036		
	10,000.000	Local		107.528500	10,752.85	104.996189	10,499.62	-253.23	0.06
		Base		107.528500	10,752.85	104.996189	10,499.62	-253.23	0.06
37045VAL4	GENERAL MOTORS CO SR UNSECURED 04/46 6.75					6.750000	01 Apr 2046		
	30,000.000	Local		125.630767	37,689.23	104.460675	31,338.20	-6,351.03	0.18
		Base		125.630767	37,689.23	104.460675	31,338.20	-6,351.03	0.18
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95					5.950000	01 Apr 2049		
	10,000.000	Local		125.354200	12,535.42	94.589886	9,458.99	-3,076.43	0.05
		Base		125.354200	12,535.42	94.589886	9,458.99	-3,076.43	0.05
375558AX1	GILEAD SCIENCES INC SR UNSECURED 04/44 4.8					4.800000	01 Apr 2044		
	10,000.000	Local		96.024600	9,602.46	89.583866	8,958.39	-644.07	0.05
		Base		96.024600	9,602.46	89.583866	8,958.39	-644.07	0.05
375558BA0	GILEAD SCIENCES INC SR UNSECURED 02/45 4.5					4.500000	01 Feb 2045		
	20,000.000	Local		91.271700	18,254.34	85.800696	17,160.14	-1,094.20	0.10
		Base		91.271700	18,254.34	85.800696	17,160.14	-1,094.20	0.10
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.750000	01 Mar 2046		
	10,000.000	Local		95.466600	9,546.66	88.193542	8,819.35	-727.31	0.05
		Base		95.466600	9,546.66	88.193542	8,819.35	-727.31	0.05
375558CA9	GILEAD SCIENCES INC SR UNSECURED 10/53 5.55					5.550000	15 Oct 2053		
	10,000.000	Local		107.741500	10,774.15	98.522912	9,852.29	-921.86	0.06
		Base		107.741500	10,774.15	98.522912	9,852.29	-921.86	0.06
37959GAF4	GLOBAL ATLANTIC FIN CO COMPANY GUAR 144A 03/54 6.75					6.750000	15 Mar 2054		
	30,000.000	Local		100.418867	30,125.66	101.640330	30,492.10	366.44	0.17
		Base		100.418867	30,125.66	101.640330	30,492.10	366.44	0.17
37959GAG2	GLOBAL ATLANTIC FIN CO COMPANY GUAR 144A 10/54 VAR					7.950000	15 Oct 2054		

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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
	20,000.000	Local	100.000000	20,000.00	104.558000	20,911.60	911.60	0.12	
		Base	100.000000	20,000.00	104.558000	20,911.60	911.60	0.12	
38141EC31	GOLDMAN SACHS GROUP INC SR UNSECURED 07/44 4.8					4.800000	08 Jul 2044		
	10,000.000	Local	109.065800	10,906.58	88.474199	8,847.42	-2,059.16	0.05	
		Base	109.065800	10,906.58	88.474199	8,847.42	-2,059.16	0.05	
38141GA38	GOLDMAN SACHS GROUP INC JR SUBORDINA 12/99 VAR					7.500000	31 Dec 2099		
	10,000.000	Local	100.000000	10,000.00	105.467951	10,546.80	546.80	0.06	
		Base	100.000000	10,000.00	105.467951	10,546.80	546.80	0.06	
38141GB37	GOLDMAN SACHS GROUP INC SR UNSECURED 07/35 VAR					5.330000	23 Jul 2035		
	80,000.000	Local	100.001000	80,000.80	98.261182	78,608.95	-1,391.85	0.45	
		Base	100.001000	80,000.80	98.261182	78,608.95	-1,391.85	0.45	
38141GB52	GOLDMAN SACHS GROUP INC JR SUBORDINA 12/99 VAR					6.125000	31 Dec 2099		
	10,000.000	Local	100.000000	10,000.00	98.874985	9,887.50	-112.50	0.06	
		Base	100.000000	10,000.00	98.874985	9,887.50	-112.50	0.06	
38141GB86	GOLDMAN SACHS GROUP INC SR UNSECURED 11/45 VAR					5.561000	19 Nov 2045		
	60,000.000	Local	100.000000	60,000.00	96.662310	57,997.39	-2,002.61	0.33	
		Base	100.000000	60,000.00	96.662310	57,997.39	-2,002.61	0.33	
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25					6.250000	01 Feb 2041		
	60,000.000	Local	120.289717	72,173.83	105.327788	63,196.67	-8,977.16	0.36	
		Base	120.289717	72,173.83	105.327788	63,196.67	-8,977.16	0.36	
38141GYN8	GOLDMAN SACHS GROUP INC SR UNSECURED 10/32 VAR					2.650000	21 Oct 2032		
	20,000.000	Local	100.000000	20,000.00	84.541503	16,908.30	-3,091.70	0.10	
		Base	100.000000	20,000.00	84.541503	16,908.30	-3,091.70	0.10	
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
	50,000.000	Local	117.523700	58,761.85	92.250260	46,125.13	-12,636.72	0.26	
		Base	117.523700	58,761.85	92.250260	46,125.13	-12,636.72	0.26	
400131AJ7	GRUMA SAB DE CV SR UNSECURED 144A 12/54 5.761					5.761000	09 Dec 2054		
	200,000.000	Local	100.374685	200,749.37	94.500000	189,000.00	-11,749.37	1.08	
		Base	100.374685	200,749.37	94.500000	189,000.00	-11,749.37	1.08	
404119BY4	HCA INC COMPANY GUAR 06/39 5.125					5.125000	15 Jun 2039		

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	10,000.000	Local		101.838600	10,183.86	91.128645	9,112.86	-1,071.00	0.05
		Base		101.838600	10,183.86	91.128645	9,112.86	-1,071.00	0.05
404119CQ0	HCA INC COMPANY GUAR 06/33 5.5					5.500000	01 Jun 2033		
	10,000.000	Local		99.940800	9,994.08	98.955136	9,895.51	-98.57	0.06
		Base		99.940800	9,994.08	98.955136	9,895.51	-98.57	0.06
404119CR8	HCA INC COMPANY GUAR 06/53 5.9					5.900000	01 Jun 2053		
	30,000.000	Local		97.425633	29,227.69	94.388471	28,316.54	-911.15	0.16
		Base		97.425633	29,227.69	94.388471	28,316.54	-911.15	0.16
404119CV9	HCA INC COMPANY GUAR 04/54 6					6.000000	01 Apr 2054		
	30,000.000	Local		99.384567	29,815.37	95.403249	28,620.97	-1,194.40	0.16
		Base		99.384567	29,815.37	95.403249	28,620.97	-1,194.40	0.16
404280AF6	HSBC HOLDINGS PLC SUBORDINATED 05/32 7.625					7.625000	17 May 2032		
	10,000.000	Local		126.606000	12,660.60	111.817564	11,181.76	-1,478.84	0.06
		Base		126.606000	12,660.60	111.817564	11,181.76	-1,478.84	0.06
406216BK6	HALLIBURTON CO SR UNSECURED 11/45 5					5.000000	15 Nov 2045		
	10,000.000	Local		92.802700	9,280.27	89.368268	8,936.83	-343.44	0.05
		Base		92.802700	9,280.27	89.368268	8,936.83	-343.44	0.05
43371HAA1	HOAG MEMORIAL HOSPITAL UNSECURED 07/52 3.803					3.803000	15 Jul 2052		
	10,000.000	Local		100.000000	10,000.00	75.925528	7,592.55	-2,407.45	0.04
		Base		100.000000	10,000.00	75.925528	7,592.55	-2,407.45	0.04
437076BD3	HOME DEPOT INC SR UNSECURED 02/44 4.875					4.875000	15 Feb 2044		
	30,000.000	Local		97.077400	29,123.22	91.551935	27,465.58	-1,657.64	0.16
		Base		97.077400	29,123.22	91.551935	27,465.58	-1,657.64	0.16
437076BF8	HOME DEPOT INC SR UNSECURED 03/45 4.4					4.400000	15 Mar 2045		
	10,000.000	Local		101.234100	10,123.41	85.551993	8,555.20	-1,568.21	0.05
		Base		101.234100	10,123.41	85.551993	8,555.20	-1,568.21	0.05
437076BH4	HOME DEPOT INC SR UNSECURED 04/46 4.25					4.250000	01 Apr 2046		
	10,000.000	Local		107.965100	10,796.51	83.480096	8,348.01	-2,448.50	0.05
		Base		107.965100	10,796.51	83.480096	8,348.01	-2,448.50	0.05
437076BX9	HOME DEPOT INC SR UNSECURED 12/48 4.5					4.500000	06 Dec 2048		

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	10,000.000	Local		113.922300	11,392.23	85.523691	8,552.37	-2,839.86	0.05
		Base		113.922300	11,392.23	85.523691	8,552.37	-2,839.86	0.05
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3					3.300000	15 Apr 2040		
	10,000.000	Local		99.274000	9,927.40	77.981560	7,798.16	-2,129.24	0.04
		Base		99.274000	9,927.40	77.981560	7,798.16	-2,129.24	0.04
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35					3.350000	15 Apr 2050		
	10,000.000	Local		102.638200	10,263.82	69.831742	6,983.17	-3,280.65	0.04
		Base		102.638200	10,263.82	69.831742	6,983.17	-3,280.65	0.04
437076CQ3	HOME DEPOT INC SR UNSECURED 04/52 3.625					3.625000	15 Apr 2052		
	20,000.000	Local		82.851500	16,570.30	72.569064	14,513.81	-2,056.49	0.08
		Base		82.851500	16,570.30	72.569064	14,513.81	-2,056.49	0.08
438516CT1	HONEYWELL INTERNATIONAL SR UNSECURED 03/54 5.25					5.250000	01 Mar 2054		
	30,000.000	Local		99.777633	29,933.29	93.812517	28,143.76	-1,789.53	0.16
		Base		99.777633	29,933.29	93.812517	28,143.76	-1,789.53	0.16
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625					4.625000	01 Dec 2042		
	10,000.000	Local		101.006800	10,100.68	82.284355	8,228.44	-1,872.24	0.05
		Base		101.006800	10,100.68	82.284355	8,228.44	-1,872.24	0.05
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.950000	01 Oct 2044		
	10,000.000	Local		113.503800	11,350.38	85.030218	8,503.02	-2,847.36	0.05
		Base		113.503800	11,350.38	85.030218	8,503.02	-2,847.36	0.05
444859CB6	HUMANA INC SR UNSECURED 04/54 5.75					5.750000	15 Apr 2054		
	10,000.000	Local		99.949400	9,994.94	92.817044	9,281.70	-713.24	0.05
		Base		99.949400	9,994.94	92.817044	9,281.70	-713.24	0.05
44965TAA5	ILFC E CAPITAL TRUST I LIMITD GUARA 144A 12/65 VAR					6.148920	21 Dec 2065		
	200,000.000	Local		75.803000	151,606.00	82.440290	164,880.58	13,274.58	0.94
		Base		75.803000	151,606.00	82.440290	164,880.58	13,274.58	0.94
44965UAA2	ILFC E CAPITAL TRUST II LIMITD GUARA 144A 12/65 VAR					6.398920	21 Dec 2065		
	180,000.000	Local		83.049483	149,489.07	83.464426	150,235.97	746.90	0.86
		Base		83.049483	149,489.07	83.464426	150,235.97	746.90	0.85
452152BM2	ILLINOIS ST ILS 02/35 FIXED 6.63					6.630000	01 Feb 2035		

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: 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:	29,615.390	Local		101.984239	30,203.03	103.662930	30,700.18	497.15	0.17
	35,000.000	Base		101.984239	30,203.03	103.662930	30,700.18	497.15	0.17
452152UP4	ILLINOIS ST ILS 12/38 FIXED 5.65					5.650000	01 Dec 2038		
Original Face:	31,111.130	Local		102.802855	31,983.13	100.223960	31,180.81	-802.32	0.18
	40,000.000	Base		102.802855	31,983.13	100.223960	31,180.81	-802.32	0.18
455434BW9	INDIANAPOLIS PWR + LIGHT 1ST MORTGAGE 144A 04/54 5.7					5.700000	01 Apr 2054		
	10,000.000	Local		99.714900	9,971.49	98.374918	9,837.49	-134.00	0.06
		Base		99.714900	9,971.49	98.374918	9,837.49	-134.00	0.06
45791GAA0	INOVA HEALTH SYSTEMS FOU UNSECURED 05/52 4.068					4.068000	15 May 2052		
	10,000.000	Local		100.000000	10,000.00	79.576157	7,957.62	-2,042.38	0.05
		Base		100.000000	10,000.00	79.576157	7,957.62	-2,042.38	0.05
458140BV1	INTEL CORP SR UNSECURED 08/41 2.8					2.800000	12 Aug 2041		
	40,000.000	Local		75.758100	30,303.24	63.812250	25,524.90	-4,778.34	0.15
		Base		75.758100	30,303.24	63.812250	25,524.90	-4,778.34	0.15
458140BX7	INTEL CORP SR UNSECURED 08/61 3.2					3.200000	12 Aug 2061		
	20,000.000	Local		81.569550	16,313.91	54.360948	10,872.19	-5,441.72	0.06
		Base		81.569550	16,313.91	54.360948	10,872.19	-5,441.72	0.06
458140CB4	INTEL CORP SR UNSECURED 08/52 4.9					4.900000	05 Aug 2052		
	10,000.000	Local		97.365000	9,736.50	79.072935	7,907.29	-1,829.21	0.05
		Base		97.365000	9,736.50	79.072935	7,907.29	-1,829.21	0.04
458140CJ7	INTEL CORP SR UNSECURED 02/53 5.7					5.700000	10 Feb 2053		
	10,000.000	Local		99.958000	9,995.80	88.567487	8,856.75	-1,139.05	0.05
		Base		99.958000	9,995.80	88.567487	8,856.75	-1,139.05	0.05
45866FAY0	INTERCONTINENTALEXCHANGE SR UNSECURED 06/62 5.2					5.200000	15 Jun 2062		
	10,000.000	Local		99.370800	9,937.08	90.573410	9,057.34	-879.74	0.05
		Base		99.370800	9,937.08	90.573410	9,057.34	-879.74	0.05
461070AW4	INTERSTATE POWER + LIGHT SR UNSECURED 09/54 5.45					5.450000	30 Sep 2054		
	10,000.000	Local		99.614600	9,961.46	94.709388	9,470.94	-490.52	0.05
		Base		99.614600	9,961.46	94.709388	9,470.94	-490.52	0.05
46115HBE6	INTESA SANPAOLO SPA 144A 01/48 4.375					4.375000	12 Jan 2048		

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		300,000.000	Local 89.893237	269,679.71	69.682688	209,048.06	-60,631.65	1.19	
			Base 89.893237	269,679.71	69.682688	209,048.06	-60,631.65	1.19	
46124HAH9	INTUIT INC SR UNSECURED 09/53 5.5				5.500000	15 Sep 2053			
		30,000.000	Local 100.941167	30,282.35	98.073081	29,421.92	-860.43	0.17	
			Base 100.941167	30,282.35	98.073081	29,421.92	-860.43	0.17	
46590UAB8	J.G. WENTWORTH XLII LLC HENDR 2018 2A B 144A				4.700000	15 Oct 2077			
		42,190.400	Local 87.853588	37,065.78	87.709960	37,005.18	-60.60	0.21	
Original Face:		50,000.000	Base 87.853588	37,065.78	87.709960	37,005.18	-60.60	0.21	
46620VAB0	J.G. WENTWORTH XXXIX LLC HENDR 2017 2A B 144A				5.090000	17 Sep 2074			
		40,480.230	Local 88.970517	36,015.47	88.084320	35,656.74	-358.73	0.20	
Original Face:		50,000.000	Base 88.970517	36,015.47	88.084320	35,656.74	-358.73	0.20	
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95				4.950000	01 Jun 2045			
		20,000.000	Local 94.032500	18,806.50	90.829944	18,165.99	-640.51	0.10	
			Base 94.032500	18,806.50	90.829944	18,165.99	-640.51	0.10	
46647PAA4	JPMORGAN CHASE + CO SR UNSECURED 02/48 VAR				4.260000	22 Feb 2048			
		40,000.000	Local 105.657175	42,262.87	82.864151	33,145.66	-9,117.21	0.19	
			Base 105.657175	42,262.87	82.864151	33,145.66	-9,117.21	0.19	
46647PAL0	JPMORGAN CHASE + CO SR UNSECURED 11/48 VAR				3.964000	15 Nov 2048			
		10,000.000	Local 105.690800	10,569.08	78.252545	7,825.25	-2,743.83	0.04	
			Base 105.690800	10,569.08	78.252545	7,825.25	-2,743.83	0.04	
46647PAN6	JPMORGAN CHASE + CO SR UNSECURED 01/49 VAR				3.897000	23 Jan 2049			
		30,000.000	Local 108.493767	32,548.13	76.982254	23,094.68	-9,453.45	0.13	
			Base 108.493767	32,548.13	76.982254	23,094.68	-9,453.45	0.13	
46647PCD6	JPMORGAN CHASE + CO SR UNSECURED 04/42 VAR				3.157000	22 Apr 2042			
		30,000.000	Local 100.000000	30,000.00	73.497309	22,049.19	-7,950.81	0.13	
			Base 100.000000	30,000.00	73.497309	22,049.19	-7,950.81	0.13	
46647PCE4	JPMORGAN CHASE + CO SR UNSECURED 04/52 VAR				3.328000	22 Apr 2052			
		40,000.000	Local 71.387950	28,555.18	68.624186	27,449.67	-1,105.51	0.16	
			Base 71.387950	28,555.18	68.624186	27,449.67	-1,105.51	0.16	
46647PDY9	JPMORGAN CHASE + CO SR UNSECURED 10/34 VAR				6.254000	23 Oct 2034			

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



As of: December 31, 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
	10,000.000	Local	100.000000	10,000.00	105.706174	10,570.62	570.62	0.06	
		Base	100.000000	10,000.00	105.706174	10,570.62	570.62	0.06	
46647PES1	JPMORGAN CHASE + CO SR UNSECURED 11/45 VAR					5.534000	29 Nov 2045		
	80,000.000	Local	100.000000	80,000.00	97.695579	78,156.46	-1,843.54	0.44	
		Base	100.000000	80,000.00	97.695579	78,156.46	-1,843.54	0.44	
47077WAC2	JANE STREET GRP/JSG FIN SR SECURED 144A 04/31 7.125					7.125000	30 Apr 2031		
	10,000.000	Local	100.000000	10,000.00	102.766678	10,276.67	276.67	0.06	
		Base	100.000000	10,000.00	102.766678	10,276.67	276.67	0.06	
47077WAD0	JANE STREET GRP/JSG FIN SR SECURED 144A 11/32 6.125					6.125000	01 Nov 2032		
	10,000.000	Local	100.048300	10,004.83	99.069115	9,906.91	-97.92	0.06	
		Base	100.048300	10,004.83	99.069115	9,906.91	-97.92	0.06	
478160CT9	JOHNSON + JOHNSON SR UNSECURED 09/60 2.45					2.450000	01 Sep 2060		
	10,000.000	Local	96.663100	9,666.31	54.320854	5,432.09	-4,234.22	0.03	
		Base	96.663100	9,666.31	54.320854	5,432.09	-4,234.22	0.03	
482480AM2	KLA CORP SR UNSECURED 07/52 4.95					4.950000	15 Jul 2052		
	20,000.000	Local	100.571800	20,114.36	91.023695	18,204.74	-1,909.62	0.10	
		Base	100.571800	20,114.36	91.023695	18,204.74	-1,909.62	0.10	
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5					5.500000	01 Feb 2043		
	10,000.000	Local	111.563900	11,156.39	95.912982	9,591.30	-1,565.09	0.05	
		Base	111.563900	11,156.39	95.912982	9,591.30	-1,565.09	0.05	
48250AAA1	KKR GROUP FINANCE CO III COMPANY GUAR 144A 06/44 5.125					5.125000	01 Jun 2044		
	10,000.000	Local	89.921600	8,992.16	91.439405	9,143.94	151.78	0.05	
		Base	89.921600	8,992.16	91.439405	9,143.94	151.78	0.05	
48252DAA3	KKR GROUP FINANCE CO VII COMPANY GUAR 144A 02/50 3.625					3.625000	25 Feb 2050		
	10,000.000	Local	98.875900	9,887.59	70.238353	7,023.84	-2,863.75	0.04	
		Base	98.875900	9,887.59	70.238353	7,023.84	-2,863.75	0.04	
48255BAA4	KKR GROUP FIN CO X LLC COMPANY GUAR 144A 12/51 3.25					3.250000	15 Dec 2051		
	10,000.000	Local	100.183700	10,018.37	65.402800	6,540.28	-3,478.09	0.04	
		Base	100.183700	10,018.37	65.402800	6,540.28	-3,478.09	0.04	
48305QAD5	KAISER FOUNDATION HOSPIT COMPANY GUAR 05/47 4.15					4.150000	01 May 2047		

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View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	10,000.000	Local		102.299700	10,229.97	81.647909	8,164.79	-2,065.18	0.05
		Base		102.299700	10,229.97	81.647909	8,164.79	-2,065.18	0.05
48305QAE3	KAISER FOUNDATION HOSPIT COMPANY GUAR 11/49 3.266					3.266000	01 Nov 2049		
	30,000.000	Local		104.592967	31,377.89	69.416922	20,825.08	-10,552.81	0.12
		Base		104.592967	31,377.89	69.416922	20,825.08	-10,552.81	0.12
48305QAF0	KAISER FOUNDATION HOSPIT UNSECURED 06/41 2.81					2.810000	01 Jun 2041		
	10,000.000	Local		100.000000	10,000.00	70.843146	7,084.31	-2,915.69	0.04
		Base		100.000000	10,000.00	70.843146	7,084.31	-2,915.69	0.04
48305QAG8	KAISER FOUNDATION HOSPIT UNSECURED 06/51 3.002					3.002000	01 Jun 2051		
	20,000.000	Local		100.000000	20,000.00	65.042065	13,008.41	-6,991.59	0.07
		Base		100.000000	20,000.00	65.042065	13,008.41	-6,991.59	0.07
491674BM8	KENTUCKY UTILITIES CO 1ST MORTGAGE 06/50 3.3					3.300000	01 Jun 2050		
	20,000.000	Local		86.502150	17,300.43	67.451123	13,490.22	-3,810.21	0.08
		Base		86.502150	17,300.43	67.451123	13,490.22	-3,810.21	0.08
49177JAR3	KENVUE INC COMPANY GUAR 03/63 5.2					5.200000	22 Mar 2063		
	10,000.000	Local		99.401400	9,940.14	92.566144	9,256.61	-683.53	0.05
		Base		99.401400	9,940.14	92.566144	9,256.61	-683.53	0.05
494550AW6	KINDER MORGAN ENER PART COMPANY GUAR 01/38 6.95					6.950000	15 Jan 2038		
	30,000.000	Local		123.725800	37,117.74	108.446881	32,534.06	-4,583.68	0.19
		Base		123.725800	37,117.74	108.446881	32,534.06	-4,583.68	0.19
494550BK1	KINDER MORGAN ENER PART COMPANY GUAR 09/41 5.625					5.625000	01 Sep 2041		
	10,000.000	Local		109.900700	10,990.07	94.350764	9,435.08	-1,554.99	0.05
		Base		109.900700	10,990.07	94.350764	9,435.08	-1,554.99	0.05
49456BAG6	KINDER MORGAN INC COMPANY GUAR 12/34 5.3					5.300000	01 Dec 2034		
	15,000.000	Local		112.076800	16,811.52	97.566018	14,634.90	-2,176.62	0.08
		Base		112.076800	16,811.52	97.566018	14,634.90	-2,176.62	0.08
49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55					5.550000	01 Jun 2045		
	10,000.000	Local		123.047000	12,304.70	93.435500	9,343.55	-2,961.15	0.05
		Base		123.047000	12,304.70	93.435500	9,343.55	-2,961.15	0.05
49456BAT8	KINDER MORGAN INC COMPANY GUAR 02/51 3.6					3.600000	15 Feb 2051		

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	10,000.000	Local		98.544300	9,854.43	67.651129	6,765.11	-3,089.32	0.04
		Base		98.544300	9,854.43	67.651129	6,765.11	-3,089.32	0.04
501044DW8	KROGER CO SR UNSECURED 09/54 5.5					5.500000	15 Sep 2054		
	20,000.000	Local		99.582150	19,916.43	94.306124	18,861.22	-1,055.21	0.11
		Base		99.582150	19,916.43	94.306124	18,861.22	-1,055.21	0.11
501044DX6	KROGER CO SR UNSECURED 09/64 5.65					5.650000	15 Sep 2064		
	30,000.000	Local		99.726267	29,917.88	94.189145	28,256.74	-1,661.14	0.16
		Base		99.726267	29,917.88	94.189145	28,256.74	-1,661.14	0.16
50155QAM2	KYNDRYL HOLDINGS INC SR UNSECURED 10/41 4.1					4.100000	15 Oct 2041		
	30,000.000	Local		99.324033	29,797.21	79.280785	23,784.24	-6,012.97	0.14
		Base		99.324033	29,797.21	79.280785	23,784.24	-6,012.97	0.14
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	67.241829	47,069.28	-22,930.72	0.27
Original Face:	240,000.000	Base		100.000000	70,000.00	67.241829	47,069.28	-22,930.72	0.27
502431AR0	L3HARRIS TECH INC SR UNSECURED 07/53 5.6					5.600000	31 Jul 2053		
	10,000.000	Local		101.924800	10,192.48	97.026288	9,702.63	-489.85	0.06
		Base		101.924800	10,192.48	97.026288	9,702.63	-489.85	0.06
512807AX6	LAM RESEARCH CORP SR UNSECURED 06/60 3.125					3.125000	15 Jun 2060		
	20,000.000	Local		83.839350	16,767.87	61.333999	12,266.80	-4,501.07	0.07
		Base		83.839350	16,767.87	61.333999	12,266.80	-4,501.07	0.07
517834AE7	LAS VEGAS SANDS CORP SR UNSECURED 08/26 3.5					3.500000	18 Aug 2026		
	10,000.000	Local		97.947700	9,794.77	97.339990	9,734.00	-60.77	0.06
		Base		97.947700	9,794.77	97.339990	9,734.00	-60.77	0.06
517834AF4	LAS VEGAS SANDS CORP SR UNSECURED 08/29 3.9					3.900000	08 Aug 2029		
	14,000.000	Local		100.759071	14,106.27	92.966284	13,015.28	-1,090.99	0.07
		Base		100.759071	14,106.27	92.966284	13,015.28	-1,090.99	0.07
517834AK3	LAS VEGAS SANDS CORP SR UNSECURED 08/29 6					6.000000	15 Aug 2029		
	10,000.000	Local		99.868300	9,986.83	101.284196	10,128.42	141.59	0.06
		Base		99.868300	9,986.83	101.284196	10,128.42	141.59	0.06
532457CG1	ELI LILLY + CO SR UNSECURED 02/53 4.875					4.875000	27 Feb 2053		

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	10,000.000	Local		99.938800	9,993.88	90.713992	9,071.40	-922.48	0.05
		Base		99.938800	9,993.88	90.713992	9,071.40	-922.48	0.05
532457CH9	ELI LILLY + CO SR UNSECURED 02/63 4.95					4.950000	27 Feb 2063		
	10,000.000	Local		98.665600	9,866.56	89.871410	8,987.14	-879.42	0.05
		Base		98.665600	9,866.56	89.871410	8,987.14	-879.42	0.05
532457CM8	ELI LILLY + CO SR UNSECURED 02/54 5					5.000000	09 Feb 2054		
	30,000.000	Local		94.932633	28,479.79	91.962374	27,588.71	-891.08	0.16
		Base		94.932633	28,479.79	91.962374	27,588.71	-891.08	0.16
532457CN6	ELI LILLY + CO SR UNSECURED 02/64 5.1					5.100000	09 Feb 2064		
	50,000.000	Local		99.866060	49,933.03	91.564070	45,782.04	-4,150.99	0.26
		Base		99.866060	49,933.03	91.564070	45,782.04	-4,150.99	0.26
532457CS5	ELI LILLY + CO SR UNSECURED 08/54 5.05					5.050000	14 Aug 2054		
	30,000.000	Local		99.512667	29,853.80	92.794147	27,838.24	-2,015.56	0.16
		Base		99.512667	29,853.80	92.794147	27,838.24	-2,015.56	0.16
532457CT3	ELI LILLY + CO SR UNSECURED 08/64 5.2					5.200000	14 Aug 2064		
	10,000.000	Local		99.966000	9,996.60	93.214930	9,321.49	-675.11	0.05
		Base		99.966000	9,996.60	93.214930	9,321.49	-675.11	0.05
539830BN8	LOCKHEED MARTIN CORP SR UNSECURED 09/52 4.09					4.090000	15 Sep 2052		
	10,000.000	Local		86.200400	8,620.04	79.201531	7,920.15	-699.89	0.05
		Base		86.200400	8,620.04	79.201531	7,920.15	-699.89	0.05
539830BT5	LOCKHEED MARTIN CORP SR UNSECURED 06/62 4.3					4.300000	15 Jun 2062		
	40,000.000	Local		99.334725	39,733.89	79.341602	31,736.64	-7,997.25	0.18
		Base		99.334725	39,733.89	79.341602	31,736.64	-7,997.25	0.18
539830CE7	LOCKHEED MARTIN CORP SR UNSECURED 02/64 5.2					5.200000	15 Feb 2064		
	40,000.000	Local		99.239025	39,695.61	92.995464	37,198.19	-2,497.42	0.21
		Base		99.239025	39,695.61	92.995464	37,198.19	-2,497.42	0.21
544495VY7	LOS ANGELES CA DEPT WTR PWR LOSUTL 07/45 FIXED 6.574					6.574000	01 Jul 2045		
	40,000.000	Local		146.704550	58,681.82	108.393810	43,357.52	-15,324.30	0.25
Original Face:	40,000.000	Base		146.704550	58,681.82	108.393810	43,357.52	-15,324.30	0.25
54627RAP5	LOUISIANA ST LOCAL GOVT ENVRNM LASGOV 08/39 FIXED 4.475					4.475000	01 Aug 2039		

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WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	50,000.000	Local		100.000000	50,000.00	93.131450	46,565.73	-3,434.27	0.27
	270,000.000	Base		100.000000	50,000.00	93.131450	46,565.73	-3,434.27	0.26
548661DZ7	LOWE S COS INC SR UNSECURED 10/50 3					3.000000	15 Oct 2050		
	60,000.000	Local		80.749483	48,449.69	62.231533	37,338.92	-11,110.77	0.21
		Base		80.749483	48,449.69	62.231533	37,338.92	-11,110.77	0.21
548661EE3	LOWE S COS INC SR UNSECURED 09/41 2.8					2.800000	15 Sep 2041		
	20,000.000	Local		99.907600	19,981.52	68.678442	13,735.69	-6,245.83	0.08
		Base		99.907600	19,981.52	68.678442	13,735.69	-6,245.83	0.08
548661EJ2	LOWE S COS INC SR UNSECURED 04/52 4.25					4.250000	01 Apr 2052		
	20,000.000	Local		99.935200	19,987.04	78.196351	15,639.27	-4,347.77	0.09
		Base		99.935200	19,987.04	78.196351	15,639.27	-4,347.77	0.09
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.500000	15 Apr 2038		
	70,000.000	Local		98.796314	69,157.42	87.184172	61,028.92	-8,128.50	0.35
		Base		98.796314	69,157.42	87.184172	61,028.92	-8,128.50	0.35
55903VBD4	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/42 5.05					5.050000	15 Mar 2042		
	30,000.000	Local		95.502033	28,650.61	80.548057	24,164.42	-4,486.19	0.14
		Base		95.502033	28,650.61	80.548057	24,164.42	-4,486.19	0.14
55903VBE2	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/52 5.141					5.141000	15 Mar 2052		
	40,000.000	Local		89.692150	35,876.86	74.653785	29,861.51	-6,015.35	0.17
		Base		89.692150	35,876.86	74.653785	29,861.51	-6,015.35	0.17
570535AY0	MARKEL GROUP INC SR UNSECURED 05/54 6					6.000000	16 May 2054		
	10,000.000	Local		99.643700	9,964.37	99.333487	9,933.35	-31.02	0.06
		Base		99.643700	9,964.37	99.333487	9,933.35	-31.02	0.06
571748BQ4	MARSH + MCLENNAN COS INC SR UNSECURED 12/51 2.9					2.900000	15 Dec 2051		
	30,000.000	Local		99.777033	29,933.11	62.347916	18,704.37	-11,228.74	0.11
		Base		99.777033	29,933.11	62.347916	18,704.37	-11,228.74	0.11
571748CD2	MARSH + MCLENNAN COS INC SR UNSECURED 03/55 5.4					5.400000	15 Mar 2055		
	60,000.000	Local		99.519917	59,711.95	95.973372	57,584.02	-2,127.93	0.33
		Base		99.519917	59,711.95	95.973372	57,584.02	-2,127.93	0.33
571748CE0	MARSH + MCLENNAN COS INC SR UNSECURED 11/44 5.35					5.350000	15 Nov 2044		

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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	
		30,000.000	Local 99.986033	29,995.81	97.132430	29,139.73	-856.08	0.17	
			Base 99.986033	29,995.81	97.132430	29,139.73	-856.08	0.17	
575718AA9	MASS INSTITUTE OF TECH UNSECURED 12/99 5.6				5.600000	31 Dec 2099			
		35,000.000	Local 118.351714	41,423.10	100.759884	35,265.96	-6,157.14	0.20	
			Base 118.351714	41,423.10	100.759884	35,265.96	-6,157.14	0.20	
575767AL2	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/77 4.9				4.900000	01 Apr 2077			
		40,000.000	Local 103.288350	41,315.34	80.892864	32,357.15	-8,958.19	0.18	
			Base 103.288350	41,315.34	80.892864	32,357.15	-8,958.19	0.18	
575767AQ1	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/50 3.375				3.375000	15 Apr 2050			
		20,000.000	Local 101.067300	20,213.46	66.860721	13,372.14	-6,841.32	0.08	
			Base 101.067300	20,213.46	66.860721	13,372.14	-6,841.32	0.08	
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85				3.850000	26 Mar 2050			
		10,000.000	Local 113.888800	11,388.88	77.498374	7,749.84	-3,639.04	0.04	
			Base 113.888800	11,388.88	77.498374	7,749.84	-3,639.04	0.04	
578454AC4	MAYO CLINIC UNSECURED 11/47 4				4.000000	15 Nov 2047			
		10,000.000	Local 100.000000	10,000.00	81.494286	8,149.43	-1,850.57	0.05	
Original Face:		10,000.000	Base 100.000000	10,000.00	81.494286	8,149.43	-1,850.57	0.05	
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875				4.875000	09 Dec 2045			
		10,000.000	Local 106.839900	10,683.99	90.027080	9,002.71	-1,681.28	0.05	
			Base 106.839900	10,683.99	90.027080	9,002.71	-1,681.28	0.05	
58013MFC3	MCDONALD S CORP SR UNSECURED 03/47 4.45				4.450000	01 Mar 2047			
		30,000.000	Local 86.566367	25,969.91	84.019610	25,205.88	-764.03	0.14	
			Base 86.566367	25,969.91	84.019610	25,205.88	-764.03	0.14	
58013MFH2	MCDONALD S CORP SR UNSECURED 09/48 4.45				4.450000	01 Sep 2048			
		50,000.000	Local 110.466220	55,233.11	83.478946	41,739.47	-13,493.64	0.24	
			Base 110.466220	55,233.11	83.478946	41,739.47	-13,493.64	0.24	
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4				6.400000	15 Dec 2066			
		15,000.000	Local 86.605400	12,990.81	101.917400	15,287.61	2,296.80	0.09	
			Base 86.605400	12,990.81	101.917400	15,287.61	2,296.80	0.09	
59156RCC0	METLIFE INC SR UNSECURED 07/52 5				5.000000	15 Jul 2052			

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WESTERN ASSET LONG DURATION CR
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		10,000.000	Local	99.835500	9,983.55	90.647313	9,064.73	-918.82	0.05
			Base	99.835500	9,983.55	90.647313	9,064.73	-918.82	0.05
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	103.639070	20,727.81	727.81	0.12
Original Face:		20,000.000	Base	100.000000	20,000.00	103.639070	20,727.81	727.81	0.12
595112BS1	MICRON TECHNOLOGY INC SR UNSECURED 04/32 2.703				2.703000	15 Apr 2032			
		10,000.000	Local	94.703000	9,470.30	83.837538	8,383.75	-1,086.55	0.05
			Base	94.703000	9,470.30	83.837538	8,383.75	-1,086.55	0.05
595112BT9	MICRON TECHNOLOGY INC SR UNSECURED 11/41 3.366				3.366000	01 Nov 2041			
		10,000.000	Local	100.000000	10,000.00	73.106828	7,310.68	-2,689.32	0.04
			Base	100.000000	10,000.00	73.106828	7,310.68	-2,689.32	0.04
595620AV7	MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/50 3.15				3.150000	15 Apr 2050			
		50,000.000	Local	102.936780	51,468.39	67.207806	33,603.90	-17,864.49	0.19
			Base	102.936780	51,468.39	67.207806	33,603.90	-17,864.49	0.19
595620AZ8	MIDAMERICAN ENERGY CO 1ST MORTGAGE 02/55 5.3				5.300000	01 Feb 2055			
		10,000.000	Local	99.581000	9,958.10	94.616924	9,461.69	-496.41	0.05
			Base	99.581000	9,958.10	94.616924	9,461.69	-496.41	0.05
599191AA1	MILEAGE PLUS HLDINGS LLC SR SECURED 144A 06/27 6.5				6.500000	20 Jun 2027			
		10,000.000	Local	99.490000	9,949.00	100.630293	10,063.03	114.03	0.06
Original Face:		20,000.000	Base	99.490000	9,949.00	100.630293	10,063.03	114.03	0.06
609207AW5	MONDELEZ INTERNATIONAL SR UNSECURED 09/50 2.625				2.625000	04 Sep 2050			
		20,000.000	Local	99.499750	19,899.95	58.645957	11,729.19	-8,170.76	0.07
			Base	99.499750	19,899.95	58.645957	11,729.19	-8,170.76	0.07
610202BP7	MONONGAHELA POWER CO 1ST MORTGAGE 144A 12/43 5.4				5.400000	15 Dec 2043			
		20,000.000	Local	113.247550	22,649.51	94.534008	18,906.80	-3,742.71	0.11
			Base	113.247550	22,649.51	94.534008	18,906.80	-3,742.71	0.11
61747YDY8	MORGAN STANLEY SR UNSECURED 01/45 4.3				4.300000	27 Jan 2045			
		30,000.000	Local	85.595167	25,678.55	82.499156	24,749.75	-928.80	0.14
			Base	85.595167	25,678.55	82.499156	24,749.75	-928.80	0.14
61747YEF8	MORGAN STANLEY SUBORDINATED 09/36 VAR				2.484000	16 Sep 2036			

& 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: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	50,000.000	Local		92.451040	46,225.52	81.351007	40,675.50	-5,550.02	0.23
		Base		92.451040	46,225.52	81.351007	40,675.50	-5,550.02	0.23
61747Y7	MORGAN STANLEY SR UNSECURED 10/33 VAR					6.342000	18 Oct 2033		
	10,000.000	Local		100.000000	10,000.00	105.812905	10,581.29	581.29	0.06
		Base		100.000000	10,000.00	105.812905	10,581.29	581.29	0.06
61747YFB6	MORGAN STANLEY SUBORDINATED 01/38 VAR					5.948000	19 Jan 2038		
	10,000.000	Local		100.122700	10,012.27	100.272684	10,027.27	15.00	0.06
		Base		100.122700	10,012.27	100.272684	10,027.27	15.00	0.06
61747YFM2	MORGAN STANLEY SUBORDINATED 02/39 VAR					5.942000	07 Feb 2039		
	10,000.000	Local		100.000000	10,000.00	100.469244	10,046.92	46.92	0.06
		Base		100.000000	10,000.00	100.469244	10,046.92	46.92	0.06
61747YFV2	MORGAN STANLEY SR UNSECURED 11/55 VAR					5.516000	19 Nov 2055		
	40,000.000	Local		100.232625	40,093.05	96.583583	38,633.43	-1,459.62	0.22
		Base		100.232625	40,093.05	96.583583	38,633.43	-1,459.62	0.22
617482V92	MORGAN STANLEY SR UNSECURED 07/42 6.375					6.375000	24 Jul 2042		
	10,000.000	Local		147.754900	14,775.49	108.178159	10,817.82	-3,957.67	0.06
		Base		147.754900	14,775.49	108.178159	10,817.82	-3,957.67	0.06
61772BAC7	MORGAN STANLEY SR UNSECURED 04/42 VAR					3.217000	22 Apr 2042		
	30,000.000	Local		101.224733	30,367.42	74.091964	22,227.59	-8,139.83	0.13
		Base		101.224733	30,367.42	74.091964	22,227.59	-8,139.83	0.13
62937NBC0	NRG ENERGY INC 2024 TERM LOAN						16 Apr 2031		
	49,126.260	Local		99.633149	48,946.04	100.031200	49,141.59	195.55	0.28
		Base		99.633149	48,946.04	100.031200	49,141.59	195.55	0.28
63946BAJ9	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 01/43 4.45					4.450000	15 Jan 2043		
	7,000.000	Local		121.524429	8,506.71	85.252891	5,967.70	-2,539.01	0.03
		Base		121.524429	8,506.71	85.252891	5,967.70	-2,539.01	0.03
64952GAQ1	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/69 4.45					4.450000	15 May 2069		
	20,000.000	Local		99.457900	19,891.58	77.410398	15,482.08	-4,409.50	0.09
		Base		99.457900	19,891.58	77.410398	15,482.08	-4,409.50	0.09
64952GAT5	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/50 3.75					3.750000	15 May 2050		

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	20,000.000	Local	92.154450	18,430.89	72.813972	14,562.79	-3,868.10	0.08	
		Base	92.154450	18,430.89	72.813972	14,562.79	-3,868.10	0.08	
64952WEZ2	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/33 4.55					4.550000	28 Jan 2033		
	10,000.000	Local	99.846100	9,984.61	95.598034	9,559.80	-424.81	0.05	
		Base	99.846100	9,984.61	95.598034	9,559.80	-424.81	0.05	
64966SHM1	NEW YORK NY NYC 10/49 FIXED 5.094					5.094000	01 Oct 2049		
Original Face:	40,000.000	Local	100.000000	40,000.00	94.812150	37,924.86	-2,075.14	0.22	
	40,000.000	Base	100.000000	40,000.00	94.812150	37,924.86	-2,075.14	0.22	
64966SHN9	NEW YORK NY NYC 10/54 FIXED 5.114					5.114000	01 Oct 2054		
Original Face:	30,000.000	Local	100.000000	30,000.00	94.620800	28,386.24	-1,613.76	0.16	
	30,000.000	Base	100.000000	30,000.00	94.620800	28,386.24	-1,613.76	0.16	
655844CH9	NORFOLK SOUTHERN CORP SR UNSECURED 05/55 3.155					3.155000	15 May 2055		
	29,000.000	Local	97.385345	28,241.75	63.329773	18,365.63	-9,876.12	0.10	
		Base	97.385345	28,241.75	63.329773	18,365.63	-9,876.12	0.10	
655844CP1	NORFOLK SOUTHERN CORP SR UNSECURED 06/53 4.55					4.550000	01 Jun 2053		
	50,000.000	Local	97.306900	48,653.45	83.899962	41,949.98	-6,703.47	0.24	
		Base	97.306900	48,653.45	83.899962	41,949.98	-6,703.47	0.24	
655844CU0	NORFOLK SOUTHERN CORP SR UNSECURED 03/64 5.95					5.950000	15 Mar 2064		
	10,000.000	Local	99.722800	9,972.28	102.805306	10,280.53	308.25	0.06	
		Base	99.722800	9,972.28	102.805306	10,280.53	308.25	0.06	
666807BD3	NORTHROP GRUMMAN CORP SR UNSECURED 11/40 5.05					5.050000	15 Nov 2040		
	10,000.000	Local	99.767700	9,976.77	94.079774	9,407.98	-568.79	0.05	
		Base	99.767700	9,976.77	94.079774	9,407.98	-568.79	0.05	
666807BH4	NORTHROP GRUMMAN CORP SR UNSECURED 06/43 4.75					4.750000	01 Jun 2043		
	10,000.000	Local	113.191300	11,319.13	89.696501	8,969.65	-2,349.48	0.05	
		Base	113.191300	11,319.13	89.696501	8,969.65	-2,349.48	0.05	
666807BP6	NORTHROP GRUMMAN CORP SR UNSECURED 10/47 4.03					4.030000	15 Oct 2047		
	50,000.000	Local	91.663720	45,831.86	78.564081	39,282.04	-6,549.82	0.22	
		Base	91.663720	45,831.86	78.564081	39,282.04	-6,549.82	0.22	
668138AA8	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/47 3.85					3.850000	30 Sep 2047		

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	60,000.000	Local		100.625967	60,375.58	75.027630	45,016.58	-15,359.00	0.26
		Base		100.625967	60,375.58	75.027630	45,016.58	-15,359.00	0.26
668138AE0	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 03/51 3.45					3.450000	30 Mar 2051		
	20,000.000	Local		103.258050	20,651.61	68.739764	13,747.95	-6,903.66	0.08
		Base		103.258050	20,651.61	68.739764	13,747.95	-6,903.66	0.08
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.400000	15 Apr 2046		
	20,000.000	Local		77.462500	15,492.50	74.201610	14,840.32	-652.18	0.08
		Base		77.462500	15,492.50	74.201610	14,840.32	-652.18	0.08
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.100000	15 Feb 2047		
	10,000.000	Local		69.767600	6,976.76	68.373470	6,837.35	-139.41	0.04
		Base		69.767600	6,976.76	68.373470	6,837.35	-139.41	0.04
674599CX1	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/39 4.3					4.300000	15 Aug 2039		
	30,000.000	Local		101.989567	30,596.87	80.515588	24,154.68	-6,442.19	0.14
		Base		101.989567	30,596.87	80.515588	24,154.68	-6,442.19	0.14
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875					7.875000	15 Sep 2031		
	10,000.000	Local		122.757600	12,275.76	110.837338	11,083.73	-1,192.03	0.06
		Base		122.757600	12,275.76	110.837338	11,083.73	-1,192.03	0.06
674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45					6.450000	15 Sep 2036		
	10,000.000	Local		117.524200	11,752.42	102.543204	10,254.32	-1,498.10	0.06
		Base		117.524200	11,752.42	102.543204	10,254.32	-1,498.10	0.06
674599DH5	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/39 7.95					7.950000	15 Jun 2039		
	30,000.000	Local		123.113233	36,933.97	114.058700	34,217.61	-2,716.36	0.19
		Base		123.113233	36,933.97	114.058700	34,217.61	-2,716.36	0.19
674599EM3	OCCIDENTAL PETROLEUM COR SR UNSECURED 10/54 6.05					6.050000	01 Oct 2054		
	20,000.000	Local		99.622100	19,924.42	94.878979	18,975.80	-948.62	0.11
		Base		99.622100	19,924.42	94.878979	18,975.80	-948.62	0.11
677050AU0	OGLETHORPE POWER CORP 1ST MORTGAGE 12/53 6.2					6.200000	01 Dec 2053		
	20,000.000	Local		101.107350	20,221.47	103.144227	20,628.85	407.38	0.12
		Base		101.107350	20,221.47	103.144227	20,628.85	407.38	0.12
677347CF1	OHIO EDISON CO 1ST MORTGAGE 10/38 8.25					8.250000	15 Oct 2038		

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	10,000.000	Local		136.805400	13,680.54	123.294052	12,329.41	-1,351.13	0.07
		Base		136.805400	13,680.54	123.294052	12,329.41	-1,351.13	0.07
677347CH7	OHIO EDISON CO SR UNSECURED 144A 01/33 5.5					5.500000	15 Jan 2033		
	10,000.000	Local		99.827300	9,982.73	99.977242	9,997.72	14.99	0.06
		Base		99.827300	9,982.73	99.977242	9,997.72	14.99	0.06
677632PA3	OHIO ST UNIV OHSHGR 06/11 FIXED OID 4.8					4.800000	01 Jun 2111		
	80,000.000	Local		113.436225	90,748.98	85.034880	68,027.90	-22,721.08	0.39
		Base		113.436225	90,748.98	85.034880	68,027.90	-22,721.08	0.39
68233JBR4	ONCOR ELECTRIC DELIVERY SR SECURED 09/49 3.1					3.100000	15 Sep 2049		
	20,000.000	Local		99.554650	19,910.93	65.677193	13,135.44	-6,775.49	0.07
		Base		99.554650	19,910.93	65.677193	13,135.44	-6,775.49	0.07
68233JBV5	ONCOR ELECTRIC DELIVERY SR SECURED 05/50 3.7					3.700000	15 May 2050		
	10,000.000	Local		99.732900	9,973.29	73.206344	7,320.63	-2,652.66	0.04
		Base		99.732900	9,973.29	73.206344	7,320.63	-2,652.66	0.04
68233JCH5	ONCOR ELECTRIC DELIVERY SR SECURED 06/52 4.6					4.600000	01 Jun 2052		
	10,000.000	Local		99.135700	9,913.57	83.862397	8,386.24	-1,527.33	0.05
		Base		99.135700	9,913.57	83.862397	8,386.24	-1,527.33	0.05
68233JCT9	ONCOR ELECTRIC DELIVERY SR SECURED 144A 06/54 5.55					5.550000	15 Jun 2054		
	40,000.000	Local		99.958275	39,983.31	97.238186	38,895.27	-1,088.04	0.22
		Base		99.958275	39,983.31	97.238186	38,895.27	-1,088.04	0.22
682680BN2	ONEOK INC COMPANY GUAR 09/53 6.625					6.625000	01 Sep 2053		
	70,000.000	Local		110.985843	77,690.09	105.261994	73,683.40	-4,006.69	0.42
		Base		110.985843	77,690.09	105.261994	73,683.40	-4,006.69	0.42
68389XBJ3	ORACLE CORP SR UNSECURED 07/46 4					4.000000	15 Jul 2046		
	50,000.000	Local		94.736880	47,368.44	77.040231	38,520.12	-8,848.32	0.22
		Base		94.736880	47,368.44	77.040231	38,520.12	-8,848.32	0.22
68389XCA1	ORACLE CORP SR UNSECURED 03/51 3.95					3.950000	25 Mar 2051		
	30,000.000	Local		76.145400	22,843.62	74.131241	22,239.37	-604.25	0.13
		Base		76.145400	22,843.62	74.131241	22,239.37	-604.25	0.13
68389XCB9	ORACLE CORP SR UNSECURED 03/61 4.1					4.100000	25 Mar 2061		

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		30,000.000	Local 101.388467	30,416.54	72.015873	21,604.76	-8,811.78	0.12	
			Base 101.388467	30,416.54	72.015873	21,604.76	-8,811.78	0.12	
68389XCQ6	ORACLE CORP SR UNSECURED 02/53 5.55				5.550000	06 Feb 2053			
		80,000.000	Local 99.506275	79,605.02	94.687773	75,750.22	-3,854.80	0.43	
			Base 99.506275	79,605.02	94.687773	75,750.22	-3,854.80	0.43	
68389XCU7	ORACLE CORP SR UNSECURED 09/54 5.375				5.375000	27 Sep 2054			
		130,000.000	Local 99.720008	129,636.01	92.158711	119,806.32	-9,829.69	0.68	
			Base 99.720008	129,636.01	92.158711	119,806.32	-9,829.69	0.68	
693304BG1	PECO ENERGY CO 1ST MORTGAGE 09/54 5.25				5.250000	15 Sep 2054			
		10,000.000	Local 99.759900	9,975.99	94.775264	9,477.53	-498.46	0.05	
			Base 99.759900	9,975.99	94.775264	9,477.53	-498.46	0.05	
69331CAM0	PG+E CORP JR SUBORDINA 03/55 VAR				7.375000	15 Mar 2055			
		10,000.000	Local 102.800900	10,280.09	102.623200	10,262.32	-17.77	0.06	
			Base 102.800900	10,280.09	102.623200	10,262.32	-17.77	0.06	
693342AH0	PG+E WILDFIRE RECOVERY SR SECURED 06/43 5.081				5.081000	01 Jun 2043			
		20,000.000	Local 99.995700	19,999.14	97.594890	19,518.98	-480.16	0.11	
Original Face:		20,000.000	Base 99.995700	19,999.14	97.594890	19,518.98	-480.16	0.11	
693342AJ6	PG+E WILDFIRE RECOVERY SR SECURED 12/49 5.212				5.212000	01 Dec 2049			
		20,000.000	Local 99.998800	19,999.76	95.848814	19,169.76	-830.00	0.11	
Original Face:		20,000.000	Base 99.998800	19,999.76	95.848814	19,169.76	-830.00	0.11	
693342AK3	PG+E WILDFIRE RECOVERY SR SECURED 06/54 5.099				5.099000	01 Jun 2054			
		10,000.000	Local 99.991600	9,999.16	94.563590	9,456.36	-542.80	0.05	
Original Face:		10,000.000	Base 99.991600	9,999.16	94.563590	9,456.36	-542.80	0.05	
694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3				3.300000	01 Aug 2040			
		10,000.000	Local 99.586300	9,958.63	74.918282	7,491.83	-2,466.80	0.04	
			Base 99.586300	9,958.63	74.918282	7,491.83	-2,466.80	0.04	
694308JN8	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/50 4.95				4.950000	01 Jul 2050			
		50,000.000	Local 98.310440	49,155.22	86.700909	43,350.45	-5,804.77	0.25	
			Base 98.310440	49,155.22	86.700909	43,350.45	-5,804.77	0.25	
694308KH9	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 01/53 6.75				6.750000	15 Jan 2053			

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



As of: December 31, 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
	80,000.000	Local		106.957388	85,565.91	109.140450	87,312.36	1,746.45	0.50
		Base		106.957388	85,565.91	109.140450	87,312.36	1,746.45	0.50
694308KK2	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 04/53 6.7					6.700000	01 Apr 2053		
	10,000.000	Local		99.647900	9,964.79	108.375589	10,837.56	872.77	0.06
		Base		99.647900	9,964.79	108.375589	10,837.56	872.77	0.06
694308KT3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 10/54 5.9					5.900000	01 Oct 2054		
	10,000.000	Local		99.599900	9,959.99	98.869542	9,886.95	-73.04	0.06
		Base		99.599900	9,959.99	98.869542	9,886.95	-73.04	0.06
695114DE5	PACIFICORP 1ST MORTGAGE 01/55 5.8					5.800000	15 Jan 2055		
	70,000.000	Local		99.845857	69,892.10	97.367802	68,157.46	-1,734.64	0.39
		Base		99.845857	69,892.10	97.367802	68,157.46	-1,734.64	0.39
697660AE8	PAMPA ENERGIA SA SR UNSECURED 144A 09/31 7.95					7.950000	10 Sep 2031		
	10,000.000	Local		98.482200	9,848.22	101.940000	10,194.00	345.78	0.06
		Base		98.482200	9,848.22	101.940000	10,194.00	345.78	0.06
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	96.592298	144,888.45	-5,111.55	0.82
		Base		100.000000	150,000.00	96.592298	144,888.45	-5,111.55	0.82
70450YAM5	PAYPAL HOLDINGS INC SR UNSECURED 06/52 5.05					5.050000	01 Jun 2052		
	30,000.000	Local		100.677300	30,203.19	92.492128	27,747.64	-2,455.55	0.16
		Base		100.677300	30,203.19	92.492128	27,747.64	-2,455.55	0.16
70450YAN3	PAYPAL HOLDINGS INC SR UNSECURED 06/62 5.25					5.250000	01 Jun 2062		
	10,000.000	Local		92.671100	9,267.11	91.056831	9,105.68	-161.43	0.05
		Base		92.671100	9,267.11	91.056831	9,105.68	-161.43	0.05
71645WAQ4	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/40 6.875					6.875000	20 Jan 2040		
	6,000.000	Local		98.890333	5,933.42	95.944320	5,756.66	-176.76	0.03
		Base		98.890333	5,933.42	95.944320	5,756.66	-176.76	0.03
71647NBD0	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/49 6.9					6.900000	19 Mar 2049		
	10,000.000	Local		106.046500	10,604.65	93.670690	9,367.07	-1,237.58	0.05
		Base		106.046500	10,604.65	93.670690	9,367.07	-1,237.58	0.05
71647NB7	PETROBRAS GLOBAL FINANCE COMPANY GUAR 06/51 5.5					5.500000	10 Jun 2051		

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	60,000.000	Local	93.173100	55,903.86	75.652242	45,391.35	-10,512.51	0.26	
		Base	93.173100	55,903.86	75.652242	45,391.35	-10,512.51	0.26	
716973AF9	PFIZER INVESTMENT ENTER COMPANY GUAR 05/43 5.11					5.110000	19 May 2043		
	30,000.000	Local	96.057567	28,817.27	94.008412	28,202.52	-614.75	0.16	
		Base	96.057567	28,817.27	94.008412	28,202.52	-614.75	0.16	
716973AG7	PFIZER INVESTMENT ENTER COMPANY GUAR 05/53 5.3					5.300000	19 May 2053		
	50,000.000	Local	96.566820	48,283.41	93.779902	46,889.95	-1,393.46	0.27	
		Base	96.566820	48,283.41	93.779902	46,889.95	-1,393.46	0.27	
716973AH5	PFIZER INVESTMENT ENTER COMPANY GUAR 05/63 5.34					5.340000	19 May 2063		
	30,000.000	Local	101.703500	30,511.05	91.944256	27,583.28	-2,927.77	0.16	
		Base	101.703500	30,511.05	91.944256	27,583.28	-2,927.77	0.16	
717081DK6	PFIZER INC SR UNSECURED 05/44 4.4					4.400000	15 May 2044		
	10,000.000	Local	93.357600	9,335.76	86.626714	8,662.67	-673.09	0.05	
		Base	93.357600	9,335.76	86.626714	8,662.67	-673.09	0.05	
718172AC3	PHILIP MORRIS INTL INC SR UNSECURED 05/38 6.375					6.375000	16 May 2038		
	10,000.000	Local	117.413900	11,741.39	107.419150	10,741.92	-999.47	0.06	
		Base	117.413900	11,741.39	107.419150	10,741.92	-999.47	0.06	
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.500000	20 Mar 2042		
	10,000.000	Local	88.800400	8,880.04	86.757495	8,675.75	-204.29	0.05	
		Base	88.800400	8,880.04	86.757495	8,675.75	-204.29	0.05	
718172AU3	PHILIP MORRIS INTL INC SR UNSECURED 08/42 3.875					3.875000	21 Aug 2042		
	10,000.000	Local	87.990600	8,799.06	79.167788	7,916.78	-882.28	0.05	
		Base	87.990600	8,799.06	79.167788	7,916.78	-882.28	0.05	
718172BL2	PHILIP MORRIS INTL INC SR UNSECURED 11/44 4.25					4.250000	10 Nov 2044		
	10,000.000	Local	107.823800	10,782.38	81.945063	8,194.51	-2,587.87	0.05	
		Base	107.823800	10,782.38	81.945063	8,194.51	-2,587.87	0.05	
718172DQ9	PHILIP MORRIS INTL INC SR UNSECURED 11/34 4.9					4.900000	01 Nov 2034		
	10,000.000	Local	97.714200	9,771.42	96.117911	9,611.79	-159.63	0.05	
		Base	97.714200	9,771.42	96.117911	9,611.79	-159.63	0.05	
720186AM7	PIEDMONT NATURAL GAS CO SR UNSECURED 06/50 3.35					3.350000	01 Jun 2050		

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	60,000.000	Local		99.307950	59,584.77	66.100238	39,660.14	-19,924.63	0.23
		Base		99.307950	59,584.77	66.100238	39,660.14	-19,924.63	0.23
720186AP0	PIEDMONT NATURAL GAS CO SR UNSECURED 05/52 5.05					5.050000	15 May 2052		
	10,000.000	Local		99.163900	9,916.39	87.893172	8,789.32	-1,127.07	0.05
		Base		99.163900	9,916.39	87.893172	8,789.32	-1,127.07	0.05
726503AE5	PLAINS ALL AMERICAN PIPE JR SUBORDINA 12/99 VAR					8.895070	31 Dec 2099		
	70,000.000	Local		75.160600	52,612.42	99.258200	69,480.74	16,868.32	0.40
		Base		75.160600	52,612.42	99.258200	69,480.74	16,868.32	0.40
72650RAM4	PLAINS ALL AMER PIPELINE SR UNSECURED 05/36 6.7					6.700000	15 May 2036		
	10,000.000	Local		115.358100	11,535.81	105.259934	10,525.99	-1,009.82	0.06
		Base		115.358100	11,535.81	105.259934	10,525.99	-1,009.82	0.06
73358WCW2	PORT AUTH OF NEW YORK NEW JE PORTRN 11/40 FIXED 5.647					5.647000	01 Nov 2040		
	55,000.000	Local		130.801382	71,940.76	102.278860	56,253.37	-15,687.39	0.32
Original Face:	55,000.000	Base		130.801382	71,940.76	102.278860	56,253.37	-15,687.39	0.32
743263AE5	PROGRESS ENERGY INC SR UNSECURED 03/31 7.75					7.750000	01 Mar 2031		
	10,000.000	Local		121.577300	12,157.73	112.825925	11,282.59	-875.14	0.06
		Base		121.577300	12,157.73	112.825925	11,282.59	-875.14	0.06
74340XCK5	PROLOGIS LP SR UNSECURED 03/54 5.25					5.250000	15 Mar 2054		
	20,000.000	Local		96.737850	19,347.57	93.420013	18,684.00	-663.57	0.11
		Base		96.737850	19,347.57	93.420013	18,684.00	-663.57	0.11
747525BR3	QUALCOMM INC SR UNSECURED 05/52 4.5					4.500000	20 May 2052		
	30,000.000	Local		92.937267	27,881.18	83.969603	25,190.88	-2,690.30	0.14
		Base		92.937267	27,881.18	83.969603	25,190.88	-2,690.30	0.14
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875					4.875000	15 May 2025		
	10,000.000	Local		99.065900	9,906.59	99.666440	9,966.64	60.05	0.06
		Base		99.065900	9,906.59	99.666440	9,966.64	60.05	0.06
754730AF6	RAYMOND JAMES FINANCIAL SR UNSECURED 07/46 4.95					4.950000	15 Jul 2046		
	10,000.000	Local		111.085100	11,108.51	89.850273	8,985.03	-2,123.48	0.05
		Base		111.085100	11,108.51	89.850273	8,985.03	-2,123.48	0.05
75513EAC5	RTX CORP SR UNSECURED 07/50 3.125					3.125000	01 Jul 2050		

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	20,000.000	Local	70.021150	14,004.23	65.609984	13,122.00	-882.23	0.07	
		Base	70.021150	14,004.23	65.609984	13,122.00	-882.23	0.07	
75513ECP4	RTX CORP SR UNSECURED 03/52 3.03					3.030000	15 Mar 2052		
	20,000.000	Local	69.239150	13,847.83	63.363628	12,672.73	-1,175.10	0.07	
		Base	69.239150	13,847.83	63.363628	12,672.73	-1,175.10	0.07	
75513ECS8	RTX CORP SR UNSECURED 02/53 5.375					5.375000	27 Feb 2053		
	10,000.000	Local	99.826600	9,982.66	95.103542	9,510.35	-472.31	0.05	
		Base	99.826600	9,982.66	95.103542	9,510.35	-472.31	0.05	
75513ECX7	RTX CORP SR UNSECURED 03/54 6.4					6.400000	15 Mar 2054		
	40,000.000	Local	106.478800	42,591.52	108.938360	43,575.34	983.82	0.25	
		Base	106.478800	42,591.52	108.938360	43,575.34	983.82	0.25	
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.850000	15 Aug 2045		
	10,000.000	Local	111.604900	11,160.49	95.360633	9,536.06	-1,624.43	0.05	
		Base	111.604900	11,160.49	95.360633	9,536.06	-1,624.43	0.05	
761713BV7	REYNOLDS AMERICAN INC COMPANY GUAR 05/40 8.125					8.125000	01 May 2040		
	10,000.000	Local	121.451100	12,145.11	115.609916	11,560.99	-584.12	0.07	
		Base	121.451100	12,145.11	115.609916	11,560.99	-584.12	0.07	
77313LAA1	ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 10/26 2.875					2.875000	15 Oct 2026		
	50,000.000	Local	100.000000	50,000.00	94.884676	47,442.34	-2,557.66	0.27	
		Base	100.000000	50,000.00	94.884676	47,442.34	-2,557.66	0.27	
775109DF5	ROGERS COMMUNICATIONS IN COMPANY GUAR 02/34 5.3					5.300000	15 Feb 2034		
	30,000.000	Local	99.191567	29,757.47	97.537867	29,261.36	-496.11	0.17	
		Base	99.191567	29,757.47	97.537867	29,261.36	-496.11	0.17	
780153BV3	ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 02/33 6					6.000000	01 Feb 2033		
	20,000.000	Local	100.582550	20,116.51	99.762512	19,952.50	-164.01	0.11	
		Base	100.582550	20,116.51	99.762512	19,952.50	-164.01	0.11	
78409VAQ7	S+P GLOBAL INC COMPANY GUAR 12/49 3.25					3.250000	01 Dec 2049		
	30,000.000	Local	84.109600	25,232.88	69.085087	20,725.53	-4,507.35	0.12	
		Base	84.109600	25,232.88	69.085087	20,725.53	-4,507.35	0.12	
78433LAH9	SCE RECOVERY FUNDING LLC SR SECURED 12/49 5.112					5.112000	14 Dec 2049		

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: 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:	70,000.000	Local		100.550843	70,385.59	94.246551	65,972.59	-4,413.00	0.38
	70,000.000	Base		100.550843	70,385.59	94.246551	65,972.59	-4,413.00	0.38
797440BQ6	SAN DIEGO G + E 1ST MORTGAGE 04/42 4.3					4.300000	01 Apr 2042		
	40,000.000	Local		104.684500	41,873.80	82.694270	33,077.71	-8,796.09	0.19
		Base		104.684500	41,873.80	82.694270	33,077.71	-8,796.09	0.19
797440BV5	SAN DIEGO G + E 1ST MORTGAGE 06/47 3.75					3.750000	01 Jun 2047		
	10,000.000	Local		101.644400	10,164.44	75.022409	7,502.24	-2,662.20	0.04
		Base		101.644400	10,164.44	75.022409	7,502.24	-2,662.20	0.04
797440CF9	SAN DIEGO G + E 1ST MORTGAGE 04/54 5.55					5.550000	15 Apr 2054		
	10,000.000	Local		98.994400	9,899.44	97.069434	9,706.94	-192.50	0.06
		Base		98.994400	9,899.44	97.069434	9,706.94	-192.50	0.06
808513BD6	CHARLES SCHWAB CORP JR SUBORDINA 12/99 VAR					5.375000	31 Dec 2099		
	50,000.000	Local		98.271960	49,135.98	99.375255	49,687.63	551.65	0.28
		Base		98.271960	49,135.98	99.375255	49,687.63	551.65	0.28
808513CE3	CHARLES SCHWAB CORP SR UNSECURED 05/34 VAR					5.853000	19 May 2034		
	10,000.000	Local		100.532400	10,053.24	103.028146	10,302.81	249.57	0.06
		Base		100.532400	10,053.24	103.028146	10,302.81	249.57	0.06
808513CH6	CHARLES SCHWAB CORP SR UNSECURED 08/34 VAR					6.136000	24 Aug 2034		
	30,000.000	Local		100.084633	30,025.39	105.061012	31,518.30	1,492.91	0.18
		Base		100.084633	30,025.39	105.061012	31,518.30	1,492.91	0.18
80854EAH1	SCHWEITZER MAUDUIT INTL INC. 2021 TERM LOAN B						20 Apr 2028		
	46,961.770	Local		99.760614	46,849.35	99.375000	46,668.26	-181.09	0.27
		Base		99.760614	46,849.35	99.375000	46,668.26	-181.09	0.27
822905AD7	SHELL FINANCE US INC COMPANY GUAR 08/43 4.55					4.550000	12 Aug 2043		
	20,000.000	Local		92.869100	18,573.82	87.467876	17,493.58	-1,080.24	0.10
		Base		92.869100	18,573.82	87.467876	17,493.58	-1,080.24	0.10
822905AE5	SHELL FINANCE US INC COMPANY GUAR 05/46 4					4.000000	10 May 2046		
	20,000.000	Local		80.661250	16,132.25	78.402320	15,680.46	-451.79	0.09
		Base		80.661250	16,132.25	78.402320	15,680.46	-451.79	0.09
826418BQ7	SIERRA PACIFIC POWER CO GENL REF MOR 03/54 5.9					5.900000	15 Mar 2054		

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Holdings

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WESTERN ASSET MANAGEMENT COMPANY

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As of: December 31, 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
	20,000.000	Local		99.380100	19,876.02	100.176531	20,035.31	159.29	0.11
		Base		99.380100	19,876.02	100.176531	20,035.31	159.29	0.11
83207DAC2	SMB PRIVATE EDUCATION LOAN TRU SMB 2023 C B 144A					6.360000	15 Nov 2052		
	100,000.000	Local		99.982050	99,982.05	103.103440	103,103.44	3,121.39	0.59
Original Face:	100,000.000	Base		99.982050	99,982.05	103.103440	103,103.44	3,121.39	0.59
832696AY4	JM SMUCKER CO SR UNSECURED 11/43 6.5					6.500000	15 Nov 2043		
	10,000.000	Local		110.836500	11,083.65	106.615634	10,661.56	-422.09	0.06
		Base		110.836500	11,083.65	106.615634	10,661.56	-422.09	0.06
83444MAJ0	SOLVENTUM CORP COMPANY GUAR 144A 04/54 5.9					5.900000	30 Apr 2054		
	80,000.000	Local		99.579450	79,663.56	97.420431	77,936.34	-1,727.22	0.44
		Base		99.579450	79,663.56	97.420431	77,936.34	-1,727.22	0.44
83444MAL5	SOLVENTUM CORP COMPANY GUAR 144A 05/64 6					6.000000	15 May 2064		
	40,000.000	Local		100.251575	40,100.63	97.701773	39,080.71	-1,019.92	0.22
		Base		100.251575	40,100.63	97.701773	39,080.71	-1,019.92	0.22
842400FZ1	SOUTHERN CAL EDISON 1ST REF MORT 10/43 4.65					4.650000	01 Oct 2043		
	10,000.000	Local		108.777500	10,877.75	86.758497	8,675.85	-2,201.90	0.05
		Base		108.777500	10,877.75	86.758497	8,675.85	-2,201.90	0.05
842400GG2	SOUTHERN CAL EDISON 1ST REF MORT 04/47 4					4.000000	01 Apr 2047		
	10,000.000	Local		95.183100	9,518.31	77.045953	7,704.60	-1,813.71	0.04
		Base		95.183100	9,518.31	77.045953	7,704.60	-1,813.71	0.04
842400GT4	SOUTHERN CAL EDISON 1ST MORTGAGE 02/50 3.65					3.650000	01 Feb 2050		
	70,000.000	Local		101.028629	70,720.04	71.543029	50,080.12	-20,639.92	0.29
		Base		101.028629	70,720.04	71.543029	50,080.12	-20,639.92	0.28
842400HF3	SOUTHERN CAL EDISON 1ST MORTGAGE 06/51 3.65					3.650000	01 Jun 2051		
	50,000.000	Local		100.137840	50,068.92	70.877152	35,438.58	-14,630.34	0.20
		Base		100.137840	50,068.92	70.877152	35,438.58	-14,630.34	0.20
842400HV8	SOUTHERN CAL EDISON 1ST MORTGAGE 03/53 5.7					5.700000	01 Mar 2053		
	20,000.000	Local		100.919950	20,183.99	97.378472	19,475.69	-708.30	0.11
		Base		100.919950	20,183.99	97.378472	19,475.69	-708.30	0.11
842400JD6	SOUTHERN CAL EDISON 1ST MORTGAGE 04/54 5.75					5.750000	15 Apr 2054		

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		30,000.000	Local 99.441033	29,832.31	98.319094	29,495.73	-336.58	0.17	
			Base 99.441033	29,832.31	98.319094	29,495.73	-336.58	0.17	
84265VAE5	SOUTHERN COPPER CORP SR UNSECURED 04/40 6.75				6.750000	16 Apr 2040			
		10,000.000	Local 100.698900	10,069.89	107.043539	10,704.35	634.46	0.06	
			Base 100.698900	10,069.89	107.043539	10,704.35	634.46	0.06	
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25				5.250000	08 Nov 2042			
		50,000.000	Local 101.007460	50,503.73	90.415693	45,207.85	-5,295.88	0.26	
			Base 101.007460	50,503.73	90.415693	45,207.85	-5,295.88	0.26	
84346LAA8	SOUTHERN NATURAL GAS SR UNSECURED 144A 03/47 4.8				4.800000	15 Mar 2047			
		20,000.000	Local 113.494650	22,698.93	83.414302	16,682.86	-6,016.07	0.09	
			Base 113.494650	22,698.93	83.414302	16,682.86	-6,016.07	0.09	
845467AR0	EXPAND ENERGY CORP COMPANY GUAR 02/29 5.375				5.375000	01 Feb 2029			
		10,000.000	Local 98.010200	9,801.02	98.504983	9,850.50	49.48	0.06	
			Base 98.010200	9,801.02	98.504983	9,850.50	49.48	0.06	
845467AS8	EXPAND ENERGY CORP COMPANY GUAR 03/30 5.375				5.375000	15 Mar 2030			
		10,000.000	Local 97.275700	9,727.57	98.150300	9,815.03	87.46	0.06	
			Base 97.275700	9,727.57	98.150300	9,815.03	87.46	0.06	
857477CH4	STATE STREET CORP JR SUBORDINA 12/99 VAR				6.700000	31 Dec 2099			
		10,000.000	Local 100.000000	10,000.00	102.064400	10,206.44	206.44	0.06	
			Base 100.000000	10,000.00	102.064400	10,206.44	206.44	0.06	
857477CM3	STATE STREET CORP JR SUBORDINA 12/99 VAR				6.700000	31 Dec 2099			
		20,000.000	Local 100.000000	20,000.00	102.193847	20,438.77	438.77	0.12	
			Base 100.000000	20,000.00	102.193847	20,438.77	438.77	0.12	
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	86.653280	51,991.97	-8,008.03	0.30	
Original Face:		60,000.000	Base 100.000000	60,000.00	86.653280	51,991.97	-8,008.03	0.30	
87264ABL8	T MOBILE USA INC COMPANY GUAR 02/41 3				3.000000	15 Feb 2041			
		70,000.000	Local 84.702143	59,291.50	71.413025	49,989.12	-9,302.38	0.28	
			Base 84.702143	59,291.50	71.413025	49,989.12	-9,302.38	0.28	
87264ABN4	T MOBILE USA INC COMPANY GUAR 02/51 3.3				3.300000	15 Feb 2051			

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

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	50,000.000	Local	96.818500	48,409.25	66.065367	33,032.68	-15,376.57	0.19	
		Base	96.818500	48,409.25	66.065367	33,032.68	-15,376.57	0.19	
87264ACT0	T MOBILE USA INC COMPANY GUAR 10/52 3.4				3.400000	15 Oct 2052			
	30,000.000	Local	76.456533	22,936.96	66.854178	20,056.25	-2,880.71	0.11	
		Base	76.456533	22,936.96	66.854178	20,056.25	-2,880.71	0.11	
87612BBU5	TARGA RESOURCES PARTNERS COMPANY GUAR 01/32 4				4.000000	15 Jan 2032			
	30,000.000	Local	92.134933	27,640.48	90.986220	27,295.87	-344.61	0.16	
		Base	92.134933	27,640.48	90.986220	27,295.87	-344.61	0.16	
87612GAB7	TARGA RESOURCES CORP COMPANY GUAR 04/52 4.95				4.950000	15 Apr 2052			
	30,000.000	Local	91.998200	27,599.46	84.456089	25,336.83	-2,262.63	0.14	
		Base	91.998200	27,599.46	84.456089	25,336.83	-2,262.63	0.14	
87612GAD3	TARGA RESOURCES CORP COMPANY GUAR 02/53 6.5				6.500000	15 Feb 2053			
	50,000.000	Local	101.326640	50,663.32	104.483703	52,241.85	1,578.53	0.30	
		Base	101.326640	50,663.32	104.483703	52,241.85	1,578.53	0.30	
87612KAC6	TARGA RESOURCES CORP COMPANY GUAR 07/52 6.25				6.250000	01 Jul 2052			
	40,000.000	Local	99.616800	39,846.72	99.933101	39,973.24	126.52	0.23	
		Base	99.616800	39,846.72	99.933101	39,973.24	126.52	0.23	
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9				4.900000	15 Sep 2044			
	10,000.000	Local	106.444300	10,644.43	89.377476	8,937.75	-1,706.68	0.05	
		Base	106.444300	10,644.43	89.377476	8,937.75	-1,706.68	0.05	
878091BF3	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/47 4.27				4.270000	15 May 2047			
	10,000.000	Local	102.509400	10,250.94	80.135209	8,013.52	-2,237.42	0.05	
		Base	102.509400	10,250.94	80.135209	8,013.52	-2,237.42	0.05	
878091BG1	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/50 3.3				3.300000	15 May 2050			
	40,000.000	Local	85.310875	34,124.35	66.752744	26,701.10	-7,423.25	0.15	
		Base	85.310875	34,124.35	66.752744	26,701.10	-7,423.25	0.15	
878742AW5	TECK RESOURCES LIMITED SR UNSECURED 07/41 6.25				6.250000	15 Jul 2041			
	53,000.000	Local	120.216132	63,714.55	98.687660	52,304.46	-11,410.09	0.30	
		Base	120.216132	63,714.55	98.687660	52,304.46	-11,410.09	0.30	
87938WAC7	TELEFONICA EMISIONES SAU COMPANY GUAR 06/36 7.045				7.045000	20 Jun 2036			

& 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: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	10,000.000	Local		117.372400	11,737.24	109.961690	10,996.17	-741.07	0.06
		Base		117.372400	11,737.24	109.961690	10,996.17	-741.07	0.06
88167AAF8	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/46 4.1					4.100000	01 Oct 2046		
	70,000.000	Local		76.337943	53,436.56	71.889958	50,322.97	-3,113.59	0.29
		Base		76.337943	53,436.56	71.889958	50,322.97	-3,113.59	0.29
882508CJ1	TEXAS INSTRUMENTS INC SR UNSECURED 02/54 5.15					5.150000	08 Feb 2054		
	30,000.000	Local		98.539367	29,561.81	93.813177	28,143.95	-1,417.86	0.16
		Base		98.539367	29,561.81	93.813177	28,143.95	-1,417.86	0.16
882667AZ1	TEXAS ST PRIV ACTIVITY BOND SU TXSTRN 12/49 FIXED 3.922					3.922000	31 Dec 2049		
Original Face:	30,000.000	Local		100.000000	30,000.00	79.117320	23,735.20	-6,264.80	0.14
	30,000.000	Base		100.000000	30,000.00	79.117320	23,735.20	-6,264.80	0.14
882926AA6	TEXAS INSTRUMENTS INC SR UNSECURED 05/63 5.05					5.050000	18 May 2063		
	20,000.000	Local		98.943300	19,788.66	90.268957	18,053.79	-1,734.87	0.10
		Base		98.943300	19,788.66	90.268957	18,053.79	-1,734.87	0.10
887315AZ2	HISTORIC TW INC COMPANY GUAR 01/36 VAR					8.300000	15 Jan 2036		
	110,000.000	Local		104.014573	114,416.03	106.222702	116,844.97	2,428.94	0.67
		Base		104.014573	114,416.03	106.222702	116,844.97	2,428.94	0.66
88731EAJ9	TIME WARNER CABLE ENTRMN SR SECURED 07/33 8.375					8.375000	15 Jul 2033		
	50,000.000	Local		122.271800	61,135.90	112.494115	56,247.06	-4,888.84	0.32
		Base		122.271800	61,135.90	112.494115	56,247.06	-4,888.84	0.32
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.300000	01 Jul 2038		
	110,000.000	Local		117.393600	129,132.96	101.861452	112,047.60	-17,085.36	0.64
		Base		117.393600	129,132.96	101.861452	112,047.60	-17,085.36	0.64
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75					6.750000	15 Jun 2039		
	40,000.000	Local		101.807975	40,723.19	98.076304	39,230.52	-1,492.67	0.22
		Base		101.807975	40,723.19	98.076304	39,230.52	-1,492.67	0.22
88732JBD9	TIME WARNER CABLE LLC SR SECURED 09/42 4.5					4.500000	15 Sep 2042		
	10,000.000	Local		94.697700	9,469.77	74.877550	7,487.76	-1,982.01	0.04
		Base		94.697700	9,469.77	74.877550	7,487.76	-1,982.01	0.04
89346DAE7	TRANSALTA CORP SR UNSECURED 03/40 6.5					6.500000	15 Mar 2040		

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	20,000.000	Local	103.580250	20,716.05	100.195105	20,039.02	-677.03	0.11	
		Base	103.580250	20,716.05	100.195105	20,039.02	-677.03	0.11	
893574AR4	TRANSCONT GAS PIPE LINE SR UNSECURED 05/50 3.95					3.950000	15 May 2050		
	30,000.000	Local	106.416200	31,924.86	74.033606	22,210.08	-9,714.78	0.13	
		Base	106.416200	31,924.86	74.033606	22,210.08	-9,714.78	0.13	
89788MAP7	TRUIST FINANCIAL CORP SR UNSECURED 06/34 VAR					5.867000	08 Jun 2034		
	10,000.000	Local	100.064900	10,006.49	101.834470	10,183.45	176.96	0.06	
		Base	100.064900	10,006.49	101.834470	10,183.45	176.96	0.06	
89788VAG7	TRUIST INSURANCE HOLDINGS LLC 2024 TERM LOAN B						06 May 2031		
	101,129.100	Local	99.802599	100,929.47	100.000000	101,129.10	199.63	0.58	
		Base	99.802599	100,929.47	100.000000	101,129.10	199.63	0.58	
90346WAA1	US AIRWAYS 2013 1A PTT PASS THRU CE 05/27 3.95					3.950000	15 May 2027		
	63,452.250	Local	96.745442	61,387.16	98.991700	62,812.46	1,425.30	0.36	
Original Face:	200,000.000	Base	96.745442	61,387.16	98.991700	62,812.46	1,425.30	0.36	
907818ER5	UNION PACIFIC CORP SR UNSECURED 09/67 4.1					4.100000	15 Sep 2067		
	10,000.000	Local	75.764100	7,576.41	72.712148	7,271.21	-305.20	0.04	
		Base	75.764100	7,576.41	72.712148	7,271.21	-305.20	0.04	
907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839					3.839000	20 Mar 2060		
	10,000.000	Local	106.254000	10,625.40	71.500891	7,150.09	-3,475.31	0.04	
		Base	106.254000	10,625.40	71.500891	7,150.09	-3,475.31	0.04	
907818FK9	UNION PACIFIC CORP SR UNSECURED 02/50 3.25					3.250000	05 Feb 2050		
	30,000.000	Local	99.964800	29,989.44	68.373606	20,512.08	-9,477.36	0.12	
		Base	99.964800	29,989.44	68.373606	20,512.08	-9,477.36	0.12	
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75					3.750000	05 Feb 2070		
	10,000.000	Local	100.906400	10,090.64	66.842685	6,684.27	-3,406.37	0.04	
		Base	100.906400	10,090.64	66.842685	6,684.27	-3,406.37	0.04	
907818FS2	UNION PACIFIC CORP SR UNSECURED 04/71 3.799					3.799000	06 Apr 2071		
	10,000.000	Local	102.648200	10,264.82	67.975820	6,797.58	-3,467.24	0.04	
		Base	102.648200	10,264.82	67.975820	6,797.58	-3,467.24	0.04	
90932LAH0	UNITED AIRLINES INC SR SECURED 144A 04/29 4.625					4.625000	15 Apr 2029		

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Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	10,000.000	Local	100.461600	10,046.16	95.078630	9,507.86	-538.30	0.05	
		Base	100.461600	10,046.16	95.078630	9,507.86	-538.30	0.05	
90932LAJ6	UNITED AIR 2023 1 A PTT PASS THRU CE 07/37 5.8				5.800000	15 Jul 2037			
	185,754.830	Local	100.000000	185,754.83	101.984210	189,440.60	3,685.77	1.08	
Original Face:	190,000.000	Base	100.000000	185,754.83	101.984210	189,440.60	3,685.77	1.08	
90932VAA3	UNITED AIR 2020 1 B PTT PASS THRU CE 07/27 4.875				4.875000	15 Jul 2027			
	20,000.000	Local	100.000000	20,000.00	99.837120	19,967.42	-32.58	0.11	
Original Face:	50,000.000	Base	100.000000	20,000.00	99.837120	19,967.42	-32.58	0.11	
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75				4.750000	08 Mar 2044			
	86,000.000	Local	103.381837	88,908.38	75.876060	65,253.41	-23,654.97	0.37	
		Base	103.381837	88,908.38	75.876060	65,253.41	-23,654.97	0.37	
91087BBA7	UNITED MEXICAN STATES SR UNSECURED 05/54 6.4				6.400000	07 May 2054			
	210,000.000	Local	99.320667	208,573.40	89.548632	188,052.13	-20,521.27	1.07	
		Base	99.320667	208,573.40	89.548632	188,052.13	-20,521.27	1.07	
912810UE6	US TREASURY N/B 11/54 4.5				4.500000	15 Nov 2054			
	50,000.000	Local	99.423300	49,711.65	95.515625	47,757.81	-1,953.84	0.27	
		Base	99.423300	49,711.65	95.515625	47,757.81	-1,953.84	0.27	
913017BT5	RTX CORP SR UNSECURED 06/42 4.5				4.500000	01 Jun 2042			
	10,000.000	Local	102.345400	10,234.54	86.642946	8,664.29	-1,570.25	0.05	
		Base	102.345400	10,234.54	86.642946	8,664.29	-1,570.25	0.05	
913017CA5	RTX CORP SR UNSECURED 05/45 4.15				4.150000	15 May 2045			
	10,000.000	Local	124.322500	12,432.25	80.731236	8,073.12	-4,359.13	0.05	
		Base	124.322500	12,432.25	80.731236	8,073.12	-4,359.13	0.05	
913017CJ6	RTX CORP SR UNSECURED 11/46 3.75				3.750000	01 Nov 2046			
	10,000.000	Local	87.055900	8,705.59	75.575395	7,557.54	-1,148.05	0.04	
		Base	87.055900	8,705.59	75.575395	7,557.54	-1,148.05	0.04	
913017CP2	RTX CORP SR UNSECURED 05/47 4.05				4.050000	04 May 2047			
	40,000.000	Local	112.525725	45,010.29	78.610791	31,444.32	-13,565.97	0.18	
		Base	112.525725	45,010.29	78.610791	31,444.32	-13,565.97	0.18	
913017CW7	RTX CORP SR UNSECURED 11/38 4.45				4.450000	16 Nov 2038			

& 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: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	30,000.000	Local		104.915500	31,474.65	89.010553	26,703.17	-4,771.48	0.15
		Base		104.915500	31,474.65	89.010553	26,703.17	-4,771.48	0.15
913017CX5	RTX CORP SR UNSECURED 11/48 4.625					4.625000	16 Nov 2048		
	10,000.000	Local		107.775400	10,777.54	85.080765	8,508.08	-2,269.46	0.05
		Base		107.775400	10,777.54	85.080765	8,508.08	-2,269.46	0.05
91324PAX0	UNITEDHEALTH GROUP INC SR UNSECURED 06/37 6.5					6.500000	15 Jun 2037		
	10,000.000	Local		94.895400	9,489.54	108.484168	10,848.42	1,358.88	0.06
		Base		94.895400	9,489.54	108.484168	10,848.42	1,358.88	0.06
91324PBU5	UNITEDHEALTH GROUP INC SR UNSECURED 11/41 4.625					4.625000	15 Nov 2041		
	10,000.000	Local		99.045800	9,904.58	88.162187	8,816.22	-1,088.36	0.05
		Base		99.045800	9,904.58	88.162187	8,816.22	-1,088.36	0.05
91324PDT6	UNITEDHEALTH GROUP INC SR UNSECURED 08/39 3.5					3.500000	15 Aug 2039		
	50,000.000	Local		88.163960	44,081.98	79.120261	39,560.13	-4,521.85	0.23
		Base		88.163960	44,081.98	79.120261	39,560.13	-4,521.85	0.23
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875					3.875000	15 Aug 2059		
	30,000.000	Local		101.218600	30,365.58	70.881389	21,264.42	-9,101.16	0.12
		Base		101.218600	30,365.58	70.881389	21,264.42	-9,101.16	0.12
91324PEK4	UNITEDHEALTH GROUP INC SR UNSECURED 05/52 4.75					4.750000	15 May 2052		
	40,000.000	Local		88.366600	35,346.64	85.828470	34,331.39	-1,015.25	0.20
		Base		88.366600	35,346.64	85.828470	34,331.39	-1,015.25	0.20
91324PES7	UNITEDHEALTH GROUP INC SR UNSECURED 02/53 5.875					5.875000	15 Feb 2053		
	70,000.000	Local		103.063114	72,144.18	100.410809	70,287.57	-1,856.61	0.40
		Base		103.063114	72,144.18	100.410809	70,287.57	-1,856.61	0.40
91324PET5	UNITEDHEALTH GROUP INC SR UNSECURED 02/63 6.05					6.050000	15 Feb 2063		
	30,000.000	Local		98.835933	29,650.78	102.247003	30,674.10	1,023.32	0.17
		Base		98.835933	29,650.78	102.247003	30,674.10	1,023.32	0.17
91324PFC1	UNITEDHEALTH GROUP INC SR UNSECURED 04/54 5.375					5.375000	15 Apr 2054		
	50,000.000	Local		99.717060	49,858.53	93.902864	46,951.43	-2,907.10	0.27
		Base		99.717060	49,858.53	93.902864	46,951.43	-2,907.10	0.27
91324PFK3	UNITEDHEALTH GROUP INC SR UNSECURED 07/44 5.5					5.500000	15 Jul 2044		

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: December 31, 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	
		30,000.000	Local 99.092100	29,727.63	97.182948	29,154.88	-572.75	0.17	
			Base 99.092100	29,727.63	97.182948	29,154.88	-572.75	0.17	
91324PFL1	UNITEDHEALTH GROUP INC SR UNSECURED 07/54 5.625				5.625000	15 Jul 2054			
		20,000.000	Local 99.802100	19,960.42	97.252404	19,450.48	-509.94	0.11	
			Base 99.802100	19,960.42	97.252404	19,450.48	-509.94	0.11	
914453AA3	UNIVERSITY OF MIAMI SR UNSECURED 04/52 4.063				4.063000	01 Apr 2052			
		10,000.000	Local 100.000000	10,000.00	79.948574	7,994.86	-2,005.14	0.05	
Original Face:		10,000.000	Base 100.000000	10,000.00	79.948574	7,994.86	-2,005.14	0.05	
92343VBE3	VERIZON COMMUNICATIONS SR UNSECURED 11/41 4.75				4.750000	01 Nov 2041			
		50,000.000	Local 99.283320	49,641.66	89.899130	44,949.57	-4,692.09	0.26	
			Base 99.283320	49,641.66	89.899130	44,949.57	-4,692.09	0.26	
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125				4.125000	15 Aug 2046			
		30,000.000	Local 89.473633	26,842.09	79.299673	23,789.90	-3,052.19	0.14	
			Base 89.473633	26,842.09	79.299673	23,789.90	-3,052.19	0.14	
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25				5.250000	16 Mar 2037			
		30,000.000	Local 108.363267	32,508.98	97.632876	29,289.86	-3,219.12	0.17	
			Base 108.363267	32,508.98	97.632876	29,289.86	-3,219.12	0.17	
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4				4.000000	22 Mar 2050			
		20,000.000	Local 103.895050	20,779.01	76.015631	15,203.13	-5,575.88	0.09	
			Base 103.895050	20,779.01	76.015631	15,203.13	-5,575.88	0.09	
92343VFU3	VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875				2.875000	20 Nov 2050			
		20,000.000	Local 96.023000	19,204.60	61.534050	12,306.81	-6,897.79	0.07	
			Base 96.023000	19,204.60	61.534050	12,306.81	-6,897.79	0.07	
92343VFW9	VERIZON COMMUNICATIONS SR UNSECURED 10/56 2.987				2.987000	30 Oct 2056			
		10,000.000	Local 88.804400	8,880.44	59.430805	5,943.08	-2,937.36	0.03	
			Base 88.804400	8,880.44	59.430805	5,943.08	-2,937.36	0.03	
92343VGC2	VERIZON COMMUNICATIONS SR UNSECURED 03/61 3.7				3.700000	22 Mar 2061			
		40,000.000	Local 99.952625	39,981.05	67.918810	27,167.52	-12,813.53	0.15	
			Base 99.952625	39,981.05	67.918810	27,167.52	-12,813.53	0.15	
92343VGK4	VERIZON COMMUNICATIONS SR UNSECURED 03/41 3.4				3.400000	22 Mar 2041			

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

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		50,000.000	Local 101.335700	50,667.85	75.712082	37,856.04	-12,811.81	0.22	
			Base 101.335700	50,667.85	75.712082	37,856.04	-12,811.81	0.22	
92343VGW8	VERIZON COMMUNICATIONS SR UNSECURED 02/54 5.5				5.500000	23 Feb 2054			
		10,000.000	Local 98.648700	9,864.87	95.958651	9,595.87	-269.00	0.05	
			Base 98.648700	9,864.87	95.958651	9,595.87	-269.00	0.05	
927804GS7	VIRGINIA ELEC + POWER CO SR UNSECURED 08/54 5.55				5.550000	15 Aug 2054			
		10,000.000	Local 99.653200	9,965.32	96.811032	9,681.10	-284.22	0.06	
			Base 99.653200	9,965.32	96.811032	9,681.10	-284.22	0.06	
931142EV1	WALMART INC SR UNSECURED 09/51 2.65				2.650000	22 Sep 2051			
		20,000.000	Local 96.125000	19,225.00	61.950643	12,390.13	-6,834.87	0.07	
			Base 96.125000	19,225.00	61.950643	12,390.13	-6,834.87	0.07	
937WBNII8	MOMENTUM MIDSTREAM FLOA 64446 AA4				10.750000	30 Sep 2029			
		32,432.430	Local 98.559282	31,965.17	98.516645	31,951.34	-13.83	0.18	
			Base 98.559282	31,965.17	98.516645	31,951.34	-13.83	0.18	
940663AC1	WASHINGTON UNIVERSITY SR UNSECURED 04/54 3.524				3.524000	15 Apr 2054			
		40,000.000	Local 100.000000	40,000.00	72.190592	28,876.24	-11,123.76	0.16	
Original Face:		40,000.000	Base 100.000000	40,000.00	72.190592	28,876.24	-11,123.76	0.16	
940663AD9	WASHINGTON UNIVERSITY SR UNSECURED 12/99 4.349				4.349000	31 Dec 2099			
		20,000.000	Local 100.000000	20,000.00	77.423259	15,484.65	-4,515.35	0.09	
			Base 100.000000	20,000.00	77.423259	15,484.65	-4,515.35	0.09	
94106LCF4	WASTE MANAGEMENT INC COMPANY GUAR 10/54 5.35				5.350000	15 Oct 2054			
		20,000.000	Local 99.959050	19,991.81	96.211873	19,242.37	-749.44	0.11	
			Base 99.959050	19,991.81	96.211873	19,242.37	-749.44	0.11	
94973VAN7	ELEVANCE HEALTH INC SR UNSECURED 06/37 6.375				6.375000	15 Jun 2037			
		10,000.000	Local 95.319100	9,531.91	106.026336	10,602.63	1,070.72	0.06	
			Base 95.319100	9,531.91	106.026336	10,602.63	1,070.72	0.06	
94973VAY3	ELEVANCE HEALTH INC SR UNSECURED 05/42 4.625				4.625000	15 May 2042			
		10,000.000	Local 106.498100	10,649.81	86.445936	8,644.59	-2,005.22	0.05	
			Base 106.498100	10,649.81	86.445936	8,644.59	-2,005.22	0.05	
949746RF0	WELLS FARGO + COMPANY SUBORDINATED 01/44 5.606				5.606000	15 Jan 2044			

& 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: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	28,000.000	Local	105.411321		29,515.17	95.775316	26,817.09	-2,698.08	0.15
		Base	105.411321		29,515.17	95.775316	26,817.09	-2,698.08	0.15
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375					5.375000	02 Nov 2043		
	10,000.000	Local	112.899800		11,289.98	93.412030	9,341.20	-1,948.78	0.05
		Base	112.899800		11,289.98	93.412030	9,341.20	-1,948.78	0.05
94974BGE4	WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65					4.650000	04 Nov 2044		
	10,000.000	Local	97.844000		9,784.40	84.041409	8,404.14	-1,380.26	0.05
		Base	97.844000		9,784.40	84.041409	8,404.14	-1,380.26	0.05
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051		
	60,000.000	Local	116.076150		69,645.69	88.892166	53,335.30	-16,310.39	0.30
		Base	116.076150		69,645.69	88.892166	53,335.30	-16,310.39	0.30
95000U2Q5	WELLS FARGO + COMPANY SR UNSECURED 04/41 VAR					3.068000	30 Apr 2041		
	50,000.000	Local	100.380120		50,190.06	72.854899	36,427.45	-13,762.61	0.21
		Base	100.380120		50,190.06	72.854899	36,427.45	-13,762.61	0.21
95000U2Z5	WELLS FARGO + COMPANY SR UNSECURED 04/53 VAR					4.611000	25 Apr 2053		
	70,000.000	Local	88.730043		62,111.03	83.740928	58,618.65	-3,492.38	0.33
		Base	88.730043		62,111.03	83.740928	58,618.65	-3,492.38	0.33
95000U3F8	WELLS FARGO + COMPANY SR UNSECURED 07/34 VAR					5.557000	25 Jul 2034		
	10,000.000	Local	100.000000		10,000.00	99.846405	9,984.64	-15.36	0.06
		Base	100.000000		10,000.00	99.846405	9,984.64	-15.36	0.06
95000U3H4	WELLS FARGO + COMPANY SR UNSECURED 10/34 VAR					6.491000	23 Oct 2034		
	10,000.000	Local	100.000000		10,000.00	106.250721	10,625.07	625.07	0.06
		Base	100.000000		10,000.00	106.250721	10,625.07	625.07	0.06
95000U3N1	WELLS FARGO + COMPANY SR UNSECURED 12/35 VAR					5.211000	03 Dec 2035		
	40,000.000	Local	100.000000		40,000.00	97.319284	38,927.71	-1,072.29	0.22
		Base	100.000000		40,000.00	97.319284	38,927.71	-1,072.29	0.22
95002YAC7	WELLS FARGO + COMPANY JR SUBORDINA 12/99 VAR					6.850000	31 Dec 2099		
	10,000.000	Local	100.000000		10,000.00	103.215048	10,321.50	321.50	0.06
		Base	100.000000		10,000.00	103.215048	10,321.50	321.50	0.06
958254AJ3	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3					5.300000	01 Mar 2048		

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	10,000.000	Local	90.225300	9,022.53	85.032650	8,503.27	-519.26	0.05	
		Base	90.225300	9,022.53	85.032650	8,503.27	-519.26	0.05	
958254AL8	WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5				5.500000	15 Aug 2048			
	60,000.000	Local	97.947733	58,768.64	86.932890	52,159.73	-6,608.91	0.30	
		Base	97.947733	58,768.64	86.932890	52,159.73	-6,608.91	0.30	
958667AA5	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/50 5.25				5.250000	01 Feb 2050			
	50,000.000	Local	96.737660	48,368.83	85.619150	42,809.58	-5,559.25	0.24	
		Base	96.737660	48,368.83	85.619150	42,809.58	-5,559.25	0.24	
958667AE7	WESTERN MIDSTREAM OPERAT SR UNSECURED 04/33 6.15				6.150000	01 Apr 2033			
	30,000.000	Local	101.272933	30,381.88	102.147591	30,644.28	262.40	0.17	
		Base	101.272933	30,381.88	102.147591	30,644.28	262.40	0.17	
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5				7.500000	15 Jan 2031			
	30,000.000	Local	113.407433	34,022.23	110.546560	33,163.97	-858.26	0.19	
		Base	113.407433	34,022.23	110.546560	33,163.97	-858.26	0.19	
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75				7.750000	15 Jun 2031			
	10,000.000	Local	109.867200	10,986.72	111.464168	11,146.42	159.70	0.06	
		Base	109.867200	10,986.72	111.464168	11,146.42	159.70	0.06	
96950FAK0	WILLIAMS COMPANIES INC SR UNSECURED 11/43 5.8				5.800000	15 Nov 2043			
	10,000.000	Local	99.423700	9,942.37	97.713985	9,771.40	-170.97	0.06	
		Base	99.423700	9,942.37	97.713985	9,771.40	-170.97	0.06	
96950FAP9	WILLIAMS COMPANIES INC SR UNSECURED 01/45 4.9				4.900000	15 Jan 2045			
	20,000.000	Local	105.283550	21,056.71	87.419017	17,483.80	-3,572.91	0.10	
		Base	105.283550	21,056.71	87.419017	17,483.80	-3,572.91	0.10	
976656CT3	WISCONSIN ELECTRIC POWER SR UNSECURED 10/54 5.05				5.050000	01 Oct 2054			
	10,000.000	Local	99.447300	9,944.73	91.010887	9,101.09	-843.64	0.05	
		Base	99.447300	9,944.73	91.010887	9,101.09	-843.64	0.05	
976843BN1	WISCONSIN PUBLIC SERVICE SR UNSECURED 12/51 2.85				2.850000	01 Dec 2051			
	20,000.000	Local	99.831450	19,966.29	61.846717	12,369.34	-7,596.95	0.07	
		Base	99.831450	19,966.29	61.846717	12,369.34	-7,596.95	0.07	
98417EAC4	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/37 6.9				6.900000	15 Nov 2037			

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	10,000.000	Local		112.299600	11,229.96	108.102497	10,810.25	-419.71	0.06
		Base		112.299600	11,229.96	108.102497	10,810.25	-419.71	0.06
98417EAN0	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/41 6					6.000000	15 Nov 2041		
	30,000.000	Local		107.216833	32,165.05	99.111155	29,733.35	-2,431.70	0.17
		Base		107.216833	32,165.05	99.111155	29,733.35	-2,431.70	0.17
98417EAR1	GLENCORE FINANCE CANADA COMPANY GUAR 144A 10/42 5.55					5.550000	25 Oct 2042		
	40,000.000	Local		104.894925	41,957.97	94.008025	37,603.21	-4,354.76	0.21
		Base		104.894925	41,957.97	94.008025	37,603.21	-4,354.76	0.21
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625					4.625000	15 Dec 2027		
	110,000.000	Local		100.261500	110,287.65	98.239229	108,063.15	-2,224.50	0.62
		Base		100.261500	110,287.65	98.239229	108,063.15	-2,224.50	0.61
98462YAF7	YAMANA GOLD INC COMPANY GUAR 08/31 2.63					2.630000	15 Aug 2031		
	10,000.000	Local		100.000000	10,000.00	84.172071	8,417.21	-1,582.79	0.05
		Base		100.000000	10,000.00	84.172071	8,417.21	-1,582.79	0.05
98877DAC9	ZF NA CAPITAL COMPANY GUAR 144A 04/25 4.75					4.750000	29 Apr 2025		
	200,000.000	Local		99.239045	198,478.09	99.495370	198,990.74	512.65	1.13
		Base		99.239045	198,478.09	99.495370	198,990.74	512.65	1.13
ACI208T77	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 09/37 VAR					6.625000	01 Sep 2037		
	180,853.300	Local		51.568835	93,263.94	66.550000	120,357.87	27,093.93	0.69
Original Face:	187,724.000	Base		51.568835	93,263.94	66.550000	120,357.87	27,093.93	0.68
US DOLLAR Total									
	18,869,940.240	Local			18,595,415.15		16,734,387.11	-1,861,028.04	95.28
Original Face:	2,657,724.000	Base			18,595,415.15		16,734,387.11	-1,861,028.04	95.23
FIXED INCOME Total									
	18,869,940.240	Base			18,595,415.15		16,734,387.11	-1,861,028.04	95.23
Original Face:	2,657,724.000								

& Issue has redenominated but Local is not converted
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Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
 WESTERN ASSET MANAGEMENT COMPANY
 FUND: HBCX



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		19,651,690.880	Base	19,412,065.78		17,548,741.84	-1,863,323.94	99.86
Original Face:		2,657,724.000						

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR

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

US DOLLAR										
								Exchange Rate:	1.000000	
ADI2Q96Y1	US 5YR NOTE (CBT) MAR25 XCBT 20250331						31 Mar 2025			
54.000	5,400,000.000	Local	5,740,453.15	5,773,402.92	106.304688	-32,949.77		-27,887.27	-5,062.50	
		Base	5,740,453.15		106.304688	-32,949.77		-27,887.27	-5,062.50	0.03
ADI2Q9TB6	US LONG BOND(CBT) MAR25 XCBT 20250320						20 Mar 2025			
30.000	3,000,000.000	Local	3,415,312.50	3,501,812.39	113.843750	-86,499.89		-78,999.89	-7,500.00	
		Base	3,415,312.50		113.843750	-86,499.89		-78,999.89	-7,500.00	0.04
ADI2QB0M8	US 10YR ULTRA FUT MAR25 XCBT 20250320						20 Mar 2025			
11.000	1,100,000.000	Local	1,224,437.50	1,238,972.16	111.312500	-14,534.66		-11,784.66	-2,750.00	
		Base	1,224,437.50		111.312500	-14,534.66		-11,784.66	-2,750.00	0.02
ADI2QB0N6	US ULTRA BOND CBT MAR25 XCBT 20250320						20 Mar 2025			
8.000	800,000.000	Local	951,250.00	992,787.28	118.906250	-41,537.28		-38,037.28	-3,500.00	
		Base	951,250.00		118.906250	-41,537.28		-38,037.28	-3,500.00	0.02
US DOLLAR Total										
103.000	10,300,000.000	Local	11,331,453.15	11,506,974.75		-175,521.60		-156,709.10	-18,812.50	
		Base				-175,521.60		-156,709.10	-18,812.50	0.11
FUTURES LONG Total										
103.000	10,300,000.000	Base				-175,521.60		-156,709.10	-18,812.50	0.11

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR

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

US DOLLAR										
								Exchange Rate:	1.000000	
ADI2Q4YT2	US 2YR NOTE (CBT) MAR25 XCBT 20250331						31 Mar 2025			
-2.000	-400,000.000	Local	-411,218.75	-410,809.04	102.804688	-409.71		-440.96	31.25	
		Base	-411,218.75		102.804688	-409.71		-440.96	31.25	0.00
ADI2Q9W14	US 10YR NOTE (CBT) MAR25 XCBT 20250320						20 Mar 2025			
-25.000	-2,500,000.000	Local	-2,718,750.00	-2,755,105.20	108.750000	36,355.20		30,886.45	5,468.75	
		Base	-2,718,750.00		108.750000	36,355.20		30,886.45	5,468.75	0.03
US DOLLAR Total										
-27.000	-2,900,000.000	Local	-3,129,968.75	-3,165,914.24		35,945.49		30,445.49	5,500.00	
		Base				35,945.49		30,445.49	5,500.00	0.03
FUTURES SHORT Total										
-27.000	-2,900,000.000	Base				35,945.49		30,445.49	5,500.00	0.03

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
 WESTERN ASSET MANAGEMENT COMPANY
 FUND: HBCX



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
76.000	7,400,000.000	Base				-139,576.11	-126,263.61	-13,312.50	0.14



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: 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: 1,030.970100

ARS	ARGENTINE PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		652.030	1.000000	652.03	1.000000	652.03	0.00	100.00
			0.012929	8.43	0.000970	0.63	-7.80	0.00

ARGENTINE PESO Total

		652.030	Local	652.03		652.03	0.00	100.00
			Base	8.43		0.63	-7.80	0.00

AUSTRALIAN DOLLAR

Exchange Rate: 1.615639

AUD	AUSTRALIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		439,047.200	1.000000	439,047.20	1.000000	439,047.20	0.00	100.00
			0.670373	294,325.44	0.618950	271,748.33	-22,577.11	0.05

AUSTRALIAN DOLLAR Total

		439,047.200	Local	439,047.20		439,047.20	0.00	100.00
			Base	294,325.44		271,748.33	-22,577.11	0.05

CANADIAN DOLLAR

Exchange Rate: 1.437450

CAD	CANADIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		473,191.700	1.000000	473,191.70	1.000000	473,191.70	0.00	100.00
			0.698975	330,749.17	0.695676	329,188.28	-1,560.89	0.07

CANADIAN DOLLAR Total

		473,191.700	Local	473,191.70		473,191.70	0.00	100.00
			Base	330,749.17		329,188.28	-1,560.89	0.07

EURO CURRENCY

Exchange Rate: 0.965391

INTERNATIONAL

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		426,705.620	1.000000	426,705.62	1.000000	426,705.62	0.00	100.00

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

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCR



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: 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	1.086413	463,578.65	1.035850	442,002.90	-21,575.75	0.09	
INTERNATIONAL Total		426,705.620		426,705.62		426,705.62	0.00	100.00	
		Base		463,578.65		442,002.90	-21,575.75	0.09	
EURO CURRENCY Total		426,705.620		426,705.62		426,705.62	0.00	100.00	
		Base		463,578.65		442,002.90	-21,575.75	0.09	
JAPANESE YEN							Exchange Rate:	157.345000	
JPY	JAPANESE YEN								
		50,781,453.000	Local	1.000000	50,781,453.00	1.000000	50,781,453.00	0.00	100.00
			Base	0.006421	326,068.66	0.006355	322,739.54	-3,329.12	0.07
JAPANESE YEN Total		50,781,453.000	Local		50,781,453.00		50,781,453.00	0.00	100.00
			Base		326,068.66		322,739.54	-3,329.12	0.07
MEXICAN PESO							Exchange Rate:	20.851000	
MXN	MEXICAN PESO (NEW)								
		11,530,703.210	Local	1.000000	11,530,703.21	1.000000	11,530,703.21	0.00	2.75
			Base	0.049309	568,562.64	0.047959	553,004.81	-15,557.83	0.11
MEXICAN PESO Total		11,530,703.210	Local		11,530,703.21		11,530,703.21	0.00	2.75
			Base		568,562.64		553,004.81	-15,557.83	0.11
POUND STERLING							Exchange Rate:	0.798786	
GBP	POUND STERLING								
		1,239,432.620	Local	1.000000	1,239,432.62	1.000000	1,239,432.62	0.00	98.98
			Base	1.303043	1,615,033.74	1.251900	1,551,645.40	-63,388.34	0.31
POUND STERLING Total		1,239,432.620	Local		1,239,432.62		1,239,432.62	0.00	98.98

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Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCR



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: 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		1,615,033.74		1,551,645.40	-63,388.34	0.31
RUSSIAN RUBLE							Exchange Rate:	113.500000
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	0.008811	156,070.15	-61,242.32	0.03
RUSSIAN RUBLE Total								
	17,713,962.300	Local		17,713,962.30		17,713,962.30	0.00	100.00
		Base		217,312.47		156,070.15	-61,242.32	0.03
US DOLLAR							Exchange Rate:	1.000000
USD	US DOLLAR							
	8,989,884.090	Local	1.000000	8,989,884.09	1.000000	8,989,884.09	0.00	2.17
		Base	1.000000	8,989,884.09	1.000000	8,989,884.09	0.00	1.82
US DOLLAR Total								
	8,989,884.090	Local		8,989,884.09		8,989,884.09	0.00	2.17
		Base		8,989,884.09		8,989,884.09	0.00	1.82
CASH Total								
	91,595,031.770	Base		12,805,523.29		12,616,284.13	-189,239.16	2.55
CASH EQUIVALENT								
US DOLLAR							Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX				4.407996	31 Dec 2030		
	6,130,678.230	Local	100.000000	6,130,678.23	100.000000	6,130,678.23	0.00	1.48
		Base	100.000000	6,130,678.23	100.000000	6,130,678.23	0.00	1.24
US DOLLAR Total								
	6,130,678.230	Local		6,130,678.23		6,130,678.23	0.00	1.48
		Base		6,130,678.23		6,130,678.23	0.00	1.24

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCR



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: 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

6,130,678.230	Base	6,130,678.23	6,130,678.23	0.00	1.24
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FIXED INCOME

INDIAN RUPEE							Exchange Rate:	85.613750
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ACI2K1907	INTER AMERICAN DEVEL BK SR UNSECURED 10/30 7.35				7.350000	06 Oct 2030		
	158,000,000.000	Local	100.000000	158,000,000.00	100.372000	158,587,760.00	587,760.00	100.00
		Base	1.205836	1,905,221.27	1.172382	1,852,363.20	-52,858.07	0.37

INDIAN RUPEE Total

158,000,000.000	Local	158,000,000.00	158,587,760.00	587,760.00	100.00
	Base	1,905,221.27	1,852,363.20	-52,858.07	0.37

JAMAICAN DOLLAR							Exchange Rate:	155.465000
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470160CF7	GOVERNMENT OF JAMAICA SR UNSECURED 11/30 9.625				9.625000	03 Nov 2030		
	76,000,000.000	Local	99.453313	75,584,517.67	104.078670	79,099,789.20	3,515,271.53	100.00
		Base	0.641077	487,218.55	0.669467	508,794.84	21,576.29	0.10

JAMAICAN DOLLAR Total

76,000,000.000	Local	75,584,517.67	79,099,789.20	3,515,271.53	100.00
	Base	487,218.55	508,794.84	21,576.29	0.10

MEXICAN PESO							Exchange Rate:	20.851000
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ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75				7.750000	13 Nov 2042		
	60,926,300.000	Local	103.938514	63,325,890.84	76.603000	46,671,373.59	-16,654,517.25	11.13
		Base	5.594753	3,408,676.20	3.673829	2,238,327.83	-1,170,348.37	0.45

ACI087B66	MEX BONOS DESARR FIX RT SR UNSECURED 11/34 7.75				7.750000	23 Nov 2034		
	110,700,000.000	Local	92.946984	102,892,310.96	83.446000	92,374,722.00	-10,517,588.96	22.02
		Base	4.878851	5,400,888.53	4.002014	4,430,229.82	-970,658.71	0.90

ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8				8.000000	07 Nov 2047		
	92,610,000.000	Local	102.752934	95,159,491.78	76.853000	71,173,563.30	-23,985,928.48	16.97
		Base	5.335111	4,940,846.75	3.685818	3,413,436.44	-1,527,410.31	0.69

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCR



As of: December 31, 2024

View Date: January 2, 2025

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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
P9767G6N6	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5				8.500000	31 May 2029		
		32,180,000.000	Local 107.465180	34,582,295.06	94.594000	30,440,349.20	-4,141,945.86	7.26
			Base 5.362272	1,725,579.22	4.536665	1,459,898.77	-265,680.45	0.30
MEXICAN PESO Total		296,416,300.000	Local	295,959,988.64		240,660,008.09	-55,299,980.55	57.37
			Base	15,475,990.70		11,541,892.86	-3,934,097.84	2.33
RUSSIAN RUBLE							Exchange Rate:	113.500000
ACI04VQK0	RUSSIA GOVT BOND OFZ BONDS 01/23 7				7.000000	25 Jan 2023		
		0.000	Local 0.000000	-237,501.16	0.000000	0.00	237,501.16	0.00
			Base 0.000000	0.00	0.000000	0.00	0.00	0.00
RUSSIAN RUBLE Total			Local	-237,501.16		0.00	237,501.16	0.00
			Base	0.00		0.00	0.00	0.00
US DOLLAR							Exchange Rate:	1.000000
00103CAA7	ACRES PLC ACRES 2021 FL1 A 144A				5.696300	15 Jun 2036		
		752,767.780	Local 100.000000	752,767.78	99.781500	751,122.98	-1,644.80	0.18
Original Face:		1,420,000.000	Base 100.000000	752,767.78	99.781500	751,122.98	-1,644.80	0.15
00121DAA3	AGL CLO LTD. AGL 2024 33A A1 144A				6.559260	21 Jul 2037		
		850,000.000	Local 100.000000	850,000.00	100.643000	855,465.50	5,465.50	0.21
Original Face:		850,000.000	Base 100.000000	850,000.00	100.643000	855,465.50	5,465.50	0.17
00186XAM5	API GROUP DE INC 2024 TERM LOAN B					03 Jan 2029		
		196,484.890	Local 100.601400	197,666.55	100.075000	196,632.25	-1,034.30	0.05
			Base 100.601400	197,666.55	100.075000	196,632.25	-1,034.30	0.04
00206RBA9	AT+T INC SR UNSECURED 08/41 5.55				5.550000	15 Aug 2041		
		100,000.000	Local 129.000360	129,000.36	97.388792	97,388.79	-31,611.57	0.02
			Base 129.000360	129,000.36	97.388792	97,388.79	-31,611.57	0.02
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.350000	15 Jun 2045		

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Holdings

WESTERN CORE PLUS BOND PORT
 WESTERN ASSET MANAGEMENT COMPANY
 FUND: HBCR



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	42,000.000	Local		88.706810	37,256.86	82.059061	34,464.81	-2,792.05	0.01
		Base		88.706810	37,256.86	82.059061	34,464.81	-2,792.05	0.01
00206RJX1	AT+T INC SR UNSECURED 06/27 2.3					2.300000	01 Jun 2027		
	530,000.000	Local		100.068943	530,365.40	94.368400	500,152.52	-30,212.88	0.12
		Base		100.068943	530,365.40	94.368400	500,152.52	-30,212.88	0.10
00206RKH4	AT+T INC SR UNSECURED 02/32 2.25					2.250000	01 Feb 2032		
	250,000.000	Local		100.216276	250,540.69	82.706560	206,766.40	-43,774.29	0.05
		Base		100.216276	250,540.69	82.706560	206,766.40	-43,774.29	0.04
00206RKJ0	AT+T INC SR UNSECURED 09/53 3.5					3.500000	15 Sep 2053		
	300,000.000	Local		100.066083	300,198.25	67.372253	202,116.76	-98,081.49	0.05
		Base		100.066083	300,198.25	67.372253	202,116.76	-98,081.49	0.04
00206RLJ9	AT+T INC SR UNSECURED 09/55 3.55					3.550000	15 Sep 2055		
	6,000.000	Local		96.579500	5,794.77	67.470821	4,048.25	-1,746.52	0.00
		Base		96.579500	5,794.77	67.470821	4,048.25	-1,746.52	0.00
00206RLV2	AT+T INC SR UNSECURED 09/59 3.65					3.650000	15 Sep 2059		
	10,000.000	Local		101.498100	10,149.81	66.411572	6,641.16	-3,508.65	0.00
		Base		101.498100	10,149.81	66.411572	6,641.16	-3,508.65	0.00
00206RMM1	AT+T INC SR UNSECURED 12/33 2.55					2.550000	01 Dec 2033		
	90,000.000	Local		95.869356	86,282.42	80.603180	72,542.86	-13,739.56	0.02
		Base		95.869356	86,282.42	80.603180	72,542.86	-13,739.56	0.01
00206RMN9	AT+T INC SR UNSECURED 12/57 3.8					3.800000	01 Dec 2057		
	40,000.000	Local		104.533800	41,813.52	69.134111	27,653.64	-14,159.88	0.01
		Base		104.533800	41,813.52	69.134111	27,653.64	-14,159.88	0.01
00287YBD0	ABBVIE INC SR UNSECURED 11/48 4.875					4.875000	14 Nov 2048		
	60,000.000	Local		111.918450	67,151.07	89.921361	53,952.82	-13,198.25	0.01
		Base		111.918450	67,151.07	89.921361	53,952.82	-13,198.25	0.01
00287YBV0	ABBVIE INC SR UNSECURED 11/26 2.95					2.950000	21 Nov 2026		
	610,000.000	Local		101.277410	617,792.20	97.139644	592,551.83	-25,240.37	0.14
		Base		101.277410	617,792.20	97.139644	592,551.83	-25,240.37	0.12
00287YBX6	ABBVIE INC SR UNSECURED 11/29 3.2					3.200000	21 Nov 2029		

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



As of: December 31, 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
	780,000.000	Local		102.865245	802,348.91	92.793345	723,788.09	-78,560.82	0.17
		Base		102.865245	802,348.91	92.793345	723,788.09	-78,560.82	0.15
00287YCB3	ABBVIE INC SR UNSECURED 11/49 4.25					4.250000	21 Nov 2049		
	300,000.000	Local		118.921703	356,765.11	81.425859	244,277.58	-112,487.53	0.06
		Base		118.921703	356,765.11	81.425859	244,277.58	-112,487.53	0.05
00287YCX5	ABBVIE INC SR UNSECURED 03/25 3.8					3.800000	15 Mar 2025		
	10,000.000	Local		100.000100	10,000.01	99.819749	9,981.97	-18.04	0.00
		Base		100.000100	10,000.01	99.819749	9,981.97	-18.04	0.00
00287YDS5	ABBVIE INC SR UNSECURED 03/29 4.8					4.800000	15 Mar 2029		
	340,000.000	Local		99.824426	339,403.05	99.961314	339,868.47	465.42	0.08
		Base		99.824426	339,403.05	99.961314	339,868.47	465.42	0.07
00287YDU0	ABBVIE INC SR UNSECURED 03/34 5.05					5.050000	15 Mar 2034		
	280,000.000	Local		99.705918	279,176.57	98.894162	276,903.65	-2,272.92	0.07
		Base		99.705918	279,176.57	98.894162	276,903.65	-2,272.92	0.06
00774MAV7	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/26 2.45					2.450000	29 Oct 2026		
	250,000.000	Local		96.069364	240,173.41	95.726127	239,315.32	-858.09	0.06
		Base		96.069364	240,173.41	95.726127	239,315.32	-858.09	0.05
00774MAW5	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/28 3					3.000000	29 Oct 2028		
	860,000.000	Local		100.145923	861,254.94	92.573501	796,132.11	-65,122.83	0.19
		Base		100.145923	861,254.94	92.573501	796,132.11	-65,122.83	0.16
00914AAU6	AIR LEASE CORP SR UNSECURED 02/28 5.3					5.300000	01 Feb 2028		
	10,000.000	Local		99.270300	9,927.03	100.839949	10,083.99	156.96	0.00
		Base		99.270300	9,927.03	100.839949	10,083.99	156.96	0.00
01608UAE7	ALI GROUP NORTH AMER CORP 2021 TERM LOAN B						30 Jul 2029		
	0.000	Local		0.000000	-1,878.85	0.000000	0.00	1,878.85	0.00
		Base		0.000000	-1,878.85	0.000000	0.00	1,878.85	0.00
01F020612	FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE					2.000000	15 Jan 2055		
	3,800,000.000	Local		78.877992	2,997,363.70	77.720341	2,953,372.96	-43,990.74	0.71
Original Face:	3,800,000.000	Base		78.877992	2,997,363.70	77.720341	2,953,372.96	-43,990.74	0.60
01F022618	FNMA TBA 30 YR 2.5 SINGLE FAMILY MORTGAGE					2.500000	15 Jan 2055		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	2,300,000.000	Local		82.441406	1,896,152.34	81.375223	1,871,630.13	-24,522.21	0.45
	2,300,000.000	Base		82.441406	1,896,152.34	81.375223	1,871,630.13	-24,522.21	0.38
01F030611	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE					3.000000	14 Jan 2055		
Original Face:	3,400,000.000	Local		85.941406	2,922,007.80	84.811117	2,883,577.98	-38,429.82	0.69
	3,400,000.000	Base		85.941406	2,922,007.80	84.811117	2,883,577.98	-38,429.82	0.58
01F032617	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE					3.500000	14 Jan 2055		
Original Face:	1,500,000.000	Local		89.407358	1,341,110.37	88.407110	1,326,106.65	-15,003.72	0.32
	1,500,000.000	Base		89.407358	1,341,110.37	88.407110	1,326,106.65	-15,003.72	0.27
01F040610	FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE					4.000000	14 Jan 2055		
Original Face:	100,000.000	Local		92.453130	92,453.13	91.405121	91,405.12	-1,048.01	0.02
	100,000.000	Base		92.453130	92,453.13	91.405121	91,405.12	-1,048.01	0.02
01F042616	FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE					4.500000	15 Jan 2055		
Original Face:	300,000.000	Local		95.055590	285,166.77	94.015611	282,046.83	-3,119.94	0.07
	300,000.000	Base		95.055590	285,166.77	94.015611	282,046.83	-3,119.94	0.06
01F050619	FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE					5.000000	15 Jan 2055		
Original Face:	2,500,000.000	Local		97.164466	2,429,111.66	96.477572	2,411,939.30	-17,172.36	0.58
	2,500,000.000	Base		97.164466	2,429,111.66	96.477572	2,411,939.30	-17,172.36	0.49
01F052615	FNMA TBA 30 YR 5.5 SINGLE FAMILY MORTGAGE					5.500000	15 Jan 2055		
Original Face:	2,700,000.000	Local		99.103991	2,675,807.76	98.648990	2,663,522.73	-12,285.03	0.64
	2,700,000.000	Base		99.103991	2,675,807.76	98.648990	2,663,522.73	-12,285.03	0.54
01F060618	FNMA TBA 30 YR 6 SINGLE FAMILY MORTGAGE					6.000000	15 Jan 2055		
Original Face:	3,900,000.000	Local		100.816593	3,931,847.11	100.504676	3,919,682.36	-12,164.75	0.94
	3,900,000.000	Base		100.816593	3,931,847.11	100.504676	3,919,682.36	-12,164.75	0.79
01F062614	FNMA TBA 30 YR 6.5 SINGLE FAMILY MORTGAGE					6.500000	15 Jan 2055		
Original Face:	2,300,000.000	Local		102.166853	2,349,837.61	102.136305	2,349,135.02	-702.59	0.57
	2,300,000.000	Base		102.166853	2,349,837.61	102.136305	2,349,135.02	-702.59	0.48
02079KAE7	ALPHABET INC SR UNSECURED 08/40 1.9					1.900000	15 Aug 2040		
	30,000.000	Local		75.684400	22,705.32	65.403958	19,621.19	-3,084.13	0.00
		Base		75.684400	22,705.32	65.403958	19,621.19	-3,084.13	0.00
02079KAF4	ALPHABET INC SR UNSECURED 08/50 2.05					2.050000	15 Aug 2050		

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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
	20,000.000	Local		96.947400	19,389.48	55.496135	11,099.23	-8,290.25	0.00
		Base		96.947400	19,389.48	55.496135	11,099.23	-8,290.25	0.00
02209SBD4	ALTRIA GROUP INC COMPANY GUAR 02/29 4.8					4.800000	14 Feb 2029		
	17,000.000	Local		105.054118	17,859.20	98.837108	16,802.31	-1,056.89	0.00
		Base		105.054118	17,859.20	98.837108	16,802.31	-1,056.89	0.00
02209SBE2	ALTRIA GROUP INC COMPANY GUAR 02/39 5.8					5.800000	14 Feb 2039		
	200,000.000	Local		99.883665	199,767.33	98.732222	197,464.44	-2,302.89	0.05
		Base		99.883665	199,767.33	98.732222	197,464.44	-2,302.89	0.04
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
	180,000.000	Local		124.275828	223,696.49	97.741582	175,934.85	-47,761.64	0.04
		Base		124.275828	223,696.49	97.741582	175,934.85	-47,761.64	0.04
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2					6.200000	14 Feb 2059		
	4,000.000	Local		100.999500	4,039.98	97.872999	3,914.92	-125.06	0.00
		Base		100.999500	4,039.98	97.872999	3,914.92	-125.06	0.00
02209SBL6	ALTRIA GROUP INC COMPANY GUAR 02/32 2.45					2.450000	04 Feb 2032		
	870,000.000	Local		97.651617	849,569.07	82.313477	716,127.25	-133,441.82	0.17
		Base		97.651617	849,569.07	82.313477	716,127.25	-133,441.82	0.14
02209SBR3	ALTRIA GROUP INC COMPANY GUAR 11/33 6.875					6.875000	01 Nov 2033		
	600,000.000	Local		99.735038	598,410.23	108.553677	651,322.06	52,911.83	0.16
		Base		99.735038	598,410.23	108.553677	651,322.06	52,911.83	0.13
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875000	22 Aug 2037		
	10,000.000	Local		99.821200	9,982.12	88.348158	8,834.82	-1,147.30	0.00
		Base		99.821200	9,982.12	88.348158	8,834.82	-1,147.30	0.00
023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05					4.050000	22 Aug 2047		
	400,000.000	Local		120.402110	481,608.44	82.724397	330,897.59	-150,710.85	0.08
		Base		120.402110	481,608.44	82.724397	330,897.59	-150,710.85	0.07
023135BT2	AMAZON.COM INC SR UNSECURED 06/50 2.5					2.500000	03 Jun 2050		
	220,000.000	Local		101.150827	222,531.82	59.762610	131,477.74	-91,054.08	0.03
		Base		101.150827	222,531.82	59.762610	131,477.74	-91,054.08	0.03
023135CG9	AMAZON.COM INC SR UNSECURED 04/29 3.45					3.450000	13 Apr 2029		

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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
	10,000.000	Local		99.861700	9,986.17	95.899191	9,589.92	-396.25	0.00
		Base		99.861700	9,986.17	95.899191	9,589.92	-396.25	0.00
023135CH7	AMAZON.COM INC SR UNSECURED 04/32 3.6					3.600000	13 Apr 2032		
	520,000.000	Local		99.860477	519,274.48	92.601938	481,530.08	-37,744.40	0.12
		Base		99.860477	519,274.48	92.601938	481,530.08	-37,744.40	0.10
023771T40	AMERICAN AIRLINES INC SR SECURED 144A 05/29 8.5					8.500000	15 May 2029		
	460,000.000	Local		102.957589	473,604.91	104.993341	482,969.37	9,364.46	0.12
		Base		102.957589	473,604.91	104.993341	482,969.37	9,364.46	0.10
025816CW7	AMERICAN EXPRESS CO SR UNSECURED 05/29 4.05					4.050000	03 May 2029		
	10,000.000	Local		99.878100	9,987.81	97.637716	9,763.77	-224.04	0.00
		Base		99.878100	9,987.81	97.637716	9,763.77	-224.04	0.00
030288AC8	AMERICAN TRANSMISSION SY SR UNSECURED 144A 01/32 2.65					2.650000	15 Jan 2032		
	130,000.000	Local		95.052238	123,567.91	84.791257	110,228.63	-13,339.28	0.03
		Base		95.052238	123,567.91	84.791257	110,228.63	-13,339.28	0.02
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663					4.663000	15 Jun 2051		
	29,000.000	Local		103.061138	29,887.73	83.928090	24,339.15	-5,548.58	0.01
		Base		103.061138	29,887.73	83.928090	24,339.15	-5,548.58	0.00
03234TAW8	AMWINS GROUP INC AMWINS GROUP INC TERM LOAN B						19 Feb 2028		
	2,496.870	Local		95.469928	2,383.76	100.244300	2,502.97	119.21	0.00
		Base		95.469928	2,383.76	100.244300	2,502.97	119.21	0.00
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9					4.900000	01 Feb 2046		
	328,000.000	Local		96.157591	315,396.90	91.013897	298,525.58	-16,871.32	0.07
		Base		96.157591	315,396.90	91.013897	298,525.58	-16,871.32	0.06
035240AQ3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75					4.750000	23 Jan 2029		
	570,000.000	Local		106.530616	607,224.51	99.933273	569,619.66	-37,604.85	0.14
		Base		106.530616	607,224.51	99.933273	569,619.66	-37,604.85	0.12
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
	80,000.000	Local		100.217425	80,173.94	93.774740	75,019.79	-5,154.15	0.02
		Base		100.217425	80,173.94	93.774740	75,019.79	-5,154.15	0.02
036752AT0	ELEVANCE HEALTH INC SR UNSECURED 05/32 4.1					4.100000	15 May 2032		

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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
	60,000.000	Local		98.748233	59,248.94	92.485110	55,491.07	-3,757.87	0.01
		Base		98.748233	59,248.94	92.485110	55,491.07	-3,757.87	0.01
036752AU7	ELEVANCE HEALTH INC SR UNSECURED 05/52 4.55					4.550000	15 May 2052		
	100,000.000	Local		99.080010	99,080.01	80.818491	80,818.49	-18,261.52	0.02
		Base		99.080010	99,080.01	80.818491	80,818.49	-18,261.52	0.02
03740MAD2	AON NORTH AMERICA INC COMPANY GUAR 03/34 5.45					5.450000	01 Mar 2034		
	400,000.000	Local		99.858333	399,433.33	99.878923	399,515.69	82.36	0.10
		Base		99.858333	399,433.33	99.878923	399,515.69	82.36	0.08
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1					5.100000	01 Sep 2040		
	260,000.000	Local		100.867858	262,256.43	87.131320	226,541.43	-35,715.00	0.05
		Base		100.867858	262,256.43	87.131320	226,541.43	-35,715.00	0.05
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.250000	01 Feb 2042		
	30,000.000	Local		109.976300	32,992.89	86.702671	26,010.80	-6,982.09	0.01
		Base		109.976300	32,992.89	86.702671	26,010.80	-6,982.09	0.01
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.750000	15 Apr 2043		
	40,000.000	Local		51.208900	20,483.56	79.852084	31,940.83	11,457.27	0.01
		Base		51.208900	20,483.56	79.852084	31,940.83	11,457.27	0.01
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
	330,000.000	Local		92.380655	304,856.16	72.345061	238,738.70	-66,117.46	0.06
		Base		92.380655	304,856.16	72.345061	238,738.70	-66,117.46	0.05
037411BF1	APACHE CORP SR UNSECURED 01/30 4.25					4.250000	15 Jan 2030		
	290,000.000	Local		93.946972	272,446.22	94.059160	272,771.56	325.34	0.07
		Base		93.946972	272,446.22	94.059160	272,771.56	325.34	0.06
03746AAA8	APACHE CORP SR UNSECURED 12/29 7.75					7.750000	15 Dec 2029		
	170,000.000	Local		117.593082	199,908.24	107.398900	182,578.13	-17,330.11	0.04
		Base		117.593082	199,908.24	107.398900	182,578.13	-17,330.11	0.04
038413AC4	AQUA FINANCE TRUST AQFIT 2020 AA C 144A					3.970000	17 Jul 2046		
	420,598.590	Local		103.702221	436,170.08	94.630140	398,013.03	-38,157.05	0.10
Original Face:	460,000.000	Base		103.702221	436,170.08	94.630140	398,013.03	-38,157.05	0.08
040114HV5	REPUBLIC OF ARGENTINA SR UNSECURED 07/41 VAR					3.500000	09 Jul 2041		

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Original Face:	560,000.000	Local		53.430679	299,211.80	62.416832	349,534.26	50,322.46	0.08
	560,000.000	Base		53.430679	299,211.80	62.416832	349,534.26	50,322.46	0.07
040114HX1	REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1					1.000000	09 Jul 2029		
Original Face:	32,634.000	Local		73.108966	23,858.38	81.200000	26,498.81	2,640.43	0.01
	32,634.000	Base		73.108966	23,858.38	81.200000	26,498.81	2,640.43	0.01
04020FAA2	ARES CLO LTD ARES 2023 ALF4A A1 144A					6.405900	15 Oct 2036		
Original Face:	1,080,000.000	Local		100.000000	1,080,000.00	100.725000	1,087,830.00	7,830.00	0.26
	1,080,000.000	Base		100.000000	1,080,000.00	100.725000	1,087,830.00	7,830.00	0.22
04538FAD1	ASPLUNDH TREE EXPERT LLC 2021 TERM LOAN B						07 Sep 2027		
	713,976.990	Local		100.110393	714,765.17	100.062500	714,423.23	-341.94	0.17
		Base		100.110393	714,765.17	100.062500	714,423.23	-341.94	0.14
04649VAX8	ASURION LLC 2020 TERM LOAN B8						23 Dec 2026		
	0.000	Local		0.000000	0.06	0.000000	0.00	-0.06	0.00
		Base		0.000000	0.06	0.000000	0.00	-0.06	0.00
04649VBD1	ASURION LLC 2024 TERM LOAN B12						19 Sep 2030		
	272,737.020	Local		99.728904	271,997.64	99.729200	271,998.45	0.81	0.07
		Base		99.728904	271,997.64	99.729200	271,998.45	0.81	0.05
04650NAB0	AT+T INC SR UNSECURED 09/40 5.35					5.350000	01 Sep 2040		
	100,000.000	Local		124.842780	124,842.78	96.902592	96,902.59	-27,940.19	0.02
		Base		124.842780	124,842.78	96.902592	96,902.59	-27,940.19	0.02
04686RAB9	ATHENAHEALTH INC 2022 TERM LOAN B						15 Feb 2029		
	528,946.520	Local		99.713011	527,428.50	100.160700	529,796.54	2,368.04	0.13
		Base		99.713011	527,428.50	100.160700	529,796.54	2,368.04	0.11
05377RJA3	AVIS BUDGET RENTAL CAR FUNDING AESOP 2024 1A C 144A					6.480000	20 Jun 2030		
Original Face:	370,000.000	Local		99.978054	369,918.80	100.594680	372,200.32	2,281.52	0.09
	370,000.000	Base		99.978054	369,918.80	100.594680	372,200.32	2,281.52	0.08
05526DBB0	BAT CAPITAL CORP COMPANY GUAR 08/27 3.557					3.557000	15 Aug 2027		
	3,000.000	Local		102.116333	3,063.49	96.749205	2,902.48	-161.01	0.00
		Base		102.116333	3,063.49	96.749205	2,902.48	-161.01	0.00
05526DBF1	BAT CAPITAL CORP COMPANY GUAR 08/47 4.54					4.540000	15 Aug 2047		

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	280,000.000	Local		100.511436	281,432.02	79.512669	222,635.47	-58,796.55	0.05
		Base		100.511436	281,432.02	79.512669	222,635.47	-58,796.55	0.05
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5					5.000000	30 Sep 2043		
	10,000.000	Local		102.170000	10,217.00	93.517783	9,351.78	-865.22	0.00
		Base		102.170000	10,217.00	93.517783	9,351.78	-865.22	0.00
05551VBK8	BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2021 C10 XA					1.213197	15 Jul 2054		
	4,401,504.550	Local		7.482986	329,363.99	5.682930	250,134.42	-79,229.57	0.06
Original Face:	4,700,000.000	Base		7.482986	329,363.99	5.682930	250,134.42	-79,229.57	0.05
05554JAJ6	FIRST EAGLE INVESTMENT MGMT 2024 TERM LOAN B2						05 Mar 2029		
	276,110.370	Local		100.382213	277,165.70	100.111100	276,417.13	-748.57	0.07
		Base		100.382213	277,165.70	100.111100	276,417.13	-748.57	0.06
05565A5R0	BNP PARIBAS JR SUBORDINA 144A 12/99 VAR					8.500000	31 Dec 2099		
	580,000.000	Local		100.495247	582,872.43	104.203300	604,379.14	21,506.71	0.15
		Base		100.495247	582,872.43	104.203300	604,379.14	21,506.71	0.12
05581KAG6	BNP PARIBAS 144A 12/34 VAR					5.894000	05 Dec 2034		
	240,000.000	Local		100.224071	240,537.77	102.359900	245,663.76	5,125.99	0.06
		Base		100.224071	240,537.77	102.359900	245,663.76	5,125.99	0.05
05602XDJ4	BNP PARIBAS JR SUBORDINA 144A 12/99 VAR					8.000000	31 Dec 2099		
	440,000.000	Local		100.000000	440,000.00	102.855600	452,564.64	12,564.64	0.11
		Base		100.000000	440,000.00	102.855600	452,564.64	12,564.64	0.09
05608RAJ4	BX TRUST BX 2021 ARIA D 144A					6.406880	15 Oct 2036		
	470,000.000	Local		99.606202	468,149.15	99.718750	468,678.13	528.98	0.11
Original Face:	470,000.000	Base		99.606202	468,149.15	99.718750	468,678.13	528.98	0.09
05609KAG4	BX TRUST BX 2021 XL2 D 144A					5.908180	15 Oct 2038		
	350,000.000	Local		99.593789	348,578.26	99.750000	349,125.00	546.74	0.08
Original Face:	500,000.000	Base		99.593789	348,578.26	99.750000	349,125.00	546.74	0.07
05613GAG7	BX TRUST BX 2024 BIO2 D 144A					7.712710	13 Aug 2041		
	420,000.000	Local		99.511167	417,946.90	97.991710	411,565.18	-6,381.72	0.10
Original Face:	420,000.000	Base		99.511167	417,946.90	97.991710	411,565.18	-6,381.72	0.08
05971KAE9	BANCO SANTANDER SA 05/25 2.746					2.746000	28 May 2025		

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	400,000.000	Local		99.106565	396,426.26	99.042332	396,169.33	-256.93	0.10
		Base		99.106565	396,426.26	99.042332	396,169.33	-256.93	0.08
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593000	21 Jul 2028		
	460,000.000	Local		99.994450	459,974.47	96.792653	445,246.20	-14,728.27	0.11
		Base		99.994450	459,974.47	96.792653	445,246.20	-14,728.27	0.09
06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR					3.419000	20 Dec 2028		
	682,000.000	Local		99.778962	680,492.52	95.840077	653,629.33	-26,863.19	0.16
		Base		99.778962	680,492.52	95.840077	653,629.33	-26,863.19	0.13
06051GHG7	BANK OF AMERICA CORP SR UNSECURED 03/29 VAR					3.970000	05 Mar 2029		
	250,000.000	Local		99.130392	247,825.98	96.979353	242,448.38	-5,377.60	0.06
		Base		99.130392	247,825.98	96.979353	242,448.38	-5,377.60	0.05
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030		
	630,000.000	Local		105.177427	662,617.79	95.872641	603,997.64	-58,620.15	0.15
		Base		105.177427	662,617.79	95.872641	603,997.64	-58,620.15	0.12
06051GJB6	BANK OF AMERICA CORP SR UNSECURED 04/31 VAR					2.592000	29 Apr 2031		
	1,790,000.000	Local		102.129624	1,828,120.27	88.103878	1,577,059.42	-251,060.85	0.38
		Base		102.129624	1,828,120.27	88.103878	1,577,059.42	-251,060.85	0.32
06051GKK4	BANK OF AMERICA CORP SR UNSECURED 02/33 VAR					2.972000	04 Feb 2033		
	1,430,000.000	Local		88.267609	1,262,226.81	86.087946	1,231,057.63	-31,169.18	0.30
		Base		88.267609	1,262,226.81	86.087946	1,231,057.63	-31,169.18	0.25
06051GKP3	BANK OF AMERICA CORP SR UNSECURED 04/28 VAR					4.376000	27 Apr 2028		
	10,000.000	Local		100.000000	10,000.00	98.928473	9,892.85	-107.15	0.00
		Base		100.000000	10,000.00	98.928473	9,892.85	-107.15	0.00
06051GKQ1	BANK OF AMERICA CORP SR UNSECURED 04/33 VAR					4.571000	27 Apr 2033		
	140,000.000	Local		95.330807	133,463.13	95.082510	133,115.51	-347.62	0.03
		Base		95.330807	133,463.13	95.082510	133,115.51	-347.62	0.03
06367WB85	BANK OF MONTREAL SR UNSECURED 05/25 1.85					1.850000	01 May 2025		
	30,000.000	Local		99.114300	29,734.29	99.068388	29,720.52	-13.77	0.01
		Base		99.114300	29,734.29	99.068388	29,720.52	-13.77	0.01
06406RAN7	BANK OF NY MELLON CORP SR UNSECURED 04/25 1.6					1.600000	24 Apr 2025		

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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
	10,000.000	Local		99.997700	9,999.77	99.032030	9,903.20	-96.57	0.00
		Base		99.997700	9,999.77	99.032030	9,903.20	-96.57	0.00
064159VL7	BANK OF NOVA SCOTIA SR UNSECURED 06/25 1.3					1.300000	11 Jun 2025		
	20,000.000	Local		98.284950	19,656.99	98.552555	19,710.51	53.52	0.00
		Base		98.284950	19,656.99	98.552555	19,710.51	53.52	0.00
06417XAG6	BANK OF NOVA SCOTIA SUBORDINATED 05/37 VAR					4.588000	04 May 2037		
	180,000.000	Local		99.129817	178,433.67	91.751159	165,152.09	-13,281.58	0.04
		Base		99.129817	178,433.67	91.751159	165,152.09	-13,281.58	0.03
065404BB0	BANK BANK 2018 BN10 A5					3.688000	15 Feb 2061		
	400,000.000	Local		93.615825	374,463.30	96.195020	384,780.08	10,316.78	0.09
Original Face:	400,000.000	Base		93.615825	374,463.30	96.195020	384,780.08	10,316.78	0.08
06540RAE4	BANK BANK 2017 BNK9 A4					3.538000	15 Nov 2054		
	800,000.000	Local		93.578029	748,624.23	96.026530	768,212.24	19,588.01	0.19
Original Face:	800,000.000	Base		93.578029	748,624.23	96.026530	768,212.24	19,588.01	0.16
06540XBG5	BANK BANK 2019 BN22 A4					2.978000	15 Nov 2062		
	1,720,000.000	Local		87.817329	1,510,458.06	90.202090	1,551,475.95	41,017.89	0.37
Original Face:	1,720,000.000	Base		87.817329	1,510,458.06	90.202090	1,551,475.95	41,017.89	0.31
06541WAX0	BANK BANK 2017 BNK5 A5					3.390000	15 Jun 2060		
	1,060,000.000	Local		97.725310	1,035,888.29	96.204070	1,019,763.14	-16,125.15	0.25
Original Face:	1,060,000.000	Base		97.725310	1,035,888.29	96.204070	1,019,763.14	-16,125.15	0.21
06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR					5.088000	20 Jun 2030		
	280,000.000	Local		106.368596	297,832.07	97.389342	272,690.16	-25,141.91	0.07
		Base		106.368596	297,832.07	97.389342	272,690.16	-25,141.91	0.06
06849RAG7	BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7					5.700000	30 May 2041		
	10,000.000	Local		101.431800	10,143.18	98.143768	9,814.38	-328.80	0.00
		Base		101.431800	10,143.18	98.143768	9,814.38	-328.80	0.00
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75					5.750000	01 May 2043		
	60,000.000	Local		130.312467	78,187.48	98.902644	59,341.59	-18,845.89	0.01
		Base		130.312467	78,187.48	98.902644	59,341.59	-18,845.89	0.01
071734AF4	BAUSCH HEALTH COS INC COMPANY GUAR 144A 05/29 7.25					7.250000	30 May 2029		

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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	
		150,000.000	Local	102.566873	153,850.31	63.500000	95,250.00	-58,600.31	0.02
			Base	102.566873	153,850.31	63.500000	95,250.00	-58,600.31	0.02
071734AK3	BAUSCH HEALTH COS INC COMPANY GUAR 144A 02/29 6.25				6.250000	15 Feb 2029			
		190,000.000	Local	100.531358	191,009.58	62.000000	117,800.00	-73,209.58	0.03
			Base	100.531358	191,009.58	62.000000	117,800.00	-73,209.58	0.02
071734AM9	BAUSCH HEALTH COS INC COMPANY GUAR 144A 02/29 5				5.000000	15 Feb 2029			
		430,000.000	Local	95.419465	410,303.70	59.013750	253,759.13	-156,544.57	0.06
			Base	95.419465	410,303.70	59.013750	253,759.13	-156,544.57	0.05
07336QAA0	BAYVIEW OPPORTUNITY MASTER FUN BVCLN 2024 CAR1 A 144A				5.668790	26 Dec 2031			
		1,175,167.550	Local	100.000000	1,175,167.55	100.243000	1,178,023.21	2,855.66	0.28
Original Face:		1,650,000.000	Base	100.000000	1,175,167.55	100.243000	1,178,023.21	2,855.66	0.24
075887BG3	BECTON DICKINSON + CO SR UNSECURED 12/44 4.685				4.685000	15 Dec 2044			
		20,000.000	Local	100.382350	20,076.47	86.514326	17,302.87	-2,773.60	0.00
			Base	100.382350	20,076.47	86.514326	17,302.87	-2,773.60	0.00
08162XBJ2	BENCHMARK MORTGAGE TRUST BMARK 2020 B20 XA				1.602222	15 Oct 2053			
		4,232,008.050	Local	6.319369	267,436.22	5.708230	241,572.75	-25,863.47	0.06
Original Face:		4,310,000.000	Base	6.319369	267,436.22	5.708230	241,572.75	-25,863.47	0.05
084664CR0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25				4.250000	15 Jan 2049			
		170,000.000	Local	106.199853	180,539.75	83.624162	142,161.08	-38,378.67	0.03
			Base	106.199853	180,539.75	83.624162	142,161.08	-38,378.67	0.03
09077RAA7	BIRCH GROVE CLO LTD. BGCLO 2023 7A A1 144A				6.417400	20 Oct 2036			
		500,000.000	Local	100.000000	500,000.00	100.775000	503,875.00	3,875.00	0.12
Original Face:		500,000.000	Base	100.000000	500,000.00	100.775000	503,875.00	3,875.00	0.10
095796AK4	BLUE RACER MID LLC/FINAN SR UNSECURED 144A 07/32 7.25				7.250000	15 Jul 2032			
		140,000.000	Local	100.000000	140,000.00	102.733425	143,826.80	3,826.80	0.03
			Base	100.000000	140,000.00	102.733425	143,826.80	3,826.80	0.03
09659T2A8	BNP PARIBAS SUBORDINATED 144A 03/33 VAR				4.375000	01 Mar 2033			
		540,000.000	Local	96.009419	518,450.86	95.385893	515,083.82	-3,367.04	0.12
			Base	96.009419	518,450.86	95.385893	515,083.82	-3,367.04	0.10
09659W2F0	BNP PARIBAS 144A 08/28 4.4				4.400000	14 Aug 2028			

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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	
		470,000.000	Local	99.787940	469,003.32	97.167287	456,686.25	-12,317.07	0.11
			Base	99.787940	469,003.32	97.167287	456,686.25	-12,317.07	0.09
09659W2H6	BNP PARIBAS 144A 01/30 VAR				5.198000	10 Jan 2030			
		630,000.000	Local	105.917710	667,281.57	99.314382	625,680.61	-41,600.96	0.15
			Base	105.917710	667,281.57	99.314382	625,680.61	-41,600.96	0.13
09659W2L7	BNP PARIBAS 144A 06/26 VAR				2.219000	09 Jun 2026			
		390,000.000	Local	100.000000	390,000.00	98.707322	384,958.56	-5,041.44	0.09
			Base	100.000000	390,000.00	98.707322	384,958.56	-5,041.44	0.08
09659W2V5	BNP PARIBAS 144A 01/29 VAR				5.125000	13 Jan 2029			
		400,000.000	Local	100.097108	400,388.43	99.931865	399,727.46	-660.97	0.10
			Base	100.097108	400,388.43	99.931865	399,727.46	-660.97	0.08
097023BU8	BOEING CO SR UNSECURED 03/27 2.8				2.800000	01 Mar 2027			
		80,000.000	Local	98.995225	79,196.18	95.305986	76,244.79	-2,951.39	0.02
			Base	98.995225	79,196.18	95.305986	76,244.79	-2,951.39	0.02
097023CD5	BOEING CO SR UNSECURED 03/29 3.2				3.200000	01 Mar 2029			
		190,000.000	Local	99.432174	188,921.13	92.108171	175,005.52	-13,915.61	0.04
			Base	99.432174	188,921.13	92.108171	175,005.52	-13,915.61	0.04
097023CH6	BOEING CO SR UNSECURED 05/26 3.1				3.100000	01 May 2026			
		50,000.000	Local	99.985380	49,992.69	97.481804	48,740.90	-1,251.79	0.01
			Base	99.985380	49,992.69	97.481804	48,740.90	-1,251.79	0.01
097023CM5	BOEING CO SR UNSECURED 02/27 2.7				2.700000	01 Feb 2027			
		70,000.000	Local	99.919400	69,943.58	95.313499	66,719.45	-3,224.13	0.02
			Base	99.919400	69,943.58	95.313499	66,719.45	-3,224.13	0.01
097023CP8	BOEING CO SR UNSECURED 02/35 3.25				3.250000	01 Feb 2035			
		70,000.000	Local	96.646486	67,652.54	79.782823	55,847.98	-11,804.56	0.01
			Base	96.646486	67,652.54	79.782823	55,847.98	-11,804.56	0.01
097023DG7	BOEING CO SR UNSECURED 02/26 2.196				2.196000	04 Feb 2026			
		300,000.000	Local	99.906453	299,719.36	96.974638	290,923.91	-8,795.45	0.07
			Base	99.906453	299,719.36	96.974638	290,923.91	-8,795.45	0.06
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3				3.000000	24 Feb 2050			

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		500,000.000	Local 100.000182	500,000.91	63.682946	318,414.73	-181,586.18	0.08	
			Base 100.000182	500,000.91	63.682946	318,414.73	-181,586.18	0.06	
10373QBL3	BP CAP MARKETS AMERICA COMPANY GUAR 04/30 3.633				3.633000	06 Apr 2030			
		150,000.000	Local 100.000000	150,000.00	94.260762	141,391.14	-8,608.86	0.03	
			Base 100.000000	150,000.00	94.260762	141,391.14	-8,608.86	0.03	
10569FAA6	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 NQM1 A1 144A				3.626000	25 Sep 2061			
		1,088,482.320	Local 99.928761	1,087,706.90	95.469620	1,039,169.93	-48,536.97	0.25	
Original Face:		1,750,000.000	Base 99.928761	1,087,706.90	95.469620	1,039,169.93	-48,536.97	0.21	
10569JAA8	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 NQM3 A1 144A				5.108000	25 Jul 2062			
		644,552.840	Local 99.998258	644,541.61	99.427800	640,864.71	-3,676.90	0.15	
Original Face:		880,000.000	Base 99.998258	644,541.61	99.427800	640,864.71	-3,676.90	0.13	
10569LAA3	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2024 NQM3 A1 144A				6.191000	25 Mar 2064			
		542,964.550	Local 99.998460	542,956.19	100.645570	546,469.77	3,513.58	0.13	
Original Face:		650,000.000	Base 99.998460	542,956.19	100.645570	546,469.77	3,513.58	0.11	
105925AA9	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2024 NQM5 A1 144A				5.803000	25 Jun 2064			
		337,124.410	Local 99.999967	337,124.30	100.307560	338,161.27	1,036.97	0.08	
Original Face:		370,000.000	Base 99.999967	337,124.30	100.307560	338,161.27	1,036.97	0.07	
105925AC5	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2024 NQM5 A3 144A				6.158000	25 Jun 2064			
		309,790.000	Local 99.999051	309,787.06	100.163510	310,296.54	509.48	0.07	
Original Face:		340,000.000	Base 99.999051	309,787.06	100.163510	310,296.54	509.48	0.06	
110122CP1	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/29 3.4				3.400000	26 Jul 2029			
		158,000.000	Local 104.948095	165,817.99	94.405457	149,160.62	-16,657.37	0.04	
			Base 104.948095	165,817.99	94.405457	149,160.62	-16,657.37	0.03	
110122EG9	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/31 5.1				5.100000	22 Feb 2031			
		250,000.000	Local 99.859428	249,648.57	100.743457	251,858.64	2,210.07	0.06	
			Base 99.859428	249,648.57	100.743457	251,858.64	2,210.07	0.05	
110122EH7	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/34 5.2				5.200000	22 Feb 2034			
		500,000.000	Local 99.978546	499,892.73	99.904858	499,524.29	-368.44	0.12	
			Base 99.978546	499,892.73	99.904858	499,524.29	-368.44	0.10	
110122EK0	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/54 5.55				5.550000	22 Feb 2054			

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	10,000.000	Local		99.613400	9,961.34	97.037525	9,703.75	-257.59	0.00
		Base		99.613400	9,961.34	97.037525	9,703.75	-257.59	0.00
110122EL8	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/64 5.65					5.650000	22 Feb 2064		
	40,000.000	Local		99.577475	39,830.99	96.466959	38,586.78	-1,244.21	0.01
		Base		99.577475	39,830.99	96.466959	38,586.78	-1,244.21	0.01
11135FBP5	BROADCOM INC SR UNSECURED 144A 11/35 3.137					3.137000	15 Nov 2035		
	820,000.000	Local		99.930449	819,429.68	81.682745	669,798.51	-149,631.17	0.16
		Base		99.978227	819,821.46	81.682745	669,798.51	-150,022.95	0.14
1248EPCN1	CCO HLDGS LLC/CAP CORP SR UNSECURED 05/32 4.5					4.500000	01 May 2032		
	540,000.000	Local		99.421102	536,873.95	86.016279	464,487.91	-72,386.04	0.11
		Base		99.421102	536,873.95	86.016279	464,487.91	-72,386.04	0.09
12515GAD9	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD3 A4					3.631000	10 Feb 2050		
	380,000.000	Local		92.972553	353,295.70	94.464370	358,964.61	5,668.91	0.09
Original Face:	380,000.000	Base		92.972553	353,295.70	94.464370	358,964.61	5,668.91	0.07
125523AH3	CIGNA GROUP/THE COMPANY GUAR 10/28 4.375					4.375000	15 Oct 2028		
	1,180,000.000	Local		105.410585	1,243,844.90	97.997099	1,156,365.77	-87,479.13	0.28
		Base		105.410585	1,243,844.90	97.997099	1,156,365.77	-87,479.13	0.23
125523AJ9	CIGNA GROUP/THE COMPANY GUAR 08/38 4.8					4.800000	15 Aug 2038		
	960,000.000	Local		109.689466	1,053,018.87	90.686865	870,593.90	-182,424.97	0.21
		Base		109.689466	1,053,018.87	90.686865	870,593.90	-182,424.97	0.18
12563EAN3	CIFC FUNDING LTD CIFC 2021 1A A1R 144A					6.045870	25 Jul 2037		
	940,000.000	Local		100.000000	940,000.00	100.475000	944,465.00	4,465.00	0.23
Original Face:	940,000.000	Base		100.000000	940,000.00	100.475000	944,465.00	4,465.00	0.19
12569UAA9	CIM TRUST CIM 2023 R4 A1 144A					5.000000	25 May 2062		
	1,202,056.860	Local		98.687294	1,186,277.39	98.966270	1,189,630.84	3,353.45	0.29
Original Face:	1,490,000.000	Base		98.687294	1,186,277.39	98.966270	1,189,630.84	3,353.45	0.24
12595BAJ0	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2017 C8 C					4.260333	15 Jun 2050		
	1,000,000.000	Local		95.195998	951,959.98	85.116210	851,162.10	-100,797.88	0.21
Original Face:	1,000,000.000	Base		95.195998	951,959.98	85.116210	851,162.10	-100,797.88	0.17
12629NAJ4	COMM MORTGAGE TRUST COMM 2015 DC1 B					4.035000	10 Feb 2048		

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Original Face:	240,000.000	Local		102.099083	245,037.80	94.083840	225,801.22	-19,236.58	0.05
	240,000.000	Base		102.099083	245,037.80	94.083840	225,801.22	-19,236.58	0.05
126307BB2	CSC HOLDINGS LLC COMPANY GUAR 144A 12/30 4.125					4.125000	01 Dec 2030		
	210,000.000	Local		79.986086	167,970.78	71.836360	150,856.36	-17,114.42	0.04
		Base		79.986086	167,970.78	71.836360	150,856.36	-17,114.42	0.03
126307BH9	CSC HOLDINGS LLC COMPANY GUAR 144A 11/31 4.5					4.500000	15 Nov 2031		
	450,000.000	Local		90.218787	405,984.54	72.003111	324,014.00	-81,970.54	0.08
		Base		90.218787	405,984.54	72.003111	324,014.00	-81,970.54	0.07
12655VAB0	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 NQM1 A2 144A					3.860000	25 Oct 2059		
Original Face:	203,786.480	Local		99.999195	203,784.84	98.100840	199,916.25	-3,868.59	0.05
	1,200,000.000	Base		99.999195	203,784.84	98.100840	199,916.25	-3,868.59	0.04
12656KAE7	COMM MORTGAGE TRUST COMM 2020 CX B 144A					2.446000	10 Nov 2046		
Original Face:	870,000.000	Local		102.513701	891,869.20	81.094430	705,521.54	-186,347.66	0.17
	870,000.000	Base		102.513701	891,869.20	81.094430	705,521.54	-186,347.66	0.14
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875					3.875000	20 Jul 2025		
	6,000.000	Local		99.974667	5,998.48	99.358882	5,961.53	-36.95	0.00
		Base		99.974667	5,998.48	99.358882	5,961.53	-36.95	0.00
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3					4.300000	25 Mar 2028		
	484,000.000	Local		100.972438	488,706.60	96.874638	468,873.25	-19,833.35	0.11
		Base		100.972438	488,706.60	96.874638	468,873.25	-19,833.35	0.09
126650DH0	CVS HEALTH CORP SR UNSECURED 04/27 3.625					3.625000	01 Apr 2027		
	90,000.000	Local		99.937922	89,944.13	97.040899	87,336.81	-2,607.32	0.02
		Base		99.937922	89,944.13	97.040899	87,336.81	-2,607.32	0.02
126650DJ6	CVS HEALTH CORP SR UNSECURED 04/30 3.75					3.750000	01 Apr 2030		
	1,340,000.000	Local		103.853240	1,391,633.42	91.575093	1,227,106.25	-164,527.17	0.30
		Base		103.853240	1,391,633.42	91.575093	1,227,106.25	-164,527.17	0.25
126650DR8	CVS HEALTH CORP SR UNSECURED 09/31 2.125					2.125000	15 Sep 2031		
	10,000.000	Local		99.565100	9,956.51	80.098918	8,009.89	-1,946.62	0.00
		Base		99.565100	9,956.51	80.098918	8,009.89	-1,946.62	0.00
127097AG8	COTERRA ENERGY INC SR UNSECURED 05/27 3.9					3.900000	15 May 2027		

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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
	770,000.000	Local	98.009958	754,676.68	97.765383	752,793.45	-1,883.23	0.18	
		Base	98.009958	754,676.68	97.765383	752,793.45	-1,883.23	0.15	
127097AK9	COTERRA ENERGY INC SR UNSECURED 03/29 4.375					4.375000	15 Mar 2029		
	230,000.000	Local	103.072183	237,066.02	96.698267	222,406.01	-14,660.01	0.05	
		Base	103.072183	237,066.02	96.698267	222,406.01	-14,660.01	0.04	
12768EAG1	CAESARS ENTERTAINMENT CORP TERM LOAN B						06 Feb 2030		
	49,350.000	Local	100.000000	49,350.00	100.416700	49,555.64	205.64	0.01	
		Base	100.000000	49,350.00	100.416700	49,555.64	205.64	0.01	
12768EAH9	CAESARS ENTERTAINMENT INC. 2024 TERM LOAN B1						06 Feb 2031		
	549,370.140	Local	99.774438	548,130.97	100.275000	550,880.91	2,749.94	0.13	
		Base	99.774438	548,130.97	100.275000	550,880.91	2,749.94	0.11	
133434AA8	CAMERON LNG LLC SR SECURED 144A 07/31 2.902					2.902000	15 Jul 2031		
	530,000.000	Local	104.700568	554,913.01	87.093378	461,594.90	-93,318.11	0.11	
		Base	104.700568	554,913.01	87.093378	461,594.90	-93,318.11	0.09	
13645RBH6	CANADIAN PACIFIC RAILWAY COMPANY GUAR 12/51 3.1					3.100000	02 Dec 2051		
	200,000.000	Local	68.217360	136,434.72	65.123859	130,247.72	-6,187.00	0.03	
		Base	68.217360	136,434.72	65.123859	130,247.72	-6,187.00	0.03	
14448CAL8	CARRIER GLOBAL CORP SR UNSECURED 02/31 2.7					2.700000	15 Feb 2031		
	40,000.000	Local	99.908875	39,963.55	86.788496	34,715.40	-5,248.15	0.01	
		Base	99.908875	39,963.55	86.788496	34,715.40	-5,248.15	0.01	
14688RAA8	CARVAL CLO LTD CARVL 2024 3A A1 144A					5.961390	20 Oct 2037		
	750,000.000	Local	100.000000	750,000.00	100.484700	753,635.25	3,635.25	0.18	
Original Face:	750,000.000	Base	100.000000	750,000.00	100.484700	753,635.25	3,635.25	0.15	
14855NAB2	CASTLELAKE AVIATION ONE DSGNTD TERM LOAN B						22 Oct 2026		
	420,760.010	Local	99.620791	419,164.45	100.180600	421,519.90	2,355.45	0.10	
		Base	99.620791	419,164.45	100.180600	421,519.90	2,355.45	0.09	
15135BAR2	CENTENE CORP SR UNSECURED 12/27 4.25					4.250000	15 Dec 2027		
	210,000.000	Local	100.326381	210,685.40	97.020041	203,742.09	-6,943.31	0.05	
		Base	100.326381	210,685.40	97.020041	203,742.09	-6,943.31	0.04	
15135BAT8	CENTENE CORP SR UNSECURED 12/29 4.625					4.625000	15 Dec 2029		

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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	
		150,000.000	Local 99.868540	149,802.81	94.573155	141,859.73	-7,943.08	0.03	
			Base 99.868540	149,802.81	94.573155	141,859.73	-7,943.08	0.03	
15135BAW1	CENTENE CORP SR UNSECURED 10/30 3				3.000000	15 Oct 2030			
		30,000.000	Local 94.750033	28,425.01	86.310880	25,893.26	-2,531.75	0.01	
			Base 94.750033	28,425.01	86.310880	25,893.26	-2,531.75	0.01	
15135BAZ4	CENTENE CORP SR UNSECURED 08/31 2.625				2.625000	01 Aug 2031			
		30,000.000	Local 92.131267	27,639.38	82.421999	24,726.60	-2,912.78	0.01	
			Base 92.131267	27,639.38	82.421999	24,726.60	-2,912.78	0.00	
161175AY0	CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908				4.908000	23 Jul 2025			
		60,000.000	Local 100.833367	60,500.02	99.883017	59,929.81	-570.21	0.01	
			Base 100.833367	60,500.02	99.883017	59,929.81	-570.21	0.01	
161175BA1	CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484				6.484000	23 Oct 2045			
		20,000.000	Local 113.143850	22,628.77	94.575300	18,915.06	-3,713.71	0.00	
			Base 113.143850	22,628.77	94.575300	18,915.06	-3,713.71	0.00	
161175BL7	CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375				5.375000	01 May 2047			
		40,000.000	Local 89.066200	35,626.48	82.167258	32,866.90	-2,759.58	0.01	
			Base 89.066200	35,626.48	82.167258	32,866.90	-2,759.58	0.01	
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75				5.750000	01 Apr 2048			
		280,000.000	Local 120.875293	338,450.82	85.562814	239,575.88	-98,874.94	0.06	
			Base 120.875293	338,450.82	85.562814	239,575.88	-98,874.94	0.05	
161175BR4	CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05				5.050000	30 Mar 2029			
		190,000.000	Local 109.048347	207,191.86	97.853314	185,921.30	-21,270.56	0.04	
			Base 109.048347	207,191.86	97.853314	185,921.30	-21,270.56	0.04	
161175CE2	CHARTER COMM OPT LLC/CAP SR SECURED 03/42 3.5				3.500000	01 Mar 2042			
		360,000.000	Local 88.349725	318,059.01	68.015759	244,856.73	-73,202.28	0.06	
			Base 88.349725	318,059.01	68.015759	244,856.73	-73,202.28	0.05	
161175CJ1	CHARTER COMM OPT LLC/CAP SR SECURED 04/33 4.4				4.400000	01 Apr 2033			
		440,000.000	Local 99.710727	438,727.20	89.360818	393,187.60	-45,539.60	0.09	
			Base 99.710727	438,727.20	89.360818	393,187.60	-45,539.60	0.08	
161175CL6	CHARTER COMM OPT LLC/CAP SR SECURED 04/63 5.5				5.500000	01 Apr 2063			

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	10,000.000	Local		100.758700	10,075.87	79.706906	7,970.69	-2,105.18	0.00
		Base		100.758700	10,075.87	79.706906	7,970.69	-2,105.18	0.00
161175CR3	CHARTER COMM OPT LLC/CAP SR SECURED 06/34 6.55					6.550000	01 Jun 2034		
	500,000.000	Local		100.859834	504,299.17	102.318164	511,590.82	7,291.65	0.12
		Base		100.859834	504,299.17	102.318164	511,590.82	7,291.65	0.10
16411QAK7	CHENIERE ENERGY PARTNERS COMPANY GUAR 03/31 4					4.000000	01 Mar 2031		
	10,000.000	Local		102.960200	10,296.02	92.531044	9,253.10	-1,042.92	0.00
		Base		102.960200	10,296.02	92.531044	9,253.10	-1,042.92	0.00
16411QAN1	CHENIERE ENERGY PARTNERS COMPANY GUAR 01/32 3.25					3.250000	31 Jan 2032		
	320,000.000	Local		94.908653	303,707.69	86.708970	277,468.70	-26,238.99	0.07
		Base		94.908653	303,707.69	86.708970	277,468.70	-26,238.99	0.06
166764CA6	CHEVRON CORP SR UNSECURED 05/50 3.078					3.078000	11 May 2050		
	170,000.000	Local		107.890624	183,414.06	66.286935	112,687.79	-70,726.27	0.03
		Base		107.890624	183,414.06	66.286935	112,687.79	-70,726.27	0.02
17252MAQ3	CINTAS CORPORATION NO. 2 COMPANY GUAR 05/32 4					4.000000	01 May 2032		
	30,000.000	Local		98.604867	29,581.46	93.602263	28,080.68	-1,500.78	0.01
		Base		98.604867	29,581.46	93.602263	28,080.68	-1,500.78	0.01
17288YAN2	CITADEL SECURITIES LP 2024 FIRST LIEN TERM LOAN						31 Oct 2031		
	1,094.250	Local		99.877542	1,092.91	100.237500	1,096.85	3.94	0.00
		Base		99.877542	1,092.91	100.237500	1,096.85	3.94	0.00
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
	402,000.000	Local		148.901162	598,582.67	123.502080	496,478.36	-102,104.31	0.12
		Base		148.901162	598,582.67	123.502080	496,478.36	-102,104.31	0.10
172967HS3	CITIGROUP INC SUBORDINATED 05/44 5.3					5.300000	06 May 2044		
	11,000.000	Local		106.068091	11,667.49	94.234571	10,365.80	-1,301.69	0.00
		Base		106.068091	11,667.49	94.234571	10,365.80	-1,301.69	0.00
172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR					5.950000	29 Dec 2049		
	250,000.000	Local		99.850808	249,627.02	99.840710	249,601.78	-25.24	0.06
		Base		99.850808	249,627.02	99.840710	249,601.78	-25.24	0.05
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.650000	30 Jul 2045		

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	4,000.000	Local		101.575750	4,063.03	87.370024	3,494.80	-568.23	0.00
		Base		101.575750	4,063.03	87.370024	3,494.80	-568.23	0.00
172967LW9	CITIGROUP INC SR UNSECURED 04/29 VAR					4.075000	23 Apr 2029		
	400,000.000	Local		104.468810	417,875.24	97.009190	388,036.76	-29,838.48	0.09
		Base		104.468810	417,875.24	97.009190	388,036.76	-29,838.48	0.08
172967ML2	CITIGROUP INC SR UNSECURED 01/31 VAR					2.666000	29 Jan 2031		
	670,000.000	Local		102.414127	686,174.65	88.468385	592,738.18	-93,436.47	0.14
		Base		102.414127	686,174.65	88.468385	592,738.18	-93,436.47	0.12
172967MP3	CITIGROUP INC SR UNSECURED 03/31 VAR					4.412000	31 Mar 2031		
	150,000.000	Local		100.000000	150,000.00	96.121066	144,181.60	-5,818.40	0.03
		Base		100.000000	150,000.00	96.121066	144,181.60	-5,818.40	0.03
172967MS7	CITIGROUP INC SR UNSECURED 06/31 VAR					2.572000	03 Jun 2031		
	820,000.000	Local		93.685548	768,221.49	87.190799	714,964.55	-53,256.94	0.17
		Base		93.685548	768,221.49	87.190799	714,964.55	-53,256.94	0.14
172967NE7	CITIGROUP INC SR UNSECURED 11/32 VAR					2.520000	03 Nov 2032		
	30,000.000	Local		91.993967	27,598.19	83.377171	25,013.15	-2,585.04	0.01
		Base		91.993967	27,598.19	83.377171	25,013.15	-2,585.04	0.01
172967NN7	CITIGROUP INC SR UNSECURED 03/33 VAR					3.785000	17 Mar 2033		
	280,000.000	Local		100.369229	281,033.84	89.802062	251,445.77	-29,588.07	0.06
		Base		100.369229	281,033.84	89.802062	251,445.77	-29,588.07	0.05
172967NS6	CITIGROUP INC SR UNSECURED 05/28 VAR					4.658000	24 May 2028		
	160,000.000	Local		100.000000	160,000.00	99.361869	158,978.99	-1,021.01	0.04
		Base		100.000000	160,000.00	99.361869	158,978.99	-1,021.01	0.03
172967NU1	CITIGROUP INC SR UNSECURED 05/33 VAR					4.910000	24 May 2033		
	200,000.000	Local		100.000000	200,000.00	96.718500	193,437.00	-6,563.00	0.05
		Base		100.000000	200,000.00	96.718500	193,437.00	-6,563.00	0.04
17307GXX1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 5 1A5					3.160543	25 Aug 2035		
	43,696.580	Local		87.763871	38,349.81	79.595870	34,780.67	-3,569.14	0.01
Original Face:	690,000.000	Base		87.763871	38,349.81	79.595870	34,780.67	-3,569.14	0.01
17328CAJ1	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2019 C7 XA					0.844823	15 Dec 2072		

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Original Face:		8,048,235.530	Local	3.330797	268,070.41	3.457630	278,278.21	10,207.80	0.07
		8,880,000.000	Base	3.330797	268,070.41	3.457630	278,278.21	10,207.80	0.06
191216CW8	COCA COLA CO/THE SR UNSECURED 06/40 2.5				2.500000	01 Jun 2040			
		10,000.000	Local	101.499400	10,149.94	70.092093	7,009.21	-3,140.73	0.00
			Base	101.499400	10,149.94	70.092093	7,009.21	-3,140.73	0.00
191216CX6	COCA COLA CO/THE SR UNSECURED 06/50 2.6				2.600000	01 Jun 2050			
		130,000.000	Local	101.968208	132,558.67	60.377653	78,490.95	-54,067.72	0.02
			Base	101.968208	132,558.67	60.377653	78,490.95	-54,067.72	0.02
195325DZ5	REPUBLIC OF COLOMBIA SR UNSECURED 04/32 3.25				3.250000	22 Apr 2032			
		340,000.000	Local	99.318606	337,683.26	76.550000	260,270.00	-77,413.26	0.06
			Base	99.318606	337,683.26	76.550000	260,270.00	-77,413.26	0.05
195325EA9	REPUBLIC OF COLOMBIA SR UNSECURED 02/42 4.125				4.125000	22 Feb 2042			
		550,000.000	Local	98.673242	542,702.83	63.002000	346,511.00	-196,191.83	0.08
			Base	98.673242	542,702.83	63.002000	346,511.00	-196,191.83	0.07
19828TAB2	COLUMBIA PIPELINES OPCO SR UNSECURED 144A 11/33 6.036				6.036000	15 Nov 2033			
		580,000.000	Local	100.467450	582,711.21	102.660387	595,430.24	12,719.03	0.14
			Base	100.467450	582,711.21	102.660387	595,430.24	12,719.03	0.12
19828TAC0	COLUMBIA PIPELINES OPCO SR UNSECURED 144A 11/53 6.544				6.544000	15 Nov 2053			
		10,000.000	Local	100.916800	10,091.68	104.951174	10,495.12	403.44	0.00
			Base	100.916800	10,091.68	104.951174	10,495.12	403.44	0.00
20030NBH3	COMCAST CORP COMPANY GUAR 01/33 4.25				4.250000	15 Jan 2033			
		360,000.000	Local	113.040228	406,944.82	93.369291	336,129.45	-70,815.37	0.08
			Base	113.040228	406,944.82	93.369291	336,129.45	-70,815.37	0.07
20030NBM2	COMCAST CORP COMPANY GUAR 08/34 4.2				4.200000	15 Aug 2034			
		130,000.000	Local	100.441385	130,573.80	91.524928	118,982.41	-11,591.39	0.03
			Base	100.441385	130,573.80	91.524928	118,982.41	-11,591.39	0.02
20030NBU4	COMCAST CORP COMPANY GUAR 07/46 3.4				3.400000	15 Jul 2046			
		30,000.000	Local	106.932367	32,079.71	70.297634	21,089.29	-10,990.42	0.01
			Base	106.932367	32,079.71	70.297634	21,089.29	-10,990.42	0.00
20030NBZ3	COMCAST CORP COMPANY GUAR 08/47 4				4.000000	15 Aug 2047			

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	70,000.000	Local		99.348757	69,544.13	76.367554	53,457.29	-16,086.84	0.01
		Base		99.348757	69,544.13	76.367554	53,457.29	-16,086.84	0.01
20030NCC3	COMCAST CORP COMPANY GUAR 11/47 3.969					3.969000	01 Nov 2047		
	440,000.000	Local		85.235407	375,035.79	75.834107	333,670.07	-41,365.72	0.08
		Base		85.235407	375,035.79	75.834107	333,670.07	-41,365.72	0.07
20030NCJ8	COMCAST CORP COMPANY GUAR 03/38 3.9					3.900000	01 Mar 2038		
	10,000.000	Local		99.641100	9,964.11	84.151891	8,415.19	-1,548.92	0.00
		Base		99.641100	9,964.11	84.151891	8,415.19	-1,548.92	0.00
20030NCK5	COMCAST CORP COMPANY GUAR 03/48 4					4.000000	01 Mar 2048		
	50,000.000	Local		111.549620	55,774.81	76.057015	38,028.51	-17,746.30	0.01
		Base		111.549620	55,774.81	76.057015	38,028.51	-17,746.30	0.01
20030NCN9	COMCAST CORP COMPANY GUAR 10/58 4.95					4.950000	15 Oct 2058		
	10,000.000	Local		102.935400	10,293.54	86.573542	8,657.35	-1,636.19	0.00
		Base		102.935400	10,293.54	86.573542	8,657.35	-1,636.19	0.00
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15					4.150000	15 Oct 2028		
	540,000.000	Local		100.059552	540,321.58	97.539913	526,715.53	-13,606.05	0.13
		Base		100.059552	540,321.58	97.539913	526,715.53	-13,606.05	0.11
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25					4.250000	15 Oct 2030		
	40,000.000	Local		105.066225	42,026.49	96.416080	38,566.43	-3,460.06	0.01
		Base		105.066225	42,026.49	96.416080	38,566.43	-3,460.06	0.01
20030NCY5	COMCAST CORP COMPANY GUAR 11/39 3.25					3.250000	01 Nov 2039		
	30,000.000	Local		101.445033	30,433.51	75.848302	22,754.49	-7,679.02	0.01
		Base		101.445033	30,433.51	75.848302	22,754.49	-7,679.02	0.00
20030NCZ2	COMCAST CORP COMPANY GUAR 02/50 3.45					3.450000	01 Feb 2050		
	280,000.000	Local		102.232929	286,252.20	68.598166	192,074.86	-94,177.34	0.05
		Base		102.232929	286,252.20	68.598166	192,074.86	-94,177.34	0.04
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75					3.750000	01 Apr 2040		
	170,000.000	Local		101.227629	172,086.97	80.505401	136,859.18	-35,227.79	0.03
		Base		101.227629	172,086.97	80.505401	136,859.18	-35,227.79	0.03
20030NDS7	COMCAST CORP COMPANY GUAR 11/51 2.887					2.887000	01 Nov 2051		

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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
	60,000.000	Local		92.174283	55,304.57	60.260265	36,156.16	-19,148.41	0.01
		Base		92.174283	55,304.57	60.260265	36,156.16	-19,148.41	0.01
20030NDU2	COMCAST CORP COMPANY GUAR 11/56 2.937					2.937000	01 Nov 2056		
	11,000.000	Local		99.881909	10,987.01	58.414566	6,425.60	-4,561.41	0.00
		Base		99.881909	10,987.01	58.414566	6,425.60	-4,561.41	0.00
203372AX5	COMMSCOPE LLC SR SECURED 144A 09/29 4.75					4.750000	01 Sep 2029		
	40,000.000	Local		93.180700	37,272.28	89.072580	35,629.03	-1,643.25	0.01
		Base		93.180700	37,272.28	89.072580	35,629.03	-1,643.25	0.01
20753UAB6	FANNIE MAE CAS CAS 2024 R01 1M2 144A					6.368790	25 Jan 2044		
	610,000.000	Local		100.000000	610,000.00	100.922730	615,628.65	5,628.65	0.15
Original Face:	610,000.000	Base		100.000000	610,000.00	100.922730	615,628.65	5,628.65	0.12
20754EAB1	FANNIE MAE CAS CAS 2023 R06 1M2 144A					7.268790	25 Jul 2043		
	670,000.000	Local		100.000000	670,000.00	103.888770	696,054.76	26,054.76	0.17
Original Face:	670,000.000	Base		100.000000	670,000.00	103.888770	696,054.76	26,054.76	0.14
20754MBZ9	FANNIE MAE CAS CAS 2022 R07 1M1 144A					7.510110	25 Jun 2042		
	281,379.150	Local		102.758950	289,142.26	103.320920	290,723.53	1,581.27	0.07
Original Face:	500,000.000	Base		102.758950	289,142.26	103.320920	290,723.53	1,581.27	0.06
209111FY4	CON EDISON CO OF NY INC SR UNSECURED 04/50 3.95					3.950000	01 Apr 2050		
	10,000.000	Local		99.398200	9,939.82	77.943841	7,794.38	-2,145.44	0.00
		Base		99.398200	9,939.82	77.943841	7,794.38	-2,145.44	0.00
21036PBK3	CONSTELLATION BRANDS INC SR UNSECURED 05/27 4.35					4.350000	09 May 2027		
	10,000.000	Local		99.971100	9,997.11	98.977221	9,897.72	-99.39	0.00
		Base		99.971100	9,997.11	98.977221	9,897.72	-99.39	0.00
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375					4.375000	15 Jan 2028		
	780,000.000	Local		99.609350	776,952.93	97.267755	758,688.49	-18,264.44	0.18
		Base		99.609350	776,952.93	97.267755	758,688.49	-18,264.44	0.15
212015AT8	CONTINENTAL RESOURCES COMPANY GUAR 144A 01/31 5.75					5.750000	15 Jan 2031		
	50,000.000	Local		112.577720	56,288.86	98.798116	49,399.06	-6,889.80	0.01
		Base		112.577720	56,288.86	98.798116	49,399.06	-6,889.80	0.01
212015AU5	CONTINENTAL RESOURCES COMPANY GUAR 144A 11/26 2.268					2.268000	15 Nov 2026		

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		50,000.000	Local	100.000000	50,000.00	94.942536	47,471.27	-2,528.73	0.01
			Base	100.000000	50,000.00	94.942536	47,471.27	-2,528.73	0.01
21H020618	GNMA II TBA 30 YR 2 JUMBOS				2.000000	15 Jan 2055			
		700,000.000	Local	81.094669	567,662.68	79.892216	559,245.51	-8,417.17	0.13
Original Face:		700,000.000	Base	81.094669	567,662.68	79.892216	559,245.51	-8,417.17	0.11
21H022614	GNMA II TBA 30 YR 2.5 JUMBOS				2.500000	15 Jan 2055			
		100,000.000	Local	84.339840	84,339.84	83.453348	83,453.35	-886.49	0.02
Original Face:		100,000.000	Base	84.339840	84,339.84	83.453348	83,453.35	-886.49	0.02
21H042612	GNMA II TBA 30 YR 4.5 JUMBOS				4.500000	21 Jan 2055			
		800,000.000	Local	95.368490	762,947.92	94.539331	756,314.65	-6,633.27	0.18
Original Face:		800,000.000	Base	95.368490	762,947.92	94.539331	756,314.65	-6,633.27	0.15
21H050615	GNMA II TBA 30 YR 5 JUMBOS				5.000000	15 Jan 2055			
		100,000.000	Local	97.902340	97,902.34	97.057246	97,057.25	-845.09	0.02
Original Face:		100,000.000	Base	97.902340	97,902.34	97.057246	97,057.25	-845.09	0.02
21H052611	GNMA II TBA 30 YR 5.5 JUMBOS				5.500000	15 Jan 2055			
		1,100,000.000	Local	99.504919	1,094,554.11	99.148380	1,090,632.18	-3,921.93	0.26
Original Face:		1,100,000.000	Base	99.504919	1,094,554.11	99.148380	1,090,632.18	-3,921.93	0.22
21H060614	GNMA II TBA 30 YR 6 JUMBOS				6.000000	15 Jan 2055			
		800,000.000	Local	100.776786	806,214.29	100.674046	805,392.37	-821.92	0.19
Original Face:		800,000.000	Base	100.776786	806,214.29	100.674046	805,392.37	-821.92	0.16
21H062610	GNMA II TBA 30 YR 6.5 JUMBOS				6.500000	15 Jan 2055			
		600,000.000	Local	101.589843	609,539.06	101.702098	610,212.59	673.53	0.15
Original Face:		600,000.000	Base	101.589843	609,539.06	101.702098	610,212.59	673.53	0.12
22160KAP0	COSTCO WHOLESALE CORP SR UNSECURED 04/30 1.6				1.600000	20 Apr 2030			
		170,000.000	Local	100.650794	171,106.35	85.572934	145,473.99	-25,632.36	0.04
			Base	100.650794	171,106.35	85.572934	145,473.99	-25,632.36	0.03
22164MAB3	COTIVITI CORPORATION 2024 TERM LOAN					01 May 2031			
		558,670.320	Local	99.400178	555,319.29	100.687500	562,511.18	7,191.89	0.14
			Base	99.400178	555,319.29	100.687500	562,511.18	7,191.89	0.11
22535WAG2	CREDIT AGRICOLE LONDON 144A 06/26 VAR				1.907000	16 Jun 2026			

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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
	410,000.000	Local		97.268427	398,800.55	98.540227	404,014.93	5,214.38	0.10
		Base		97.268427	398,800.55	98.540227	404,014.93	5,214.38	0.08
225401AP3	UBS GROUP AG SR UNSECURED 144A 04/31 VAR					4.194000	01 Apr 2031		
	500,000.000	Local		107.312038	536,560.19	94.562299	472,811.50	-63,748.69	0.11
		Base		107.312038	536,560.19	94.562299	472,811.50	-63,748.69	0.10
225401AQ1	UBS GROUP AG SR UNSECURED 144A 06/26 VAR					2.193000	05 Jun 2026		
	1,560,000.000	Local		98.818975	1,541,576.01	98.813195	1,541,485.84	-90.17	0.37
		Base		98.818975	1,541,576.01	98.813195	1,541,485.84	-90.17	0.31
225401AU2	UBS GROUP AG SR UNSECURED 144A 05/32 VAR					3.091000	14 May 2032		
	1,410,000.000	Local		88.635845	1,249,765.42	87.035500	1,227,200.55	-22,564.87	0.30
		Base		88.635845	1,249,765.42	87.035500	1,227,200.55	-22,564.87	0.25
22945AAD1	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 M2 144A					2.978300	25 Jul 2057		
	960,000.000	Local		86.910872	834,344.37	76.931340	738,540.86	-95,803.51	0.18
Original Face:	960,000.000	Base		86.910872	834,344.37	76.931340	738,540.86	-95,803.51	0.15
23330JAB7	DP WORLD LTD UAE SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
	290,000.000	Local		96.487441	279,813.58	94.633600	274,437.44	-5,376.14	0.07
		Base		96.487441	279,813.58	94.633600	274,437.44	-5,376.14	0.06
24022KAB5	DCERT BUYER INC 2019 TERM LOAN B						16 Oct 2026		
	365,042.880	Local		99.726421	364,044.20	95.600000	348,980.99	-15,063.21	0.08
		Base		99.726421	364,044.20	95.600000	348,980.99	-15,063.21	0.07
24440EAB3	DEERFIELD DAKOTA HOLDING LLC 2020 USD TERM LOAN B						09 Apr 2027		
	0.000	Local		0.000000	-1,374.62	0.000000	0.00	1,374.62	0.00
		Base		0.000000	-1,374.62	0.000000	0.00	1,374.62	0.00
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
	50,000.000	Local		100.996080	50,498.04	92.605156	46,302.58	-4,195.46	0.01
		Base		100.996080	50,498.04	92.605156	46,302.58	-4,195.46	0.01
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.750000	15 May 2042		
	150,000.000	Local		112.204280	168,306.42	83.217767	124,826.65	-43,479.77	0.03
		Base		112.204280	168,306.42	83.217767	124,826.65	-43,479.77	0.03
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	790,000.000	Local		100.954858	797,543.38	83.602372	660,458.74	-137,084.64	0.16
		Base		100.954858	797,543.38	83.602372	660,458.74	-137,084.64	0.13
25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85					5.850000	15 Dec 2025		
	10,000.000	Local		101.377600	10,137.76	100.666374	10,066.64	-71.12	0.00
		Base		101.377600	10,137.76	100.666374	10,066.64	-71.12	0.00
25179MBD4	DEVON ENERGY CORPORATION SR UNSECURED 10/27 5.25					5.250000	15 Oct 2027		
	19,000.000	Local		100.689526	19,131.01	100.136703	19,025.97	-105.04	0.00
		Base		100.689526	19,131.01	100.136703	19,025.97	-105.04	0.00
25179MBE2	DEVON ENERGY CORPORATION SR UNSECURED 06/28 5.875					5.875000	15 Jun 2028		
	13,000.000	Local		100.673154	13,087.51	100.436043	13,056.69	-30.82	0.00
		Base		100.673154	13,087.51	100.436043	13,056.69	-30.82	0.00
25278XAN9	DIAMONDBACK ENERGY INC COMPANY GUAR 12/29 3.5					3.500000	01 Dec 2029		
	70,000.000	Local		98.135357	68,694.75	92.924834	65,047.38	-3,647.37	0.02
		Base		98.135357	68,694.75	92.924834	65,047.38	-3,647.37	0.01
25278XAQ2	DIAMONDBACK ENERGY INC COMPANY GUAR 03/51 4.4					4.400000	24 Mar 2051		
	200,000.000	Local		98.821520	197,643.04	77.599331	155,198.66	-42,444.38	0.04
		Base		98.821520	197,643.04	77.599331	155,198.66	-42,444.38	0.03
254687EH5	WALT DISNEY COMPANY/THE COMPANY GUAR 11/37 6.65					6.650000	15 Nov 2037		
	10,000.000	Local		126.004000	12,600.40	111.531449	11,153.14	-1,447.26	0.00
		Base		126.004000	12,600.40	111.531449	11,153.14	-1,447.26	0.00
25470XBD6	DISH DBS CORP COMPANY GUAR 06/29 5.125					5.125000	01 Jun 2029		
	220,000.000	Local		99.816127	219,595.48	64.032954	140,872.50	-78,722.98	0.03
		Base		99.816127	219,595.48	64.032954	140,872.50	-78,722.98	0.03
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	90.895100	127,253.14	-12,746.86	0.03
		Base		100.000000	140,000.00	90.895100	127,253.14	-12,746.86	0.03
25470XBF1	DISH DBS CORP SR SECURED 144A 12/28 5.75					5.750000	01 Dec 2028		
	20,000.000	Local		96.005800	19,201.16	85.499453	17,099.89	-2,101.27	0.00
		Base		96.005800	19,201.16	85.499453	17,099.89	-2,101.27	0.00
255387AB8	DIVIDEND SOLAR LOANS LLC DIV 2018 2 B 144A					4.250000	20 Dec 2038		

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Original Face:	957,244.310	Local		99.992126	957,168.94	89.084100	852,752.48	-104,416.46	0.21
	2,000,000.000	Base		99.992126	957,168.94	89.084100	852,752.48	-104,416.46	0.17
257867BJ9	RR DONNELLEY + SONS CO SR SECURED 144A 08/29 9.5					9.500000	01 Aug 2029		
	300,000.000	Local		100.000000	300,000.00	101.547624	304,642.87	4,642.87	0.07
		Base		100.000000	300,000.00	101.547624	304,642.87	4,642.87	0.06
26442CAH7	DUKE ENERGY CAROLINAS 1ST MORTGAGE 02/40 5.3					5.300000	15 Feb 2040		
	50,000.000	Local		104.518420	52,259.21	97.900299	48,950.15	-3,309.06	0.01
		Base		104.518420	52,259.21	97.900299	48,950.15	-3,309.06	0.01
26829XAA9	ECMC GROUP STUDENT LOAN TRUST ECMC 2019 1A A1A 144A					2.720000	25 Jul 2069		
Original Face:	942,791.980	Local		90.649168	854,633.09	89.724980	845,919.92	-8,713.17	0.20
	2,000,000.000	Base		90.649168	854,633.09	89.724980	845,919.92	-8,713.17	0.17
26875PAN1	EOG RESOURCES INC SR UNSECURED 04/35 3.9					3.900000	01 Apr 2035		
	40,000.000	Local		110.115800	44,046.32	88.952166	35,580.87	-8,465.45	0.01
		Base		110.115800	44,046.32	88.952166	35,580.87	-8,465.45	0.01
26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95					4.950000	15 Apr 2050		
	390,000.000	Local		125.846879	490,802.83	89.055494	347,316.43	-143,486.40	0.08
		Base		125.846879	490,802.83	89.055494	347,316.43	-143,486.40	0.07
26884LAL3	EQT CORP SR UNSECURED 01/29 5					5.000000	15 Jan 2029		
	120,000.000	Local		106.576783	127,892.14	98.565550	118,278.66	-9,613.48	0.03
		Base		106.576783	127,892.14	98.565550	118,278.66	-9,613.48	0.02
26884LAM1	EQT CORP SR UNSECURED 144A 05/26 3.125					3.125000	15 May 2026		
	10,000.000	Local		100.290600	10,029.06	97.297530	9,729.75	-299.31	0.00
		Base		100.290600	10,029.06	97.297530	9,729.75	-299.31	0.00
26884LAN9	EQT CORP SR UNSECURED 144A 05/31 3.625					3.625000	15 May 2031		
	250,000.000	Local		96.931500	242,328.75	89.158380	222,895.95	-19,432.80	0.05
		Base		96.931500	242,328.75	89.158380	222,895.95	-19,432.80	0.05
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042		
	10,000.000	Local		91.818300	9,181.83	84.417657	8,441.77	-740.06	0.00
		Base		91.818300	9,181.83	84.417657	8,441.77	-740.06	0.00
279158AP4	ECOPETROL SA SR UNSECURED 11/31 4.625					4.625000	02 Nov 2031		

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	480,000.000	Local		98.563465	473,104.63	82.932960	398,078.21	-75,026.42	0.10
		Base		98.563465	473,104.63	82.932960	398,078.21	-75,026.42	0.08
28622EAC2	ELEVATION CLO LTD AWPT 2021 13A A1 144A					6.107510	15 Jul 2034		
	440,000.000	Local		98.711357	434,329.97	100.089700	440,394.68	6,064.71	0.11
Original Face:	440,000.000	Base		98.711357	434,329.97	100.089700	440,394.68	6,064.71	0.09
29247BAA5	EMPOWER CLO LTD. EMPWR 2023 2A A1 144A					6.855900	15 Jul 2036		
	1,150,000.000	Local		100.938886	1,160,797.19	101.013800	1,161,658.70	861.51	0.28
Original Face:	1,150,000.000	Base		100.938886	1,160,797.19	101.013800	1,161,658.70	861.51	0.23
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		99.722614	289,195.58	99.039034	287,213.20	-1,982.38	0.07
		Base		99.722614	289,195.58	99.039034	287,213.20	-1,982.38	0.06
29273VAM2	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR					7.125000	31 Dec 2099		
	520,000.000	Local		98.064146	509,933.56	100.351300	521,826.76	11,893.20	0.13
		Base		98.064146	509,933.56	100.351300	521,826.76	11,893.20	0.11
29273VAN0	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR					6.500000	31 Dec 2099		
	160,000.000	Local		98.907663	158,252.26	100.063500	160,101.60	1,849.34	0.04
		Base		98.907663	158,252.26	100.063500	160,101.60	1,849.34	0.03
29273VAY6	ENERGY TRANSFER LP SR UNSECURED 05/34 5.55					5.550000	15 May 2034		
	320,000.000	Local		99.733834	319,148.27	99.487936	318,361.40	-786.87	0.08
		Base		99.733834	319,148.27	99.487936	318,361.40	-786.87	0.06
29278NAQ6	ENERGY TRANSFER LP SR UNSECURED 05/30 3.75					3.750000	15 May 2030		
	460,000.000	Local		100.980693	464,511.19	93.306988	429,212.14	-35,299.05	0.10
		Base		100.980693	464,511.19	93.306988	429,212.14	-35,299.05	0.09
29279FAA7	ENERGY TRANSFER LP SR UNSECURED 04/49 6.25					6.250000	15 Apr 2049		
	430,000.000	Local		113.072728	486,212.73	100.372655	431,602.42	-54,610.31	0.10
		Base		113.072728	486,212.73	100.372655	431,602.42	-54,610.31	0.09
293791AP4	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/34 6.65					6.650000	15 Oct 2034		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	480,000.000	Local		109.403992	525,139.16	108.744169	521,972.01	-3,167.15	0.13
		Base		109.403992	525,139.16	108.744169	521,972.01	-3,167.15	0.11
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55					7.550000	15 Apr 2038		
	10,000.000	Local		135.680700	13,568.07	117.108941	11,710.89	-1,857.18	0.00
		Base		135.680700	13,568.07	117.108941	11,710.89	-1,857.18	0.00
29379VBA0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85					4.850000	15 Mar 2044		
	10,000.000	Local		113.526400	11,352.64	89.506973	8,950.70	-2,401.94	0.00
		Base		113.526400	11,352.64	89.506973	8,950.70	-2,401.94	0.00
29379VBR3	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/78 VAR					5.375000	15 Feb 2078		
	130,000.000	Local		92.430338	120,159.44	95.509790	124,162.73	4,003.29	0.03
		Base		92.430338	120,159.44	95.509790	124,162.73	4,003.29	0.03
29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8					4.800000	01 Feb 2049		
	30,000.000	Local		113.757400	34,127.22	86.182810	25,854.84	-8,272.38	0.01
		Base		113.757400	34,127.22	86.182810	25,854.84	-8,272.38	0.01
29379VBV4	ENTERPRISE PRODUCTS OPER COMPANY GUAR 07/29 3.125					3.125000	31 Jul 2029		
	10,000.000	Local		101.079200	10,107.92	93.055826	9,305.58	-802.34	0.00
		Base		101.079200	10,107.92	93.055826	9,305.58	-802.34	0.00
29379VBW2	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/50 4.2					4.200000	31 Jan 2050		
	320,000.000	Local		106.905463	342,097.48	78.796176	252,147.76	-89,949.72	0.06
		Base		106.905463	342,097.48	78.796176	252,147.76	-89,949.72	0.05
29379VBX0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/30 2.8					2.800000	31 Jan 2030		
	630,000.000	Local		101.390705	638,761.44	90.426769	569,688.64	-69,072.80	0.14
		Base		101.390705	638,761.44	90.426769	569,688.64	-69,072.80	0.12
29379VCH4	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/55 5.55					5.550000	16 Feb 2055		
	20,000.000	Local		99.974150	19,994.83	96.359143	19,271.83	-723.00	0.00
		Base		99.974150	19,994.83	96.359143	19,271.83	-723.00	0.00
29441WAC9	MEGLOBAL BV COMPANY GUAR 144A 11/26 4.25					4.250000	03 Nov 2026		
	300,000.000	Local		99.734720	299,204.16	97.783000	293,349.00	-5,855.16	0.07
		Base		99.734720	299,204.16	97.783000	293,349.00	-5,855.16	0.06
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114000	01 Mar 2046		

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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	
		360,000.000	Local 111.256878	400,524.76	81.198028	292,312.90	-108,211.86	0.07	
			Base 111.256878	400,524.76	81.198028	292,312.90	-108,211.86	0.06	
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327				4.327000	19 Mar 2050			
		40,000.000	Local 119.154900	47,661.96	82.348852	32,939.54	-14,722.42	0.01	
			Base 119.154900	47,661.96	82.348852	32,939.54	-14,722.42	0.01	
30231GBK7	EXXON MOBIL CORPORATION SR UNSECURED 03/30 3.482				3.482000	19 Mar 2030			
		40,000.000	Local 100.000000	40,000.00	94.224649	37,689.86	-2,310.14	0.01	
			Base 100.000000	40,000.00	94.224649	37,689.86	-2,310.14	0.01	
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452				3.452000	15 Apr 2051			
		20,000.000	Local 111.600800	22,320.16	70.205921	14,041.18	-8,278.98	0.00	
			Base 111.600800	22,320.16	70.205921	14,041.18	-8,278.98	0.00	
30303M8U9	META PLATFORMS INC SR UNSECURED 08/34 4.75				4.750000	15 Aug 2034			
		300,000.000	Local 99.815920	299,447.76	97.399771	292,199.31	-7,248.45	0.07	
			Base 99.815920	299,447.76	97.399771	292,199.31	-7,248.45	0.06	
31288Q3L2	FED HM LN PC POOL 841703 FH 12/50 FLOATING VAR				2.647000	01 Dec 2050			
		265,462.690	Local 92.421327	245,344.14	93.116049	247,188.37	1,844.23	0.06	
Original Face:		300,000.000	Base 92.421327	245,344.14	93.116049	247,188.37	1,844.23	0.05	
31288QFR6	FED HM LN PC POOL 841076 FH 11/48 FLOATING VAR				3.008000	01 Nov 2048			
		341,603.550	Local 103.473445	353,468.96	96.324751	329,048.77	-24,420.19	0.08	
Original Face:		1,600,000.000	Base 103.473445	353,468.96	96.324751	329,048.77	-24,420.19	0.07	
31288QFS4	FED HM LN PC POOL 841077 FH 11/47 FLOATING VAR				2.968000	01 Nov 2047			
		257,390.170	Local 103.524124	266,460.92	100.926327	259,774.44	-6,686.48	0.06	
Original Face:		1,100,000.000	Base 103.524124	266,460.92	100.926327	259,774.44	-6,686.48	0.05	
3128M8RR7	FED HM LN PC POOL G06496 FG 06/41 FIXED 5				5.000000	01 Jun 2041			
		40,233.980	Local 107.698145	43,331.25	98.984418	39,825.37	-3,505.88	0.01	
Original Face:		700,000.000	Base 107.698145	43,331.25	98.984418	39,825.37	-3,505.88	0.01	
3128M8W67	FED HM LN PC POOL G06669 FG 09/39 FIXED 6.5				6.500000	01 Sep 2039			
		6,478.950	Local 106.441630	6,896.30	103.862248	6,729.18	-167.12	0.00	
Original Face:		200,000.000	Base 106.441630	6,896.30	103.862248	6,729.18	-167.12	0.00	
3128M93E0	FED HM LN PC POOL G07697 FG 06/38 FIXED 4.5				4.500000	01 Jun 2038			

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	63,499.890	Local		105.575758	67,040.49	96.745629	61,433.37	-5,607.12	0.01
	700,000.000	Base		105.575758	67,040.49	96.745629	61,433.37	-5,607.12	0.01
3128M9VA7	FED HM LN PC POOL G07509 FG 09/39 FIXED 6.5					6.500000	01 Sep 2039		
Original Face:	12,506.750	Local		106.100945	13,269.78	104.522762	13,072.40	-197.38	0.00
	200,000.000	Base		106.100945	13,269.78	104.522762	13,072.40	-197.38	0.00
3128MJ6B1	FED HM LN PC POOL G08865 FG 03/49 FIXED 3.5					3.500000	01 Mar 2049		
Original Face:	0.000	Local		0.000000	-17.56	0.000000	0.00	17.56	0.00
		Base		0.000000	0.00	0.000000	0.00	0.00	0.00
3128P8F48	FED HM LN PC POOL C91987 FG 04/38 FIXED 3					3.000000	01 Apr 2038		
Original Face:	17,179.670	Local		98.517492	16,924.98	91.336429	15,691.30	-1,233.68	0.00
	100,000.000	Base		98.517492	16,924.98	91.336429	15,691.30	-1,233.68	0.00
3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3					3.000000	01 Feb 2038		
Original Face:	15,549.060	Local		98.523641	15,319.50	91.504809	14,228.14	-1,091.36	0.00
	100,000.000	Base		98.523641	15,319.50	91.504809	14,228.14	-1,091.36	0.00
3131Y0JC7	FED HM LN PC POOL ZM5659 FR 02/48 FIXED 3.5					3.500000	01 Feb 2048		
Original Face:	398,127.380	Local		91.480679	364,209.63	89.574037	356,618.77	-7,590.86	0.09
	2,400,000.000	Base		91.480679	364,209.63	89.574037	356,618.77	-7,590.86	0.07
3131Y6S34	FED HM LN PC POOL ZN0538 FR 11/42 FIXED 3.5					3.500000	01 Nov 2042		
Original Face:	67,190.600	Local		103.602424	69,611.09	90.583409	60,863.54	-8,747.55	0.01
	300,000.000	Base		103.602424	69,611.09	90.583409	60,863.54	-8,747.55	0.01
3131Y6VF3	FED HM LN PC POOL ZN0614 FR 02/43 FIXED 3.5					3.500000	01 Feb 2043		
Original Face:	13,187.300	Local		103.631448	13,666.19	90.766041	11,969.59	-1,696.60	0.00
	100,000.000	Base		103.631448	13,666.19	90.766041	11,969.59	-1,696.60	0.00
3132ADME5	FED HM LN PC POOL ZT1257 FR 01/46 FIXED 3					3.000000	01 Jan 2046		
Original Face:	157,093.540	Local		107.545097	168,946.40	87.044476	136,741.25	-32,205.15	0.03
	400,000.000	Base		107.545097	168,946.40	87.044476	136,741.25	-32,205.15	0.03
3132D9C69	FED HM LN PC POOL SC0093 FR 10/40 FIXED 2					2.000000	01 Oct 2040		
Original Face:	128,446.030	Local		86.744324	111,419.64	83.479537	107,226.15	-4,193.49	0.03
	200,000.000	Base		86.744324	111,419.64	83.479537	107,226.15	-4,193.49	0.02
3132D9E91	FED HM LN PC POOL SC0160 FR 07/41 FIXED 2					2.000000	01 Jul 2041		

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Original Face:	143,887.240	Local	86.665350	124,700.38	83.437836	120,056.40	-4,643.98	0.03	
	200,000.000	Base	86.665350	124,700.38	83.437836	120,056.40	-4,643.98	0.02	
3132D9GP3	FED HM LN PC POOL SC0206 FR 11/41 FIXED 2					2.000000	01 Nov 2041		
Original Face:	73,875.240	Local	86.643969	64,008.44	83.734596	61,859.13	-2,149.31	0.01	
	100,000.000	Base	86.643969	64,008.44	83.734596	61,859.13	-2,149.31	0.01	
3132D9K29	FED HM LN PC POOL SC0313 FR 01/42 FIXED 2					2.000000	01 Jan 2042		
Original Face:	936,719.750	Local	86.557815	810,804.15	82.943660	776,949.64	-33,854.51	0.19	
	1,100,000.000	Base	86.557815	810,804.15	82.943660	776,949.64	-33,854.51	0.16	
3132D9L28	FED HM LN PC POOL SC0345 FR 05/42 FIXED 2					2.000000	01 May 2042		
Original Face:	86,517.740	Local	87.468408	75,675.69	82.746671	71,590.55	-4,085.14	0.02	
	100,000.000	Base	87.468408	75,675.69	82.746671	71,590.55	-4,085.14	0.01	
3132DM5J0	FED HM LN PC POOL SD0849 FR 01/52 FIXED 2.5					2.500000	01 Jan 2052		
Original Face:	155,051.750	Local	100.480066	155,796.10	82.464569	127,862.76	-27,933.34	0.03	
	200,000.000	Base	100.480066	155,796.10	82.464569	127,862.76	-27,933.34	0.03	
3132DMRX5	FED HM LN PC POOL SD0502 FR 08/50 FIXED 3					3.000000	01 Aug 2050		
Original Face:	1,718,156.900	Local	87.063924	1,495,894.81	85.828565	1,474,669.41	-21,225.40	0.36	
	3,100,000.000	Base	87.063924	1,495,894.81	85.828565	1,474,669.41	-21,225.40	0.30	
3132DMT62	FED HM LN PC POOL SD0573 FR 04/51 FIXED 2					2.000000	01 Apr 2051		
Original Face:	126,506.390	Local	100.150538	126,696.83	80.066832	101,289.66	-25,407.17	0.02	
	200,000.000	Base	100.150538	126,696.83	80.066832	101,289.66	-25,407.17	0.02	
3132DNK77	FED HM LN PC POOL SD1218 FR 07/49 FIXED 4					4.000000	01 Jul 2049		
Original Face:	646,904.150	Local	99.752031	645,300.03	92.701488	599,689.77	-45,610.26	0.14	
	850,000.000	Base	99.752031	645,300.03	92.701488	599,689.77	-45,610.26	0.12	
3132DPLT3	FED HM LN PC POOL SD2138 FR 01/53 FIXED 5.5					5.500000	01 Jan 2053		
Original Face:	89,267.410	Local	102.034953	91,083.96	99.461270	88,786.50	-2,297.46	0.02	
	100,000.000	Base	102.034953	91,083.96	99.461270	88,786.50	-2,297.46	0.02	
3132DQBZ8	FED HM LN PC POOL SD2756 FR 05/53 FIXED 5.5					5.500000	01 May 2053		
Original Face:	340,446.290	Local	100.841739	343,311.96	99.347069	338,223.41	-5,088.55	0.08	
	400,000.000	Base	100.841739	343,311.96	99.347069	338,223.41	-5,088.55	0.07	
3132DQG42	FED HM LN PC POOL SD2919 FR 04/53 FIXED 5.5					5.500000	01 Apr 2053		

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Original Face:	433,108.000	Local		98.618892	427,126.31	99.241389	429,822.40	2,696.09	0.10
	500,000.000	Base		98.618892	427,126.31	99.241389	429,822.40	2,696.09	0.09
3132DQKC9	FED HM LN PC POOL SD2991 FR 09/51 FIXED 2.5					2.500000	01 Sep 2051		
Original Face:	432,811.980	Local		80.773102	349,595.66	82.680028	357,849.07	8,253.41	0.09
	500,000.000	Base		80.773102	349,595.66	82.680028	357,849.07	8,253.41	0.07
3132DQY59	FED HM LN PC POOL SD3432 FR 07/53 FIXED 6					6.000000	01 Jul 2053		
Original Face:	257,379.080	Local		98.587566	253,743.77	101.557266	261,387.16	7,643.39	0.06
	300,000.000	Base		98.587566	253,743.77	101.557266	261,387.16	7,643.39	0.05
3132DSUT7	FED HM LN PC POOL SD5094 FR 08/53 FIXED 5.5					5.500000	01 Aug 2053		
Original Face:	183,648.430	Local		98.124732	180,204.53	99.012458	181,834.82	1,630.29	0.04
	200,000.000	Base		98.124732	180,204.53	99.012458	181,834.82	1,630.29	0.04
3132DSXG2	FED HM LN PC POOL SD5179 FR 12/44 FIXED 5					5.000000	01 Dec 2044		
Original Face:	92,180.120	Local		100.248275	92,408.98	99.858615	92,049.79	-359.19	0.02
	100,000.000	Base		100.248275	92,408.98	99.858615	92,049.79	-359.19	0.02
3132DVLA1	FED HM LN PC POOL SD7521 FR 07/50 FIXED 2.5					2.500000	01 Jul 2050		
Original Face:	592,718.950	Local		87.573735	519,066.12	83.032691	492,150.49	-26,915.63	0.12
	1,000,000.000	Base		87.573735	519,066.12	83.032691	492,150.49	-26,915.63	0.10
3132DVLE3	FED HM LN PC POOL SD7525 FR 10/50 FIXED 2.5					2.500000	01 Oct 2050		
Original Face:	373,128.200	Local		93.546508	349,048.40	83.326921	310,916.24	-38,132.16	0.07
	600,000.000	Base		93.546508	349,048.40	83.326921	310,916.24	-38,132.16	0.06
3132DVLP8	FED HM LN PC POOL SD7534 FR 02/51 FIXED 2.5					2.500000	01 Feb 2051		
Original Face:	589,372.160	Local		93.709766	552,299.27	83.064441	489,558.69	-62,740.58	0.12
	900,000.000	Base		93.709766	552,299.27	83.064441	489,558.69	-62,740.58	0.10
3132E0BK7	FED HM LN PC POOL SD3642 FR 09/53 FIXED 6					6.000000	01 Sep 2053		
Original Face:	433,756.040	Local		98.782631	428,475.63	101.797629	441,553.36	13,077.73	0.11
	500,000.000	Base		98.782631	428,475.63	101.797629	441,553.36	13,077.73	0.09
3132E0PP1	FED HM LN PC POOL SD4030 FR 10/53 FIXED 6.5					6.500000	01 Oct 2053		
Original Face:	527,191.630	Local		103.790679	547,175.77	103.118503	543,632.12	-3,543.65	0.13
	600,000.000	Base		103.790679	547,175.77	103.118503	543,632.12	-3,543.65	0.11
3132H32K8	FED HM LN PC POOL U90778 FG 01/43 FIXED 3.5					3.500000	01 Jan 2043		

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Original Face:	12,842.590	Local		103.663046	13,313.02	90.699519	11,648.17	-1,664.85	0.00
	100,000.000	Base		103.663046	13,313.02	90.699519	11,648.17	-1,664.85	0.00
3132H3K51	FED HM LN PC POOL U90316 FG 10/42 FIXED 4					4.000000	01 Oct 2042		
Original Face:	12,846.130	Local		106.790216	13,718.41	93.802177	12,049.95	-1,668.46	0.00
	100,000.000	Base		106.790216	13,718.41	93.802177	12,049.95	-1,668.46	0.00
3132H3UX9	FED HM LN PC POOL U90598 FG 12/42 FIXED 3.5					3.500000	01 Dec 2042		
Original Face:	6,139.010	Local		103.656616	6,363.49	90.704693	5,568.37	-795.12	0.00
	100,000.000	Base		103.656616	6,363.49	90.704693	5,568.37	-795.12	0.00
3132H4AC5	FED HM LN PC POOL U90903 FG 02/43 FIXED 3.5					3.500000	01 Feb 2043		
Original Face:	19,700.360	Local		103.669831	20,423.33	90.701761	17,868.57	-2,554.76	0.00
	100,000.000	Base		103.669831	20,423.33	90.701761	17,868.57	-2,554.76	0.00
3132H5EK0	FED HM LN PC POOL U95137 FG 08/43 FIXED 4					4.000000	01 Aug 2043		
Original Face:	15,103.780	Local		101.668457	15,355.78	93.819557	14,170.30	-1,185.48	0.00
	100,000.000	Base		101.668457	15,355.78	93.819557	14,170.30	-1,185.48	0.00
3132H7C51	FED HM LN PC POOL U99091 FG 03/44 FIXED 4.5					4.500000	01 Mar 2044		
Original Face:	34,326.570	Local		104.990333	36,039.58	96.178621	33,014.82	-3,024.76	0.01
	200,000.000	Base		104.990333	36,039.58	96.178621	33,014.82	-3,024.76	0.01
3132H7CW2	FED HM LN PC POOL U99084 FG 02/44 FIXED 4.5					4.500000	01 Feb 2044		
Original Face:	155,770.270	Local		104.982902	163,532.15	96.945410	151,012.13	-12,520.02	0.04
	800,000.000	Base		104.982902	163,532.15	96.945410	151,012.13	-12,520.02	0.03
3132HBH73	FED HM LN PC POOL U91254 FG 04/43 FIXED 4					4.000000	01 Apr 2043		
Original Face:	39,533.130	Local		102.034521	40,337.44	93.818826	37,089.52	-3,247.92	0.01
	200,000.000	Base		102.034521	40,337.44	93.818826	37,089.52	-3,247.92	0.01
3132HCMV2	FED HM LN PC POOL U92272 FG 12/43 FIXED 4.5					4.500000	01 Dec 2043		
Original Face:	21,355.320	Local		104.967146	22,416.07	96.179847	20,539.51	-1,876.56	0.00
	100,000.000	Base		104.967146	22,416.07	96.179847	20,539.51	-1,876.56	0.00
3132JASZ9	FED HM LN PC POOL Q19135 FG 06/43 FIXED 4					4.000000	01 Jun 2043		
Original Face:	19,788.470	Local		102.233776	20,230.50	94.111325	18,623.19	-1,607.31	0.00
	100,000.000	Base		102.233776	20,230.50	94.111325	18,623.19	-1,607.31	0.00
3132JAWQ4	FED HM LN PC POOL Q19254 FG 06/43 FIXED 4					4.000000	01 Jun 2043		

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	16,618.870	Local		102.233846	16,990.11	93.951854	15,613.74	-1,376.37	0.00
Original Face:	100,000.000	Base		102.233846	16,990.11	93.951854	15,613.74	-1,376.37	0.00
3132JBDR1	FED HM LN PC POOL Q19611 FG 07/43 FIXED 4					4.000000	01 Jul 2043		
	41,090.120	Local		102.498752	42,116.86	94.241146	38,723.80	-3,393.06	0.01
Original Face:	200,000.000	Base		102.498752	42,116.86	94.241146	38,723.80	-3,393.06	0.01
3132JBDV2	FED HM LN PC POOL Q19615 FG 07/43 FIXED 4					4.000000	01 Jul 2043		
	36,388.650	Local		102.325588	37,234.90	94.105476	34,243.71	-2,991.19	0.01
Original Face:	200,000.000	Base		102.325588	37,234.90	94.105476	34,243.71	-2,991.19	0.01
3132MAVM0	FED HM LN PC POOL Q29920 FG 11/44 FIXED 4.5					4.500000	01 Nov 2044		
	10,325.550	Local		107.111486	11,059.85	96.178443	9,930.95	-1,128.90	0.00
Original Face:	100,000.000	Base		107.111486	11,059.85	96.178443	9,930.95	-1,128.90	0.00
3132QMDN8	FED HM LN PC POOL Q31008 FG 01/45 FIXED 4					4.000000	01 Jan 2045		
	102,968.220	Local		103.111096	106,171.66	93.139404	95,903.99	-10,267.67	0.02
Original Face:	482,939.000	Base		103.111096	106,171.66	93.139404	95,903.99	-10,267.67	0.02
3132WP6H5	FED HM LN PC POOL Q49871 FG 08/47 FIXED 4.5					4.500000	01 Aug 2047		
	158,464.690	Local		105.206359	166,714.93	95.577711	151,456.92	-15,258.01	0.04
Original Face:	902,639.000	Base		105.206359	166,714.93	95.577711	151,456.92	-15,258.01	0.03
3132XCRW7	FED HM LN PC POOL G67701 FG 10/46 FIXED 3					3.000000	01 Oct 2046		
	447,001.650	Local		97.909431	437,656.77	86.971020	388,761.89	-48,894.88	0.09
Original Face:	1,500,000.000	Base		97.909431	437,656.77	86.971020	388,761.89	-48,894.88	0.08
31335BCW4	FED HM LN PC POOL G60985 FG 05/47 FIXED 3					3.000000	01 May 2047		
	732,094.370	Local		97.632572	714,762.56	86.893892	636,145.29	-78,617.27	0.15
Original Face:	2,200,000.000	Base		97.632572	714,762.56	86.893892	636,145.29	-78,617.27	0.13
3133A2JW1	FED HM LN PC POOL QA7477 FR 03/50 FIXED 3					3.000000	01 Mar 2050		
	27,220.040	Local		103.855542	28,269.52	86.462718	23,535.19	-4,734.33	0.01
Original Face:	100,000.000	Base		103.855542	28,269.52	86.462718	23,535.19	-4,734.33	0.00
3133ABUR9	FED HM LN PC POOL QB5092 FR 11/50 FIXED 2.5					2.500000	01 Nov 2050		
	131,274.960	Local		106.407345	139,686.20	82.938933	108,878.05	-30,808.15	0.03
Original Face:	200,000.000	Base		106.407345	139,686.20	82.938933	108,878.05	-30,808.15	0.02
3133ABUS7	FED HM LN PC POOL QB5093 FR 11/50 FIXED 2.5					2.500000	01 Nov 2050		

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Original Face:	138,484.450	Local	106.109271	146,944.84	82.861653	114,750.50	-32,194.34	0.03	
	200,000.000	Base	106.109271	146,944.84	82.861653	114,750.50	-32,194.34	0.02	
3133AFRX1	FED HM LN PC POOL QB8602 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
Original Face:	67,223.970	Local	103.202385	69,376.74	78.578738	52,823.75	-16,552.99	0.01	
	100,000.000	Base	103.202385	69,376.74	78.578738	52,823.75	-16,552.99	0.01	
3133AFRZ6	FED HM LN PC POOL QB8604 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
Original Face:	63,414.990	Local	103.134385	65,402.66	79.486739	50,406.51	-14,996.15	0.01	
	100,000.000	Base	103.134385	65,402.66	79.486739	50,406.51	-14,996.15	0.01	
3133AFXA4	FED HM LN PC POOL QB8773 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
Original Face:	63,441.830	Local	103.134383	65,430.34	79.354466	50,343.93	-15,086.41	0.01	
	100,000.000	Base	103.134383	65,430.34	79.354466	50,343.93	-15,086.41	0.01	
3133AGCY3	FED HM LN PC POOL QB9087 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
Original Face:	383,002.850	Local	102.924305	394,203.02	79.155236	303,166.81	-91,036.21	0.07	
	600,000.000	Base	102.924305	394,203.02	79.155236	303,166.81	-91,036.21	0.06	
3133AGNG0	FED HM LN PC POOL QB9391 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
Original Face:	21,633.640	Local	99.890541	21,609.96	79.293495	17,154.07	-4,455.89	0.00	
	30,000.000	Base	99.890541	21,609.96	79.293495	17,154.07	-4,455.89	0.00	
3133AGRE1	FED HM LN PC POOL QB9485 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
Original Face:	69,344.300	Local	100.779805	69,885.05	80.068289	55,522.79	-14,362.26	0.01	
	100,000.000	Base	100.779805	69,885.05	80.068289	55,522.79	-14,362.26	0.01	
3133AJ6W8	FED HM LN PC POOL QC0885 FR 04/51 FIXED 2					2.000000	01 Apr 2051		
Original Face:	70,496.720	Local	100.123226	70,583.59	80.066672	56,444.38	-14,139.21	0.01	
	100,000.000	Base	100.123226	70,583.59	80.066672	56,444.38	-14,139.21	0.01	
3133AJFE8	FED HM LN PC POOL QC0165 FR 03/51 FIXED 2.5					2.500000	01 Mar 2051		
Original Face:	134,832.400	Local	102.996083	138,872.09	83.559760	112,665.63	-26,206.46	0.03	
	200,000.000	Base	102.996083	138,872.09	83.559760	112,665.63	-26,206.46	0.02	
3133AKJH4	FED HM LN PC POOL QC1164 FR 04/51 FIXED 2					2.000000	01 Apr 2051		
Original Face:	64,829.310	Local	100.396734	65,086.51	79.292429	51,404.73	-13,681.78	0.01	
	100,000.000	Base	100.396734	65,086.51	79.292429	51,404.73	-13,681.78	0.01	
3133ALHV3	FED HM LN PC POOL QC2044 FR 05/51 FIXED 2.5					2.500000	01 May 2051		

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Original Face:	73,314.750	Local	105.080301	77,039.36	83.724189	61,382.18	-15,657.18	0.01	
	100,000.000	Base	105.080301	77,039.36	83.724189	61,382.18	-15,657.18	0.01	
3133AQPP6	FED HM LN PC POOL QC5830 FR 08/51 FIXED 2.5				2.500000	01 Aug 2051			
Original Face:	534,776.730	Local	100.493406	537,415.35	82.251180	439,860.17	-97,555.18	0.11	
	700,000.000	Base	100.493406	537,415.35	82.251180	439,860.17	-97,555.18	0.09	
3133ARH40	FED HM LN PC POOL QC6551 FR 09/51 FIXED 2.5				2.500000	01 Sep 2051			
Original Face:	73,712.240	Local	103.948896	76,623.06	82.850986	61,071.32	-15,551.74	0.01	
	100,000.000	Base	103.948896	76,623.06	82.850986	61,071.32	-15,551.74	0.01	
3133ASGU1	FED HM LN PC POOL QC7411 FR 09/51 FIXED 2.5				2.500000	01 Sep 2051			
Original Face:	79,994.360	Local	93.019758	74,410.56	82.515523	66,007.76	-8,402.80	0.02	
	100,000.000	Base	93.019758	74,410.56	82.515523	66,007.76	-8,402.80	0.01	
3133AUE38	FED HM LN PC POOL QC9154 FR 10/51 FIXED 3				3.000000	01 Oct 2051			
Original Face:	243,520.680	Local	99.858185	243,175.33	86.164058	209,827.30	-33,348.03	0.05	
	300,000.000	Base	99.858185	243,175.33	86.164058	209,827.30	-33,348.03	0.04	
3133B1TB7	FED HM LN PC POOL QD4146 FR 01/52 FIXED 2.5				2.500000	01 Jan 2052			
Original Face:	72,964.700	Local	100.169466	73,088.35	82.765813	60,389.83	-12,698.52	0.01	
	100,000.000	Base	100.169466	73,088.35	82.765813	60,389.83	-12,698.52	0.01	
3133B3XG7	FED HM LN PC POOL QD6079 FR 02/52 FIXED 2.5				2.500000	01 Feb 2052			
Original Face:	246,122.570	Local	100.367207	247,026.35	82.271547	202,488.85	-44,537.50	0.05	
	300,000.000	Base	100.367207	247,026.35	82.271547	202,488.85	-44,537.50	0.04	
3133B3ZF7	FED HM LN PC POOL QD6142 FR 02/52 FIXED 2.5				2.500000	01 Feb 2052			
Original Face:	82,453.950	Local	100.762644	83,082.78	82.576762	68,087.80	-14,994.98	0.02	
	100,000.000	Base	100.762644	83,082.78	82.576762	68,087.80	-14,994.98	0.01	
3133B6T83	FED HM LN PC POOL QD8675 FR 03/52 FIXED 2.5				2.500000	01 Mar 2052			
Original Face:	161,390.140	Local	95.725173	154,490.99	82.575937	133,269.42	-21,221.57	0.03	
	200,000.000	Base	95.725173	154,490.99	82.575937	133,269.42	-21,221.57	0.03	
3133BSPH9	FED HM LN PC POOL QF4924 FR 12/52 FIXED 6				6.000000	01 Dec 2052			
Original Face:	66,990.680	Local	101.656156	68,100.15	101.290054	67,854.90	-245.25	0.02	
	100,000.000	Base	101.656156	68,100.15	101.290054	67,854.90	-245.25	0.01	
3133D3X67	FED HM LN PC POOL QK0701 FR 04/41 FIXED 2.5				2.500000	01 Apr 2041			

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Original Face:	67,285.750	Local	103.551792	69,675.60	85.768337	57,709.87	-11,965.73	0.01	
	100,000.000	Base	103.551792	69,675.60	85.768337	57,709.87	-11,965.73	0.01	
3133D4QF3	FED HM LN PC POOL QK1354 FR 02/42 FIXED 2					2.000000	01 Feb 2042		
Original Face:	239,561.080	Local	87.597672	209,849.93	83.007988	198,854.83	-10,995.10	0.05	
	300,000.000	Base	87.597672	209,849.93	83.007988	198,854.83	-10,995.10	0.04	
3133KLBE6	FED HM LN PC POOL RA4537 FR 02/51 FIXED 1.5					1.500000	01 Feb 2051		
Original Face:	227,846.600	Local	78.753170	179,436.42	74.141334	168,928.51	-10,507.91	0.04	
	300,000.000	Base	78.753170	179,436.42	74.141334	168,928.51	-10,507.91	0.03	
3133KNJF1	FED HM LN PC POOL RA6562 FR 01/52 FIXED 2.5					2.500000	01 Jan 2052		
Original Face:	301,937.580	Local	97.828280	295,380.34	82.994288	250,590.94	-44,789.40	0.06	
	400,000.000	Base	97.828280	295,380.34	82.994288	250,590.94	-44,789.40	0.05	
3133KRCQ5	FED HM LN PC POOL RA9079 FR 05/53 FIXED 6.5					6.500000	01 May 2053		
Original Face:	83,906.230	Local	104.204980	87,434.47	103.487736	86,832.66	-601.81	0.02	
	100,000.000	Base	104.204980	87,434.47	103.487736	86,832.66	-601.81	0.02	
3133KRCR3	FED HM LN PC POOL RA9080 FR 05/53 FIXED 6.5					6.500000	01 May 2053		
Original Face:	153,973.570	Local	103.909639	159,993.38	103.359547	159,146.38	-847.00	0.04	
	200,000.000	Base	103.909639	159,993.38	103.359547	159,146.38	-847.00	0.03	
3133KRCS1	FED HM LN PC POOL RA9081 FR 05/53 FIXED 6.5					6.500000	01 May 2053		
Original Face:	243,884.710	Local	103.710278	252,933.51	103.295511	251,921.96	-1,011.55	0.06	
	300,000.000	Base	103.710278	252,933.51	103.295511	251,921.96	-1,011.55	0.05	
3133KRPW8	FED HM LN PC POOL RA9437 FR 07/53 FIXED 5.5					5.500000	01 Jul 2053		
Original Face:	178,139.590	Local	99.175051	176,670.03	99.197261	176,709.59	39.56	0.04	
	200,000.000	Base	99.175051	176,670.03	99.197261	176,709.59	39.56	0.04	
3133KYT41	FED HM LN PC POOL RB5071 FR 09/40 FIXED 2					2.000000	01 Sep 2040		
Original Face:	55,557.830	Local	86.259993	47,924.18	83.485071	46,382.49	-1,541.69	0.01	
	100,000.000	Base	86.259993	47,924.18	83.485071	46,382.49	-1,541.69	0.01	
3133KYU64	FED HM LN PC POOL RB5105 FR 03/41 FIXED 2					2.000000	01 Mar 2041		
Original Face:	483,174.350	Local	82.458032	398,416.06	83.449321	403,205.71	4,789.65	0.10	
	700,000.000	Base	82.458032	398,416.06	83.449321	403,205.71	4,789.65	0.08	
3133KYUH0	FED HM LN PC POOL RB5084 FR 11/40 FIXED 1.5					1.500000	01 Nov 2040		

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Original Face:	1,142,883.380	Local		85.459411	976,701.40	79.864933	912,763.05	-63,938.35	0.22
	1,700,000.000	Base		85.459411	976,701.40	79.864933	912,763.05	-63,938.35	0.18
3133KYVJ5	FED HM LN PC POOL RB5117 FR 07/41 FIXED 1.5					1.500000	01 Jul 2041		
Original Face:	610,820.210	Local		84.690793	517,308.48	80.128441	489,440.71	-27,867.77	0.12
	800,000.000	Base		84.690793	517,308.48	80.128441	489,440.71	-27,867.77	0.10
3133KYVS5	FED HM LN PC POOL RB5125 FR 09/41 FIXED 2					2.000000	01 Sep 2041		
Original Face:	1,053,177.990	Local		102.421554	1,078,681.26	83.286458	877,154.64	-201,526.62	0.21
	1,400,000.000	Base		102.421554	1,078,681.26	83.286458	877,154.64	-201,526.62	0.18
3133KYW39	FED HM LN PC POOL RB5166 FR 07/42 FIXED 3					3.000000	01 Jul 2042		
Original Face:	251,404.240	Local		91.283942	229,491.70	87.934625	221,071.38	-8,420.32	0.05
	300,000.000	Base		91.283942	229,491.70	87.934625	221,071.38	-8,420.32	0.04
3133KYWA3	FED HM LN PC POOL RB5141 FR 01/42 FIXED 2					2.000000	01 Jan 2042		
Original Face:	79,309.430	Local		87.567052	69,448.93	83.053129	65,868.96	-3,579.97	0.02
	100,000.000	Base		87.567052	69,448.93	83.053129	65,868.96	-3,579.97	0.01
3133KYWE5	FED HM LN PC POOL RB5145 FR 02/42 FIXED 2					2.000000	01 Feb 2042		
Original Face:	722,921.180	Local		87.521839	632,713.91	82.881660	599,169.07	-33,544.84	0.14
	900,000.020	Base		87.521839	632,713.91	82.881660	599,169.07	-33,544.84	0.12
3133KYWN5	FED HM LN PC POOL RB5153 FR 04/42 FIXED 2					2.000000	01 Apr 2042		
Original Face:	410,874.750	Local		84.964510	349,097.72	82.634763	339,525.38	-9,572.34	0.08
	500,000.000	Base		84.964510	349,097.72	82.634763	339,525.38	-9,572.34	0.07
31359MGK3	FANNIE MAE NOTES 11/30 6.625					6.625000	15 Nov 2030		
Original Face:	760,000.000	Local		117.059242	889,650.24	110.825081	842,270.62	-47,379.62	0.20
		Base		117.059242	889,650.24	110.825081	842,270.62	-47,379.62	0.17
3136A03E5	FANNIE MAE FNR 2011 87 SG					1.866730	25 Apr 2040		
Original Face:	14,652.610	Local		106.653695	15,627.55	1.288910	188.86	-15,438.69	0.00
	1,000,000.000	Base		106.653695	15,627.55	1.288910	188.86	-15,438.69	0.00
3136A1QW8	FANNIE MAE FNR 2011 96 SA					1.866730	25 Oct 2041		
Original Face:	57,665.220	Local		0.000017	0.01	7.298900	4,208.93	4,208.92	0.00
	1,000,000.000	Base		0.000017	0.01	7.298900	4,208.93	4,208.92	0.00
3136A35F4	FANNIE MAE FNR 2012 28 B					6.500000	25 Jun 2039		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	921.990	Local		108.942613	1,004.44	102.331960	943.49	-60.95	0.00
	200,000.000	Base		108.942613	1,004.44	102.331960	943.49	-60.95	0.00
3136A54N3	FANNIE MAE FNR 2012 51 B					7.000000	25 May 2042		
Original Face:	16,279.950	Local		111.277307	18,115.89	105.619950	17,194.88	-921.01	0.00
	400,000.000	Base		111.277307	18,115.89	105.619950	17,194.88	-921.01	0.00
3136A5J49	FANNIE MAE FNR 2012 46 BA					6.000000	25 May 2042		
Original Face:	25,834.840	Local		108.550082	28,043.74	102.880340	26,578.97	-1,464.77	0.01
	600,000.000	Base		108.550082	28,043.74	102.880340	26,578.97	-1,464.77	0.01
3136A65Y6	FANNIE MAE FNR 2012 74 SA					1.966730	25 Mar 2042		
Original Face:	19,343.830	Local		0.000052	0.01	7.003010	1,354.65	1,354.64	0.00
	300,000.000	Base		0.000052	0.01	7.003010	1,354.65	1,354.64	0.00
3136A6X74	FANNIE MAE FNR 2012 75 NS					1.916730	25 Jul 2042		
Original Face:	5,603.710	Local		62.876380	3,523.41	11.175770	626.26	-2,897.15	0.00
	100,000.000	Base		62.876380	3,523.41	11.175770	626.26	-2,897.15	0.00
3136A92R8	FANNIE MAE FNR 2012 118 VZ					3.000000	25 Nov 2042		
Original Face:	352,582.590	Local		90.899358	320,495.31	88.495350	312,019.20	-8,476.11	0.08
	300,000.000	Base		90.899358	320,495.31	88.495350	312,019.20	-8,476.11	0.06
3136ABQF3	FANNIE MAE FNR 2013 9 BC					6.500000	25 Jul 2042		
Original Face:	46,392.990	Local		112.386548	52,139.48	103.843370	48,176.04	-3,963.44	0.01
	700,000.000	Base		112.386548	52,139.48	103.843370	48,176.04	-3,963.44	0.01
3136ABQH9	FANNIE MAE FNR 2013 9 CB					5.500000	25 Apr 2042		
Original Face:	105,500.340	Local		109.058047	115,056.61	101.166240	106,730.73	-8,325.88	0.03
	1,200,000.000	Base		109.058047	115,056.61	101.166240	106,730.73	-8,325.88	0.02
3136AH6K1	FANNIE MAE FNR 2014 6 Z					2.500000	25 Feb 2044		
Original Face:	656,708.920	Local		87.604048	575,303.60	84.799720	556,887.33	-18,416.27	0.13
	500,000.000	Base		87.604048	575,303.60	84.799720	556,887.33	-18,416.27	0.11
3136AKTB9	FANNIE MAE FNR 2014 47 AI					1.695040	25 Aug 2044		
Original Face:	59,852.900	Local		33.002327	19,752.85	6.069270	3,632.63	-16,120.22	0.00
	800,000.000	Base		33.002327	19,752.85	6.069270	3,632.63	-16,120.22	0.00
3136ANLJ4	FANNIEMAE ACES FNA 2015 M7 X2					0.554878	25 Dec 2024		

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Original Face:	824,134.710	Local	0.000000		0.00	0.000100	0.82	0.82	0.00
	9,885,000.000	Base	0.000000		0.00	0.000100	0.82	0.82	0.00
3136AP3N0	FANNIE MAE FNR 2015 65 CZ					3.500000	25 Sep 2045		
Original Face:	415,703.980	Local	95.193217		395,721.99	82.600730	343,374.52	-52,347.47	0.08
	300,000.000	Base	95.193217		395,721.99	82.600730	343,374.52	-52,347.47	0.07
3136APB68	FANNIE MAE FNR 2015 55 IO					1.233228	25 Aug 2055		
Original Face:	8,421.050	Local	20.188456		1,700.08	4.412500	371.58	-1,328.50	0.00
	100,000.000	Base	20.188456		1,700.08	4.412500	371.58	-1,328.50	0.00
3136APT2	FANNIE MAE FNR 2015 56 AS					1.466730	25 Aug 2045		
Original Face:	96,604.800	Local	19.552579		18,888.73	10.422900	10,069.02	-8,819.71	0.00
	400,000.000	Base	19.552579		18,888.73	10.422900	10,069.02	-8,819.71	0.00
3136AV6R5	FANNIEMAE GRANTOR TRUST FNGT 2017 T1 A					2.898000	25 Jun 2027		
Original Face:	98,882.300	Local	100.644099		99,519.20	95.533000	94,465.23	-5,053.97	0.02
	100,000.000	Base	100.644099		99,519.20	95.533000	94,465.23	-5,053.97	0.02
3136B35Z9	FANNIEMAE ACES FNA 2019 M4 A2					3.610000	25 Feb 2031		
Original Face:	90,900.210	Local	101.858698		92,589.77	93.794230	85,259.15	-7,330.62	0.02
	100,000.000	Base	101.858698		92,589.77	93.794230	85,259.15	-7,330.62	0.02
3136B8UA5	FANNIEMAE ACES FNA 2020 M6 A					2.500000	25 Oct 2037		
Original Face:	78,800.880	Local	101.859599		80,266.26	86.460450	68,131.60	-12,134.66	0.02
	100,000.000	Base	101.859599		80,266.26	86.460450	68,131.60	-12,134.66	0.01
3136BAS21	FANNIE MAE FNR 2020 47 GZ					2.000000	25 Jul 2050		
Original Face:	328,227.690	Local	99.562931		326,793.11	56.870390	186,664.37	-140,128.74	0.04
	300,000.000	Base	99.562931		326,793.11	56.870390	186,664.37	-140,128.74	0.04
3136BBBW1	FANNIEMAE ACES FNA 2020 M36 X1					1.444640	25 Sep 2034		
Original Face:	1,129,395.800	Local	8.888155		100,382.45	5.044450	56,971.81	-43,410.64	0.01
	1,300,000.000	Base	8.888155		100,382.45	5.044450	56,971.81	-43,410.64	0.01
3136BBEM0	FANNIE MAE FNR 2020 57 TA					2.000000	25 Apr 2050		
Original Face:	747,697.420	Local	86.591242		647,440.48	85.038370	635,829.70	-11,610.78	0.15
	1,700,000.000	Base	86.591242		647,440.48	85.038370	635,829.70	-11,610.78	0.13
3136BBME9	FANNIE MAE FNR 2020 56 AQ					2.000000	25 Aug 2050		

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Original Face:	1,100,000.000	Local	85.491949	940,411.44	76.192090	838,112.99	-102,298.45	0.20	
	1,100,000.000	Base	85.491949	940,411.44	76.192090	838,112.99	-102,298.45	0.17	
3136BCER7	FANNIE MAE FNR 2020 73 KI					3.000000	25 Oct 2050		
Original Face:	582,979.940	Local	15.488742	90,296.26	16.446740	95,881.19	5,584.93	0.02	
	900,000.000	Base	15.488742	90,296.26	16.446740	95,881.19	5,584.93	0.02	
3136BDY93	FANNIE MAE FNR 2021 1 IG					2.500000	25 Feb 2051		
Original Face:	540,497.900	Local	10.004118	54,072.05	16.868720	91,175.08	37,103.03	0.02	
	700,000.000	Base	10.004118	54,072.05	16.868720	91,175.08	37,103.03	0.02	
3136BG4M0	FANNIE MAE FNR 2021 65 JA					2.000000	25 Jan 2046		
Original Face:	198,716.620	Local	87.247091	173,374.47	86.668100	172,223.92	-1,150.55	0.04	
	300,000.000	Base	87.247091	173,374.47	86.668100	172,223.92	-1,150.55	0.03	
3136BH7G8	FANNIE MAE FNR 2021 43 IO					2.500000	25 Jun 2051		
Original Face:	1,384,193.390	Local	13.946975	193,053.10	15.317190	212,019.53	18,966.43	0.05	
	1,800,000.000	Base	13.946975	193,053.10	15.317190	212,019.53	18,966.43	0.04	
3136BHD55	FANNIE MAE FNR 2021 44 MI					2.500000	25 Jul 2051		
Original Face:	864,457.550	Local	15.609899	134,940.95	17.310280	149,640.02	14,699.07	0.04	
	1,000,000.000	Base	15.609899	134,940.95	17.310280	149,640.02	14,699.07	0.03	
3136BMZX9	FANNIE MAE FNR 2022 22 IO					2.500000	25 Oct 2051		
Original Face:	1,307,666.760	Local	16.353859	213,853.98	16.854870	220,405.53	6,551.55	0.05	
	1,500,000.000	Base	16.353859	213,853.98	16.854870	220,405.53	6,551.55	0.04	
3136BP3K5	FANNIEMAE ACES FNA 2023 M4 A2					3.767780	25 Sep 2032		
Original Face:	200,000.000	Local	95.880210	191,760.42	92.726620	185,453.24	-6,307.18	0.04	
	200,000.000	Base	95.880210	191,760.42	92.726620	185,453.24	-6,307.18	0.04	
3136BPPT2	FANNIE MAE FNR 2022 86 IO					2.500000	25 May 2050		
Original Face:	704,876.700	Local	12.042820	84,887.03	14.336010	101,051.19	16,164.16	0.02	
	800,000.000	Base	12.042820	84,887.03	14.336010	101,051.19	16,164.16	0.02	
3136BQ3W7	FANNIE MAE FNR 2024 5 DI					3.000000	25 Oct 2051		
Original Face:	1,030,818.920	Local	18.201535	187,624.87	18.023410	185,788.72	-1,836.15	0.04	
	1,100,000.000	Base	18.201535	187,624.87	18.023410	185,788.72	-1,836.15	0.04	
3136FLEV4	FANNIEMAE STRIP FNS 409 C2					3.000000	25 Apr 2027		

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Original Face:	32,274.860	Local		33.586110	10,839.87	2.614892	843.95	-9,995.92	0.00
	1,400,000.000	Base		33.586110	10,839.87	2.614892	843.95	-9,995.92	0.00
3136FLFG6	FANNIEMAE STRIP FNS 409 C13					3.500000	25 Nov 2041		
Original Face:	53,565.220	Local		77.743543	41,643.50	14.936753	8,000.90	-33,642.60	0.00
	800,000.000	Base		77.743543	41,643.50	14.936753	8,000.90	-33,642.60	0.00
3136FLFL5	FANNIEMAE STRIP FNS 409 C17					4.000000	25 Nov 2041		
Original Face:	98,155.630	Local		69.559637	68,276.70	18.064129	17,730.96	-50,545.74	0.00
	1,600,000.000	Base		69.559637	68,276.70	18.064129	17,730.96	-50,545.74	0.00
3136FLFR2	FANNIEMAE STRIP FNS 409 C22					4.500000	25 Nov 2039		
Original Face:	26,293.140	Local		14.864562	3,908.36	17.406900	4,576.82	668.46	0.00
	700,000.000	Base		14.864562	3,908.36	17.406900	4,576.82	668.46	0.00
31374CND4	FNMA POOL 310088 FN 06/38 FIXED VAR					5.000000	01 Jun 2038		
Original Face:	15,483.970	Local		104.865548	16,237.35	99.614578	15,424.29	-813.06	0.00
	861,059.000	Base		104.865548	16,237.35	99.614578	15,424.29	-813.06	0.00
3137AGE55	FREDDIE MAC FHR 3947 SG					1.237950	15 Oct 2041		
Original Face:	78,819.880	Local		213.712099	168,447.62	8.561530	6,748.19	-161,699.43	0.00
	1,300,000.000	Base		213.712099	168,447.62	8.561530	6,748.19	-161,699.43	0.00
3137ASRX4	FREDDIE MAC FHR 4099 ST					1.287950	15 Aug 2042		
Original Face:	63,746.610	Local		80.296348	51,186.20	7.902350	5,037.48	-46,148.72	0.00
	500,000.000	Base		80.296348	51,186.20	7.902350	5,037.48	-46,148.72	0.00
3137ATCE0	FREDDIE MAC FHR 4096 PI					2.500000	15 Aug 2027		
Original Face:	115,384.890	Local		13.560935	15,647.27	2.119230	2,445.27	-13,202.00	0.00
	3,000,000.000	Base		13.560935	15,647.27	2.119230	2,445.27	-13,202.00	0.00
3137B1W73	FREDDIE MAC FHR 4210 Z					3.000000	15 May 2043		
Original Face:	75,176.850	Local		91.312804	68,646.09	78.603110	59,091.34	-9,554.75	0.01
	200,000.000	Base		91.312804	68,646.09	78.603110	59,091.34	-9,554.75	0.01
3137B4A30	FREDDIE MAC FHR 4239 IO					3.500000	15 Jun 2027		
Original Face:	10,334.390	Local		140.928782	14,564.13	2.032180	210.01	-14,354.12	0.00
	700,000.000	Base		140.928782	14,564.13	2.032180	210.01	-14,354.12	0.00
3137B7RN1	FREDDIE MAC FHR 4310 SA					1.237950	15 Feb 2044		

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Original Face:	30,779.950	Local		38.830862	11,952.12	9.433070	2,903.49	-9,048.63	0.00
	200,000.000	Base		38.830862	11,952.12	9.433070	2,903.49	-9,048.63	0.00
3137BAQX3	FREDDIE MAC FHR 4335 SW					1.287950	15 May 2044		
Original Face:	62,830.530	Local		44.501853	27,960.75	9.093840	5,713.71	-22,247.04	0.00
	400,000.000	Base		44.501853	27,960.75	9.093840	5,713.71	-22,247.04	0.00
3137BDMP8	FREDDIE MAC FHR 4391 MZ					3.000000	15 Sep 2044		
Original Face:	543,799.600	Local		89.877596	488,754.01	86.940530	472,782.25	-15,971.76	0.11
	400,000.000	Base		89.877596	488,754.01	86.940530	472,782.25	-15,971.76	0.10
3137BF4Y4	FREDDIE MAC FHR 4415 IO					1.752098	15 Apr 2041		
Original Face:	106,200.960	Local		65.144703	69,184.30	4.910430	5,214.92	-63,969.38	0.00
	1,600,000.000	Base		65.144703	69,184.30	4.910430	5,214.92	-63,969.38	0.00
3137F72R5	FHLMC MULTIFAMILY STRUCTURED P FHMS K120 X1					1.032362	25 Oct 2030		
Original Face:	5,414,130.210	Local		4.600005	249,050.26	4.640410	251,237.84	2,187.58	0.06
	5,500,000.000	Base		4.600005	249,050.26	4.640410	251,237.84	2,187.58	0.05
3137FFZS9	FREDDIE MAC FHR 5085 NI					2.000000	25 Mar 2051		
Original Face:	314,306.760	Local		11.130776	34,984.78	12.208420	38,371.89	3,387.11	0.01
	400,000.000	Base		11.130776	34,984.78	12.208420	38,371.89	3,387.11	0.01
3137FGSM8	FREDDIE MAC FHR 4813 CJ					3.000000	15 Aug 2048		
Original Face:	71,431.140	Local		96.952282	69,254.12	85.008950	60,722.86	-8,531.26	0.01
	1,100,000.000	Base		96.952282	69,254.12	85.008950	60,722.86	-8,531.26	0.01
3137FRVE8	FREDDIE MAC MULTICLASS CERTIFI FHMR 2020 RR07 BX					2.608230	27 Oct 2028		
Original Face:	7,580,000.000	Local		9.774949	740,941.17	7.600570	576,123.21	-164,817.96	0.14
	7,580,000.000	Base		9.774949	740,941.17	7.600570	576,123.21	-164,817.96	0.12
3137FTLA3	FREDDIE MAC FHR 4980 KI					4.500000	25 Jun 2050		
Original Face:	1,215,160.560	Local		22.940818	278,767.77	22.625190	274,932.39	-3,835.38	0.07
	4,500,000.000	Base		22.940818	278,767.77	22.625190	274,932.39	-3,835.38	0.06
3137FUVK7	FREDDIE MAC FHR 4991 QV					2.000000	25 Sep 2045		
Original Face:	181,181.000	Local		82.756724	149,939.46	80.298160	145,485.01	-4,454.45	0.04
	200,000.000	Base		82.756724	149,939.46	80.298160	145,485.01	-4,454.45	0.03
3137FWHG8	FHLMC MULTIFAMILY STRUCTURED P FHMS K 1517 X1					1.322831	25 Jul 2035		

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Original Face:	380,827.570	Local		1.390997	5,297.30	9.578860	36,478.94	31,181.64	0.01
	390,000.000	Base		2.324388	8,851.91	9.578860	36,478.94	27,627.03	0.01
3137FWHV5	FHLMC MULTIFAMILY STRUCTURED P FHMS K116 X1					1.418193	25 Jul 2030		
Original Face:	752.770	Local		12.910982	97.19	6.099090	45.91	-51.28	0.00
	763.220	Base		12.910982	97.19	6.099090	45.91	-51.28	0.00
3137FYAR7	FREDDIE MAC FHR 5092 AP					2.000000	25 Apr 2041		
Original Face:	290,026.940	Local		86.994360	252,307.08	85.247050	247,239.41	-5,067.67	0.06
	400,000.000	Base		86.994360	252,307.08	85.247050	247,239.41	-5,067.67	0.05
3137FYJM9	FREDDIE MAC FHR 5093 IY					4.500000	25 Dec 2050		
Original Face:	891,577.760	Local		22.760135	202,924.30	23.290830	207,655.86	4,731.56	0.05
	2,000,000.000	Base		22.760135	202,924.30	23.290830	207,655.86	4,731.56	0.04
3137FYUL8	FHLMC MULTIFAMILY STRUCTURED P FHMS K128 X1					0.512598	25 Mar 2031		
Original Face:	2,461.140	Local		17.549591	431.92	2.517350	61.96	-369.96	0.00
	2,488.960	Base		17.549591	431.92	2.517350	61.96	-369.96	0.00
3137G0GZ6	FREDDIE MAC STACR STACR 2015 DNA3 B					14.033270	25 Apr 2028		
Original Face:	1,499,329.740	Local		99.985015	1,499,105.07	106.024730	1,589,660.31	90,555.24	0.38
	1,530,000.000	Base		99.985015	1,499,105.07	106.024730	1,589,660.31	90,555.24	0.32
3137H0X60	FREDDIE MAC FHR 5115 IO					4.500000	25 Oct 2049		
Original Face:	456,084.700	Local		22.439909	102,344.99	22.841570	104,176.91	1,831.92	0.03
	1,100,000.000	Base		22.439909	102,344.99	22.841570	104,176.91	1,831.92	0.02
3137H3ST0	FREDDIE MAC FHR 5159 IP					3.000000	25 Nov 2051		
Original Face:	1,348,427.100	Local		13.912837	187,604.47	14.833830	200,023.38	12,418.91	0.05
	2,000,000.000	Base		13.912837	187,604.47	14.833830	200,023.38	12,418.91	0.04
3137H62K0	FREDDIE MAC FHR 5202 IN					3.000000	25 Jan 2047		
Original Face:	673,671.830	Local		10.341225	69,665.92	13.698780	92,284.82	22,618.90	0.02
	900,000.000	Base		10.341225	69,665.92	13.698780	92,284.82	22,618.90	0.02
3137H7G72	FREDDIE MAC FHR 5224 HL					4.000000	25 Apr 2052		
Original Face:	900,000.000	Local		100.882258	907,940.32	88.038850	792,349.65	-115,590.67	0.19
	900,000.000	Base		100.882258	907,940.32	88.038850	792,349.65	-115,590.67	0.16
3137H9F46	FREDDIE MAC FHR 5274 IO					2.500000	25 Jan 2051		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	615,506.520	Local		15.232365	93,756.20	16.585280	102,083.48	8,327.28	0.02
	700,000.000	Base		15.232365	93,756.20	16.585280	102,083.48	8,327.28	0.02
3137HHLW9	FREDDIE MAC FHR 5482 FC					5.868790	25 Dec 2054		
Original Face:	329,726.320	Local		100.000000	329,726.32	99.614010	328,453.61	-1,272.71	0.08
	330,000.000	Base		100.000000	329,726.32	99.614010	328,453.61	-1,272.71	0.07
3137HHNF4	FREDDIE MAC FHR 5483 FD					5.868790	25 Dec 2054		
Original Face:	316,361.090	Local		100.000000	316,361.09	100.186810	316,952.08	590.99	0.08
	320,000.000	Base		100.000000	316,361.09	100.186810	316,952.08	590.99	0.06
3138EDLX7	FNMA POOL AK8441 FN 04/42 FIXED 4					4.000000	01 Apr 2042		
Original Face:	11,804.180	Local		106.567673	12,579.44	94.350151	11,137.26	-1,442.18	0.00
	100,000.000	Base		106.567673	12,579.44	94.350151	11,137.26	-1,442.18	0.00
3138EFBZ8	FNMA POOL AK9955 FN 04/42 FIXED 4					4.000000	01 Apr 2042		
Original Face:	71,803.570	Local		106.567640	76,519.37	93.735080	67,305.13	-9,214.24	0.02
	500,000.000	Base		106.567640	76,519.37	93.735080	67,305.13	-9,214.24	0.01
3138EJXV5	FNMA POOL AL2491 FN 09/39 FIXED VAR					6.000000	01 Sep 2039		
Original Face:	17,691.460	Local		107.877190	19,085.05	103.734489	18,352.15	-732.90	0.00
	300,000.000	Base		107.877190	19,085.05	103.734489	18,352.15	-732.90	0.00
3138EK3S2	FNMA POOL AL3508 FN 04/43 FIXED VAR					4.000000	01 Apr 2043		
Original Face:	19,590.760	Local		102.321911	20,045.64	93.951377	18,405.79	-1,639.85	0.00
	100,000.000	Base		102.321911	20,045.64	93.951377	18,405.79	-1,639.85	0.00
3138ELYW7	FNMA POOL AL4324 FN 05/40 FIXED VAR					6.500000	01 May 2040		
Original Face:	60,635.650	Local		106.225414	64,410.47	104.565284	63,403.84	-1,006.63	0.02
	900,000.000	Base		106.225414	64,410.47	104.565284	63,403.84	-1,006.63	0.01
3138EMHT1	FNMA POOL AL4741 FN 01/44 FIXED VAR					4.500000	01 Jan 2044		
Original Face:	13,865.230	Local		105.785263	14,667.37	96.050768	13,317.66	-1,349.71	0.00
	100,000.000	Base		105.785263	14,667.37	96.050768	13,317.66	-1,349.71	0.00
3138ERNP1	FNMA POOL AL9397 FN 10/46 FIXED VAR					3.000000	01 Oct 2046		
Original Face:	29,317.640	Local		101.267360	29,689.20	86.570745	25,380.50	-4,308.70	0.01
	100,000.000	Base		101.267360	29,689.20	86.570745	25,380.50	-4,308.70	0.01
3138MBGH3	FNMA POOL AP7399 FN 09/42 FIXED 4					4.000000	01 Sep 2042		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	16,117.630	Local	106.735544	17,203.24	93.852044	15,126.73	-2,076.51	0.00	
	100,000.000	Base	106.735544	17,203.24	93.852044	15,126.73	-2,076.51	0.00	
3138MKQ82	FNMA POOL AQ4078 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
Original Face:	18,530.870	Local	102.432428	18,981.62	94.191587	17,454.52	-1,527.10	0.00	
	100,000.000	Base	102.432428	18,981.62	94.191587	17,454.52	-1,527.10	0.00	
3138MKRA6	FNMA POOL AQ4080 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
Original Face:	13,286.250	Local	102.326691	13,595.38	94.150213	12,509.03	-1,086.35	0.00	
	100,000.000	Base	102.326691	13,595.38	94.150213	12,509.03	-1,086.35	0.00	
3138MN2Q2	FNMA POOL AQ7082 FN 01/43 FIXED 4					4.000000	01 Jan 2043		
Original Face:	15,033.060	Local	107.049064	16,092.75	93.894838	14,115.27	-1,977.48	0.00	
	100,000.000	Base	107.049064	16,092.75	93.894838	14,115.27	-1,977.48	0.00	
3138MNX96	FNMA POOL AQ7003 FN 12/42 FIXED 4					4.000000	01 Dec 2042		
Original Face:	11,424.690	Local	106.669765	12,186.69	94.225426	10,764.96	-1,421.73	0.00	
	100,000.000	Base	106.669765	12,186.69	94.225426	10,764.96	-1,421.73	0.00	
3138W5GH5	FNMA POOL AR7399 FN 06/43 FIXED 3					3.000000	01 Jun 2043		
Original Face:	47,904.570	Local	96.952817	46,444.83	87.808525	42,064.30	-4,380.53	0.01	
	300,000.000	Base	96.952817	46,444.83	87.808525	42,064.30	-4,380.53	0.01	
3138W9BG4	FNMA POOL AS0038 FN 07/43 FIXED 3					3.000000	01 Jul 2043		
Original Face:	124,795.630	Local	96.951183	120,990.84	87.813090	109,586.90	-11,403.94	0.03	
	700,000.000	Base	96.951183	120,990.84	87.813090	109,586.90	-11,403.94	0.02	
3138W9CG3	FNMA POOL AS0070 FN 08/43 FIXED 4					4.000000	01 Aug 2043		
Original Face:	16,690.100	Local	102.053433	17,032.82	93.693569	15,637.55	-1,395.27	0.00	
	100,000.000	Base	102.053433	17,032.82	93.693569	15,637.55	-1,395.27	0.00	
3138WD4M0	FNMA POOL AS4427 FN 02/45 FIXED 4.5					4.500000	01 Feb 2045		
Original Face:	123,652.370	Local	107.999814	133,544.33	96.360820	119,152.44	-14,391.89	0.03	
	600,000.000	Base	107.999814	133,544.33	96.360820	119,152.44	-14,391.89	0.02	
3138WD4R9	FNMA POOL AS4431 FN 02/45 FIXED 4.5					4.500000	01 Feb 2045		
Original Face:	73,073.410	Local	108.188273	79,056.86	96.484224	70,504.31	-8,552.55	0.02	
	300,000.000	Base	108.188273	79,056.86	96.484224	70,504.31	-8,552.55	0.01	
3138WDW98	FNMA POOL AS4271 FN 01/45 FIXED 4.5					4.500000	01 Jan 2045		

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Original Face:	17,868.450	Local	108.176814	19,329.52	96.482834	17,239.99	-2,089.53	0.00	
	100,000.000	Base	108.176814	19,329.52	96.482834	17,239.99	-2,089.53	0.00	
3138WDZM6	FNMA POOL AS4347 FN 01/45 FIXED 4					4.000000	01 Jan 2045		
Original Face:	49,048.120	Local	105.126150	51,562.40	93.257700	45,741.15	-5,821.25	0.01	
	300,000.000	Base	105.126150	51,562.40	93.257700	45,741.15	-5,821.25	0.01	
3138WDZU8	FNMA POOL AS4354 FN 01/45 FIXED 4.5					4.500000	01 Jan 2045		
Original Face:	123,435.750	Local	107.988618	133,296.56	96.341178	118,919.46	-14,377.10	0.03	
	700,000.000	Base	107.988618	133,296.56	96.341178	118,919.46	-14,377.10	0.02	
3138WE3Y3	FNMA POOL AS5314 FN 07/45 FIXED 4					4.000000	01 Jul 2045		
Original Face:	456,952.980	Local	105.459921	481,902.25	93.813611	428,684.09	-53,218.16	0.10	
	1,900,000.000	Base	105.459921	481,902.25	93.813611	428,684.09	-53,218.16	0.09	
3138WHWE8	FNMA POOL AS7844 FN 09/46 FIXED 3					3.000000	01 Sep 2046		
Original Face:	25,587.640	Local	101.266354	25,911.67	86.726708	22,191.32	-3,720.35	0.01	
	100,000.000	Base	101.266354	25,911.67	86.726708	22,191.32	-3,720.35	0.00	
3138WJWA2	FNMA POOL AS8740 FN 02/37 FIXED 3.5					3.500000	01 Feb 2037		
Original Face:	69,974.960	Local	105.484505	73,812.74	94.472633	66,107.19	-7,705.55	0.02	
	400,000.000	Base	105.484505	73,812.74	94.472633	66,107.19	-7,705.55	0.01	
3138WVAJ0	FNMA POOL AT7208 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
Original Face:	14,356.760	Local	102.253085	14,680.23	93.822460	13,469.87	-1,210.36	0.00	
	100,000.000	Base	102.253085	14,680.23	93.822460	13,469.87	-1,210.36	0.00	
3138WWKG3	FNMA POOL AT8394 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
Original Face:	41,151.580	Local	102.432106	42,152.43	93.970683	38,670.42	-3,482.01	0.01	
	200,000.000	Base	102.432106	42,152.43	93.970683	38,670.42	-3,482.01	0.01	
3138WXV79	FNMA POOL AT9637 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
Original Face:	18,284.690	Local	102.330529	18,710.82	93.818098	17,154.35	-1,556.47	0.00	
	100,000.000	Base	102.330529	18,710.82	93.818098	17,154.35	-1,556.47	0.00	
3138WXWP8	FNMA POOL AT9653 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
Original Face:	42,881.860	Local	102.436275	43,926.58	93.970694	40,296.38	-3,630.20	0.01	
	200,000.000	Base	102.436275	43,926.58	93.970694	40,296.38	-3,630.20	0.01	
3138WXWT0	FNMA POOL AT9657 FN 07/43 FIXED 4					4.000000	01 Jul 2043		

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Original Face:	33,989.860	Local		102.282298	34,765.61	93.818217	31,888.68	-2,876.93	0.01
	200,000.000	Base		102.282298	34,765.61	93.818217	31,888.68	-2,876.93	0.01
3138X6PV1	FNMA POOL AU6735 FN 10/43 FIXED 3					3.000000	01 Oct 2043		
Original Face:	109,492.620	Local		96.946050	106,148.77	87.823898	96,160.69	-9,988.08	0.02
	500,000.000	Base		96.946050	106,148.77	87.823898	96,160.69	-9,988.08	0.02
3138X7LD3	FNMA POOL AU7523 FN 09/43 FIXED 4					4.000000	01 Sep 2043		
Original Face:	968,351.410	Local		104.917226	1,015,967.44	94.121855	911,430.31	-104,537.13	0.22
	4,898,873.000	Base		104.917226	1,015,967.44	94.121855	911,430.31	-104,537.13	0.18
3138X8RD5	FNMA POOL AU8583 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
Original Face:	84,518.400	Local		105.369044	89,056.23	95.555435	80,761.92	-8,294.31	0.02
	715,719.000	Base		105.369044	89,056.23	95.555435	80,761.92	-8,294.31	0.02
3138XJVC8	FNMA POOL AV6910 FN 06/44 FIXED 4.5					4.500000	01 Jun 2044		
Original Face:	8,305.000	Local		105.676340	8,776.42	94.614904	7,857.77	-918.65	0.00
	498,051.000	Base		105.676340	8,776.42	94.614904	7,857.77	-918.65	0.00
3138YKX40	FNMA POOL AY6098 FN 06/45 FIXED 3.5					3.500000	01 Jun 2045		
Original Face:	254,875.780	Local		103.102221	262,782.59	91.047736	232,058.63	-30,723.96	0.06
	982,188.000	Base		103.102221	262,782.59	91.047736	232,058.63	-30,723.96	0.05
31394DEV8	FANNIE MAE FNR 2005 29 ZA					5.500000	25 Apr 2035		
Original Face:	151,339.800	Local		106.268814	160,827.01	102.233860	154,720.52	-6,106.49	0.04
	2,000,000.000	Base		106.268814	160,827.01	102.233860	154,720.52	-6,106.49	0.03
31396NRF5	FREDDIE MAC REFERENCE REMIC FHRR R007 ZA					6.000000	15 May 2036		
Original Face:	30,214.250	Local		107.177673	32,382.93	102.402550	30,940.16	-1,442.77	0.01
	300,000.000	Base		107.177673	32,382.93	102.402550	30,940.16	-1,442.77	0.01
31397EWH4	FREDDIE MAC FHR 3281 AI					1.717950	15 Feb 2037		
Original Face:	65,403.160	Local		1.724091	1,127.61	7.883490	5,156.05	4,028.44	0.00
	2,100,000.000	Base		1.724091	1,127.61	7.883490	5,156.05	4,028.44	0.00
31397UUU1	FANNIE MAE FNR 2011 59 NZ					5.500000	25 Jul 2041		
Original Face:	38,771.270	Local		104.698144	40,592.80	100.840910	39,097.30	-1,495.50	0.01
	100,000.000	Base		104.698144	40,592.80	100.840910	39,097.30	-1,495.50	0.01
31398W2M5	FREDDIE MAC FHR 3621 SB					1.517950	15 Jan 2040		

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Original Face:	3,122.950	Local	96.473527	3,012.82	7.327590	228.84	-2,783.98	0.00	
	100,000.000	Base	96.473527	3,012.82	7.327590	228.84	-2,783.98	0.00	
3140EVB0	FNMA POOL BC1509 FN 08/46 FIXED 3				3.000000	01 Aug 2046			
Original Face:	28,791.200	Local	101.265317	29,155.50	86.696002	24,960.82	-4,194.68	0.01	
	100,000.000	Base	101.265317	29,155.50	86.696002	24,960.82	-4,194.68	0.01	
3140EXDX8	FNMA POOL BC2817 FN 09/46 FIXED 3				3.000000	01 Sep 2046			
Original Face:	26,814.500	Local	101.266292	27,154.05	86.664421	23,238.63	-3,915.42	0.01	
	100,000.000	Base	101.266292	27,154.05	86.664421	23,238.63	-3,915.42	0.00	
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4				4.000000	01 Feb 2056			
Original Face:	402,697.730	Local	101.789151	409,902.60	92.632472	373,028.86	-36,873.74	0.09	
	1,200,000.000	Base	101.789151	409,902.60	92.632472	373,028.86	-36,873.74	0.08	
3140FXEP3	FNMA POOL BF0141 FN 09/56 FIXED 5.5				5.500000	01 Sep 2056			
Original Face:	243,287.900	Local	110.704355	269,330.30	102.129220	248,468.03	-20,862.27	0.06	
	800,000.000	Base	110.704355	269,330.30	102.129220	248,468.03	-20,862.27	0.05	
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4				4.000000	01 Jun 2057			
Original Face:	417,020.860	Local	101.686537	424,054.07	91.643399	382,172.09	-41,881.98	0.09	
	1,300,000.000	Base	101.686537	424,054.07	91.643399	382,172.09	-41,881.98	0.08	
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5				5.000000	01 Nov 2046			
Original Face:	212,791.030	Local	107.071694	227,838.96	98.014211	208,565.45	-19,273.51	0.05	
	1,100,000.000	Base	107.071694	227,838.96	98.014211	208,565.45	-19,273.51	0.04	
3140FXFZ0	FNMA POOL BF0183 FN 01/57 FIXED 4				4.000000	01 Jan 2057			
Original Face:	266,693.740	Local	101.798092	271,489.14	91.641265	244,401.52	-27,087.62	0.06	
	700,000.000	Base	101.798092	271,489.14	91.641265	244,401.52	-27,087.62	0.05	
3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5				4.500000	01 Sep 2057			
Original Face:	257,017.700	Local	104.075073	267,491.36	94.930313	243,987.71	-23,503.65	0.06	
	800,000.000	Base	104.075073	267,491.36	94.930313	243,987.71	-23,503.65	0.05	
3140FXKP6	FNMA POOL BF0301 FN 08/58 FIXED 4.5				4.500000	01 Aug 2058			
Original Face:	31,653.410	Local	112.577539	35,634.63	94.933094	30,049.56	-5,585.07	0.01	
	100,000.000	Base	112.577539	35,634.63	94.933094	30,049.56	-5,585.07	0.01	
3140FXTS1	FNMA POOL BF0560 FN 09/61 FIXED 2.5				2.500000	01 Sep 2061			

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCR



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: 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:	237,767.840	Local	89.879254	213,703.96	79.557583	189,162.35	-24,541.61	0.05	
	300,000.000	Base	89.879254	213,703.96	79.557583	189,162.35	-24,541.61	0.04	
3140FXWG3	FNMA POOL BF0646 FN 06/62 FIXED 2.5					2.500000	01 Jun 2062		
Original Face:	172,709.960	Local	84.868255	146,575.93	80.486981	139,009.03	-7,566.90	0.03	
	200,000.000	Base	84.868255	146,575.93	80.486981	139,009.03	-7,566.90	0.03	
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3					3.000000	01 Dec 2037		
Original Face:	19,664.720	Local	98.529905	19,375.63	90.726647	17,841.14	-1,534.49	0.00	
	100,000.000	Base	98.529905	19,375.63	90.726647	17,841.14	-1,534.49	0.00	
3140J5W39	FNMA POOL BM1565 FN 04/47 FIXED VAR					3.000000	01 Apr 2047		
Original Face:	395,216.160	Local	97.646728	385,915.65	86.798441	343,041.47	-42,874.18	0.08	
	1,200,000.000	Base	97.646728	385,915.65	86.798441	343,041.47	-42,874.18	0.07	
3140J9H53	FNMA POOL BM4751 FN 03/43 FIXED VAR					3.500000	01 Mar 2043		
Original Face:	61,456.750	Local	101.609555	62,445.93	91.384084	56,161.69	-6,284.24	0.01	
	200,000.000	Base	101.609555	62,445.93	91.384084	56,161.69	-6,284.24	0.01	
3140J9NP2	FNMA POOL BM4897 FN 12/46 FIXED VAR					3.500000	01 Dec 2046		
Original Face:	22,010.750	Local	101.677907	22,380.07	91.086581	20,048.84	-2,331.23	0.00	
	70,000.000	Base	101.677907	22,380.07	91.086581	20,048.84	-2,331.23	0.00	
3140JBLD6	FNMA POOL BM6623 FN 10/50 FIXED VAR					2.500000	01 Oct 2050		
Original Face:	85,386.650	Local	93.838709	80,125.73	79.980466	68,292.64	-11,833.09	0.02	
	100,000.000	Base	93.838709	80,125.73	79.980466	68,292.64	-11,833.09	0.01	
3140KKH80	FNMA POOL BQ0254 FN 08/50 FIXED 2					2.000000	01 Aug 2050		
Original Face:	58,115.850	Local	99.836258	58,020.69	79.121547	45,982.16	-12,038.53	0.01	
	100,000.000	Base	99.836258	58,020.69	79.121547	45,982.16	-12,038.53	0.01	
3140KLVW9	FNMA POOL BQ1528 FN 09/50 FIXED 2					2.000000	01 Sep 2050		
Original Face:	59,567.800	Local	99.808940	59,453.99	79.121972	47,131.22	-12,322.77	0.01	
	100,000.000	Base	99.808940	59,453.99	79.121972	47,131.22	-12,322.77	0.01	
3140KRQ69	FNMA POOL BQ5876 FN 11/50 FIXED 2.5					2.500000	01 Nov 2050		
Original Face:	145,353.420	Local	106.163474	154,312.24	82.861887	120,442.59	-33,869.65	0.03	
	200,000.000	Base	106.163474	154,312.24	82.861887	120,442.59	-33,869.65	0.02	
3140KULR1	FNMA POOL BQ8435 FN 12/50 FIXED 2.5					2.500000	01 Dec 2050		

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Original Face:	101,267.350	Local	85.304079	86,385.18	82.434252	83,478.98	-2,906.20	0.02	
	200,000.000	Base	85.304079	86,385.18	82.434252	83,478.98	-2,906.20	0.02	
3140KUM82	FNMA POOL BQ8482 FN 12/50 FIXED 2.5				2.500000	01 Dec 2050			
Original Face:	150,805.280	Local	85.304102	128,643.09	82.771707	124,824.10	-3,818.99	0.03	
	300,000.000	Base	85.304102	128,643.09	82.771707	124,824.10	-3,818.99	0.03	
3140KVQF0	FNMA POOL BQ9453 FN 03/51 FIXED 2				2.000000	01 Mar 2051			
Original Face:	225,468.750	Local	100.095765	225,684.67	79.007940	178,138.21	-47,546.46	0.04	
	300,000.000	Base	100.095765	225,684.67	79.007940	178,138.21	-47,546.46	0.04	
3140KYDF8	FNMA POOL BR1001 FN 05/51 FIXED 2.5				2.500000	01 May 2051			
Original Face:	72,119.860	Local	92.122309	66,438.48	83.152734	59,969.64	-6,468.84	0.01	
	100,000.000	Base	92.122309	66,438.48	83.152734	59,969.64	-6,468.84	0.01	
3140L05B9	FNMA POOL BR2641 FN 02/51 FIXED 2				2.000000	01 Feb 2051			
Original Face:	67,067.150	Local	102.984785	69,068.96	78.364546	52,556.87	-16,512.09	0.01	
	100,000.000	Base	102.984785	69,068.96	78.364546	52,556.87	-16,512.09	0.01	
3140L06A0	FNMA POOL BR2664 FN 02/51 FIXED 2				2.000000	01 Feb 2051			
Original Face:	251,583.720	Local	103.032402	259,212.75	79.235012	199,342.39	-59,870.36	0.05	
	400,000.000	Base	103.032402	259,212.75	79.235012	199,342.39	-59,870.36	0.04	
3140L1TN5	FNMA POOL BR3256 FN 02/51 FIXED 2				2.000000	01 Feb 2051			
Original Face:	61,859.890	Local	103.338415	63,925.03	80.224298	49,626.66	-14,298.37	0.01	
	100,000.000	Base	103.338415	63,925.03	80.224298	49,626.66	-14,298.37	0.01	
3140L1TP0	FNMA POOL BR3257 FN 02/51 FIXED 2				2.000000	01 Feb 2051			
Original Face:	126,784.970	Local	103.202391	130,845.12	78.629207	99,690.02	-31,155.10	0.02	
	200,000.000	Base	103.202391	130,845.12	78.629207	99,690.02	-31,155.10	0.02	
3140L1UL7	FNMA POOL BR3286 FN 03/51 FIXED 2				2.000000	01 Mar 2051			
Original Face:	69,907.480	Local	99.849515	69,802.28	79.234961	55,391.16	-14,411.12	0.01	
	100,000.000	Base	99.849515	69,802.28	79.234961	55,391.16	-14,411.12	0.01	
3140L3H79	FNMA POOL BR4753 FN 03/51 FIXED 2				2.000000	01 Mar 2051			
Original Face:	73,749.130	Local	99.897314	73,673.40	79.263760	58,456.33	-15,217.07	0.01	
	100,000.000	Base	99.897314	73,673.40	79.263760	58,456.33	-15,217.07	0.01	
3140L3JA0	FNMA POOL BR4756 FN 03/51 FIXED 2				2.000000	01 Mar 2051			

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	64,828.960	Local	100.600102		65,218.00	79.036084	51,238.27	-13,979.73	0.01
	100,000.000	Base	100.600102		65,218.00	79.036084	51,238.27	-13,979.73	0.01
3140L4CZ0	FNMA POOL BR5487 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
Original Face:	73,682.690	Local	100.613753		74,134.92	79.063015	58,255.76	-15,879.16	0.01
	100,000.000	Base	100.613753		74,134.92	79.063015	58,255.76	-15,879.16	0.01
3140L5GE0	FNMA POOL BR6496 FN 04/51 FIXED 2.5					2.500000	01 Apr 2051		
Original Face:	128,009.940	Local	102.997283		131,846.76	83.559220	106,964.11	-24,882.65	0.03
	200,000.000	Base	102.997283		131,846.76	83.559220	106,964.11	-24,882.65	0.02
3140L5GZ3	FNMA POOL BR6515 FN 04/51 FIXED 2					2.000000	01 Apr 2051		
Original Face:	70,490.460	Local	100.780162		71,040.40	80.067472	56,439.93	-14,600.47	0.01
	100,000.000	Base	100.780162		71,040.40	80.067472	56,439.93	-14,600.47	0.01
3140L6TB0	FNMA POOL BR7745 FN 04/51 FIXED 2					2.000000	01 Apr 2051		
Original Face:	130,008.800	Local	100.150390		130,204.32	79.291998	103,086.58	-27,117.74	0.02
	200,000.000	Base	100.150390		130,204.32	79.291998	103,086.58	-27,117.74	0.02
3140L7PC0	FNMA POOL BR8518 FN 04/51 FIXED 2					2.000000	01 Apr 2051		
Original Face:	66,234.350	Local	100.082118		66,288.74	79.291572	52,518.26	-13,770.48	0.01
	100,000.000	Base	100.082118		66,288.74	79.291572	52,518.26	-13,770.48	0.01
3140LJHA7	FNMA POOL BS7424 FN 12/32 FIXED 4.94					4.940000	01 Dec 2032		
Original Face:	97,404.220	Local	102.320269		99,664.26	99.563684	96,979.23	-2,685.03	0.02
	100,000.000	Base	102.320269		99,664.26	99.563684	96,979.23	-2,685.03	0.02
3140LPCJ9	FNMA POOL BT0972 FN 05/51 FIXED 2.5					2.500000	01 May 2051		
Original Face:	87,902.080	Local	93.825675		82,474.72	78.494508	68,998.31	-13,476.41	0.02
	100,000.000	Base	93.825675		82,474.72	78.494508	68,998.31	-13,476.41	0.01
3140LRU55	FNMA POOL BT3303 FN 08/51 FIXED 2.5					2.500000	01 Aug 2051		
Original Face:	71,595.150	Local	103.692946		74,239.12	82.672566	59,189.55	-15,049.57	0.01
	100,000.000	Base	103.692946		74,239.12	82.672566	59,189.55	-15,049.57	0.01
3140M33H1	FNMA POOL BU2599 FN 01/52 FIXED 2.5					2.500000	01 Jan 2052		
Original Face:	153,099.290	Local	100.762420		154,266.55	82.411984	126,172.16	-28,094.39	0.03
	200,000.000	Base	100.762420		154,266.55	82.411984	126,172.16	-28,094.39	0.03
3140MGNF4	FNMA POOL BV3089 FN 02/52 FIXED 2.5					2.500000	01 Feb 2052		

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Original Face:	152,257.770	Local	98.582857	150,100.06	82.467673	125,563.44	-24,536.62	0.03	
	200,000.000	Base	98.582857	150,100.06	82.467673	125,563.44	-24,536.62	0.03	
3140MHS83	FNMA POOL BV4142 FN 03/52 FIXED 3					3.000000	01 Mar 2052		
Original Face:	72,096.040	Local	99.758586	71,921.99	85.563995	61,688.25	-10,233.74	0.01	
	100,000.000	Base	99.758586	71,921.99	85.563995	61,688.25	-10,233.74	0.01	
3140Q9HZ9	FNMA POOL CA2047 FN 07/48 FIXED 4.5					4.500000	01 Jul 2048		
Original Face:	136,596.570	Local	107.712097	147,131.03	95.429422	130,353.32	-16,777.71	0.03	
	700,000.000	Base	107.712097	147,131.03	95.429422	130,353.32	-16,777.71	0.03	
3140QFG86	FNMA POOL CA7422 FN 10/40 FIXED 2					2.000000	01 Oct 2040		
Original Face:	1,034,416.080	Local	86.330124	893,012.68	83.483774	863,569.58	-29,443.10	0.21	
	1,600,000.000	Base	86.330124	893,012.68	83.483774	863,569.58	-29,443.10	0.17	
3140QFLM9	FNMA POOL CA7531 FN 10/50 FIXED 3					3.000000	01 Oct 2050		
Original Face:	268,273.870	Local	92.750520	248,825.41	86.545566	232,179.14	-16,646.27	0.06	
	400,000.000	Base	92.750520	248,825.41	86.545566	232,179.14	-16,646.27	0.05	
3140QKDF2	FNMA POOL CB0101 FN 04/41 FIXED 2.5					2.500000	01 Apr 2041		
Original Face:	69,421.540	Local	104.064718	72,243.33	85.151905	59,113.76	-13,129.57	0.01	
	100,000.000	Base	104.064718	72,243.33	85.151905	59,113.76	-13,129.57	0.01	
3140QKQY7	FNMA POOL CB0470 FN 05/41 FIXED 2.5					2.500000	01 May 2041		
Original Face:	734,573.710	Local	103.676939	761,583.54	85.521100	628,215.52	-133,368.02	0.15	
	1,000,000.000	Base	103.676939	761,583.54	85.521100	628,215.52	-133,368.02	0.13	
3140QMK37	FNMA POOL CB2113 FN 11/41 FIXED 2.5					2.500000	01 Nov 2041		
Original Face:	78,638.300	Local	88.465366	69,567.66	85.456441	67,201.49	-2,366.17	0.02	
	100,000.000	Base	88.465366	69,567.66	85.456441	67,201.49	-2,366.17	0.01	
3140QMK52	FNMA POOL CB2115 FN 11/41 FIXED 2.5					2.500000	01 Nov 2041		
Original Face:	76,372.430	Local	94.976093	72,535.55	85.457695	65,266.12	-7,269.43	0.02	
	100,000.000	Base	94.976093	72,535.55	85.457695	65,266.12	-7,269.43	0.01	
3140QNL26	FNMA POOL CB3044 FN 03/52 FIXED 2.5					2.500000	01 Mar 2052		
Original Face:	332,886.920	Local	98.229606	326,993.51	82.825994	275,716.90	-51,276.61	0.07	
	400,000.000	Base	98.229606	326,993.51	82.825994	275,716.90	-51,276.61	0.06	
3140QNXQ0	FNMA POOL CB3386 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		

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Original Face:	79,371.050	Local	99.183481	78,722.97	90.731988	72,014.93	-6,708.04	0.02	
	100,000.000	Base	99.183481	78,722.97	90.731988	72,014.93	-6,708.04	0.01	
3140QQVA0	FNMA POOL CB5108 FN 11/52 FIXED 5.5				5.500000	01 Nov 2052			
Original Face:	513,943.110	Local	96.427108	495,580.48	99.384895	510,781.82	15,201.34	0.12	
	600,000.000	Base	96.427108	495,580.48	99.384895	510,781.82	15,201.34	0.10	
3140QQWS0	FNMA POOL CB5156 FN 11/52 FIXED 6.5				6.500000	01 Nov 2052			
Original Face:	74,255.910	Local	103.433329	76,805.36	103.322384	76,722.98	-82.38	0.02	
	100,000.000	Base	103.433329	76,805.36	103.322384	76,722.98	-82.38	0.02	
3140QRDB6	FNMA POOL CB5497 FN 01/53 FIXED 6.5				6.500000	01 Jan 2053			
Original Face:	685,225.420	Local	103.459564	708,931.23	103.350109	708,181.22	-750.01	0.17	
	900,000.000	Base	103.459564	708,931.23	103.350109	708,181.22	-750.01	0.14	
3140QSHS3	FNMA POOL CB6540 FN 06/53 FIXED 6				6.000000	01 Jun 2053			
Original Face:	519,165.270	Local	101.544277	527,182.62	101.541799	527,169.75	-12.87	0.13	
	600,000.000	Base	101.544277	527,182.62	101.541799	527,169.75	-12.87	0.11	
3140X3CE6	FNMA POOL FM0068 FN 02/40 FIXED VAR				3.500000	01 Feb 2040			
Original Face:	163,723.180	Local	106.797645	174,852.50	93.254867	152,679.83	-22,172.67	0.04	
	400,000.000	Base	106.797645	174,852.50	93.254867	152,679.83	-22,172.67	0.03	
3140X66J5	FNMA POOL FM3572 FN 09/49 FIXED VAR				4.500000	01 Sep 2049			
Original Face:	758,166.750	Local	109.181235	827,775.82	95.414408	723,400.32	-104,375.50	0.17	
	2,630,000.000	Base	109.181235	827,775.82	95.414408	723,400.32	-104,375.50	0.15	
3140X6L74	FNMA POOL FM3049 FN 04/44 FIXED VAR				4.000000	01 Apr 2044			
Original Face:	508,183.240	Local	97.368835	494,812.10	93.657986	475,954.19	-18,857.91	0.11	
	1,400,000.000	Base	97.368835	494,812.10	93.657986	475,954.19	-18,857.91	0.10	
3140X6PH8	FNMA POOL FM3123 FN 03/38 FIXED VAR				2.500000	01 Mar 2038			
Original Face:	359,356.280	Local	104.257841	374,657.10	90.372636	324,759.74	-49,897.36	0.08	
	1,200,000.000	Base	104.257841	374,657.10	90.372636	324,759.74	-49,897.36	0.07	
3140X7FP9	FNMA POOL FM3773 FN 11/48 FIXED VAR				3.500000	01 Nov 2048			
Original Face:	482,405.870	Local	105.813035	510,448.29	89.717676	432,803.34	-77,644.95	0.10	
	1,680,000.000	Base	105.813035	510,448.29	89.717676	432,803.34	-77,644.95	0.09	
3140X8NR4	FNMA POOL FM4899 FN 11/50 FIXED VAR				2.500000	01 Nov 2050			

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Original Face:	519,343.790	Local		85.971791	446,489.16	82.267352	427,250.38	-19,238.78	0.10
	1,100,000.000	Base		85.971791	446,489.16	82.267352	427,250.38	-19,238.78	0.09
3140X92S3	FNMA POOL FM6184 FN 03/51 FIXED VAR					2.000000	01 Mar 2051		
Original Face:	799,728.850	Local		100.027361	799,947.66	79.420614	635,149.56	-164,798.10	0.15
	1,200,000.000	Base		100.027361	799,947.66	79.420614	635,149.56	-164,798.10	0.13
3140X9M93	FNMA POOL FM5783 FN 06/38 FIXED VAR					3.000000	01 Jun 2038		
Original Face:	209,571.050	Local		104.535302	219,075.73	92.580062	194,021.01	-25,054.72	0.05
	500,000.000	Base		104.535302	219,075.73	92.580062	194,021.01	-25,054.72	0.04
3140X9MC6	FNMA POOL FM5754 FN 03/37 FIXED VAR					3.500000	01 Mar 2037		
Original Face:	39,124.190	Local		105.935458	41,446.39	95.437028	37,338.96	-4,107.43	0.01
	100,000.000	Base		105.935458	41,446.39	95.437028	37,338.96	-4,107.43	0.01
3140X9R23	FNMA POOL FM5904 FN 02/51 FIXED VAR					2.500000	01 Feb 2051		
Original Face:	97,271.970	Local		105.031367	102,166.08	82.894129	80,632.75	-21,533.33	0.02
	200,000.000	Base		105.031367	102,166.08	82.894129	80,632.75	-21,533.33	0.02
3140X9S63	FNMA POOL FM5940 FN 02/51 FIXED VAR					2.000000	01 Feb 2051		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
3140X9VH5	FNMA POOL FM6015 FN 08/39 FIXED VAR					3.500000	01 Aug 2039		
Original Face:	84,462.150	Local		106.000854	89,530.60	94.539101	79,849.76	-9,680.84	0.02
	200,000.000	Base		106.000854	89,530.60	94.539101	79,849.76	-9,680.84	0.02
3140X9Y82	FNMA POOL FM6134 FN 03/40 FIXED VAR					3.000000	01 Mar 2040		
Original Face:	83,947.080	Local		104.448314	87,681.31	91.770000	77,038.24	-10,643.07	0.02
	200,000.010	Base		104.448314	87,681.31	91.770000	77,038.24	-10,643.07	0.02
3140XAFA5	FNMA POOL FM6460 FN 03/51 FIXED VAR					2.500000	01 Mar 2051		
Original Face:	134,648.680	Local		103.477754	139,331.43	82.831317	111,531.27	-27,800.16	0.03
	200,000.000	Base		103.477754	139,331.43	82.831317	111,531.27	-27,800.16	0.02
3140XB4K3	FNMA POOL FM8025 FN 07/51 FIXED VAR					2.500000	01 Jul 2051		
Original Face:	72,984.230	Local		92.118092	67,231.68	83.122286	60,666.16	-6,565.52	0.01
	100,000.000	Base		92.118092	67,231.68	83.122286	60,666.16	-6,565.52	0.01
3140XBQ52	FNMA POOL FM7675 FN 06/51 FIXED VAR					2.500000	01 Jun 2051		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	240,409.380	Local	102.997013		247,614.48	82.719919	198,866.44	-48,748.04	0.05
	400,000.000	Base	102.997013		247,614.48	82.719919	198,866.44	-48,748.04	0.04
3140XC6P8	FNMA POOL FM8977 FN 09/51 FIXED VAR					2.500000	01 Sep 2051		
Original Face:	70,762.140	Local	103.354590		73,135.92	83.506857	59,091.24	-14,044.68	0.01
	100,000.000	Base	103.354590		73,135.92	83.506857	59,091.24	-14,044.68	0.01
3140XCQ68	FNMA POOL FM8576 FN 02/50 FIXED VAR					3.000000	01 Feb 2050		
Original Face:	511,654.320	Local	105.064312		537,566.09	86.636318	443,278.46	-94,287.63	0.11
	850,000.000	Base	105.064312		537,566.09	86.636318	443,278.46	-94,287.63	0.09
3140XCZ68	FNMA POOL FM8864 FN 10/51 FIXED VAR					2.500000	01 Oct 2051		
Original Face:	364,229.760	Local	103.034079		375,280.78	82.665821	301,093.52	-74,187.26	0.07
	500,000.000	Base	103.034079		375,280.78	82.665821	301,093.52	-74,187.26	0.06
3140XDGP5	FNMA POOL FM9205 FN 04/51 FIXED VAR					2.500000	01 Apr 2051		
Original Face:	72,295.100	Local	96.432469		69,715.95	82.939950	59,961.52	-9,754.43	0.01
	100,000.000	Base	96.432469		69,715.95	82.939950	59,961.52	-9,754.43	0.01
3140XDQS8	FNMA POOL FM9464 FN 11/51 FIXED VAR					3.000000	01 Nov 2051		
Original Face:	439,930.090	Local	92.592621		407,342.80	86.189934	379,175.45	-28,167.35	0.09
	600,000.000	Base	92.592621		407,342.80	86.189934	379,175.45	-28,167.35	0.08
3140XFA27	FNMA POOL FS0024 FN 09/51 FIXED VAR					2.500000	01 Sep 2051		
Original Face:	204,470.030	Local	97.738603		199,846.15	83.650809	171,040.83	-28,805.32	0.04
	300,000.000	Base	97.738603		199,846.15	83.650809	171,040.83	-28,805.32	0.03
3140XFBF7	FNMA POOL FS0037 FN 08/51 FIXED VAR					3.000000	01 Aug 2051		
Original Face:	124,640.480	Local	99.645677		124,198.85	87.004216	108,442.47	-15,756.38	0.03
	200,000.000	Base	99.645677		124,198.85	87.004216	108,442.47	-15,756.38	0.02
3140XFF97	FNMA POOL FS0191 FN 01/52 FIXED VAR					2.500000	01 Jan 2052		
Original Face:	77,771.000	Local	100.790655		78,385.90	82.646736	64,275.19	-14,110.71	0.02
	100,000.000	Base	100.790655		78,385.90	82.646736	64,275.19	-14,110.71	0.01
3140XFMQ1	FNMA POOL FS0366 FN 01/52 FIXED VAR					2.500000	01 Jan 2052		
Original Face:	155,421.780	Local	97.828264		152,046.43	83.839022	130,304.10	-21,742.33	0.03
	200,000.000	Base	97.828264		152,046.43	83.839022	130,304.10	-21,742.33	0.03
3140XFPJ4	FNMA POOL FS0424 FN 01/52 FIXED VAR					2.500000	01 Jan 2052		

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Original Face:	394,900.760	Local	100.296500	396,071.64	82.638055	326,338.31	-69,733.33	0.08	
	500,000.000	Base	100.296500	396,071.64	82.638055	326,338.31	-69,733.33	0.07	
3140XFPU9	FNMA POOL FS0434 FN 11/51 FIXED VAR				2.500000	01 Nov 2051			
Original Face:	151,215.360	Local	96.652066	146,152.77	83.280012	125,932.17	-20,220.60	0.03	
	200,000.000	Base	96.652066	146,152.77	83.280012	125,932.17	-20,220.60	0.03	
3140XFTH4	FNMA POOL FS0551 FN 02/52 FIXED VAR				2.500000	01 Feb 2052			
Original Face:	80,429.300	Local	92.540256	74,429.48	82.637896	66,465.08	-7,964.40	0.02	
	100,000.000	Base	92.540256	74,429.48	82.637896	66,465.08	-7,964.40	0.01	
3140XFUG4	FNMA POOL FS0582 FN 02/52 FIXED VAR				2.500000	01 Feb 2052			
Original Face:	158,955.720	Local	98.516543	156,597.68	82.640570	131,361.91	-25,235.77	0.03	
	200,000.000	Base	98.516543	156,597.68	82.640570	131,361.91	-25,235.77	0.03	
3140XGC98	FNMA POOL FS0995 FN 03/42 FIXED VAR				2.500000	01 Mar 2042			
Original Face:	315,483.900	Local	88.142292	278,074.74	85.191749	268,766.25	-9,308.49	0.06	
	400,000.000	Base	88.142292	278,074.74	85.191749	268,766.25	-9,308.49	0.05	
3140XGDV8	FNMA POOL FS1015 FN 02/52 FIXED VAR				2.000000	01 Feb 2052			
Original Face:	663,711.040	Local	94.121912	624,697.52	78.917697	523,785.47	-100,912.05	0.13	
	800,000.000	Base	94.121912	624,697.52	78.917697	523,785.47	-100,912.05	0.11	
3140XGGN3	FNMA POOL FS1104 FN 11/51 FIXED VAR				2.500000	01 Nov 2051			
Original Face:	152,045.160	Local	96.425095	146,609.69	82.666841	125,690.93	-20,918.76	0.03	
	200,000.000	Base	96.425095	146,609.69	82.666841	125,690.93	-20,918.76	0.03	
3140XGNF2	FNMA POOL FS1289 FN 03/52 FIXED VAR				3.000000	01 Mar 2052			
Original Face:	386,140.360	Local	95.972509	370,588.59	86.683028	334,718.16	-35,870.43	0.08	
	500,000.000	Base	95.972509	370,588.59	86.683028	334,718.16	-35,870.43	0.07	
3140XGRZ4	FNMA POOL FS1403 FN 01/45 FIXED VAR				3.000000	01 Jan 2045			
Original Face:	148,288.150	Local	96.742781	143,458.08	87.825598	130,234.95	-13,223.13	0.03	
	200,000.000	Base	96.742781	143,458.08	87.825598	130,234.95	-13,223.13	0.03	
3140XGV97	FNMA POOL FS1539 FN 11/48 FIXED VAR				3.000000	01 Nov 2048			
Original Face:	152,187.300	Local	96.750800	147,242.43	87.824092	133,657.11	-13,585.32	0.03	
	200,000.000	Base	96.750800	147,242.43	87.824092	133,657.11	-13,585.32	0.03	
3140XHRS8	FNMA POOL FS2296 FN 01/52 FIXED VAR				3.500000	01 Jan 2052			

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Original Face:	75,133.080	Local		89.580062	67,304.26	89.120098	66,958.67	-345.59	0.02
	100,000.000	Base		89.580062	67,304.26	89.120098	66,958.67	-345.59	0.01
3140XJKX0	FNMA POOL FS3009 FN 05/42 FIXED VAR					2.000000	01 May 2042		
Original Face:	83,797.740	Local		86.542394	72,520.57	83.199803	69,719.55	-2,801.02	0.02
	100,000.000	Base		86.542394	72,520.57	83.199803	69,719.55	-2,801.02	0.01
3140XJU84	FNMA POOL FS3306 FN 11/50 FIXED VAR					3.000000	01 Nov 2050		
Original Face:	487,304.570	Local		87.453777	426,166.25	85.932717	418,754.06	-7,412.19	0.10
	600,000.000	Base		87.453777	426,166.25	85.932717	418,754.06	-7,412.19	0.08
3140XK5J5	FNMA POOL FS4448 FN 12/44 FIXED VAR					4.000000	01 Dec 2044		
Original Face:	82,958.560	Local		97.304269	80,722.22	93.701543	77,733.45	-2,988.77	0.02
	100,000.000	Base		97.304269	80,722.22	93.701543	77,733.45	-2,988.77	0.02
3140XK6S4	FNMA POOL FS4480 FN 03/50 FIXED VAR					4.500000	01 Mar 2050		
Original Face:	163,044.240	Local		99.735133	162,612.39	96.050937	156,605.52	-6,006.87	0.04
	200,000.000	Base		99.735133	162,612.39	96.050937	156,605.52	-6,006.87	0.03
3140XKCJ7	FNMA POOL FS3672 FN 02/53 FIXED VAR					5.500000	01 Feb 2053		
Original Face:	90,326.690	Local		102.035345	92,165.15	99.248583	89,647.96	-2,517.19	0.02
	100,000.000	Base		102.035345	92,165.15	99.248583	89,647.96	-2,517.19	0.02
3140XKNS5	FNMA POOL FS4000 FN 07/41 FIXED VAR					6.000000	01 Jul 2041		
Original Face:	76,244.430	Local		104.166455	79,421.12	103.713128	79,075.48	-345.64	0.02
	100,000.000	Base		104.166455	79,421.12	103.713128	79,075.48	-345.64	0.02
3140XKWD8	FNMA POOL FS4243 FN 05/42 FIXED VAR					3.000000	01 May 2042		
Original Face:	83,856.450	Local		91.782004	76,965.13	88.101816	73,879.06	-3,086.07	0.02
	100,000.000	Base		91.782004	76,965.13	88.101816	73,879.06	-3,086.07	0.01
3140XL3Q9	FNMA POOL FS5306 FN 07/53 FIXED VAR					6.000000	01 Jul 2053		
Original Face:	338,057.220	Local		99.068397	334,907.87	102.046717	344,976.29	10,068.42	0.08
	400,000.000	Base		99.068397	334,907.87	102.046717	344,976.29	10,068.42	0.07
3140XL3X4	FNMA POOL FS5313 FN 01/50 FIXED VAR					3.500000	01 Jan 2050		
Original Face:	1,057,936.910	Local		90.273049	955,031.90	89.715324	949,131.53	-5,900.37	0.23
	1,200,000.000	Base		90.273049	955,031.90	89.715324	949,131.53	-5,900.37	0.19
3140XLCG1	FNMA POOL FS4570 FN 12/47 FIXED VAR					5.000000	01 Dec 2047		

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Original Face:		155,350.090	Local	102.063230	158,555.32	99.450501	154,496.44	-4,058.88	0.04
		200,000.000	Base	102.063230	158,555.32	99.450501	154,496.44	-4,058.88	0.03
3140XLKT4	FNMA POOL FS4805 FN 05/53 FIXED VAR				5.500000	01 May 2053			
Original Face:		179,342.260	Local	100.000000	179,342.26	98.868826	177,313.59	-2,028.67	0.04
		200,000.000	Base	100.000000	179,342.26	98.868826	177,313.59	-2,028.67	0.04
3140XLTR9	FNMA POOL FS5059 FN 11/48 FIXED VAR				3.500000	01 Nov 2048			
Original Face:		1,039,395.760	Local	93.649275	973,386.59	89.718584	932,531.16	-40,855.43	0.22
		1,200,000.000	Base	93.649275	973,386.59	89.718584	932,531.16	-40,855.43	0.19
3140XLWR5	FNMA POOL FS5155 FN 07/53 FIXED VAR				5.000000	01 Jul 2053			
Original Face:		517,382.770	Local	94.531727	489,090.87	98.035528	507,218.93	18,128.06	0.12
		600,000.000	Base	94.531727	489,090.87	98.035528	507,218.93	18,128.06	0.10
3140XLXV5	FNMA POOL FS5191 FN 08/42 FIXED VAR				2.000000	01 Aug 2042			
Original Face:		806,771.960	Local	80.330253	648,081.96	82.111243	662,450.48	14,368.52	0.16
		900,000.000	Base	80.330253	648,081.96	82.111243	662,450.48	14,368.52	0.13
3140XMBU9	FNMA POOL FS5450 FN 11/51 FIXED VAR				3.000000	01 Nov 2051			
Original Face:		347,285.620	Local	87.313051	303,225.67	85.943235	298,468.50	-4,757.17	0.07
		400,000.000	Base	87.313051	303,225.67	85.943235	298,468.50	-4,757.17	0.06
3140XMHZ2	FNMA POOL FS5647 FN 07/53 FIXED VAR				5.500000	01 Jul 2053			
Original Face:		180,008.220	Local	96.446396	173,611.44	99.698203	179,464.96	5,853.52	0.04
		200,000.000	Base	96.446396	173,611.44	99.698203	179,464.96	5,853.52	0.04
3140XPX87	FNMA POOL FS7902 FN 12/53 FIXED VAR				6.500000	01 Dec 2053			
Original Face:		87,633.340	Local	102.085108	89,460.59	103.409709	90,621.38	1,160.79	0.02
		100,000.000	Base	102.085108	89,460.59	103.409709	90,621.38	1,160.79	0.02
31410LNV0	FNMA POOL 890604 FN 10/44 FIXED VAR				4.500000	01 Oct 2044			
Original Face:		169,039.140	Local	106.417662	179,887.50	96.049871	162,361.88	-17,525.62	0.04
		1,200,000.000	Base	106.417662	179,887.50	96.049871	162,361.88	-17,525.62	0.03
31410LVU3	FNMA POOL 890827 FN 12/37 FIXED VAR				3.500000	01 Dec 2037			
Original Face:		65,144.990	Local	106.599986	69,444.55	93.322152	60,794.71	-8,649.84	0.01
		200,000.000	Base	106.599986	69,444.55	93.322152	60,794.71	-8,649.84	0.01
31410LWC2	FNMA POOL 890843 FN 09/47 FIXED VAR				3.000000	01 Sep 2047			

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Original Face:	1,102,624.800	Local	98.656681	1,087,813.03	86.679911	955,754.20	-132,058.83	0.23	
	3,200,000.000	Base	98.656681	1,087,813.03	86.679911	955,754.20	-132,058.83	0.19	
31412MBF4	FNMA POOL 928938 FN 12/37 FIXED 7					7.000000	01 Dec 2037		
Original Face:	955.270	Local	108.287709	1,034.44	103.611006	989.76	-44.68	0.00	
	100,000.000	Base	108.287709	1,034.44	103.611006	989.76	-44.68	0.00	
31412TZM8	FNMA POOL 934648 FN 11/38 FIXED 7					7.000000	01 Nov 2038		
Original Face:	1,661.730	Local	108.571188	1,804.16	103.882014	1,726.24	-77.92	0.00	
	500,000.000	Base	108.571188	1,804.16	103.882014	1,726.24	-77.92	0.00	
31415WQA4	FNMA POOL 991549 FN 11/38 FIXED 7					7.000000	01 Nov 2038		
Original Face:	2,071.950	Local	108.435532	2,246.73	103.611006	2,146.77	-99.96	0.00	
	100,000.000	Base	108.435532	2,246.73	103.611006	2,146.77	-99.96	0.00	
31416BMV7	FNMA POOL 995072 FN 08/38 FIXED VAR					5.500000	01 Aug 2038		
Original Face:	8,659.180	Local	104.735206	9,069.21	100.448317	8,698.00	-371.21	0.00	
	491,391.000	Base	104.735206	9,069.21	100.448317	8,698.00	-371.21	0.00	
31417GXM3	FNMA POOL AB9683 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
Original Face:	28,842.170	Local	102.175981	29,469.77	93.818244	27,059.22	-2,410.55	0.01	
	200,000.000	Base	102.175981	29,469.77	93.818244	27,059.22	-2,410.55	0.01	
31417Y2J5	FNMA POOL MA0776 FN 06/31 FIXED 4.5					4.500000	01 Jun 2031		
Original Face:	7,703.960	Local	102.030644	7,860.40	99.180723	7,640.84	-219.56	0.00	
	200,000.000	Base	102.030644	7,860.40	99.180723	7,640.84	-219.56	0.00	
31417YY84	FNMA POOL MA0734 FN 05/31 FIXED 4.5					4.500000	01 May 2031		
Original Face:	22,327.430	Local	102.012547	22,776.78	99.148688	22,137.35	-639.43	0.01	
	600,000.000	Base	102.012547	22,776.78	99.148688	22,137.35	-639.43	0.00	
31417YYC5	FNMA POOL MA0706 FN 04/31 FIXED 4.5					4.500000	01 Apr 2031		
Original Face:	6,437.730	Local	101.995890	6,566.22	99.239258	6,388.76	-177.46	0.00	
	200,000.000	Base	101.995890	6,566.22	99.239258	6,388.76	-177.46	0.00	
31418A3V8	FNMA POOL MA1711 FN 12/43 FIXED 4.5					4.500000	01 Dec 2043		
Original Face:	34,478.890	Local	105.796068	36,477.31	96.050003	33,116.97	-3,360.34	0.01	
	200,000.000	Base	105.796068	36,477.31	96.050003	33,116.97	-3,360.34	0.01	
31418AAP3	FNMA POOL MA0913 FN 11/31 FIXED 4.5					4.500000	01 Nov 2031		

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Original Face:	11,604.570	Local	102.719015	11,920.10	99.211031	11,513.01	-407.09	0.00	
	200,000.000	Base	102.719015	11,920.10	99.211031	11,513.01	-407.09	0.00	
31418ABH0	FNMA POOL MA0939 FN 12/31 FIXED 4.5					4.500000	01 Dec 2031		
Original Face:	11,833.400	Local	102.740210	12,157.66	99.078070	11,724.30	-433.36	0.00	
	200,000.000	Base	102.740210	12,157.66	99.078070	11,724.30	-433.36	0.00	
31418AHY7	FNMA POOL MA1146 FN 08/42 FIXED 4					4.000000	01 Aug 2042		
Original Face:	21,894.820	Local	104.628949	22,908.32	94.070264	20,596.51	-2,311.81	0.00	
	200,000.000	Base	104.628949	22,908.32	94.070264	20,596.51	-2,311.81	0.00	
31418ALB2	FNMA POOL MA1221 FN 09/42 FIXED 4.5					4.500000	01 Sep 2042		
Original Face:	8,691.750	Local	105.633848	9,181.43	96.052616	8,348.65	-832.78	0.00	
	100,000.000	Base	105.633848	9,181.43	96.052616	8,348.65	-832.78	0.00	
31418AMB1	FNMA POOL MA1253 FN 11/42 FIXED 4					4.000000	01 Nov 2042		
Original Face:	50,123.210	Local	104.851246	52,554.81	93.699331	46,965.11	-5,589.70	0.01	
	400,000.000	Base	104.851246	52,554.81	93.699331	46,965.11	-5,589.70	0.01	
31418AWH7	FNMA POOL MA1547 FN 08/43 FIXED 4					4.000000	01 Aug 2043		
Original Face:	20,121.810	Local	102.053642	20,535.04	93.693813	18,852.89	-1,682.15	0.00	
	100,000.000	Base	102.053642	20,535.04	93.693813	18,852.89	-1,682.15	0.00	
31418AXV5	FNMA POOL MA1591 FN 09/43 FIXED 4.5					4.500000	01 Sep 2043		
Original Face:	53,363.370	Local	105.783462	56,449.62	96.049701	51,255.36	-5,194.26	0.01	
	300,000.000	Base	105.783462	56,449.62	96.049701	51,255.36	-5,194.26	0.01	
31418AY36	FNMA POOL MA1629 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
Original Face:	31,561.940	Local	105.792515	33,390.17	96.049576	30,315.11	-3,075.06	0.01	
	200,000.000	Base	105.792515	33,390.17	96.049576	30,315.11	-3,075.06	0.01	
31418AZ68	FNMA POOL MA1664 FN 11/43 FIXED 4.5					4.500000	01 Nov 2043		
Original Face:	30,081.000	Local	105.767129	31,815.81	96.049774	28,892.73	-2,923.08	0.01	
	200,000.000	Base	105.767129	31,815.81	96.049774	28,892.73	-2,923.08	0.01	
31418B2M7	FNMA POOL MA2579 FN 04/36 FIXED 3					3.000000	01 Apr 2036		
Original Face:	122,324.910	Local	104.321434	127,611.10	92.469805	113,113.61	-14,497.49	0.03	
	900,000.000	Base	104.321434	127,611.10	92.469805	113,113.61	-14,497.49	0.02	
31418B6J0	FNMA POOL MA2672 FN 07/36 FIXED 3					3.000000	01 Jul 2036		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	390,724.610	Local	104.462578	408,161.00	92.569249	361,690.84	-46,470.16	0.09	
	2,400,000.000	Base	104.462578	408,161.00	92.569249	361,690.84	-46,470.16	0.07	
31418BKY1	FNMA POOL MA2110 FN 12/34 FIXED 3.5				3.500000	01 Dec 2034			
Original Face:	55,316.900	Local	105.863597	58,560.46	95.113536	52,613.86	-5,946.60	0.01	
	500,000.000	Base	105.863597	58,560.46	95.113536	52,613.86	-5,946.60	0.01	
31418BLU8	FNMA POOL MA2138 FN 01/35 FIXED 3.5				3.500000	01 Jan 2035			
Original Face:	34,094.060	Local	105.911352	36,109.48	95.077524	32,415.79	-3,693.69	0.01	
	300,000.000	Base	105.911352	36,109.48	95.077524	32,415.79	-3,693.69	0.01	
31418BSJ6	FNMA POOL MA2320 FN 07/35 FIXED 3				3.000000	01 Jul 2035			
Original Face:	14,775.440	Local	104.484333	15,438.02	92.469907	13,662.84	-1,775.18	0.00	
	100,000.000	Base	104.484333	15,438.02	92.469907	13,662.84	-1,775.18	0.00	
31418BYV2	FNMA POOL MA2523 FN 02/36 FIXED 3				3.000000	01 Feb 2036			
Original Face:	159,791.090	Local	104.317287	166,689.73	92.422310	147,682.62	-19,007.11	0.04	
	1,100,000.000	Base	104.317287	166,689.73	92.422310	147,682.62	-19,007.11	0.03	
31418CAH7	FNMA POOL MA2707 FN 08/36 FIXED 3				3.000000	01 Aug 2036			
Original Face:	218,959.490	Local	104.636908	229,112.44	92.516282	202,573.18	-26,539.26	0.05	
	1,300,000.000	Base	104.636908	229,112.44	92.516282	202,573.18	-26,539.26	0.04	
31418D6K3	FNMA POOL MA4473 FN 11/41 FIXED 1.5				1.500000	01 Nov 2041			
Original Face:	158,662.620	Local	81.777636	129,750.54	80.131699	127,139.05	-2,611.49	0.03	
	200,000.000	Base	81.777636	129,750.54	80.131699	127,139.05	-2,611.49	0.03	
31418DV66	FNMA POOL MA4236 FN 01/51 FIXED 1.5				1.500000	01 Jan 2051			
Original Face:	77,155.210	Local	78.430776	60,513.43	73.895535	57,014.26	-3,499.17	0.01	
	100,000.000	Base	78.430776	60,513.43	73.895535	57,014.26	-3,499.17	0.01	
31418DXJ6	FNMA POOL MA4280 FN 03/51 FIXED 1.5				1.500000	01 Mar 2051			
Original Face:	527,115.740	Local	86.475858	455,827.86	73.977773	389,948.49	-65,879.37	0.09	
	670,000.000	Base	86.475858	455,827.86	73.977773	389,948.49	-65,879.37	0.08	
31418DYG1	FNMA POOL MA4310 FN 04/41 FIXED 1.5				1.500000	01 Apr 2041			
Original Face:	147,385.000	Local	77.393486	114,066.39	80.351507	118,426.07	4,359.68	0.03	
	200,000.000	Base	77.393486	114,066.39	80.351507	118,426.07	4,359.68	0.02	
31418EAV2	FNMA POOL MA4519 FN 01/42 FIXED 1.5				1.500000	01 Jan 2042			

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	243,281.000	Local		83.930447	204,186.83	78.908482	191,969.34	-12,217.49	0.05
	300,000.000	Base		83.930447	204,186.83	78.908482	191,969.34	-12,217.49	0.04
31418EBJ8	FNMA POOL MA4540 FN 02/42 FIXED 2					2.000000	01 Feb 2042		
Original Face:	869,027.050	Local		85.705463	744,803.66	82.935373	720,730.83	-24,072.83	0.17
	1,100,000.000	Base		85.705463	744,803.66	82.935373	720,730.83	-24,072.83	0.15
31418ECG3	FNMA POOL MA4570 FN 03/42 FIXED 2					2.000000	01 Mar 2042		
Original Face:	79,833.030	Local		87.593055	69,928.19	82.811303	66,110.77	-3,817.42	0.02
	100,000.000	Base		87.593055	69,928.19	82.811303	66,110.77	-3,817.42	0.01
31418EDL1	FNMA POOL MA4606 FN 05/42 FIXED 2					2.000000	01 May 2042		
Original Face:	84,413.220	Local		87.583118	73,931.73	82.238011	69,419.75	-4,511.98	0.02
	100,000.000	Base		87.583118	73,931.73	82.238011	69,419.75	-4,511.98	0.01
31418EER7	FNMA POOL MA4643 FN 05/42 FIXED 3					3.000000	01 May 2042		
Original Face:	163,338.500	Local		90.366637	147,603.51	87.780885	143,379.98	-4,223.53	0.03
	200,000.000	Base		90.366637	147,603.51	87.780885	143,379.98	-4,223.53	0.03
31423XQB0	FANNIEMAE STRIP FNS 427 C73					3.000000	25 Dec 2048		
Original Face:	1,134,441.480	Local		14.100667	159,963.81	16.638636	188,755.59	28,791.78	0.05
	1,400,000.000	Base		14.100667	159,963.81	16.638636	188,755.59	28,791.78	0.04
31573CAB1	ELLINGTON FINANCIAL MORTGAGE T EFMT 2022 1 A2 144A					3.001000	25 Jan 2067		
Original Face:	460,000.000	Local		99.997354	459,987.83	72.970850	335,665.91	-124,321.92	0.08
	460,000.000	Base		99.997354	459,987.83	72.970850	335,665.91	-124,321.92	0.07
335934AV7	FIRST QUANTUM MINERALS L SECURED 144A 03/29 9.375					9.375000	01 Mar 2029		
Original Face:	200,000.000	Local		100.000000	200,000.00	106.344984	212,689.97	12,689.97	0.05
		Base		100.000000	200,000.00	106.344984	212,689.97	12,689.97	0.04
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85					4.850000	15 Jul 2047		
Original Face:	130,000.000	Local		96.232300	125,101.99	85.286891	110,872.96	-14,229.03	0.03
		Base		96.232300	125,101.99	85.286891	110,872.96	-14,229.03	0.02
34528PAK2	FORD CREDIT FLOORPLAN MASTER O FORDF 2018 4 A					4.060000	15 Nov 2030		
Original Face:	420,000.000	Local		99.970431	419,875.81	97.687010	410,285.44	-9,590.37	0.10
	420,000.000	Base		99.970431	419,875.81	97.687010	410,285.44	-9,590.37	0.08
345370DA5	FORD MOTOR COMPANY SR UNSECURED 02/32 3.25					3.250000	12 Feb 2032		

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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
	10,000.000	Local		90.961800	9,096.18	83.176588	8,317.66	-778.52	0.00
		Base		90.961800	9,096.18	83.176588	8,317.66	-778.52	0.00
345370DB3	FORD MOTOR COMPANY SR UNSECURED 08/32 6.1					6.100000	19 Aug 2032		
	10,000.000	Local		100.000000	10,000.00	99.576952	9,957.70	-42.30	0.00
		Base		100.000000	10,000.00	99.576952	9,957.70	-42.30	0.00
345397A60	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/25 5.125					5.125000	16 Jun 2025		
	400,000.000	Local		100.470603	401,882.41	99.938585	399,754.34	-2,128.07	0.10
		Base		100.470603	401,882.41	99.938585	399,754.34	-2,128.07	0.08
345397A86	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/27 4.125					4.125000	17 Aug 2027		
	400,000.000	Local		99.585313	398,341.25	96.679432	386,717.73	-11,623.52	0.09
		Base		99.585313	398,341.25	96.679432	386,717.73	-11,623.52	0.08
345397B36	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/30 4					4.000000	13 Nov 2030		
	460,000.000	Local		100.448646	462,063.77	90.096206	414,442.55	-47,621.22	0.10
		Base		100.448646	462,063.77	90.096206	414,442.55	-47,621.22	0.08
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	92.306834	184,613.67	-15,386.33	0.04
		Base		100.000000	200,000.00	92.306834	184,613.67	-15,386.33	0.04
345397C68	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/30 7.35					7.350000	06 Mar 2030		
	1,080,000.000	Local		100.725331	1,087,833.58	105.928150	1,144,024.02	56,190.44	0.28
		Base		100.725331	1,087,833.58	105.928150	1,144,024.02	56,190.44	0.23
350930AA1	FOUNDRY JV HOLDCO LLC SR SECURED 144A 01/34 5.875					5.875000	25 Jan 2034		
	400,000.000	Local		102.742158	410,968.63	97.851822	391,407.29	-19,561.34	0.09
		Base		102.742158	410,968.63	97.851822	391,407.29	-19,561.34	0.08
35100DAV8	FOUR SEASONS HOTELS LIMITED 2024 1ST LIEN TERM LOAN B						30 Nov 2029		
	196,387.010	Local		100.000000	196,387.01	100.062500	196,509.75	122.74	0.05
		Base		100.000000	196,387.01	100.062500	196,509.75	122.74	0.04
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476					5.476000	25 Jan 2039		
	290,000.000	Local		118.247821	342,918.68	95.031123	275,590.26	-67,328.42	0.07
		Base		118.247821	342,918.68	95.031123	275,590.26	-67,328.42	0.06
35564KDB2	FREDDIE MAC STACR STACR 2021 DNA2 M2 144A					6.868790	25 Aug 2033		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	494,862.280	Local	100.043564		495,077.86	102.633890	507,896.41	12,818.55	0.12
	690,000.000	Base	100.043564		495,077.86	102.633890	507,896.41	12,818.55	0.10
35564KH77	FREDDIE MAC STACR STACR 2022 DNA6 M2 144A					10.318790	25 Sep 2042		
Original Face:	310,000.000	Local	111.452890		345,503.96	111.030830	344,195.57	-1,308.39	0.08
	310,000.000	Base	111.452890		345,503.96	111.030830	344,195.57	-1,308.39	0.07
35564KKY4	FREDDIE MAC STACR STACR 2021 DNA6 M2 144A					6.068790	25 Oct 2041		
Original Face:	480,000.000	Local	100.000000		480,000.00	100.595070	482,856.34	2,856.34	0.12
	480,000.000	Base	100.000000		480,000.00	100.595070	482,856.34	2,856.34	0.10
35564KPV5	FREDDIE MAC STACR STACR 2022 DNA1 M1B 144A					6.418790	25 Jan 2042		
Original Face:	1,770,000.000	Local	100.000000		1,770,000.00	101.421400	1,795,158.78	25,158.78	0.43
	1,770,000.000	Base	100.000000		1,770,000.00	101.421400	1,795,158.78	25,158.78	0.36
35564KRE1	FREDDIE MAC STACR STACR 2022 DNA2 M1A 144A					5.868790	25 Feb 2042		
Original Face:	270,812.430	Local	100.000000		270,812.43	100.187000	271,318.85	506.42	0.07
	780,000.000	Base	100.000000		270,812.43	100.187000	271,318.85	506.42	0.05
35564KRF8	FREDDIE MAC STACR STACR 2022 DNA2 M1B 144A					6.968790	25 Feb 2042		
Original Face:	560,000.000	Local	102.293945		572,846.09	102.359170	573,211.35	365.26	0.14
	560,000.000	Base	102.293945		572,846.09	102.359170	573,211.35	365.26	0.12
35564KWT2	FREDDIE MAC STACR STACR 2022 DNA4 M1B 144A					7.918790	25 May 2042		
Original Face:	700,000.000	Local	103.405390		723,837.73	104.612000	732,284.00	8,446.27	0.18
	700,000.000	Base	103.405390		723,837.73	104.612000	732,284.00	8,446.27	0.15
35564KYP8	FREDDIE MAC STACR STACR 2022 DNA5 M1B 144A					9.234030	25 Jun 2042		
Original Face:	340,000.000	Local	106.569832		362,337.43	107.231890	364,588.43	2,251.00	0.09
	340,000.000	Base	106.569832		362,337.43	107.231890	364,588.43	2,251.00	0.07
35564NBA0	FREDDIE MAC STACR STACR 2024 DNA1 M2 144A					6.518790	25 Feb 2044		
Original Face:	970,000.000	Local	100.271244		972,631.07	101.263640	982,257.31	9,626.24	0.24
	970,000.000	Base	100.271244		972,631.07	101.263640	982,257.31	9,626.24	0.20
35564NCW1	FREDDIE MAC STACR STACR 2024 DNA2 A1 144A					5.818790	25 May 2044		
Original Face:	587,703.160	Local	100.000000		587,703.16	100.372380	589,891.65	2,188.49	0.14
	630,000.000	Base	100.000000		587,703.16	100.372380	589,891.65	2,188.49	0.12
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		

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	426,000.000	Local	97.562167	415,614.83	94.390992	402,105.63	-13,509.20	0.10	
		Base	97.562167	415,614.83	94.390992	402,105.63	-13,509.20	0.08	
36178DH20	GNMA POOL AA5649 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
	30,161.800	Local	100.118594	30,197.57	89.092364	26,871.86	-3,325.71	0.01	
Original Face:	200,000.000	Base	100.118594	30,197.57	89.092364	26,871.86	-3,325.71	0.01	
36178NF95	GNMA POOL AB2892 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
	74,467.570	Local	99.493565	74,090.44	88.969720	66,253.59	-7,836.85	0.02	
Original Face:	800,000.000	Base	99.493565	74,090.44	88.969720	66,253.59	-7,836.85	0.01	
36178WDM8	GNMA POOL AB9108 GN 10/42 FIXED 3					3.000000	15 Oct 2042		
	37,330.370	Local	101.692108	37,962.04	88.968637	33,212.32	-4,749.72	0.01	
Original Face:	300,000.000	Base	101.692108	37,962.04	88.968637	33,212.32	-4,749.72	0.01	
36178WDN6	GNMA POOL AB9109 GN 10/42 FIXED 3					3.000000	15 Oct 2042		
	38,870.390	Local	102.009499	39,651.49	88.909375	34,559.42	-5,092.07	0.01	
Original Face:	300,000.000	Base	102.009499	39,651.49	88.909375	34,559.42	-5,092.07	0.01	
36178WQG6	GNMA POOL AB9207 GN 11/42 FIXED 3					3.000000	15 Nov 2042		
	33,186.050	Local	102.011659	33,853.64	87.796027	29,136.03	-4,717.61	0.01	
Original Face:	300,000.000	Base	102.011659	33,853.64	87.796027	29,136.03	-4,717.61	0.01	
36179Q6P1	GNMA II POOL MA2678 G2 03/45 FIXED 3.5					3.500000	20 Mar 2045		
	8,660.330	Local	101.449829	8,785.89	90.812671	7,864.68	-921.21	0.00	
Original Face:	100,000.000	Base	101.449829	8,785.89	90.812671	7,864.68	-921.21	0.00	
36179RS91	GNMA II POOL MA3244 G2 11/45 FIXED 3.5					3.500000	20 Nov 2045		
	115,045.310	Local	91.696924	105,493.01	90.621114	104,255.34	-1,237.67	0.03	
Original Face:	1,000,000.000	Base	91.696924	105,493.01	90.621114	104,255.34	-1,237.67	0.02	
36179RXC8	GNMA II POOL MA3375 G2 01/46 FIXED 3					3.000000	20 Jan 2046		
	27,107.110	Local	104.898457	28,434.94	88.191231	23,906.09	-4,528.85	0.01	
Original Face:	200,000.000	Base	104.898457	28,434.94	88.191231	23,906.09	-4,528.85	0.00	
36179SJS7	GNMA II POOL MA3873 G2 08/46 FIXED 3					3.000000	20 Aug 2046		
	161,031.750	Local	105.457737	169,820.44	87.971331	141,661.77	-28,158.67	0.03	
Original Face:	1,100,000.000	Base	105.457737	169,820.44	87.971331	141,661.77	-28,158.67	0.03	
36179TE35	GNMA II POOL MA4654 G2 08/47 FIXED 4.5					4.500000	20 Aug 2047		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	97,255.110	Local		108.393369	105,418.09	96.083610	93,446.22	-11,971.87	0.02
	1,000,000.000	Base		108.393369	105,418.09	96.083610	93,446.22	-11,971.87	0.02
36179TG58	GNMA II POOL MA4720 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
Original Face:	181,196.820	Local		102.831082	186,326.65	93.369670	169,182.87	-17,143.78	0.04
	1,500,000.000	Base		102.831082	186,326.65	93.369670	169,182.87	-17,143.78	0.03
36179TXX8	GNMA II POOL MA5194 G2 05/48 FIXED 5					5.000000	20 May 2048		
Original Face:	56,920.500	Local		102.003303	58,060.79	98.595776	56,121.21	-1,939.58	0.01
	700,000.000	Base		102.003303	58,060.79	98.595776	56,121.21	-1,939.58	0.01
36179U6Y3	GNMA II POOL MA6287 G2 11/49 FIXED 5					5.000000	20 Nov 2049		
Original Face:	72,450.610	Local		99.259385	71,914.03	98.580312	71,422.04	-491.99	0.02
	500,000.000	Base		99.259385	71,914.03	98.580312	71,422.04	-491.99	0.01
36179VT26	GNMA II POOL MA6869 G2 09/50 FIXED 4.5					4.500000	20 Sep 2050		
Original Face:	1,112,379.610	Local		107.253588	1,193,067.04	95.878146	1,066,528.95	-126,538.09	0.26
	4,100,000.000	Base		107.253588	1,193,067.04	95.878146	1,066,528.95	-126,538.09	0.22
3617B8HH4	GNMA II POOL BC4732 G2 10/47 FIXED 3.5					3.500000	20 Oct 2047		
Original Face:	65,598.550	Local		103.164658	67,674.52	90.181289	59,157.62	-8,516.90	0.01
	300,000.000	Base		103.164658	67,674.52	90.181289	59,157.62	-8,516.90	0.01
3617BFM90	GNMA II POOL BD0384 G2 10/47 FIXED 3.5					3.500000	20 Oct 2047		
Original Face:	68,225.100	Local		103.164642	70,384.18	90.181622	61,526.50	-8,857.68	0.01
	300,000.000	Base		103.164642	70,384.18	90.181622	61,526.50	-8,857.68	0.01
3617JYLP6	GNMA II POOL BM7534 G2 02/50 FIXED 3.5					3.500000	20 Feb 2050		
Original Face:	26,682.970	Local		104.569169	27,902.16	89.363330	23,844.79	-4,057.37	0.01
	100,000.000	Base		104.569169	27,902.16	89.363330	23,844.79	-4,057.37	0.00
3617K1Y72	GNMA II POOL BM9734 G2 10/49 FIXED 4					4.000000	20 Oct 2049		
Original Face:	26,820.430	Local		104.345717	27,985.97	93.272305	25,016.03	-2,969.94	0.01
	100,000.000	Base		104.345717	27,985.97	93.272305	25,016.03	-2,969.94	0.01
3617MB4M8	GNMA II POOL BS1728 G2 01/50 FIXED 4					4.000000	20 Jan 2050		
Original Face:	31,676.390	Local		105.012756	33,264.25	91.128828	28,866.32	-4,397.93	0.01
	100,000.000	Base		105.012756	33,264.25	91.128828	28,866.32	-4,397.93	0.01
3617MB5B1	GNMA II POOL BS1742 G2 02/50 FIXED 4					4.000000	20 Feb 2050		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	26,895.010	Local	105.015503	28,243.93	93.064099	25,029.60	-3,214.33	0.01	
	100,000.000	Base	105.015503	28,243.93	93.064099	25,029.60	-3,214.33	0.01	
3617MB5S4	GNMA II POOL BS1757 G2 03/50 FIXED 4					4.000000	20 Mar 2050		
Original Face:	28,904.290	Local	106.015785	30,643.11	92.983688	26,876.27	-3,766.84	0.01	
	100,000.000	Base	106.015785	30,643.11	92.983688	26,876.27	-3,766.84	0.01	
3617MKK99	GNMA II POOL BS8420 G2 04/50 FIXED 4					4.000000	20 Apr 2050		
Original Face:	107,384.260	Local	106.018917	113,847.63	92.546907	99,380.81	-14,466.82	0.02	
	400,000.000	Base	106.018917	113,847.63	92.546907	99,380.81	-14,466.82	0.02	
3617MKLU1	GNMA POOL BS8439 GN 05/50 FIXED 3.5					3.500000	15 May 2050		
Original Face:	72,644.980	Local	105.644203	76,745.21	89.339461	64,900.63	-11,844.58	0.02	
	200,000.000	Base	105.644203	76,745.21	89.339461	64,900.63	-11,844.58	0.01	
3617MKP78	GNMA II POOL BS8546 G2 12/50 FIXED 2.5					2.500000	20 Dec 2050		
Original Face:	64,779.920	Local	90.198398	58,430.45	82.681747	53,561.17	-4,869.28	0.01	
	100,000.000	Base	90.198398	58,430.45	82.681747	53,561.17	-4,869.28	0.01	
3617MN3V3	GNMA II POOL BT0812 G2 03/50 FIXED 3					3.000000	20 Mar 2050		
Original Face:	316,206.460	Local	104.039434	328,979.41	85.602192	270,679.66	-58,299.75	0.07	
	1,300,000.000	Base	104.039434	328,979.41	85.602192	270,679.66	-58,299.75	0.05	
3617X5VE7	GNMA II POOL CI1513 G2 03/52 FIXED 3					3.000000	20 Mar 2052		
Original Face:	87,713.050	Local	98.642448	86,522.30	86.691707	76,039.94	-10,482.36	0.02	
	100,000.000	Base	98.642448	86,522.30	86.691707	76,039.94	-10,482.36	0.02	
3617Y5UR8	GNMA II POOL CK9592 G2 06/52 FIXED 4					4.000000	20 Jun 2052		
Original Face:	159,365.760	Local	96.843193	154,334.89	92.137407	146,835.48	-7,499.41	0.04	
	200,000.000	Base	96.843193	154,334.89	92.137407	146,835.48	-7,499.41	0.03	
3617YDD41	GNMA II POOL CL5523 G2 04/52 FIXED 3					3.000000	20 Apr 2052		
Original Face:	71,616.080	Local	93.948566	67,282.28	85.432632	61,183.50	-6,098.78	0.01	
	100,000.000	Base	93.948566	67,282.28	85.432632	61,183.50	-6,098.78	0.01	
36202EPZ6	GNMA II POOL 004040 G2 10/37 FIXED 6.5					6.500000	20 Oct 2037		
Original Face:	17,820.340	Local	105.521387	18,804.27	106.318173	18,946.26	141.99	0.00	
	1,600,000.000	Base	105.521387	18,804.27	106.318173	18,946.26	141.99	0.00	
36202EWE5	GNMA II POOL 004245 G2 09/38 FIXED 6					6.000000	20 Sep 2038		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	71,322.070	Local	106.180667	75,730.25	104.804148	74,748.49	-981.76	0.02	
	7,900,000.000	Base	106.180667	75,730.25	104.804148	74,748.49	-981.76	0.02	
36202FDW3	GNMA II POOL 004617 G2 01/40 FIXED 4.5					4.500000	20 Jan 2040		
Original Face:	12,427.860	Local	104.940915	13,041.91	97.145964	12,073.16	-968.75	0.00	
	300,000.000	Base	104.940915	13,041.91	97.145964	12,073.16	-968.75	0.00	
36202FGD2	GNMA II POOL 004696 G2 05/40 FIXED 4.5					4.500000	20 May 2040		
Original Face:	15,321.100	Local	104.990503	16,085.70	97.114871	14,879.07	-1,206.63	0.00	
	400,000.000	Base	104.990503	16,085.70	97.114871	14,879.07	-1,206.63	0.00	
36202FGG5	GNMA II POOL 004699 G2 05/40 FIXED 6					6.000000	20 May 2040		
Original Face:	4,244.830	Local	105.906950	4,495.57	103.938147	4,412.00	-83.57	0.00	
	222,231.000	Base	105.906950	4,495.57	103.938147	4,412.00	-83.57	0.00	
36202FJT4	GNMA II POOL 004774 G2 08/40 FIXED 6					6.000000	20 Aug 2040		
Original Face:	9,511.870	Local	105.794444	10,063.03	103.939886	9,886.63	-176.40	0.00	
	302,944.000	Base	105.794444	10,063.03	103.939886	9,886.63	-176.40	0.00	
36202FKP0	GNMA II POOL 004802 G2 09/40 FIXED 5					5.000000	20 Sep 2040		
Original Face:	8,598.150	Local	103.480051	8,897.37	99.706793	8,572.94	-324.43	0.00	
	200,000.000	Base	103.480051	8,897.37	99.706793	8,572.94	-324.43	0.00	
36202FPG5	GNMA II POOL 004923 G2 01/41 FIXED 4.5					4.500000	20 Jan 2041		
Original Face:	5,509.880	Local	103.195714	5,685.96	97.073515	5,348.63	-337.33	0.00	
	100,000.000	Base	103.195714	5,685.96	97.073515	5,348.63	-337.33	0.00	
36202FPM2	GNMA II POOL 004928 G2 01/41 FIXED 6					6.000000	20 Jan 2041		
Original Face:	7,263.560	Local	105.856632	7,688.96	103.222648	7,497.64	-191.32	0.00	
	347,788.000	Base	105.856632	7,688.96	103.222648	7,497.64	-191.32	0.00	
36202FQ74	GNMA II POOL 004978 G2 03/41 FIXED 4.5					4.500000	20 Mar 2041		
Original Face:	123,074.340	Local	103.261606	127,088.54	97.073430	119,472.48	-7,616.06	0.03	
	2,800,000.000	Base	103.261606	127,088.54	97.073430	119,472.48	-7,616.06	0.02	
36202FQN9	GNMA II POOL 004961 G2 02/41 FIXED 6					6.000000	20 Feb 2041		
Original Face:	14,121.470	Local	105.853215	14,948.03	103.622294	14,632.99	-315.04	0.00	
	437,880.000	Base	105.853215	14,948.03	103.622294	14,632.99	-315.04	0.00	
3620AL7M0	GNMA POOL 733600 GN 04/40 FIXED 5					5.000000	15 Apr 2040		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	6,278.800	Local	102.303466	6,423.43	99.143045	6,224.99	-198.44	0.00	
	100,000.000	Base	102.303466	6,423.43	99.143045	6,224.99	-198.44	0.00	
3620AMA44	GNMA POOL 733627 GN 05/40 FIXED 5				5.000000	15 May 2040			
Original Face:	11,912.810	Local	102.410179	12,199.93	99.143045	11,810.72	-389.21	0.00	
	200,000.000	Base	102.410179	12,199.93	99.143045	11,810.72	-389.21	0.00	
3620E0EB8	GNMA II POOL 893149 G2 07/60 FLOATING VAR				6.557000	20 Jul 2060			
Original Face:	48,666.140	Local	103.603532	50,419.84	101.393460	49,344.28	-1,075.56	0.01	
	430,000.000	Base	103.603532	50,419.84	101.393460	49,344.28	-1,075.56	0.01	
3620E0HA7	GNMA II POOL 893008 G2 11/60 FLOATING VAR				6.465000	20 Nov 2060			
Original Face:	28,777.230	Local	104.108839	29,959.64	101.302430	29,152.03	-807.61	0.01	
	500,000.000	Base	104.108839	29,959.64	101.302430	29,152.03	-807.61	0.01	
3622A2R38	GNMA II POOL 784106 G2 01/46 FIXED 3.5				3.500000	20 Jan 2046			
Original Face:	57,330.800	Local	105.573113	60,525.91	90.559447	51,918.46	-8,607.45	0.01	
	500,000.000	Base	105.573113	60,525.91	90.559447	51,918.46	-8,607.45	0.01	
3622AACK8	GNMA II POOL 784674 G2 04/48 FIXED 3.5				3.500000	20 Apr 2048			
Original Face:	372,227.360	Local	101.556070	378,019.48	91.395727	340,199.90	-37,819.58	0.08	
	1,100,000.000	Base	101.556070	378,019.48	91.395727	340,199.90	-37,819.58	0.07	
3622AAHA5	GNMA II POOL 784825 G2 10/49 FIXED 3.5				3.500000	20 Oct 2049			
Original Face:	23,561.250	Local	102.247504	24,090.79	87.533381	20,623.96	-3,466.83	0.00	
	500,000.000	Base	102.247504	24,090.79	87.533381	20,623.96	-3,466.83	0.00	
3622AAKF0	GNMA II POOL 784894 G2 02/48 FIXED 3.5				3.500000	20 Feb 2048			
Original Face:	512,390.660	Local	91.836535	470,561.83	89.638727	459,300.46	-11,261.37	0.11	
	1,700,000.000	Base	91.836535	470,561.83	89.638727	459,300.46	-11,261.37	0.09	
3622AAKL7	GNMA II POOL 784899 G2 02/48 FIXED 4				4.000000	20 Feb 2048			
Original Face:	328,243.280	Local	106.302907	348,932.15	92.119879	302,377.31	-46,554.84	0.07	
	1,900,000.000	Base	106.302907	348,932.15	92.119879	302,377.31	-46,554.84	0.06	
3622AAKS2	GNMA II POOL 784905 G2 01/50 FIXED 3				3.000000	20 Jan 2050			
Original Face:	165,775.190	Local	102.748656	170,331.78	85.356116	141,499.26	-28,832.52	0.03	
	300,000.000	Base	102.748656	170,331.78	85.356116	141,499.26	-28,832.52	0.03	
3622AB4U3	GNMA II POOL 786335 G2 09/52 FIXED 4.5				4.500000	20 Sep 2052			

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	572,632.280	Local	98.952104	566,631.69	94.981011	543,891.93	-22,739.76	0.13	
	700,000.000	Base	98.952104	566,631.69	94.981011	543,891.93	-22,739.76	0.11	
3622AB4Z2	GNMA II POOL 786340 G2 09/52 FIXED 5				5.000000	20 Sep 2052			
Original Face:	255,494.200	Local	100.870795	257,719.03	97.795939	249,862.95	-7,856.08	0.06	
	300,000.000	Base	100.870795	257,719.03	97.795939	249,862.95	-7,856.08	0.05	
3622ABE65	GNMA II POOL 785657 G2 10/51 FIXED 2.5				2.500000	20 Oct 2051			
Original Face:	533,277.580	Local	87.596478	467,132.38	82.905746	442,117.76	-25,014.62	0.11	
	700,000.010	Base	87.596478	467,132.38	82.905746	442,117.76	-25,014.62	0.09	
3622ABFG2	GNMA II POOL 785667 G2 10/51 FIXED 2.5				2.500000	20 Oct 2051			
Original Face:	686,228.750	Local	87.596473	601,112.18	82.846147	568,514.08	-32,598.10	0.14	
	900,000.000	Base	87.596473	601,112.18	82.846147	568,514.08	-32,598.10	0.11	
3622ABJF0	GNMA II POOL 785762 G2 11/51 FIXED 2.5				2.500000	20 Nov 2051			
Original Face:	385,998.920	Local	87.594242	338,112.83	82.846028	319,784.77	-18,328.06	0.08	
	500,000.000	Base	87.594242	338,112.83	82.846028	319,784.77	-18,328.06	0.06	
3622ABP55	GNMA II POOL 785944 G2 02/52 FIXED 3				3.000000	20 Feb 2052			
Original Face:	237,840.640	Local	94.927793	225,776.87	86.144463	204,886.54	-20,890.33	0.05	
	300,000.000	Base	94.927793	225,776.87	86.144463	204,886.54	-20,890.33	0.04	
3622ABU91	GNMA II POOL 786108 G2 03/52 FIXED 3.5				3.500000	20 Mar 2052			
Original Face:	176,089.890	Local	97.064210	170,920.26	87.442525	153,977.45	-16,942.81	0.04	
	200,000.000	Base	97.064210	170,920.26	87.442525	153,977.45	-16,942.81	0.03	
3622ABUF7	GNMA II POOL 786082 G2 11/51 FIXED 3				3.000000	20 Nov 2051			
Original Face:	77,376.690	Local	94.960420	73,477.23	85.417523	66,093.25	-7,383.98	0.02	
	100,000.000	Base	94.960420	73,477.23	85.417523	66,093.25	-7,383.98	0.01	
3622ABWK4	GNMA II POOL 786150 G2 03/52 FIXED 3				3.000000	20 Mar 2052			
Original Face:	575,933.190	Local	86.853352	500,217.28	85.954730	495,041.82	-5,175.46	0.12	
	700,000.000	Base	86.853352	500,217.28	85.954730	495,041.82	-5,175.46	0.10	
3622ABYM8	GNMA II POOL 786216 G2 06/52 FIXED 3.5				3.500000	20 Jun 2052			
Original Face:	157,741.070	Local	94.810312	149,554.80	88.124654	139,008.77	-10,546.03	0.03	
	200,000.000	Base	94.810312	149,554.80	88.124654	139,008.77	-10,546.03	0.03	
3622AC3X6	GNMA II POOL 787214 G2 01/54 FIXED 6.5				6.500000	20 Jan 2054			

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Original Face:	83,598.190	Local	103.577111	86,588.59	102.990218	86,097.96	-490.63	0.02	
	100,000.000	Base	103.577111	86,588.59	102.990218	86,097.96	-490.63	0.02	
3622AC4M9	GNMA II POOL 787228 G2 01/54 FIXED 6					6.000000	20 Jan 2054		
Original Face:	536,937.800	Local	102.427702	549,973.05	102.111268	548,274.00	-1,699.05	0.13	
	600,000.000	Base	102.427702	549,973.05	102.111268	548,274.00	-1,699.05	0.11	
3622AC4V9	GNMA II POOL 787236 G2 01/54 FIXED 6.5					6.500000	20 Jan 2054		
Original Face:	418,287.990	Local	103.292566	432,060.40	102.668078	429,448.24	-2,612.16	0.10	
	500,000.000	Base	103.292566	432,060.40	102.668078	429,448.24	-2,612.16	0.09	
3622AC6M7	GNMA II POOL 787276 G2 02/54 FIXED 6					6.000000	20 Feb 2054		
Original Face:	369,589.580	Local	103.554142	382,725.32	102.266312	377,965.63	-4,759.69	0.09	
	400,000.000	Base	103.554142	382,725.32	102.266312	377,965.63	-4,759.69	0.08	
3622ACA67	GNMA II POOL 786429 G2 06/52 FIXED 4					4.000000	20 Jun 2052		
Original Face:	172,852.040	Local	97.344723	168,262.34	92.625767	160,105.53	-8,156.81	0.04	
	200,000.000	Base	97.344723	168,262.34	92.625767	160,105.53	-8,156.81	0.03	
3622ACCK4	GNMA II POOL 786474 G2 01/53 FIXED 5					5.000000	20 Jan 2053		
Original Face:	340,419.640	Local	101.472700	345,433.00	97.858030	333,127.95	-12,305.05	0.08	
	400,000.000	Base	101.472700	345,433.00	97.858030	333,127.95	-12,305.05	0.07	
3622ACEG1	GNMA II POOL 786535 G2 02/53 FIXED 5.5					5.500000	20 Feb 2053		
Original Face:	263,660.030	Local	101.669157	268,060.93	99.455199	262,223.61	-5,837.32	0.06	
	300,000.000	Base	101.669157	268,060.93	99.455199	262,223.61	-5,837.32	0.05	
3622ACKW9	GNMA II POOL 786709 G2 05/53 FIXED 5					5.000000	20 May 2053		
Original Face:	179,800.270	Local	99.570140	179,027.38	97.857969	175,948.89	-3,078.49	0.04	
	200,000.000	Base	99.570140	179,027.38	97.857969	175,948.89	-3,078.49	0.04	
3622ACLF5	GNMA II POOL 786726 G2 03/51 FIXED 2					2.000000	20 Mar 2051		
Original Face:	528,410.000	Local	80.789713	426,900.92	78.605582	415,359.76	-11,541.16	0.10	
	600,000.000	Base	80.789713	426,900.92	78.605582	415,359.76	-11,541.16	0.08	
3622ACPG9	GNMA II POOL 786823 G2 07/53 FIXED 5.5					5.500000	20 Jul 2053		
Original Face:	89,248.890	Local	97.255406	86,799.37	100.166533	89,397.52	2,598.15	0.02	
	100,000.000	Base	97.255406	86,799.37	100.166533	89,397.52	2,598.15	0.02	
3622ACPQ7	GNMA II POOL 786831 G2 07/53 FIXED 5.5					5.500000	20 Jul 2053		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	264,255.320	Local	100.467419	265,490.50	100.012961	264,289.57	-1,200.93	0.06	
	300,000.000	Base	100.467419	265,490.50	100.012961	264,289.57	-1,200.93	0.05	
3622ACPU8	GNMA II POOL 786835 G2 08/53 FIXED 5.5					5.500000	20 Aug 2053		
Original Face:	452,070.820	Local	97.255056	439,661.73	99.470918	449,678.99	10,017.26	0.11	
	500,000.000	Base	97.255056	439,661.73	99.470918	449,678.99	10,017.26	0.09	
3622ACSR2	GNMA II POOL 786928 G2 09/53 FIXED 6.5					6.500000	20 Sep 2053		
Original Face:	159,210.490	Local	102.995236	163,979.22	103.113192	164,167.02	187.80	0.04	
	200,000.000	Base	102.995236	163,979.22	103.113192	164,167.02	187.80	0.03	
3622ACTU4	GNMA II POOL 786963 G2 09/53 FIXED 6					6.000000	20 Sep 2053		
Original Face:	1,113,545.520	Local	102.457222	1,140,907.80	102.257996	1,138,689.33	-2,218.47	0.27	
	1,300,000.000	Base	102.457222	1,140,907.80	102.257996	1,138,689.33	-2,218.47	0.23	
3622ACZT0	GNMA II POOL 787154 G2 11/53 FIXED 6.5					6.500000	20 Nov 2053		
Original Face:	164,983.170	Local	103.120615	170,131.66	102.990216	169,916.52	-215.14	0.04	
	200,000.000	Base	103.120615	170,131.66	102.990216	169,916.52	-215.14	0.03	
36241LL79	GNMA II POOL 783050 G2 07/40 FIXED 5					5.000000	20 Jul 2040		
Original Face:	17,928.900	Local	103.815348	18,612.95	98.596923	17,677.34	-935.61	0.00	
	500,000.000	Base	103.815348	18,612.95	98.596923	17,677.34	-935.61	0.00	
36241LW51	GNMA II POOL 783368 G2 07/41 FIXED 4.5					4.500000	20 Jul 2041		
Original Face:	19,087.840	Local	105.386675	20,116.04	97.073038	18,529.15	-1,586.89	0.00	
	400,000.000	Base	105.386675	20,116.04	97.073038	18,529.15	-1,586.89	0.00	
36251FAY2	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC28 XA					0.677885	10 Feb 2048		
Original Face:	70,152.590	Local	144.045786	101,051.85	0.001000	0.70	-101,051.15	0.00	
	4,130,000.000	Base	144.045786	101,051.85	0.001000	0.70	-101,051.15	0.00	
36264FAL5	HALEON US CAPITAL LLC COMPANY GUAR 03/29 3.375					3.375000	24 Mar 2029		
Original Face:	470,000.000	Local	99.540366	467,839.72	94.053049	442,049.33	-25,790.39	0.11	
		Base	99.540366	467,839.72	94.053049	442,049.33	-25,790.39	0.09	
362948AA9	GS MORTGAGE BACKED SECURITIES GSMBS 2024 RPL4 A1 144A					3.900000	25 Sep 2061		
Original Face:	392,419.130	Local	94.902741	372,416.51	96.185990	377,452.23	5,035.72	0.09	
	410,000.000	Base	94.902741	372,416.51	96.185990	377,452.23	5,035.72	0.08	
36830FAS5	GCAT GCAT 2024 INV3 A17 144A					6.500000	25 Sep 2054		

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:		277,942.250	Local	101.788451	282,913.11	101.087200	280,964.04	-1,949.07	0.07
		300,000.000	Base	101.788451	282,913.11	101.087200	280,964.04	-1,949.07	0.06
36831BAB0	GCAT GCAT 2024 INV1 1A2 144A				5.500000	25 Jan 2054			
Original Face:		1,219,569.280	Local	98.141463	1,196,903.13	98.171900	1,197,274.33	371.20	0.29
		1,410,000.000	Base	98.141463	1,196,903.13	98.171900	1,197,274.33	371.20	0.24
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25				6.250000	02 Oct 2043			
		10,000.000	Local	111.687400	11,168.74	99.209060	9,920.91	-1,247.83	0.00
			Base	111.687400	11,168.74	99.209060	9,920.91	-1,247.83	0.00
37045VAP5	GENERAL MOTORS CO SR UNSECURED 04/38 5.15				5.150000	01 Apr 2038			
		30,000.000	Local	104.462167	31,338.65	92.105698	27,631.71	-3,706.94	0.01
			Base	104.462167	31,338.65	92.105698	27,631.71	-3,706.94	0.01
37045VAV2	GENERAL MOTORS CO SR UNSECURED 10/25 6.125				6.125000	01 Oct 2025			
		4,000.000	Local	100.106500	4,004.26	100.770704	4,030.83	26.57	0.00
			Base	100.106500	4,004.26	100.770704	4,030.83	26.57	0.00
37045VAZ3	GENERAL MOTORS CO SR UNSECURED 10/32 5.6				5.600000	15 Oct 2032			
		120,000.000	Local	94.830983	113,797.18	100.912505	121,095.01	7,297.83	0.03
			Base	94.830983	113,797.18	100.912505	121,095.01	7,297.83	0.02
37156QAZ9	GENESEE + WYOMING INC NEW 2024 TERM LOAN B					10 Apr 2031			
		244,387.500	Local	99.508526	243,186.40	99.828100	243,967.40	781.00	0.06
			Base	99.508526	243,186.40	99.828100	243,967.40	781.00	0.05
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75				6.750000	01 Oct 2037			
		150,000.000	Local	116.896233	175,344.35	107.484056	161,226.08	-14,118.27	0.04
			Base	116.896233	175,344.35	107.484056	161,226.08	-14,118.27	0.03
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25				6.250000	01 Feb 2041			
		320,000.000	Local	100.343981	321,100.74	105.327788	337,048.92	15,948.18	0.08
			Base	100.343981	321,100.74	105.327788	337,048.92	15,948.18	0.07
38141GWV2	GOLDMAN SACHS GROUP INC SR UNSECURED 04/29 VAR				3.814000	23 Apr 2029			
		1,260,000.000	Local	99.484534	1,253,505.13	96.194176	1,212,046.62	-41,458.51	0.29
			Base	99.484534	1,253,505.13	96.194176	1,212,046.62	-41,458.51	0.25
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR				4.223000	01 May 2029			

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		570,000.000	Local 103.929402	592,397.59	97.292984	554,570.01	-37,827.58	0.13	
			Base 103.929402	592,397.59	97.292984	554,570.01	-37,827.58	0.11	
38141GZR8	GOLDMAN SACHS GROUP INC SR UNSECURED 03/28 VAR				3.615000	15 Mar 2028			
		10,000.000	Local 100.201900	10,020.19	97.261403	9,726.14	-294.05	0.00	
			Base 100.201900	10,020.19	97.261403	9,726.14	-294.05	0.00	
381427AA1	GOLDMAN SACHS CAPITAL II LIMITD GUARA 12/49 VAR				5.528480	29 Dec 2049			
		8,000.000	Local 81.321500	6,505.72	84.257660	6,740.61	234.89	0.00	
			Base 81.321500	6,505.72	84.257660	6,740.61	234.89	0.00	
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15				5.150000	22 May 2045			
		190,000.000	Local 115.463416	219,380.49	92.250260	175,275.49	-44,105.00	0.04	
			Base 115.463416	219,380.49	92.250260	175,275.49	-44,105.00	0.04	
38375BCN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H10 FC				5.821780	20 May 2060			
		43,244.750	Local 101.815249	44,029.75	100.481190	43,452.84	-576.91	0.01	
Original Face:		670,000.000	Base 101.815249	44,029.75	100.481190	43,452.84	-576.91	0.01	
38375BGF3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H20 AF				5.096480	20 Oct 2060			
		104,817.960	Local 100.000000	104,817.96	99.630650	104,430.81	-387.15	0.03	
Original Face:		1,150,000.000	Base 100.000000	104,817.96	99.630650	104,430.81	-387.15	0.02	
38375BLE0	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H09 AF				5.266480	20 Mar 2061			
		11,340.690	Local 99.990918	11,339.66	99.851850	11,323.89	-15.77	0.00	
Original Face:		200,000.000	Base 99.990918	11,339.66	99.851850	11,323.89	-15.77	0.00	
38375CWH9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 SN				2.088430	16 Apr 2042			
		539,154.470	Local 39.864996	214,933.91	12.405080	66,882.54	-148,051.37	0.02	
Original Face:		4,700,000.000	Base 39.864996	214,933.91	12.405080	66,882.54	-148,051.37	0.01	
38375UQY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA				5.196480	20 Oct 2064			
		532,424.410	Local 100.027134	532,568.88	99.779700	531,251.48	-1,317.40	0.13	
Original Face:		3,000,000.000	Base 100.027134	532,568.88	99.779700	531,251.48	-1,317.40	0.11	
38377EEZ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 42 BS				1.995260	20 Apr 2040			
		10,478.060	Local 98.853127	10,357.89	11.745620	1,230.71	-9,127.18	0.00	
Original Face:		300,000.000	Base 98.853127	10,357.89	11.745620	1,230.71	-9,127.18	0.00	
38378D2U8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 34 SA				1.565260	20 Mar 2042			

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	671,787.230	Local	33.817963	227,184.76	8.228680	55,279.22	-171,905.54	0.01	
	4,800,000.000	Base	33.817963	227,184.76	8.228680	55,279.22	-171,905.54	0.01	
38378KUV9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 85 IA				0.524110	16 Mar 2047			
Original Face:	348,816.570	Local	55.231820	192,657.74	1.115790	3,892.06	-188,765.68	0.00	
	6,680,000.000	Base	55.231820	192,657.74	1.115790	3,892.06	-188,765.68	0.00	
38378KYP8	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 107 AD				2.793950	16 Nov 2047			
Original Face:	94,607.610	Local	102.323587	96,805.90	90.089870	85,231.87	-11,574.03	0.02	
	600,000.000	Base	102.323587	96,805.90	90.089870	85,231.87	-11,574.03	0.02	
38378NWU3	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 AM				3.535830	16 Jun 2048			
Original Face:	3,644.610	Local	102.221088	3,725.56	95.090880	3,465.69	-259.87	0.00	
	100,000.000	Base	102.221088	3,725.56	95.090880	3,465.69	-259.87	0.00	
38378XQX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 130 IB				0.193460	16 Aug 2054			
Original Face:	1,922,744.200	Local	19.127954	367,781.62	0.592630	11,394.76	-356,386.86	0.00	
	10,130,000.000	Base	19.127954	367,781.62	0.592630	11,394.76	-356,386.86	0.00	
38379GZ83	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 176 IA				4.000000	20 Nov 2044			
Original Face:	225,704.340	Local	222.776217	502,815.59	19.575190	44,182.05	-458,633.54	0.01	
	3,000,000.000	Base	222.776217	502,815.59	19.575190	44,182.05	-458,633.54	0.01	
38380QBN1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 NF				6.016480	20 Apr 2070			
Original Face:	157,281.000	Local	102.539340	161,274.90	101.163440	159,110.87	-2,164.03	0.04	
	400,000.000	Base	102.539340	161,274.90	101.163440	159,110.87	-2,164.03	0.03	
38380QDH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 F				5.266480	20 Jul 2070			
Original Face:	147,013.150	Local	100.121547	147,191.84	98.809470	145,262.91	-1,928.93	0.04	
	300,000.000	Base	100.121547	147,191.84	98.809470	145,262.91	-1,928.93	0.03	
38380QGU0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FC				5.216480	20 Jul 2070			
Original Face:	1,517,304.570	Local	99.857355	1,515,140.21	98.546360	1,495,248.42	-19,891.79	0.36	
	3,500,000.000	Base	99.857355	1,515,140.21	98.546360	1,495,248.42	-19,891.79	0.30	
38380RRS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 14 AB				1.340000	16 Jun 2063			
Original Face:	493,470.030	Local	83.454983	411,825.33	72.946950	359,971.34	-51,853.99	0.09	
	700,000.000	Base	83.454983	411,825.33	72.946950	359,971.34	-51,853.99	0.07	
38380RRU6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 14 IO				1.327710	16 Jun 2063			

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		0.010	Local	0.000000	0.00	9.224150	0.00	0.00	0.00
Original Face:		0.010	Base	0.000000	0.00	9.224150	0.00	0.00	0.00
38380RTP5	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 21 AH				1.400000	16 Jun 2063			
		932,579.860	Local	84.337381	786,513.43	73.720860	687,505.89	-99,007.54	0.17
Original Face:		1,100,000.000	Base	84.337381	786,513.43	73.720860	687,505.89	-99,007.54	0.14
38381DY87	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 169 IO				1.112460	16 Jun 2061			
		2,859,927.260	Local	8.055666	230,386.20	8.073210	230,887.93	501.73	0.06
Original Face:		3,100,000.000	Base	8.055666	230,386.20	8.073210	230,887.93	501.73	0.05
38381EQD3	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 4 Z				1.900000	16 Mar 2064			
		211,386.910	Local	67.147417	141,940.85	41.016170	86,702.81	-55,238.04	0.02
Original Face:		200,000.000	Base	67.147417	141,940.85	41.016170	86,702.81	-55,238.04	0.02
38381ETU2	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 3 B				1.850000	16 Feb 2061			
		100,000.000	Local	72.508710	72,508.71	51.108250	51,108.25	-21,400.46	0.01
Original Face:		100,000.000	Base	72.508710	72,508.71	51.108250	51,108.25	-21,400.46	0.01
38381H8D6	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 92 IA				0.611090	16 Jun 2064			
		1,995,204.640	Local	6.227836	124,258.07	5.461820	108,974.49	-15,283.58	0.03
Original Face:		2,000,000.000	Base	6.227836	124,258.07	5.461820	108,974.49	-15,283.58	0.02
38381HB67	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 196 BE				3.000000	16 Oct 2064			
		300,000.000	Local	77.843137	233,529.41	70.006070	210,018.21	-23,511.20	0.05
Original Face:		300,000.000	Base	77.843137	233,529.41	70.006070	210,018.21	-23,511.20	0.04
38381HCN9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 82 Z				2.000000	16 Feb 2064			
		421,191.750	Local	75.256203	316,972.92	49.505210	208,511.86	-108,461.06	0.05
Original Face:		400,000.000	Base	75.256203	316,972.92	49.505210	208,511.86	-108,461.06	0.04
38381HK26	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 216 IO				0.749110	16 Jul 2065			
		1,475,782.440	Local	6.587112	97,211.44	6.107240	90,129.58	-7,081.86	0.02
Original Face:		1,500,000.000	Base	6.587112	97,211.44	6.107240	90,129.58	-7,081.86	0.02
38381HL25	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 210 IO				0.700070	16 Jul 2064			
		1,464,042.300	Local	6.984152	102,250.94	6.397820	93,666.79	-8,584.15	0.02
Original Face:		1,500,000.000	Base	6.984152	102,250.94	6.397820	93,666.79	-8,584.15	0.02
38382EDP9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 47 MI				3.500000	20 Apr 2050			

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Original Face:	219,736.470	Local	13.125841	28,842.26	19.135250	42,047.12	13,204.86	0.01	
	400,000.000	Base	13.125841	28,842.26	19.135250	42,047.12	13,204.86	0.01	
38382EDT1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 47 NI					3.500000	20 Apr 2050		
Original Face:	62,976.590	Local	10.632348	6,695.89	18.532320	11,671.02	4,975.13	0.00	
	100,000.000	Base	10.632348	6,695.89	18.532320	11,671.02	4,975.13	0.00	
38382HM98	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 NI					2.500000	20 Aug 2050		
Original Face:	474,939.790	Local	9.267524	44,015.16	13.270200	63,025.46	19,010.30	0.02	
	700,000.000	Base	9.267524	44,015.16	13.270200	63,025.46	19,010.30	0.01	
38382HS35	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 IL					2.500000	20 Aug 2050		
Original Face:	119,662.430	Local	10.424734	12,474.49	13.417940	16,056.23	3,581.74	0.00	
	200,000.000	Base	10.424734	12,474.49	13.417940	16,056.23	3,581.74	0.00	
38382HY87	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 127 IN					2.500000	20 Aug 2050		
Original Face:	195,710.050	Local	9.781838	19,144.04	14.237310	27,863.85	8,719.81	0.01	
	300,000.000	Base	9.781838	19,144.04	14.237310	27,863.85	8,719.81	0.01	
38382JZK5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 129 IE					2.500000	20 Sep 2050		
Original Face:	203,106.110	Local	9.539423	19,375.15	14.243210	28,928.83	9,553.68	0.01	
	300,000.000	Base	9.539423	19,375.15	14.243210	28,928.83	9,553.68	0.01	
38382KG64	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 IH					2.500000	20 Oct 2050		
Original Face:	143,118.620	Local	8.792399	12,583.56	14.326230	20,503.50	7,919.94	0.00	
	200,000.000	Base	8.792399	12,583.56	14.326230	20,503.50	7,919.94	0.00	
38382KS87	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 VI					2.500000	20 Oct 2050		
Original Face:	207,918.510	Local	9.642715	20,048.99	13.562460	28,198.86	8,149.87	0.01	
	300,000.000	Base	9.642715	20,048.99	13.562460	28,198.86	8,149.87	0.01	
38382T4P6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 115 MI					2.500000	20 May 2051		
Original Face:	137,962.080	Local	10.649651	14,692.48	12.372350	17,069.15	2,376.67	0.00	
	200,000.000	Base	10.649651	14,692.48	12.372350	17,069.15	2,376.67	0.00	
38382XZT5	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 138 IK					3.000000	20 Jul 2051		
Original Face:	837,699.800	Local	13.420860	112,426.52	13.995370	117,239.19	4,812.67	0.03	
	1,100,000.000	Base	13.420860	112,426.52	13.995370	117,239.19	4,812.67	0.02	
38383CRU6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 188 PA					2.000000	20 Oct 2051		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	383,618.860	Local	85.080345	326,384.25	81.069940	310,999.58	-15,384.67	0.07	
	600,000.000	Base	85.080345	326,384.25	81.069940	310,999.58	-15,384.67	0.06	
38383FHR7	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 223 P				2.000000	20 Jun 2051			
Original Face:	154,235.350	Local	86.671538	133,678.15	83.303200	128,482.98	-5,195.17	0.03	
	200,000.000	Base	86.671538	133,678.15	83.303200	128,482.98	-5,195.17	0.03	
38383FR62	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 9 GA				2.000000	20 Jan 2052			
Original Face:	457,793.140	Local	81.056966	371,073.23	81.089320	371,221.34	148.11	0.09	
	600,000.000	Base	81.056966	371,073.23	81.089320	371,221.34	148.11	0.08	
38383FX73	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 24 AH				2.500000	20 Feb 2052			
Original Face:	155,158.250	Local	83.825469	130,062.13	84.399660	130,953.04	890.91	0.03	
	200,000.000	Base	83.825469	130,062.13	84.399660	130,953.04	890.91	0.03	
38383LDU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 189 PT				2.500000	20 Oct 2051			
Original Face:	608,137.430	Local	85.614068	520,651.19	81.249400	494,108.01	-26,543.18	0.12	
	700,000.000	Base	85.614068	520,651.19	81.249400	494,108.01	-26,543.18	0.10	
38383R7N1	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 99 JW				2.500000	20 Jan 2052			
Original Face:	200,000.000	Local	81.641590	163,283.18	80.128490	160,256.98	-3,026.20	0.04	
	200,000.000	Base	81.641590	163,283.18	80.128490	160,256.98	-3,026.20	0.03	
38383RXB8	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 81 CI				3.000000	20 Sep 2050			
Original Face:	720,531.210	Local	13.595202	97,957.67	14.892060	107,301.94	9,344.27	0.03	
	900,000.000	Base	13.595202	97,957.67	14.892060	107,301.94	9,344.27	0.02	
38384BPF2	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 80 IA				4.500000	20 Oct 2047			
Original Face:	1,267,817.180	Local	18.923276	239,912.55	20.189140	255,961.39	16,048.84	0.06	
	1,500,000.000	Base	18.923276	239,912.55	20.189140	255,961.39	16,048.84	0.05	
404119CA5	HCA INC COMPANY GUAR 09/30 3.5				3.500000	01 Sep 2030			
	230,000.000	Local	98.263783	226,006.70	90.861939	208,982.46	-17,024.24	0.05	
		Base	98.263783	226,006.70	90.861939	208,982.46	-17,024.24	0.04	
404280CH0	HSBC HOLDINGS PLC SR UNSECURED 06/31 VAR				2.848000	04 Jun 2031			
	530,000.000	Local	101.551496	538,222.93	87.788282	465,277.89	-72,945.04	0.11	
		Base	101.551496	538,222.93	87.788282	465,277.89	-72,945.04	0.09	
404280DC0	HSBC HOLDINGS PLC SUBORDINATED 03/33 VAR				4.762000	29 Mar 2033			

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	210,000.000	Local		97.928038	205,648.88	93.882664	197,153.59	-8,495.29	0.05
		Base		97.928038	205,648.88	93.882664	197,153.59	-8,495.29	0.04
40439DAN8	HPS LOAN MANAGEMENT HLM 15A 19 A1R 144A					5.951630	22 Jan 2035		
	330,000.000	Local		98.500088	325,050.29	100.218600	330,721.38	5,671.09	0.08
Original Face:	330,000.000	Base		98.500088	325,050.29	100.218600	330,721.38	5,671.09	0.07
41975AAE2	HAWAII HOTEL TRUST 2019 MAUI HHT 2019 MAUI C 144A					6.345010	15 May 2038		
	2,090,000.000	Local		100.000000	2,090,000.00	100.000000	2,090,000.00	0.00	0.50
Original Face:	2,090,000.000	Base		100.000000	2,090,000.00	100.000000	2,090,000.00	0.00	0.42
43133KAC9	HILDENE COMMUNITY FUNDING CLO HCOMF 2015 1A ARR 144A					2.600000	01 Nov 2035		
	642,094.170	Local		100.000000	642,094.17	84.860800	544,886.25	-97,207.92	0.13
Original Face:	710,000.010	Base		100.000000	642,094.17	84.860800	544,886.25	-97,207.92	0.11
432833AN1	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 02/32 3.625					3.625000	15 Feb 2032		
	150,000.000	Local		88.878620	133,317.93	86.858210	130,287.32	-3,030.61	0.03
		Base		88.878620	133,317.93	86.858210	130,287.32	-3,030.61	0.03
432833AQ4	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 04/32 6.125					6.125000	01 Apr 2032		
	200,000.000	Local		100.188355	200,376.71	99.718540	199,437.08	-939.63	0.05
		Base		100.188355	200,376.71	99.718540	199,437.08	-939.63	0.04
437076CB6	HOME DEPOT INC SR UNSECURED 04/30 2.7					2.700000	15 Apr 2030		
	50,000.000	Local		99.686740	49,843.37	90.038804	45,019.40	-4,823.97	0.01
		Base		99.686740	49,843.37	90.038804	45,019.40	-4,823.97	0.01
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3					3.300000	15 Apr 2040		
	230,000.000	Local		101.698757	233,907.14	77.981560	179,357.59	-54,549.55	0.04
		Base		101.698757	233,907.14	77.981560	179,357.59	-54,549.55	0.04
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35					3.350000	15 Apr 2050		
	240,000.000	Local		106.857671	256,458.41	69.831742	167,596.18	-88,862.23	0.04
		Base		106.857671	256,458.41	69.831742	167,596.18	-88,862.23	0.03
438516CS3	HONEYWELL INTERNATIONAL SR UNSECURED 03/35 5					5.000000	01 Mar 2035		
	170,000.000	Local		99.645971	169,398.15	98.059189	166,700.62	-2,697.53	0.04
		Base		99.645971	169,398.15	98.059189	166,700.62	-2,697.53	0.03
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625					4.625000	01 Dec 2042		

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	10,000.000	Local		101.215400	10,121.54	82.284355	8,228.44	-1,893.10	0.00
		Base		101.215400	10,121.54	82.284355	8,228.44	-1,893.10	0.00
444859BG6	HUMANA INC SR UNSECURED 03/47 4.8					4.800000	15 Mar 2047		
	10,000.000	Local		102.893600	10,289.36	81.513561	8,151.36	-2,138.00	0.00
		Base		102.893600	10,289.36	81.513561	8,151.36	-2,138.00	0.00
444859BR2	HUMANA INC SR UNSECURED 02/32 2.15					2.150000	03 Feb 2032		
	60,000.000	Local		91.419267	54,851.56	79.667827	47,800.70	-7,050.86	0.01
		Base		91.419267	54,851.56	79.667827	47,800.70	-7,050.86	0.01
44644NAG4	THE HUNTINGTON NATIONAL BANK HACLN 2024 2 B1 144A					5.442000	20 Oct 2032		
	1,102,078.340	Local		100.000000	1,102,078.34	100.073450	1,102,887.82	809.48	0.27
Original Face:	1,180,000.000	Base		100.000000	1,102,078.34	100.073450	1,102,887.82	809.48	0.22
45173JQA7	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		
	478,362.390	Local		99.456485	475,762.42	100.281200	479,707.55	3,945.13	0.12
		Base		99.456485	475,762.42	100.281200	479,707.55	3,945.13	0.10
455780BY1	REPUBLIC OF INDONESIA SR UNSECURED 144A 01/47 5.25					5.250000	08 Jan 2047		
	200,000.000	Local		100.879905	201,759.81	95.003404	190,006.81	-11,753.00	0.05
		Base		100.879905	201,759.81	95.003404	190,006.81	-11,753.00	0.04
458140BM1	INTEL CORP SR UNSECURED 03/50 4.75					4.750000	25 Mar 2050		
	110,000.000	Local		109.109945	120,020.94	77.368751	85,105.63	-34,915.31	0.02
		Base		109.109945	120,020.94	77.368751	85,105.63	-34,915.31	0.02
458140BT6	INTEL CORP SR UNSECURED 08/28 1.6					1.600000	12 Aug 2028		
	10,000.000	Local		99.891700	9,989.17	88.213314	8,821.33	-1,167.84	0.00
		Base		99.891700	9,989.17	88.213314	8,821.33	-1,167.84	0.00
458140BW9	INTEL CORP SR UNSECURED 08/51 3.05					3.050000	12 Aug 2051		
	80,000.000	Local		99.692163	79,753.73	57.090252	45,672.20	-34,081.53	0.01
		Base		99.692163	79,753.73	57.090252	45,672.20	-34,081.53	0.01
458140CF5	INTEL CORP SR UNSECURED 02/30 5.125					5.125000	10 Feb 2030		

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	10,000.000	Local		99.977800	9,997.78	99.131006	9,913.10	-84.68	0.00
		Base		99.977800	9,997.78	99.131006	9,913.10	-84.68	0.00
45866FAX2	INTERCONTINENTALEXCHANGE SR UNSECURED 06/52 4.95					4.950000	15 Jun 2052		
	20,000.000	Local		102.847000	20,569.40	89.638950	17,927.79	-2,641.61	0.00
		Base		102.847000	20,569.40	89.638950	17,927.79	-2,641.61	0.00
46124CAQ0	ALTERRA MOUNTAIN COMPANY 2024 TERM LOAN B						17 Aug 2028		
	51,806.460	Local		99.787710	51,696.48	100.000000	51,806.46	109.98	0.01
		Base		99.787710	51,696.48	100.000000	51,806.46	109.98	0.01
46513JXN6	STATE OF ISRAEL SR UNSECURED 01/50 3.375					3.375000	15 Jan 2050		
	210,000.000	Local		108.398467	227,636.78	64.847100	136,178.91	-91,457.87	0.03
		Base		108.398467	227,636.78	64.847100	136,178.91	-91,457.87	0.03
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.950000	01 Jun 2045		
	230,000.000	Local		100.718243	231,651.96	90.829944	208,908.87	-22,743.09	0.05
		Base		100.718243	231,651.96	90.829944	208,908.87	-22,743.09	0.04
46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR					3.509000	23 Jan 2029		
	100,000.000	Local		100.000000	100,000.00	95.949756	95,949.76	-4,050.24	0.02
		Base		100.000000	100,000.00	95.949756	95,949.76	-4,050.24	0.02
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR					4.203000	23 Jul 2029		
	30,000.000	Local		100.000000	30,000.00	97.340900	29,202.27	-797.73	0.01
		Base		100.000000	30,000.00	97.340900	29,202.27	-797.73	0.01
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR					4.452000	05 Dec 2029		
	620,000.000	Local		105.487323	654,021.40	97.977449	607,460.18	-46,561.22	0.15
		Base		105.487323	654,021.40	97.977449	607,460.18	-46,561.22	0.12
46647PBL9	JPMORGAN CHASE + CO SR UNSECURED 04/31 VAR					2.522000	22 Apr 2031		
	1,040,000.000	Local		102.968097	1,070,868.21	88.051743	915,738.13	-155,130.08	0.22
		Base		102.968097	1,070,868.21	88.051743	915,738.13	-155,130.08	0.19
46647PCR5	JPMORGAN CHASE + CO SR UNSECURED 11/32 VAR					2.545000	08 Nov 2032		
	600,000.000	Local		91.704288	550,225.73	84.370447	506,222.68	-44,003.05	0.12
		Base		91.704288	550,225.73	84.370447	506,222.68	-44,003.05	0.10
46649KAA3	JP MORGAN MORTGAGE TRUST JPMMT 2018 5 A1 144A					3.500000	25 Oct 2048		

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Original Face:	49,240.310	Local		98.470237	48,487.05	88.101720	43,381.56	-5,105.49	0.01
	532,000.000	Base		98.470237	48,487.05	88.101720	43,381.56	-5,105.49	0.01
46649TAA4	JP MORGAN MORTGAGE TRUST JPMMT 2018 3 A1 144A					3.500000	25 Sep 2048		
Original Face:	160,449.090	Local		98.881278	158,654.11	88.103940	141,361.97	-17,292.14	0.03
	1,700,000.000	Base		98.881278	158,654.11	88.103940	141,361.97	-17,292.14	0.03
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	102.766678	236,363.36	6,363.36	0.06
		Base		100.000000	230,000.00	102.766678	236,363.36	6,363.36	0.05
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625					3.625000	03 Mar 2037		
	110,000.000	Local		112.760318	124,036.35	86.750508	95,425.56	-28,610.79	0.02
		Base		112.760318	124,036.35	86.750508	95,425.56	-28,610.79	0.02
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5					5.500000	01 Feb 2043		
	10,000.000	Local		101.452200	10,145.22	95.912982	9,591.30	-553.92	0.00
		Base		101.452200	10,145.22	95.912982	9,591.30	-553.92	0.00
48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375					5.375000	24 Apr 2030		
	220,000.000	Local		108.027468	237,660.43	97.250000	213,950.00	-23,710.43	0.05
		Base		108.027468	237,660.43	97.250000	213,950.00	-23,710.43	0.04
49177JAK8	KENVUE INC COMPANY GUAR 03/33 4.9					4.900000	22 Mar 2033		
	170,000.000	Local		99.809188	169,675.62	98.372624	167,233.46	-2,442.16	0.04
		Base		99.809188	169,675.62	98.372624	167,233.46	-2,442.16	0.03
491798AG9	REPUBLIC OF KENYA SR UNSECURED 144A 02/28 7.25					7.250000	28 Feb 2028		
	400,000.000	Local		102.377173	409,508.69	95.250000	381,000.00	-28,508.69	0.09
		Base		102.377173	409,508.69	95.250000	381,000.00	-28,508.69	0.08
491798AL8	REPUBLIC OF KENYA SR UNSECURED 144A 01/34 6.3					6.300000	23 Jan 2034		
Original Face:	230,000.000	Local		99.992678	229,983.16	78.612867	180,809.59	-49,173.57	0.04
	230,000.000	Base		99.992678	229,983.16	78.612867	180,809.59	-49,173.57	0.04
491798AM6	REPUBLIC OF KENYA SR UNSECURED 144A 02/31 9.75					9.750000	16 Feb 2031		
Original Face:	400,000.000	Local		97.516508	390,066.03	98.750000	395,000.00	4,933.97	0.10
	400,000.000	Base		97.516508	390,066.03	98.750000	395,000.00	4,933.97	0.08
494550BU9	KINDER MORGAN ENER PART COMPANY GUAR 03/44 5.5					5.500000	01 Mar 2044		

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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	
		20,000.000	Local 111.962750	22,392.55	92.717059	18,543.41	-3,849.14	0.00	
			Base 111.962750	22,392.55	92.717059	18,543.41	-3,849.14	0.00	
494550BW5	KINDER MORGAN ENER PART COMPANY GUAR 09/44 5.4				5.400000	01 Sep 2044			
		10,000.000	Local 115.839500	11,583.95	91.324854	9,132.49	-2,451.46	0.00	
			Base 115.839500	11,583.95	91.324854	9,132.49	-2,451.46	0.00	
49456BAF8	KINDER MORGAN INC COMPANY GUAR 06/25 4.3				4.300000	01 Jun 2025			
		10,000.000	Local 100.275200	10,027.52	99.769064	9,976.91	-50.61	0.00	
			Base 100.275200	10,027.52	99.769064	9,976.91	-50.61	0.00	
49456BAJ0	KINDER MORGAN INC COMPANY GUAR 02/46 5.05				5.050000	15 Feb 2046			
		30,000.000	Local 108.575133	32,572.54	87.034185	26,110.26	-6,462.28	0.01	
			Base 108.575133	32,572.54	87.034185	26,110.26	-6,462.28	0.01	
49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2				5.200000	01 Mar 2048			
		10,000.000	Local 112.941400	11,294.14	88.425380	8,842.54	-2,451.60	0.00	
			Base 112.941400	11,294.14	88.425380	8,842.54	-2,451.60	0.00	
50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2				5.200000	15 Jul 2045			
		10,000.000	Local 108.933800	10,893.38	90.445911	9,044.59	-1,848.79	0.00	
			Base 108.933800	10,893.38	90.445911	9,044.59	-1,848.79	0.00	
50077LAZ9	KRAFT HEINZ FOODS CO COMPANY GUAR 10/49 4.875				4.875000	01 Oct 2049			
		40,000.000	Local 103.538875	41,415.55	85.606505	34,242.60	-7,172.95	0.01	
			Base 103.538875	41,415.55	85.606505	34,242.60	-7,172.95	0.01	
501044DV0	KROGER CO SR UNSECURED 09/34 5				5.000000	15 Sep 2034			
		150,000.000	Local 99.753880	149,630.82	96.738422	145,107.63	-4,523.19	0.03	
			Base 99.753880	149,630.82	96.738422	145,107.63	-4,523.19	0.03	
50203JAA6	LFT CRE LLC LMNT 2021 FL1 A 144A				5.681570	15 Jun 2039			
		830,829.020	Local 100.000000	830,829.02	99.615490	827,634.40	-3,194.62	0.20	
Original Face:		1,900,000.000	Base 100.000000	830,829.02	99.615490	827,634.40	-3,194.62	0.17	
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9				2.900000	25 Jun 2025			
		320,000.000	Local 100.308738	320,987.96	98.911950	316,518.24	-4,469.72	0.08	
			Base 100.308738	320,987.96	98.911950	316,518.24	-4,469.72	0.06	
517834AK3	LAS VEGAS SANDS CORP SR UNSECURED 08/29 6				6.000000	15 Aug 2029			

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCR



As of: December 31, 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
	100,000.000	Local		99.868320	99,868.32	101.284196	101,284.20	1,415.88	0.02
		Base		99.868320	99,868.32	101.284196	101,284.20	1,415.88	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
532457CLO	ELI LILLY + CO SR UNSECURED 02/34 4.7					4.700000	09 Feb 2034		
	640,000.000	Local		99.970297	639,809.90	96.942420	620,431.49	-19,378.41	0.15
		Base		99.970297	639,809.90	96.942420	620,431.49	-19,378.41	0.13
532457CM8	ELI LILLY + CO SR UNSECURED 02/54 5					5.000000	09 Feb 2054		
	70,000.000	Local		99.438514	69,606.96	91.962374	64,373.66	-5,233.30	0.02
		Base		99.438514	69,606.96	91.962374	64,373.66	-5,233.30	0.01
532457CN6	ELI LILLY + CO SR UNSECURED 02/64 5.1					5.100000	09 Feb 2064		
	210,000.000	Local		99.868952	209,724.80	91.564070	192,284.55	-17,440.25	0.05
		Base		99.868952	209,724.80	91.564070	192,284.55	-17,440.25	0.04
532457CR7	ELI LILLY + CO SR UNSECURED 08/34 4.6					4.600000	14 Aug 2034		
	210,000.000	Local		100.024524	210,051.50	96.019701	201,641.37	-8,410.13	0.05
		Base		100.024524	210,051.50	96.019701	201,641.37	-8,410.13	0.04
53948QAA4	LOANPAL SOLAR LOAN LTD. LPSLT 2021 2GS A 144A					2.220000	20 Mar 2048		
	581,544.840	Local		99.992286	581,499.98	76.782590	446,525.19	-134,974.79	0.11
Original Face:	910,000.000	Base		99.992286	581,499.98	76.782590	446,525.19	-134,974.79	0.09
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5					4.500000	15 May 2036		
	100,000.000	Local		104.597000	104,597.00	93.857543	93,857.54	-10,739.46	0.02
		Base		104.597000	104,597.00	93.857543	93,857.54	-10,739.46	0.02
539830BR9	LOCKHEED MARTIN CORP SR UNSECURED 06/32 3.9					3.900000	15 Jun 2032		
	180,000.000	Local		99.931911	179,877.44	92.916431	167,249.58	-12,627.86	0.04
		Base		99.931911	179,877.44	92.916431	167,249.58	-12,627.86	0.03
539830BS7	LOCKHEED MARTIN CORP SR UNSECURED 06/53 4.15					4.150000	15 Jun 2053		
	630,000.000	Local		96.057494	605,162.21	80.046398	504,292.31	-100,869.90	0.12
		Base		96.057494	605,162.21	80.046398	504,292.31	-100,869.90	0.10
539830CE7	LOCKHEED MARTIN CORP SR UNSECURED 02/64 5.2					5.200000	15 Feb 2064		

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCR



As of: December 31, 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	
		10,000.000	Local 102.691200	10,269.12	92.995464	9,299.55	-969.57	0.00	
			Base 102.691200	10,269.12	92.995464	9,299.55	-969.57	0.00	
55285BAA3	MF1 MULTIFAMILY HOUSING MORTGA MF1 2022 FL10 A 144A				7.001350	17 Sep 2037			
	Original Face:	1,519,758.260	Local 99.579909	1,513,373.89	100.125080	1,521,659.17	8,285.28	0.37	
		1,670,000.000	Base 99.579909	1,513,373.89	100.125080	1,521,659.17	8,285.28	0.31	
55293AAL1	MHC COMMERCIAL MORTGAGE TRUST MHC 2021 MHC2 D 144A				6.011480	15 May 2038			
	Original Face:	376,000.000	Local 100.000000	376,000.00	99.750000	375,060.00	-940.00	0.09	
		470,000.000	Base 100.000000	376,000.00	99.750000	375,060.00	-940.00	0.08	
55318CAD6	MMAF EQUIPMENT FINANCE LLC MMAF 2024 A A4 144A				5.100000	13 Jul 2049			
	Original Face:	380,000.000	Local 99.992942	379,973.18	100.765980	382,910.72	2,937.54	0.09	
		380,000.000	Base 99.992942	379,973.18	100.765980	382,910.72	2,937.54	0.08	
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5				4.500000	15 Apr 2038			
		110,000.000	Local 99.102536	109,012.79	87.184172	95,902.59	-13,110.20	0.02	
			Base 99.102536	109,012.79	87.184172	95,902.59	-13,110.20	0.02	
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7				4.700000	15 Apr 2048			
		110,000.000	Local 99.427909	109,370.70	82.054053	90,259.46	-19,111.24	0.02	
			Base 99.427909	109,370.70	82.054053	90,259.46	-19,111.24	0.02	
55336VAS9	MPLX LP SR UNSECURED 02/29 4.8				4.800000	15 Feb 2029			
		120,000.000	Local 104.524425	125,429.31	99.123678	118,948.41	-6,480.90	0.03	
			Base 104.524425	125,429.31	99.123678	118,948.41	-6,480.90	0.02	
55361AAU8	MSWF COMMERCIAL MORTGAGE TRUST MSWF 2023 2 A5				6.014000	15 Dec 2056			
	Original Face:	850,000.000	Local 102.905641	874,697.95	105.327590	895,284.52	20,586.57	0.22	
		850,000.000	Base 102.905641	874,697.95	105.327590	895,284.52	20,586.57	0.18	
55376YAD7	M+T EQUIPMENT NOTES MTLRF 2024 1A A4 144A				4.940000	18 Aug 2031			
	Original Face:	350,000.000	Local 99.990274	349,965.96	99.682670	348,889.35	-1,076.61	0.08	
		350,000.000	Base 99.990274	349,965.96	99.682670	348,889.35	-1,076.61	0.07	
55903VBA0	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/27 3.755				3.755000	15 Mar 2027			
		10,000.000	Local 100.000000	10,000.00	96.338225	9,633.82	-366.18	0.00	
			Base 100.000000	10,000.00	96.338225	9,633.82	-366.18	0.00	
55903VBB8	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/29 4.054				4.054000	15 Mar 2029			

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
	210,000.000	Local		100.000000	210,000.00	93.071070	195,449.25	-14,550.75	0.05
		Base		100.000000	210,000.00	93.071070	195,449.25	-14,550.75	0.04
55903VBC6	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/32 4.279					4.279000	15 Mar 2032		
	470,000.000	Local		97.899723	460,128.70	88.149376	414,302.07	-45,826.63	0.10
		Base		97.899723	460,128.70	88.149376	414,302.07	-45,826.63	0.08
55903VBD4	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/42 5.05					5.050000	15 Mar 2042		
	80,000.000	Local		100.635063	80,508.05	80.548057	64,438.45	-16,069.60	0.02
		Base		100.635063	80,508.05	80.548057	64,438.45	-16,069.60	0.01
55903VBE2	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/52 5.141					5.141000	15 Mar 2052		
	170,000.000	Local		100.368882	170,627.10	74.653785	126,911.43	-43,715.67	0.03
		Base		100.368882	170,627.10	74.653785	126,911.43	-43,715.67	0.03
55903VBF9	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/62 5.391					5.391000	15 Mar 2062		
	30,000.000	Local		75.306367	22,591.91	73.836051	22,150.82	-441.09	0.01
		Base		75.306367	22,591.91	73.836051	22,150.82	-441.09	0.00
55903VBG7	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/26 6.412					6.412000	15 Mar 2026		
	10,000.000	Local		100.000000	10,000.00	100.039772	10,003.98	3.98	0.00
		Base		100.000000	10,000.00	100.039772	10,003.98	3.98	0.00
571676AN5	MARS INC SR UNSECURED 144A 07/40 2.375					2.375000	16 Jul 2040		
	220,000.000	Local		98.762082	217,276.58	66.256541	145,764.39	-71,512.19	0.04
		Base		98.762082	217,276.58	66.256541	145,764.39	-71,512.19	0.03
576456AA5	MASTR ASSET BACKED SECURITIES MABS 2007 NCW A1 144A					4.753220	25 May 2037		
	835,859.510	Local		94.434520	789,339.92	87.793720	733,832.16	-55,507.76	0.18
Original Face:	10,140,000.000	Base		94.434520	789,339.92	87.793720	733,832.16	-55,507.76	0.15
58013MFM1	MCDONALD S CORP SR UNSECURED 03/30 2.125					2.125000	01 Mar 2030		
	180,000.000	Local		100.726339	181,307.41	87.398268	157,316.88	-23,990.53	0.04
		Base		100.726339	181,307.41	87.398268	157,316.88	-23,990.53	0.03
58013MFR0	MCDONALD S CORP SR UNSECURED 04/50 4.2					4.200000	01 Apr 2050		
	280,000.000	Local		115.412804	323,155.85	79.110690	221,509.93	-101,645.92	0.05
		Base		115.412804	323,155.85	79.110690	221,509.93	-101,645.92	0.04
58503UAF0	MEDLINE BORROWER LP 2024 USD ADD ON TERM LOAN B						23 Oct 2028		

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		0.000	Local Base	0.000000 0.000000	458.60 458.60	0.000000 0.000000	0.00 0.00	-458.60 -458.60	0.00 0.00
58506DAA6	MEDLINE BORROWER/MEDL CO SR SECURED 144A 04/29 6.25				6.250000	01 Apr 2029			
		270,000.000	Local Base	99.958167 99.958167	269,887.05 269,887.05	101.054405 101.054405	272,846.89 272,846.89	2,959.84 2,959.84	0.07 0.06
58547DAH2	MELCO RESORTS FINANCE SR UNSECURED 144A 04/32 7.625				7.625000	17 Apr 2032			
		270,000.000	Local Base	100.048074 100.048074	270,129.80 270,129.80	100.358202 100.358202	270,967.15 270,967.15	837.35 837.35	0.07 0.05
58933YBF1	MERCK + CO INC SR UNSECURED 12/51 2.75				2.750000	10 Dec 2051			
		240,000.000	Local Base	85.018933 85.018933	204,045.44 204,045.44	60.714200 60.714200	145,714.08 145,714.08	-58,331.36 -58,331.36	0.04 0.03
58940BAR7	MERCURY FINANCIAL CREDIT CARD MFCC 2023 1A A 144A				8.040000	20 Sep 2027			
		2,120,000.000	Local Base	100.298857 100.298857	2,126,335.76 2,126,335.76	99.980210 99.980210	2,119,580.45 2,119,580.45	-6,755.31 -6,755.31	0.51 0.43
Original Face:		2,120,000.000	Base	100.298857	2,126,335.76	99.980210	2,119,580.45	-6,755.31	0.43
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4				6.400000	15 Dec 2066			
		490,000.000	Local Base	101.045353 101.045353	495,122.23 495,122.23	101.917400 101.917400	499,395.26 499,395.26	4,273.03 4,273.03	0.12 0.10
594918BS2	MICROSOFT CORP SR UNSECURED 08/36 3.45				3.450000	08 Aug 2036			
		10,000.000	Local Base	99.725300 99.725300	9,972.53 9,972.53	87.201969 87.201969	8,720.20 8,720.20	-1,252.33 -1,252.33	0.00 0.00
594918CC6	MICROSOFT CORP SR UNSECURED 06/50 2.525				2.525000	01 Jun 2050			
		3,000.000	Local Base	100.530667 100.530667	3,015.92 3,015.92	61.725477 61.725477	1,851.76 1,851.76	-1,164.16 -1,164.16	0.00 0.00
594918CE2	MICROSOFT CORP SR UNSECURED 03/52 2.921				2.921000	17 Mar 2052			
		17,000.000	Local Base	97.434824 97.434824	16,563.92 16,563.92	66.289498 66.289498	11,269.21 11,269.21	-5,294.71 -5,294.71	0.00 0.00
594918CF9	MICROSOFT CORP SR UNSECURED 03/62 3.041				3.041000	17 Mar 2062			
		10,000.000	Local Base	95.714400 95.714400	9,571.44 9,571.44	64.037727 64.037727	6,403.77 6,403.77	-3,167.67 -3,167.67	0.00 0.00
595112BZ5	MICRON TECHNOLOGY INC SR UNSECURED 02/33 5.875				5.875000	09 Feb 2033			

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		120,000.000	Local 102.935500	123,522.60	102.452365	122,942.84	-579.76	0.03	
			Base 102.935500	123,522.60	102.452365	122,942.84	-579.76	0.02	
59909TAC8	GAINWELL ACQUISITION CORP. TERM LOAN B					01 Oct 2027			
		0.040	Local 100.000000	0.04	96.625000	0.04	0.00	0.00	
			Base 100.000000	0.04	96.625000	0.04	0.00	0.00	
59981BAH7	MILL CITY MORTGAGE TRUST MCMLT 2019 GS1 M2 144A				3.250000	25 Jul 2059			
		1,090,000.000	Local 104.669257	1,140,894.90	88.721770	967,067.29	-173,827.61	0.23	
Original Face:		1,090,000.000	Base 104.669257	1,140,894.90	88.721770	967,067.29	-173,827.61	0.20	
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR				4.431000	23 Jan 2030			
		10,000.000	Local 100.000000	10,000.00	97.354985	9,735.50	-264.50	0.00	
			Base 100.000000	10,000.00	97.354985	9,735.50	-264.50	0.00	
6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR				2.699000	22 Jan 2031			
		20,000.000	Local 102.479250	20,495.85	88.857614	17,771.52	-2,724.33	0.00	
			Base 102.479250	20,495.85	88.857614	17,771.52	-2,724.33	0.00	
6174468P7	MORGAN STANLEY SR UNSECURED 04/31 VAR				3.622000	01 Apr 2031			
		740,000.000	Local 102.383553	757,638.29	92.887254	687,365.68	-70,272.61	0.17	
			Base 102.383553	757,638.29	92.887254	687,365.68	-70,272.61	0.14	
6174468Q5	MORGAN STANLEY SR UNSECURED 04/26 VAR				2.188000	28 Apr 2026			
		320,000.000	Local 98.405322	314,897.03	99.107401	317,143.68	2,246.65	0.08	
			Base 98.405322	314,897.03	99.107401	317,143.68	2,246.65	0.06	
61744CCH7	MORGAN STANLEY CAPITAL INC MSAC 2004 NC4 M1				5.263220	25 Apr 2034			
		458,953.320	Local 98.974144	454,245.12	100.605610	461,732.79	7,487.67	0.11	
Original Face:		2,150,000.000	Base 98.974144	454,245.12	100.605610	461,732.79	7,487.67	0.09	
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR				3.772000	24 Jan 2029			
		440,000.000	Local 98.772725	434,599.99	96.398042	424,151.38	-10,448.61	0.10	
			Base 98.772725	434,599.99	96.398042	424,151.38	-10,448.61	0.09	
61768HBA3	MORGAN STANLEY CAPITAL I TRUST MSC 2019 L2 B				4.494000	15 Mar 2052			
		890,000.000	Local 111.158440	989,310.12	86.189520	767,086.73	-222,223.39	0.18	
Original Face:		890,000.000	Base 111.158440	989,310.12	86.189520	767,086.73	-222,223.39	0.16	
61776GAA6	MORGAN STANLEY RESIDENTIAL MOR MSRM 2024 INV3 A1 144A				6.500000	25 Jun 2054			

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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
Original Face:	998,426.150	Local		100.721772	1,005,632.51	101.487200	1,013,274.74	7,642.23	0.24
	1,100,000.000	Base		100.721772	1,005,632.51	101.487200	1,013,274.74	7,642.23	0.20
617939AA1	MORGAN STANLEY RESIDENTIAL MOR MSRM 2024 INV2 A1 144A					6.500000	25 Feb 2054		
Original Face:	1,126,047.680	Local		100.244355	1,128,799.23	101.307200	1,140,767.38	11,968.15	0.27
	1,420,000.000	Base		100.244355	1,128,799.23	101.307200	1,140,767.38	11,968.15	0.23
62886HBN0	NCL CORPORATION LTD SR SECURED 144A 01/29 8.125					8.125000	15 Jan 2029		
Original Face:	340,000.000	Local		103.889865	353,225.54	105.382600	358,300.84	5,075.30	0.09
		Base		103.889865	353,225.54	105.382600	358,300.84	5,075.30	0.07
62954HAW8	NXP BV/NXP FDG/NXP USA COMPANY GUAR 05/25 2.7					2.700000	01 May 2025		
Original Face:	10,000.000	Local		100.026700	10,002.67	99.311733	9,931.17	-71.50	0.00
		Base		100.026700	10,002.67	99.311733	9,931.17	-71.50	0.00
63873VAC7	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME XA 144A					1.350600	15 Aug 2036		
Original Face:	7,710,000.000	Local		0.000001	0.08	2.638240	203,408.30	203,408.22	0.05
	7,710,000.000	Base		0.000001	0.08	2.638240	203,408.30	203,408.22	0.04
63940HAC7	NAVIENT STUDENT LOAN TRUST NAVSL 2016 3A A3 144A					6.033270	25 Jun 2065		
Original Face:	788,532.020	Local		101.600506	801,152.52	101.019930	796,574.49	-4,578.03	0.19
	1,690,000.000	Base		101.600506	801,152.52	101.019930	796,574.49	-4,578.03	0.16
63943BAB9	NAVIGATOR AIRCRAFT ABS LLC NAVTR 2021 1 B 144A					3.571000	15 Nov 2046		
Original Face:	495,480.580	Local		99.999514	495,478.17	92.122220	456,447.71	-39,030.46	0.11
	630,000.000	Base		99.999514	495,478.17	92.122220	456,447.71	-39,030.46	0.09
64035DAB2	NELNET STUDENT LOAN TRUST NSLT 2021 A APT1 144A					1.360000	20 Apr 2062		
Original Face:	237,283.050	Local		93.623118	222,151.79	92.509240	219,508.75	-2,643.04	0.05
	600,000.000	Base		93.623118	222,151.79	92.509240	219,508.75	-2,643.04	0.04
64130TBA2	NEUBERGER BERMAN CLO LTD NEUB 2015 20A ARR 144A					6.077510	15 Jul 2034		
Original Face:	440,000.000	Local		99.400114	437,360.50	100.217500	440,957.00	3,596.50	0.11
	440,000.000	Base		99.400114	437,360.50	100.217500	440,957.00	3,596.50	0.09
64828EAB1	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM4 A2 144A					2.644390	25 Sep 2059		
Original Face:	369,041.860	Local		100.000000	369,041.86	93.658280	345,638.26	-23,403.60	0.08
	1,140,000.000	Base		100.000000	369,041.86	93.658280	345,638.26	-23,403.60	0.07
64828GAS9	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A B1 144A					4.000000	25 Sep 2059		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	656,598.370	Local	109.784960	720,846.26	95.268400	625,530.76	-95,315.50	0.15	
	890,000.000	Base	109.784960	720,846.26	95.268400	625,530.76	-95,315.50	0.13	
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A				4.000000	25 Apr 2057			
Original Face:	365,962.080	Local	103.069105	377,193.84	95.538170	349,633.47	-27,560.37	0.08	
	2,040,000.000	Base	103.069105	377,193.84	95.538170	349,633.47	-27,560.37	0.07	
64831TAC1	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2021 NQM3 A3 144A				1.516260	27 Nov 2056			
Original Face:	227,196.610	Local	100.000000	227,196.61	86.571940	196,688.51	-30,508.10	0.05	
	480,000.000	Base	100.000000	227,196.61	86.571940	196,688.51	-30,508.10	0.04	
64831UAA2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2022 NQM4 A1 144A				5.000000	25 Jun 2062			
Original Face:	1,218,938.360	Local	99.682307	1,215,065.88	98.901470	1,205,547.96	-9,517.92	0.29	
	1,530,000.000	Base	99.682307	1,215,065.88	98.901470	1,205,547.96	-9,517.92	0.24	
65412JAC7	REPUBLIC OF NIGERIA SR UNSECURED 144A 11/27 6.5				6.500000	28 Nov 2027			
Original Face:	200,000.000	Local	100.000000	200,000.00	94.801800	189,603.60	-10,396.40	0.05	
		Base	100.000000	200,000.00	94.801800	189,603.60	-10,396.40	0.04	
654744AB7	NISSAN MOTOR CO SR UNSECURED 144A 09/25 3.522				3.522000	17 Sep 2025			
Original Face:	720,000.000	Local	99.550500	716,763.60	98.555752	709,601.41	-7,162.19	0.17	
		Base	99.550500	716,763.60	98.555752	709,601.41	-7,162.19	0.14	
654744AC5	NISSAN MOTOR CO SR UNSECURED 144A 09/27 4.345				4.345000	17 Sep 2027			
Original Face:	450,000.000	Local	99.121362	446,046.13	96.282842	433,272.79	-12,773.34	0.10	
		Base	99.121362	446,046.13	96.282842	433,272.79	-12,773.34	0.09	
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93				2.930000	15 Jan 2025			
Original Face:	10,000.000	Local	99.968700	9,996.87	99.919039	9,991.90	-4.97	0.00	
		Base	99.968700	9,996.87	99.919039	9,991.90	-4.97	0.00	
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25				5.250000	01 May 2050			
Original Face:	320,000.000	Local	116.607747	373,144.79	93.776694	300,085.42	-73,059.37	0.07	
		Base	116.607747	373,144.79	93.776694	300,085.42	-73,059.37	0.06	
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5				3.500000	01 Apr 2050			
Original Face:	440,000.000	Local	108.384334	476,891.07	74.421669	327,455.34	-149,435.73	0.08	
		Base	108.384334	476,891.07	74.421669	327,455.34	-149,435.73	0.07	
670857AA9	ONSLow BAY FINANCIAL LLC OBX 2021 NQM2 A1 144A				1.101000	25 May 2061			

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	602,047.190	Local		99.999824	602,046.13	81.063350	488,039.62	-114,006.51	0.12
	1,130,000.000	Base		99.999824	602,046.13	81.063350	488,039.62	-114,006.51	0.10
67091TAD7	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 06/31 3.75					3.750000	23 Jun 2031		
	330,000.000	Local		99.561952	328,554.44	86.137200	284,252.76	-44,301.68	0.07
		Base		99.561952	328,554.44	86.137200	284,252.76	-44,301.68	0.06
67091TAE5	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 06/51 5.125					5.125000	23 Jun 2051		
	290,000.000	Local		98.335552	285,173.10	75.379000	218,599.10	-66,574.00	0.05
		Base		98.335552	285,173.10	75.379000	218,599.10	-66,574.00	0.04
67091TAG0	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 05/54 7.5					7.500000	02 May 2054		
	200,000.000	Local		97.278275	194,556.55	101.375000	202,750.00	8,193.45	0.05
		Base		97.278275	194,556.55	101.375000	202,750.00	8,193.45	0.04
67114JAA8	ONSLow BAY FINANCIAL LLC OBX 2021 NQM3 A1 144A					1.054000	25 Jul 2061		
	282,749.700	Local		99.998723	282,746.09	80.500870	227,615.97	-55,130.12	0.05
Original Face:	480,000.000	Base		99.998723	282,746.09	80.500870	227,615.97	-55,130.12	0.05
67115DAA0	ONSLow BAY FINANCIAL LLC OBX 2021 NQM4 A1 144A					1.957000	25 Oct 2061		
	333,185.090	Local		99.998649	333,180.59	82.592320	275,185.30	-57,995.29	0.07
Original Face:	480,000.000	Base		99.998649	333,180.59	82.592320	275,185.30	-57,995.29	0.06
67119EAC0	ONSLow BAY FINANCIAL LLC OBX 2024 NQM11 A3 144A					6.230000	25 Jun 2064		
	519,350.690	Local		99.999663	519,348.94	100.387480	521,363.07	2,014.13	0.13
Original Face:	570,000.000	Base		99.999663	519,348.94	100.387480	521,363.07	2,014.13	0.11
67181DAA9	OAK STREET INVESTMENT GRADE NE OAKIG 2020 1A A1 144A					1.850000	20 Nov 2050		
	927,764.150	Local		99.996579	927,732.41	96.482090	895,126.24	-32,606.17	0.22
Original Face:	1,010,000.000	Base		99.996579	927,732.41	96.482090	895,126.24	-32,606.17	0.18
67448LAA0	ONSLow BAY FINANCIAL LLC OBX 2024 NQM1 A1 144A					5.928000	25 Nov 2063		
	803,590.370	Local		100.189033	805,109.42	100.500630	807,613.38	2,503.96	0.19
Original Face:	970,000.000	Base		100.189033	805,109.42	100.500630	807,613.38	2,503.96	0.16
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625					4.625000	15 Jun 2045		
	70,000.000	Local		85.046286	59,532.40	75.715840	53,001.09	-6,531.31	0.01
		Base		85.046286	59,532.40	75.715840	53,001.09	-6,531.31	0.01
674599CH6	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4					3.400000	15 Apr 2026		

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	480,000.000	Local		100.452256	482,170.83	97.741450	469,158.96	-13,011.87	0.11
		Base		100.452256	482,170.83	97.741450	469,158.96	-13,011.87	0.09
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.100000	15 Feb 2047		
	180,000.000	Local		90.260683	162,469.23	68.373470	123,072.25	-39,396.98	0.03
		Base		90.260683	162,469.23	68.373470	123,072.25	-39,396.98	0.02
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3					3.000000	15 Feb 2027		
	120,000.000	Local		99.790817	119,748.98	95.465329	114,558.39	-5,190.59	0.03
		Base		99.790817	119,748.98	95.465329	114,558.39	-5,190.59	0.02
674599CR4	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/26 3.2					3.200000	15 Aug 2026		
	230,000.000	Local		100.255574	230,587.82	96.567077	222,104.28	-8,483.54	0.05
		Base		100.255574	230,587.82	96.567077	222,104.28	-8,483.54	0.04
674599DC6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/26 5.55					5.550000	15 Mar 2026		
	230,000.000	Local		101.830609	234,210.40	100.348800	230,802.24	-3,408.16	0.06
		Base		101.830609	234,210.40	100.348800	230,802.24	-3,408.16	0.05
674599DD4	OCCIDENTAL PETROLEUM COR SR UNSECURED 05/31 7.5					7.500000	01 May 2031		
	140,000.000	Local		105.030800	147,043.12	109.329800	153,061.72	6,018.60	0.04
		Base		105.030800	147,043.12	109.329800	153,061.72	6,018.60	0.03
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875					7.875000	15 Sep 2031		
	40,000.000	Local		121.093100	48,437.24	110.837338	44,334.94	-4,102.30	0.01
		Base		121.093100	48,437.24	110.837338	44,334.94	-4,102.30	0.01
674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45					6.450000	15 Sep 2036		
	320,000.000	Local		117.510300	376,032.96	102.543204	328,138.25	-47,894.71	0.08
		Base		117.510300	376,032.96	102.543204	328,138.25	-47,894.71	0.07
674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5					4.500000	15 Jul 2044		
	80,000.000	Local		86.028938	68,823.15	74.132990	59,306.39	-9,516.76	0.01
		Base		86.028938	68,823.15	74.132990	59,306.39	-9,516.76	0.01
674599DL6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/46 6.6					6.600000	15 Mar 2046		
	720,000.000	Local		107.198328	771,827.96	101.027100	727,395.12	-44,432.84	0.18
		Base		107.198328	771,827.96	101.027100	727,395.12	-44,432.84	0.15
674599ED3	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/30 6.625					6.625000	01 Sep 2030		

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	40,000.000	Local		103.063900	41,225.56	104.651700	41,860.68	635.12	0.01
		Base		103.063900	41,225.56	104.651700	41,860.68	635.12	0.01
682680BH5	ONEOK INC COMPANY GUAR 11/26 5.55					5.550000	01 Nov 2026		
	10,000.000	Local		99.932200	9,993.22	101.237822	10,123.78	130.56	0.00
		Base		99.932200	9,993.22	101.237822	10,123.78	130.56	0.00
682680BK8	ONEOK INC COMPANY GUAR 11/30 5.8					5.800000	01 Nov 2030		
	20,000.000	Local		99.835950	19,967.19	103.082923	20,616.58	649.39	0.00
		Base		99.835950	19,967.19	103.082923	20,616.58	649.39	0.00
682680BN2	ONEOK INC COMPANY GUAR 09/53 6.625					6.625000	01 Sep 2053		
	140,000.000	Local		100.765443	141,071.62	105.261994	147,366.79	6,295.17	0.04
		Base		100.765443	141,071.62	105.261994	147,366.79	6,295.17	0.03
68389XBV6	ORACLE CORP SR UNSECURED 04/30 2.95					2.950000	01 Apr 2030		
	60,000.000	Local		93.793150	56,275.89	90.324986	54,194.99	-2,080.90	0.01
		Base		93.793150	56,275.89	90.324986	54,194.99	-2,080.90	0.01
68389XBX2	ORACLE CORP SR UNSECURED 04/50 3.6					3.600000	01 Apr 2050		
	20,000.000	Local		71.398350	14,279.67	70.122091	14,024.42	-255.25	0.00
		Base		71.398350	14,279.67	70.122091	14,024.42	-255.25	0.00
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
	130,000.000	Local		99.987854	129,984.21	96.420028	125,346.04	-4,638.17	0.03
		Base		99.987854	129,984.21	96.420028	125,346.04	-4,638.17	0.03
68389XCE3	ORACLE CORP SR UNSECURED 03/31 2.875					2.875000	25 Mar 2031		
	870,000.000	Local		100.188789	871,642.46	88.011749	765,702.22	-105,940.24	0.18
		Base		100.188789	871,642.46	88.011749	765,702.22	-105,940.24	0.15
68389XCN3	ORACLE CORP SR UNSECURED 05/30 4.65					4.650000	06 May 2030		
	10,000.000	Local		99.755500	9,975.55	98.584399	9,858.44	-117.11	0.00
		Base		99.755500	9,975.55	98.584399	9,858.44	-117.11	0.00
68389XCU7	ORACLE CORP SR UNSECURED 09/54 5.375					5.375000	27 Sep 2054		
	150,000.000	Local		99.720007	149,580.01	92.158711	138,238.07	-11,341.94	0.03
		Base		99.720007	149,580.01	92.158711	138,238.07	-11,341.94	0.03
693475BQ7	PNC FINANCIAL SERVICES SR UNSECURED 06/26 VAR					5.812000	12 Jun 2026		

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	50,000.000	Local	100.100600	50,050.30	100.425074	50,212.54	162.24	0.01	
		Base	100.100600	50,050.30	100.425074	50,212.54	162.24	0.01	
693475BR5	PNC FINANCIAL SERVICES SR UNSECURED 06/29 VAR					5.582000	12 Jun 2029		
	250,000.000	Local	100.000000	250,000.00	101.736750	254,341.88	4,341.88	0.06	
		Base	100.000000	250,000.00	101.736750	254,341.88	4,341.88	0.05	
693581AA8	PRP ADVISORS, LLC PRPM 2024 RCF1 A1 144A					4.000000	25 Jan 2054		
	518,272.420	Local	95.944743	497,255.14	97.592900	505,797.08	8,541.94	0.12	
Original Face:	600,000.000	Base	95.944743	497,255.14	97.592900	505,797.08	8,541.94	0.10	
69361JAA4	PRKCM TRUST PRKCM 2021 AFC2 A1 144A					2.071000	25 Nov 2056		
	359,978.620	Local	99.999711	359,977.58	86.428350	311,123.58	-48,854.00	0.07	
Original Face:	480,000.000	Base	99.999711	359,977.58	86.428350	311,123.58	-48,854.00	0.06	
69377CAA1	PRKCM TRUST PRKCM 2022 AFC1 A1A 144A					4.100000	25 Apr 2057		
	1,060,697.750	Local	98.476958	1,044,542.88	97.348890	1,032,577.49	-11,965.39	0.25	
Original Face:	1,420,000.000	Base	98.476958	1,044,542.88	97.348890	1,032,577.49	-11,965.39	0.21	
694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5					2.500000	01 Feb 2031		
	110,000.000	Local	85.521091	94,073.20	85.535630	94,089.19	15.99	0.02	
		Base	85.521091	94,073.20	85.535630	94,089.19	15.99	0.02	
694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3					3.300000	01 Aug 2040		
	40,000.000	Local	99.586375	39,834.55	74.918282	29,967.31	-9,867.24	0.01	
		Base	99.586375	39,834.55	74.918282	29,967.31	-9,867.24	0.01	
694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5					3.500000	01 Aug 2050		
	10,000.000	Local	99.426900	9,942.69	68.637332	6,863.73	-3,078.96	0.00	
		Base	99.426900	9,942.69	68.637332	6,863.73	-3,078.96	0.00	
69917AAL8	PARALLEL LTD PARL 2020 1A A1R 144A					6.099010	20 Jul 2034		
	630,000.000	Local	100.149786	630,943.65	100.143900	630,906.57	-37.08	0.15	
Original Face:	630,000.000	Base	100.149786	630,943.65	100.143900	630,906.57	-37.08	0.13	
70450YAH6	PAYPAL HOLDINGS INC SR UNSECURED 06/30 2.3					2.300000	01 Jun 2030		
	50,000.000	Local	104.050080	52,025.04	87.650399	43,825.20	-8,199.84	0.01	
		Base	104.050080	52,025.04	87.650399	43,825.20	-8,199.84	0.01	
70455DAG9	PCI GAMING AUTHORITY TERM LOAN						18 Jul 2031		

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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
	58,021.870	Local	100.064183	58,059.11	99.687500	57,840.55	-218.56	0.01	
		Base	100.064183	58,059.11	99.687500	57,840.55	-218.56	0.01	
71424VAB6	PERMIAN RESOURC OPTG LLC COMPANY GUAR 144A 02/33 6.25				6.250000	01 Feb 2033			
	170,000.000	Local	100.000000	170,000.00	98.705985	167,800.17	-2,199.83	0.04	
		Base	100.000000	170,000.00	98.705985	167,800.17	-2,199.83	0.03	
715638DQ2	REPUBLIC OF PERU SR UNSECURED 12/60 2.78				2.780000	01 Dec 2060			
	140,000.000	Local	62.626821	87,677.55	52.550000	73,570.00	-14,107.55	0.02	
		Base	62.626821	87,677.55	52.550000	73,570.00	-14,107.55	0.01	
71647NAN9	PETROBRAS GLOBAL FINANCE COMPANY GUAR 12/99 6.85				6.850000	31 Dec 2099			
	60,000.000	Local	101.897567	61,138.54	88.646350	53,187.81	-7,950.73	0.01	
		Base	101.897567	61,138.54	88.646350	53,187.81	-7,950.73	0.01	
71654QCB6	PETROLEOS MEXICANOS COMPANY GUAR 08/26 6.875				6.875000	04 Aug 2026			
	20,000.000	Local	99.963050	19,992.61	98.261497	19,652.30	-340.31	0.00	
		Base	99.963050	19,992.61	98.261497	19,652.30	-340.31	0.00	
717081EW9	PFIZER INC SR UNSECURED 04/30 2.625				2.625000	01 Apr 2030			
	70,000.000	Local	101.398914	70,979.24	89.696008	62,787.21	-8,192.03	0.02	
		Base	101.398914	70,979.24	89.696008	62,787.21	-8,192.03	0.01	
717081EY5	PFIZER INC SR UNSECURED 05/30 1.7				1.700000	28 May 2030			
	260,000.000	Local	99.936254	259,834.26	85.226550	221,589.03	-38,245.23	0.05	
		Base	99.936254	259,834.26	85.226550	221,589.03	-38,245.23	0.04	
718172DG1	PHILIP MORRIS INTL INC SR UNSECURED 02/29 4.875				4.875000	13 Feb 2029			
	210,000.000	Local	99.217943	208,357.68	99.865698	209,717.97	1,360.29	0.05	
		Base	99.217943	208,357.68	99.865698	209,717.97	1,360.29	0.04	
718172DH9	PHILIP MORRIS INTL INC SR UNSECURED 02/31 5.125				5.125000	13 Feb 2031			
	250,000.000	Local	99.352948	248,382.37	100.062551	250,156.38	1,774.01	0.06	
		Base	99.352948	248,382.37	100.062551	250,156.38	1,774.01	0.05	
718172DJ5	PHILIP MORRIS INTL INC SR UNSECURED 02/34 5.25				5.250000	13 Feb 2034			
	20,000.000	Local	97.960100	19,592.02	98.873907	19,774.78	182.76	0.00	
		Base	97.960100	19,592.02	98.873907	19,774.78	182.76	0.00	
723787AR8	PIONEER NATURAL RESOURCE SR UNSECURED 01/31 2.15				2.150000	15 Jan 2031			

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



As of: December 31, 2024

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	40,000.000	Local	99.989175	39,995.67	84.895101	33,958.04	-6,037.63	0.01	
		Base	99.989175	39,995.67	84.895101	33,958.04	-6,037.63	0.01	
743263AP0	PROGRESS ENERGY INC SR UNSECURED 12/39 6				6.000000	01 Dec 2039			
	20,000.000	Local	102.559700	20,511.94	101.139259	20,227.85	-284.09	0.00	
		Base	102.559700	20,511.94	101.139259	20,227.85	-284.09	0.00	
74365PAD0	PROSUS NV SR UNSECURED 144A 08/50 4.027				4.027000	03 Aug 2050			
	630,000.000	Local	106.285056	669,595.85	67.260649	423,742.09	-245,853.76	0.10	
		Base	106.285056	669,595.85	67.260649	423,742.09	-245,853.76	0.09	
74365PAE8	PROSUS NV SR UNSECURED 144A 02/51 3.832				3.832000	08 Feb 2051			
	250,000.000	Local	99.993336	249,983.34	64.647550	161,618.88	-88,364.46	0.04	
		Base	99.993336	249,983.34	64.647550	161,618.88	-88,364.46	0.03	
74365PAF5	PROSUS NV SR UNSECURED 144A 07/31 3.061				3.061000	13 Jul 2031			
	200,000.000	Local	93.379135	186,758.27	83.963759	167,927.52	-18,830.75	0.04	
		Base	93.379135	186,758.27	83.963759	167,927.52	-18,830.75	0.03	
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	
74977RDH4	COOPERATIEVE RABOBANK UA 144A 06/26 VAR				1.339000	24 Jun 2026			
	610,000.000	Local	98.185495	598,931.52	98.287447	599,553.43	621.91	0.14	
		Base	98.185495	598,931.52	98.287447	599,553.43	621.91	0.12	
74977RDN1	COOPERATIEVE RABOBANK UA 144A 04/28 VAR				3.649000	06 Apr 2028			
	340,000.000	Local	100.000000	340,000.00	97.019139	329,865.07	-10,134.93	0.08	
		Base	100.000000	340,000.00	97.019139	329,865.07	-10,134.93	0.07	
75281ABK4	RANGE RESOURCES CORP COMPANY GUAR 144A 02/30 4.75				4.750000	15 Feb 2030			
	180,000.000	Local	94.654628	170,378.33	93.850960	168,931.73	-1,446.60	0.04	
		Base	94.654628	170,378.33	93.850960	168,931.73	-1,446.60	0.03	
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030			
	410,000.000	Local	101.248483	415,118.78	86.979372	356,615.43	-58,503.35	0.09	
		Base	101.248483	415,118.78	86.979372	356,615.43	-58,503.35	0.07	
75513ECP4	RTX CORP SR UNSECURED 03/52 3.03				3.030000	15 Mar 2052			

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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
	190,000.000	Local		67.108516	127,506.18	63.363628	120,390.89	-7,115.29	0.03
		Base		67.108516	127,506.18	63.363628	120,390.89	-7,115.29	0.02
75513ECV1	RTX CORP SR UNSECURED 03/31 6					6.000000	15 Mar 2031		
	340,000.000	Local		99.941676	339,801.70	104.972107	356,905.16	17,103.46	0.09
		Base		99.941676	339,801.70	104.972107	356,905.16	17,103.46	0.07
759470BD8	RELIANCE INDUSTRIES LTD SR UNSECURED 144A 01/52 3.625					3.625000	12 Jan 2052		
	390,000.000	Local		87.909762	342,848.07	69.022000	269,185.80	-73,662.27	0.06
		Base		87.909762	342,848.07	69.022000	269,185.80	-73,662.27	0.05
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.850000	15 Aug 2045		
	140,000.000	Local		106.483557	149,076.98	95.360633	133,504.89	-15,572.09	0.03
		Base		106.483557	149,076.98	95.360633	133,504.89	-15,572.09	0.03
775109DF5	ROGERS COMMUNICATIONS IN COMPANY GUAR 02/34 5.3					5.300000	15 Feb 2034		
	220,000.000	Local		98.652214	217,034.87	97.537867	214,583.31	-2,451.56	0.05
		Base		98.652214	217,034.87	97.537867	214,583.31	-2,451.56	0.04
780153BU5	ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 03/32 6.25					6.250000	15 Mar 2032		
	160,000.000	Local		100.232581	160,372.13	101.198079	161,916.93	1,544.80	0.04
		Base		100.232581	160,372.13	101.198079	161,916.93	1,544.80	0.03
780153BV3	ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 02/33 6					6.000000	01 Feb 2033		
	150,000.000	Local		100.000000	150,000.00	99.762512	149,643.77	-356.23	0.04
		Base		100.000000	150,000.00	99.762512	149,643.77	-356.23	0.03
78015K7H1	ROYAL BANK OF CANADA SR UNSECURED 06/25 1.15					1.150000	10 Jun 2025		
	20,000.000	Local		99.968600	19,993.72	98.472966	19,694.59	-299.13	0.00
		Base		99.968600	19,993.72	98.472966	19,694.59	-299.13	0.00
78016FZQ0	ROYAL BANK OF CANADA SR UNSECURED 05/32 3.875					3.875000	04 May 2032		
	90,000.000	Local		99.858900	89,873.01	91.994113	82,794.70	-7,078.31	0.02
		Base		99.858900	89,873.01	91.994113	82,794.70	-7,078.31	0.02
78016HZW3	ROYAL BANK OF CANADA SR UNSECURED 02/34 5.15					5.150000	01 Feb 2034		
	10,000.000	Local		98.920200	9,892.02	98.828440	9,882.84	-9.18	0.00
		Base		98.920200	9,892.02	98.828440	9,882.84	-9.18	0.00
78448YAC5	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A A2B 144A					1.590000	15 Jan 2053		

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
Original Face:	802,308.930	Local	99.953153	801,933.07	90.346320	724,856.59	-77,076.48	0.17	
	1,420,000.000	Base	99.953153	801,933.07	90.346320	724,856.59	-77,076.48	0.15	
78448YAD3	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A B 144A				2.310000	15 Jan 2053			
Original Face:	498,841.900	Local	99.971626	498,700.36	96.235420	480,062.60	-18,637.76	0.12	
	610,000.000	Base	99.971626	498,700.36	96.235420	480,062.60	-18,637.76	0.10	
78449HAC1	SMB PRIVATE EDUCATION LOAN TRU SMB 2023 B B 144A				5.770000	16 Oct 2056			
Original Face:	500,000.000	Local	99.966524	499,832.62	99.834310	499,171.55	-661.07	0.12	
	500,000.000	Base	99.966524	499,832.62	99.834310	499,171.55	-661.07	0.10	
78662AAA0	HALSEYPOINT CLO LTD. HLSY 2024 8A A1 144A				5.704380	30 Jan 2038			
Original Face:	560,000.000	Local	100.000000	560,000.00	100.017200	560,096.32	96.32	0.13	
	560,000.000	Base	100.000000	560,000.00	100.017200	560,096.32	96.32	0.11	
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.4				5.650000	08 Aug 2028			
Original Face:	200,000.000	Local	101.263870	202,527.74	98.884710	197,769.42	-4,758.32	0.05	
		Base	101.263870	202,527.74	98.884710	197,769.42	-4,758.32	0.04	
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125				5.375000	08 Aug 2025			
Original Face:	320,000.000	Local	97.430044	311,776.14	99.585318	318,673.02	6,896.88	0.08	
		Base	97.430044	311,776.14	99.585318	318,673.02	6,896.88	0.06	
80007RAK1	SANDS CHINA LTD SR UNSECURED 01/26 3.8				4.050000	08 Jan 2026			
Original Face:	270,000.000	Local	99.980389	269,947.05	98.073290	264,797.88	-5,149.17	0.06	
		Base	99.980389	269,947.05	98.073290	264,797.88	-5,149.17	0.05	
80007RAN5	SANDS CHINA LTD SR UNSECURED 03/27 2.3				2.300000	08 Mar 2027			
Original Face:	460,000.000	Local	99.909043	459,581.60	93.171850	428,590.51	-30,991.09	0.10	
		Base	99.909043	459,581.60	93.171850	428,590.51	-30,991.09	0.09	
80007RAQ8	SANDS CHINA LTD SR UNSECURED 03/29 2.85				2.850000	08 Mar 2029			
Original Face:	500,000.000	Local	99.879614	499,398.07	89.146971	445,734.86	-53,663.21	0.11	
		Base	99.879614	499,398.07	89.146971	445,734.86	-53,663.21	0.09	
808513CG8	CHARLES SCHWAB CORP SR UNSECURED 08/26 5.875				5.875000	24 Aug 2026			
Original Face:	10,000.000	Local	99.952000	9,995.20	101.723370	10,172.34	177.14	0.00	
		Base	99.952000	9,995.20	101.723370	10,172.34	177.14	0.00	
808513CH6	CHARLES SCHWAB CORP SR UNSECURED 08/34 VAR				6.136000	24 Aug 2034			

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	90,000.000	Local	101.083111	90,974.80	105.061012	94,554.91	3,580.11	0.02	
		Base	101.083111	90,974.80	105.061012	94,554.91	3,580.11	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	
80875AAW1	LIGHT + WONDR INTRNATIONAL INC 2024 TERM LOAN B2						14 Apr 2029		
	605,734.240	Local	99.390990	602,045.26	100.125000	606,491.41	4,446.15	0.15	
		Base	99.390990	602,045.26	100.125000	606,491.41	4,446.15	0.12	
810064AA3	SCOTT TRUST 2023 SFS SCOTT 2023 SFS A 144A					5.909750	10 Mar 2040		
Original Face:	1,070,000.000	Local	100.000000	1,070,000.00	101.521500	1,086,280.05	16,280.05	0.26	
	1,070,000.000	Base	100.000000	1,070,000.00	101.521500	1,086,280.05	16,280.05	0.22	
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375					6.375000	15 Dec 2038		
	160,000.000	Local	117.441288	187,906.06	108.875329	174,200.53	-13,705.53	0.04	
		Base	117.441288	187,906.06	108.875329	174,200.53	-13,705.53	0.04	
822905AA3	SHELL FINANCE US INC COMPANY GUAR 05/45 4.375					4.375000	11 May 2045		
	170,000.000	Local	89.161841	151,575.13	83.710297	142,307.50	-9,267.63	0.03	
		Base	89.161841	151,575.13	83.710297	142,307.50	-9,267.63	0.03	
822905AB1	SHELL FINANCE US INC COMPANY GUAR 04/30 2.75					2.750000	06 Apr 2030		
	40,000.000	Local	92.446000	36,978.40	89.880373	35,952.15	-1,026.25	0.01	
		Base	92.446000	36,978.40	89.880373	35,952.15	-1,026.25	0.01	
822905AE5	SHELL FINANCE US INC COMPANY GUAR 05/46 4					4.000000	10 May 2046		
	30,000.000	Local	83.893100	25,167.93	78.402320	23,520.70	-1,647.23	0.01	
		Base	83.893100	25,167.93	78.402320	23,520.70	-1,647.23	0.00	
822905AG0	SHELL FINANCE US INC COMPANY GUAR 04/50 3.25					3.250000	06 Apr 2050		
	290,000.000	Local	72.763521	211,014.21	67.373419	195,382.92	-15,631.29	0.05	
		Base	72.763521	211,014.21	67.373419	195,382.92	-15,631.29	0.04	
82453AAB3	SHIFT4 PAYMENTS LLC/FIN COMPANY GUAR 144A 08/32 6.75					6.750000	15 Aug 2032		
	300,000.000	Local	100.653600	301,960.80	101.705695	305,117.09	3,156.29	0.07	
		Base	100.653600	301,960.80	101.705695	305,117.09	3,156.29	0.06	
82652RAA7	SIERRA RECEIVABLES FUNDING CO SRFC 2021 2A A 144A					1.350000	20 Sep 2038		

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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
Original Face:	116,405.850	Local	96.947679	112,852.77	96.471880	112,298.91	-553.86	0.03	
	680,000.000	Base	96.947679	112,852.77	96.471880	112,298.91	-553.86	0.02	
830867AA5	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5				4.500000	20 Oct 2025			
Original Face:	148,333.000	Local	100.155973	148,564.36	99.372582	147,402.33	-1,162.03	0.04	
	296,666.000	Base	100.155973	148,564.36	99.372582	147,402.33	-1,162.03	0.03	
830867AB3	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75				4.750000	20 Oct 2028			
Original Face:	280,000.000	Local	100.194393	280,544.30	98.648396	276,215.51	-4,328.79	0.07	
	280,000.000	Base	100.194393	280,544.30	98.648396	276,215.51	-4,328.79	0.06	
83162CB51	SMALL BUSINESS ADMINISTRATION SBAP 2019 20D 1				2.980000	01 Apr 2039			
Original Face:	38,863.830	Local	100.000000	38,863.83	90.705310	35,251.56	-3,612.27	0.01	
	70,000.000	Base	100.000000	38,863.83	90.705310	35,251.56	-3,612.27	0.01	
83208AAE3	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 C B 144A				2.300000	15 Jan 2053			
Original Face:	399,345.980	Local	99.985947	399,289.86	95.696110	382,158.57	-17,131.29	0.09	
	470,000.000	Base	99.985947	399,289.86	95.696110	382,158.57	-17,131.29	0.08	
83410JAE8	SOHO TRUST 2021 SOHO SOHO 2021 SOHO B 144A				2.696589	10 Aug 2038			
Original Face:	980,000.000	Local	97.040249	950,994.44	71.180690	697,570.76	-253,423.68	0.17	
	980,000.000	Base	97.040249	950,994.44	71.180690	697,570.76	-253,423.68	0.14	
83438LAB7	SOLRR AIRCRAFT 2021 1 LIMITED SOLRR 2021 1 B 144A				3.432000	15 Oct 2046			
Original Face:	460,578.210	Local	99.998626	460,571.88	90.567590	417,134.58	-43,437.30	0.10	
	610,000.000	Base	99.998626	460,571.88	90.567590	417,134.58	-43,437.30	0.08	
83444MAC5	SOLVENTUM CORP COMPANY GUAR 144A 03/29 5.4				5.400000	01 Mar 2029			
Original Face:	480,000.000	Local	99.870071	479,376.34	100.252740	481,213.15	1,836.81	0.12	
		Base	99.870071	479,376.34	100.252740	481,213.15	1,836.81	0.10	
83444MAE1	SOLVENTUM CORP COMPANY GUAR 144A 03/31 5.45				5.450000	13 Mar 2031			
Original Face:	490,000.000	Local	99.794159	488,991.38	99.936634	489,689.51	698.13	0.12	
		Base	99.794159	488,991.38	99.936634	489,689.51	698.13	0.10	
83444MAG6	SOLVENTUM CORP COMPANY GUAR 144A 03/34 5.6				5.600000	23 Mar 2034			
Original Face:	650,000.000	Local	99.937314	649,592.54	99.577087	647,251.07	-2,341.47	0.16	
		Base	99.937314	649,592.54	99.577087	647,251.07	-2,341.47	0.13	
83444MAJ0	SOLVENTUM CORP COMPANY GUAR 144A 04/54 5.9				5.900000	30 Apr 2054			

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCR



As of: December 31, 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
	390,000.000	Local		99.579464	388,359.91	97.420431	379,939.68	-8,420.23	0.09
		Base		99.579464	388,359.91	97.420431	379,939.68	-8,420.23	0.08
83600VAG6	SOTERA HEALTH HOLDINGS LLC 2024 TERM LOAN B						30 May 2031		
	578,550.000	Local		99.530730	575,835.04	100.187500	579,634.78	3,799.74	0.14
		Base		99.530730	575,835.04	100.187500	579,634.78	3,799.74	0.12
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.250000	08 Nov 2042		
	260,000.000	Local		107.414527	279,277.77	90.415693	235,080.80	-44,196.97	0.06
		Base		107.414527	279,277.77	90.415693	235,080.80	-44,196.97	0.05
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8					8.000000	01 Mar 2032		
	20,000.000	Local		108.662750	21,732.55	112.707882	22,541.58	809.03	0.01
		Base		108.662750	21,732.55	112.707882	22,541.58	809.03	0.00
845467AR0	EXPAND ENERGY CORP COMPANY GUAR 02/29 5.375					5.375000	01 Feb 2029		
	10,000.000	Local		101.458400	10,145.84	98.504983	9,850.50	-295.34	0.00
		Base		101.458400	10,145.84	98.504983	9,850.50	-295.34	0.00
845467AS8	EXPAND ENERGY CORP COMPANY GUAR 03/30 5.375					5.375000	15 Mar 2030		
	100,000.000	Local		101.685920	101,685.92	98.150300	98,150.30	-3,535.62	0.02
		Base		101.685920	101,685.92	98.150300	98,150.30	-3,535.62	0.02
845467AT6	EXPAND ENERGY CORP COMPANY GUAR 02/32 4.75					4.750000	01 Feb 2032		
	260,000.000	Local		94.469931	245,621.82	93.080483	242,009.26	-3,612.56	0.06
		Base		94.469931	245,621.82	93.080483	242,009.26	-3,612.56	0.05
84859BAA9	SPIRIT LOYALTY KY LTD/IP SR SECURED 144A 09/25 8					8.000000	20 Sep 2025		
	294,000.000	Local		99.922844	293,773.16	77.500000	227,850.00	-65,923.16	0.05
		Base		99.922844	293,773.16	77.500000	227,850.00	-65,923.16	0.05
852060AT9	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75					8.750000	15 Mar 2032		
	90,000.000	Local		116.721044	105,048.94	119.670100	107,703.09	2,654.15	0.03
		Base		116.721044	105,048.94	119.670100	107,703.09	2,654.15	0.02
86358EUW4	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE1 M2					5.173220	25 Jul 2035		
	485,878.720	Local		98.929004	480,674.98	94.795210	460,589.75	-20,085.23	0.11
Original Face:	930,000.000	Base		98.929004	480,674.98	94.795210	460,589.75	-20,085.23	0.09
86765BAP4	ENERGY TRANSFER LP SR UNSECURED 04/44 5.3					5.300000	01 Apr 2044		

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WESTERN CORE PLUS BOND PORT
 WESTERN ASSET MANAGEMENT COMPANY
 FUND: HBCR



As of: December 31, 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
	20,000.000	Local		106.399200	21,279.84	89.526309	17,905.26	-3,374.58	0.00
		Base		106.399200	21,279.84	89.526309	17,905.26	-3,374.58	0.00
86765BAV1	ENERGY TRANSFER LP SR UNSECURED 10/47 5.4					5.400000	01 Oct 2047		
	120,000.000	Local		101.051067	121,261.28	89.905956	107,887.15	-13,374.13	0.03
		Base		101.051067	121,261.28	89.905956	107,887.15	-13,374.13	0.02
86773QAA4	SUNRUN VULCAN ISSUER LLC SUNRN 2021 1A A 144A					2.460000	30 Jan 2052		
	502,275.130	Local		99.980935	502,179.37	82.369870	413,723.37	-88,456.00	0.10
Original Face:	600,000.000	Base		99.980935	502,179.37	82.369870	413,723.37	-88,456.00	0.08
86964WAJ1	SUZANO AUSTRIA GMBH COMPANY GUAR 01/31 3.75					3.750000	15 Jan 2031		
	400,000.000	Local		102.268443	409,073.77	88.254370	353,017.48	-56,056.29	0.09
		Base		102.268443	409,073.77	88.254370	353,017.48	-56,056.29	0.07
87264ABB0	T MOBILE USA INC COMPANY GUAR 04/25 3.5					3.500000	15 Apr 2025		
	10,000.000	Local		100.225800	10,022.58	99.548770	9,954.88	-67.70	0.00
		Base		100.225800	10,022.58	99.548770	9,954.88	-67.70	0.00
87264ABD6	T MOBILE USA INC COMPANY GUAR 04/27 3.75					3.750000	15 Apr 2027		
	50,000.000	Local		102.029980	51,014.99	97.686440	48,843.22	-2,171.77	0.01
		Base		102.029980	51,014.99	97.686440	48,843.22	-2,171.77	0.01
87264ABF1	T MOBILE USA INC COMPANY GUAR 04/30 3.875					3.875000	15 Apr 2030		
	1,330,000.000	Local		100.684620	1,339,105.45	94.085717	1,251,340.04	-87,765.41	0.30
		Base		100.684620	1,339,105.45	94.085717	1,251,340.04	-87,765.41	0.25
87264ABL8	T MOBILE USA INC COMPANY GUAR 02/41 3					3.000000	15 Feb 2041		
	40,000.000	Local		97.967525	39,187.01	71.413025	28,565.21	-10,621.80	0.01
		Base		97.967525	39,187.01	71.413025	28,565.21	-10,621.80	0.01
87264ABT1	T MOBILE USA INC COMPANY GUAR 02/31 2.875					2.875000	15 Feb 2031		
	10,000.000	Local		98.072200	9,807.22	87.889040	8,788.90	-1,018.32	0.00
		Base		98.072200	9,807.22	87.889040	8,788.90	-1,018.32	0.00
87264ABW4	T MOBILE USA INC COMPANY GUAR 04/31 3.5					3.500000	15 Apr 2031		
	1,030,000.000	Local		97.630999	1,005,599.29	90.769671	934,927.61	-70,671.68	0.23
		Base		97.630999	1,005,599.29	90.769671	934,927.61	-70,671.68	0.19
87264ADF9	T MOBILE USA INC COMPANY GUAR 04/34 5.15					5.150000	15 Apr 2034		

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



As of: December 31, 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
	10,000.000	Local		99.514800	9,951.48	98.411080	9,841.11	-110.37	0.00
		Base		99.514800	9,951.48	98.411080	9,841.11	-110.37	0.00
87612BBL5	TARGA RESOURCES PARTNERS COMPANY GUAR 07/27 6.5					6.500000	15 Jul 2027		
	140,000.000	Local		100.219550	140,307.37	100.701452	140,982.03	674.66	0.03
		Base		100.219550	140,307.37	100.701452	140,982.03	674.66	0.03
87612BBN1	TARGA RESOURCES PARTNERS COMPANY GUAR 01/29 6.875					6.875000	15 Jan 2029		
	80,000.000	Local		101.169988	80,935.99	102.344300	81,875.44	939.45	0.02
		Base		101.169988	80,935.99	102.344300	81,875.44	939.45	0.02
87612BBU5	TARGA RESOURCES PARTNERS COMPANY GUAR 01/32 4					4.000000	15 Jan 2032		
	30,000.000	Local		100.000000	30,000.00	90.986220	27,295.87	-2,704.13	0.01
		Base		100.000000	30,000.00	90.986220	27,295.87	-2,704.13	0.01
87612GAA9	TARGA RESOURCES CORP COMPANY GUAR 02/33 4.2					4.200000	01 Feb 2033		
	90,000.000	Local		95.900867	86,310.78	90.861835	81,775.65	-4,535.13	0.02
		Base		95.900867	86,310.78	90.861835	81,775.65	-4,535.13	0.02
87612GAB7	TARGA RESOURCES CORP COMPANY GUAR 04/52 4.95					4.950000	15 Apr 2052		
	120,000.000	Local		94.701433	113,641.72	84.456089	101,347.31	-12,294.41	0.02
		Base		94.701433	113,641.72	84.456089	101,347.31	-12,294.41	0.02
878091BC0	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 12/39 6.85					6.850000	16 Dec 2039		
	16,000.000	Local		102.276313	16,364.21	110.946110	17,751.38	1,387.17	0.00
		Base		102.276313	16,364.21	110.946110	17,751.38	1,387.17	0.00
878742AS4	TECK RESOURCES LIMITED SR UNSECURED 08/40 6					6.000000	15 Aug 2040		
	10,000.000	Local		102.402000	10,240.20	97.580683	9,758.07	-482.13	0.00
		Base		102.402000	10,240.20	97.580683	9,758.07	-482.13	0.00
880451AZ2	TENNESSEE GAS PIPELINE COMPANY GUAR 144A 03/30 2.9					2.900000	01 Mar 2030		
	40,000.000	Local		99.305425	39,722.17	89.651535	35,860.61	-3,861.56	0.01
		Base		99.305425	39,722.17	89.651535	35,860.61	-3,861.56	0.01
88163VAD1	TEVA PHARM FIN CO LLC COMPANY GUAR 02/36 6.15					6.150000	01 Feb 2036		
	60,000.000	Local		102.555400	61,533.24	100.197207	60,118.32	-1,414.92	0.01
		Base		102.555400	61,533.24	100.197207	60,118.32	-1,414.92	0.01
88167AAF8	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/46 4.1					4.100000	01 Oct 2046		

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Holdings

WESTERN CORE PLUS BOND PORT
 WESTERN ASSET MANAGEMENT COMPANY
 FUND: HBCR



As of: December 31, 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
		1,014,000.000	Local 91.210214	924,871.57	71.889958	728,964.17	-195,907.40	0.18
			Base 91.210214	924,871.57	71.889958	728,964.17	-195,907.40	0.15
88167AAQ4	TEVA PHARMACEUTICALS NE COMPANY GUAR 05/29 5.125				5.125000	09 May 2029		
		580,000.000	Local 99.280231	575,825.34	97.651990	566,381.54	-9,443.80	0.14
			Base 99.280231	575,825.34	97.651990	566,381.54	-9,443.80	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	111.749400	223,498.80	23,498.80	0.05
			Base 100.000000	200,000.00	111.749400	223,498.80	23,498.80	0.05
88316AAA9	TEXTAINER MARINE CONTAINERS LI TMCL 2024 1A A 144A				5.250000	20 Aug 2049		
		677,600.000	Local 99.998622	677,590.66	98.198240	665,391.27	-12,199.39	0.16
Original Face:		700,000.000	Base 99.998622	677,590.66	98.198240	665,391.27	-12,199.39	0.13
88339WAC0	WILLIAMS COMPANIES INC SR UNSECURED 03/34 5.15				5.150000	15 Mar 2034		
		10,000.000	Local 98.362900	9,836.29	97.231766	9,723.18	-113.11	0.00
			Base 98.362900	9,836.29	97.231766	9,723.18	-113.11	0.00
88731EAJ9	TIME WARNER CABLE ENTRMN SR SECURED 07/33 8.375				8.375000	15 Jul 2033		
		330,000.000	Local 112.575624	371,499.56	112.494115	371,230.58	-268.98	0.09
			Base 112.575624	371,499.56	112.494115	371,230.58	-268.98	0.08
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55				6.550000	01 May 2037		
		100,000.000	Local 113.435340	113,435.34	96.652358	96,652.36	-16,782.98	0.02
			Base 113.435340	113,435.34	96.652358	96,652.36	-16,782.98	0.02
89114QCH9	TORONTO DOMINION BANK SR UNSECURED 06/25 1.15				1.150000	12 Jun 2025		
		20,000.000	Local 99.999300	19,999.86	98.475707	19,695.14	-304.72	0.00
			Base 99.999300	19,999.86	98.475707	19,695.14	-304.72	0.00
89115A2E1	TORONTO DOMINION BANK SR UNSECURED 06/32 4.456				4.456000	08 Jun 2032		
		10,000.000	Local 100.267300	10,026.73	94.729649	9,472.96	-553.77	0.00
			Base 100.267300	10,026.73	94.729649	9,472.96	-553.77	0.00
89176UAN4	TOWD POINT MORTGAGE TRUST TPMT 2020 2 A1A 144A				1.636000	25 Apr 2060		
		631,737.660	Local 89.551777	565,732.30	89.952310	568,262.62	2,530.32	0.14
Original Face:		1,630,000.000	Base 89.551777	565,732.30	89.952310	568,262.62	2,530.32	0.11
89678QAB2	TRITON WATER HOLDINGS, INC. TERM LOAN					31 Mar 2028		

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
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		0.000	Local Base	0.000000 0.000000	-450.98 -450.98	0.000000 0.000000	0.00 0.00	450.98 450.98	0.00 0.00
89788MAN2	TRUIST FINANCIAL CORP SR UNSECURED 06/27 VAR				6.047000	08 Jun 2027			
		10,000.000	Local Base	100.000000 100.000000	10,000.00 10,000.00	101.657751 101.657751	10,165.78 10,165.78	165.78 165.78	0.00 0.00
902613AM0	UBS GROUP AG SR UNSECURED 144A 05/26 VAR				4.488000	12 May 2026			
		210,000.000	Local Base	100.000000 100.000000	210,000.00 210,000.00	99.767525 99.767525	209,511.80 209,511.80	-488.20 -488.20	0.05 0.04
902613AP3	UBS GROUP AG SR UNSECURED 144A 05/28 4.751				4.751000	12 May 2028			
		340,000.000	Local Base	100.000000 100.000000	340,000.00 340,000.00	99.365537 99.365537	337,842.83 337,842.83	-2,157.17 -2,157.17	0.08 0.07
902613BB3	UBS GROUP AG SR UNSECURED 04/26 4.55				4.550000	17 Apr 2026			
		300,000.000	Local Base	103.141380 103.141380	309,424.14 309,424.14	99.644037 99.644037	298,932.11 298,932.11	-10,492.03 -10,492.03	0.07 0.06
902613BF4	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR				9.250000	31 Dec 2099			
		1,040,000.000	Local Base	101.411694 101.411694	1,054,681.62 1,054,681.62	108.107128 108.107128	1,124,314.13 1,124,314.13	69,632.51 69,632.51	0.27 0.23
902613BK3	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR				7.750000	31 Dec 2099			
		200,000.000	Local Base	100.000000 100.000000	200,000.00 200,000.00	104.190900 104.190900	208,381.80 208,381.80	8,381.80 8,381.80	0.05 0.04
90276EAE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C1 A4				3.460000	15 Jun 2050			
		100,000.000	Local	102.308460	102,308.46	96.134750	96,134.75	-6,173.71	0.02
Original Face:		100,000.000	Base	102.308460	102,308.46	96.134750	96,134.75	-6,173.71	0.02
90276RBE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C4 A4				3.563000	15 Oct 2050			
		820,000.000	Local	102.341120	839,197.18	94.468570	774,642.27	-64,554.91	0.19
Original Face:		820,000.000	Base	102.341120	839,197.18	94.468570	774,642.27	-64,554.91	0.16
90351DAB3	UBS GROUP AG SR UNSECURED 144A 09/25 4.125				4.125000	24 Sep 2025			
		240,000.000	Local Base	99.983713 99.983713	239,960.91 239,960.91	99.534410 99.534410	238,882.58 238,882.58	-1,078.33 -1,078.33	0.06 0.05
90352JAC7	UBS GROUP AG SR UNSECURED 144A 03/28 4.253				4.253000	23 Mar 2028			

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	390,000.000	Local	99.807554	389,249.46	97.183530	379,015.77	-10,233.69	0.09	
		Base	99.807554	389,249.46	97.183530	379,015.77	-10,233.69	0.08	
907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839					3.839000	20 Mar 2060		
	60,000.000	Local	101.725983	61,035.59	71.500891	42,900.53	-18,135.06	0.01	
		Base	101.725983	61,035.59	71.500891	42,900.53	-18,135.06	0.01	
907818FH6	UNION PACIFIC CORP SR UNSECURED 02/30 2.4					2.400000	05 Feb 2030		
	560,000.000	Local	100.754370	564,224.47	88.763422	497,075.16	-67,149.31	0.12	
		Base	100.754370	564,224.47	88.763422	497,075.16	-67,149.31	0.10	
907818FJ2	UNION PACIFIC CORP SR UNSECURED 02/27 2.15					2.150000	05 Feb 2027		
	170,000.000	Local	99.977682	169,962.06	95.310778	162,028.32	-7,933.74	0.04	
		Base	99.977682	169,962.06	95.310778	162,028.32	-7,933.74	0.03	
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75					3.750000	05 Feb 2070		
	10,000.000	Local	102.349500	10,234.95	66.842685	6,684.27	-3,550.68	0.00	
		Base	102.349500	10,234.95	66.842685	6,684.27	-3,550.68	0.00	
907818FQ6	UNION PACIFIC CORP SR UNSECURED 04/36 2.891					2.891000	06 Apr 2036		
	610,000.000	Local	87.719882	535,091.28	80.699269	492,265.54	-42,825.74	0.12	
		Base	87.719882	535,091.28	80.699269	492,265.54	-42,825.74	0.10	
90932LAH0	UNITED AIRLINES INC SR SECURED 144A 04/29 4.625					4.625000	15 Apr 2029		
	310,000.000	Local	95.406545	295,760.29	95.078630	294,743.75	-1,016.54	0.07	
		Base	95.406545	295,760.29	95.078630	294,743.75	-1,016.54	0.06	
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35					4.350000	15 Jan 2047		
	460,000.000	Local	98.758274	454,288.06	69.720950	320,716.37	-133,571.69	0.08	
		Base	98.758274	454,288.06	69.720950	320,716.37	-133,571.69	0.06	
911365BR4	UNITED RENTALS NORTH AM COMPANY GUAR 144A 03/34 6.125					6.125000	15 Mar 2034		
	310,000.000	Local	100.296145	310,918.05	99.217875	307,575.41	-3,342.64	0.07	
		Base	100.296145	310,918.05	99.217875	307,575.41	-3,342.64	0.06	
91159HJC5	US BANCORP SR UNSECURED 01/28 VAR					2.215000	27 Jan 2028		
	10,000.000	Local	91.993800	9,199.38	94.804895	9,480.49	281.11	0.00	
		Base	91.993800	9,199.38	94.804895	9,480.49	281.11	0.00	
91159HJM3	US BANCORP SR UNSECURED 06/29 VAR					5.775000	12 Jun 2029		

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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
	390,000.000	Local		99.977874	389,913.71	102.276594	398,878.72	8,965.01	0.10
		Base		99.977874	389,913.71	102.276594	398,878.72	8,965.01	0.08
91159HJN1	US BANCORP SR UNSECURED 06/34 VAR					5.836000	12 Jun 2034		
	30,000.000	Local		100.059800	30,017.94	101.994731	30,598.42	580.48	0.01
		Base		100.059800	30,017.94	101.994731	30,598.42	580.48	0.01
912810RC4	US TREASURY N/B 08/43 3.625					3.625000	15 Aug 2043		
	210,000.000	Local		104.127957	218,668.71	84.800781	178,081.64	-40,587.07	0.04
		Base		104.127957	218,668.71	84.800781	178,081.64	-40,587.07	0.04
912810RE0	US TREASURY N/B 02/44 3.625					3.625000	15 Feb 2044		
	40,000.000	Local		84.960550	33,984.22	84.468750	33,787.50	-196.72	0.01
		Base		84.960550	33,984.22	84.468750	33,787.50	-196.72	0.01
912810RH3	US TREASURY N/B 08/44 3.125					3.125000	15 Aug 2044		
	80,000.000	Local		91.092950	72,874.36	77.750000	62,200.00	-10,674.36	0.01
		Base		91.092950	72,874.36	77.750000	62,200.00	-10,674.36	0.01
912810TB4	US TREASURY N/B 11/51 1.875					1.875000	15 Nov 2051		
	159,000.000	Local		98.484730	156,590.72	55.257812	87,859.92	-68,730.80	0.02
		Base		98.484730	156,590.72	55.257812	87,859.92	-68,730.80	0.02
912810TH1	US TREASURY N/B 05/42 3.25					3.250000	15 May 2042		
	130,000.000	Local		100.268215	130,348.68	81.429688	105,858.59	-24,490.09	0.03
		Base		100.268215	130,348.68	81.429688	105,858.59	-24,490.09	0.02
912810UB2	US TREASURY N/B 05/44 4.625					4.625000	15 May 2044		
	210,000.000	Local		100.863157	211,812.63	97.046875	203,798.44	-8,014.19	0.05
		Base		100.863157	211,812.63	97.046875	203,798.44	-8,014.19	0.04
912810UF3	US TREASURY N/B 11/44 4.625					4.625000	15 Nov 2044		
	160,000.000	Local		97.209838	155,535.74	97.062500	155,300.00	-235.74	0.04
		Base		97.209838	155,535.74	97.062500	155,300.00	-235.74	0.03
912828XZ8	US TREASURY N/B 06/25 2.75					2.750000	30 Jun 2025		
	250,000.000	Local		99.971072	249,927.68	99.282812	248,207.03	-1,720.65	0.06
		Base		99.971072	249,927.68	99.282812	248,207.03	-1,720.65	0.05
91282CGK1	TSY INFL IX N/B 01/33 1.125					1.125000	15 Jan 2033		

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCR



As of: December 31, 2024

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	1,133,857.600	Local		99.452599	1,127,650.85	91.988977	1,043,024.01	-84,626.84	0.25
	1,070,000.000	Base		99.452599	1,127,650.85	91.988977	1,043,024.01	-84,626.84	0.21
91282CKT7	US TREASURY N/B 05/29 4.5					4.500000	31 May 2029		
	130,000.000	Local		100.660031	130,858.04	100.464844	130,604.30	-253.74	0.03
		Base		100.660031	130,858.04	100.464844	130,604.30	-253.74	0.03
91282CLE9	TSY INFL IX N/B 07/34 1.875					1.875000	15 Jul 2034		
Original Face:	4,979,502.000	Local		102.485451	5,103,265.07	96.922816	4,826,273.56	-276,991.51	1.16
	4,950,000.000	Base		102.485451	5,103,265.07	96.922816	4,826,273.56	-276,991.51	0.98
91282CLH2	US TREASURY N/B 08/26 3.75					3.750000	31 Aug 2026		
	20,000.000	Local		100.162300	20,032.46	99.203125	19,840.63	-191.83	0.00
		Base		100.162300	20,032.46	99.203125	19,840.63	-191.83	0.00
91282CLR0	US TREASURY N/B 10/29 4.125					4.125000	31 Oct 2029		
	140,000.000	Local		99.871000	139,819.40	98.835938	138,370.31	-1,449.09	0.03
		Base		99.871000	139,819.40	98.835938	138,370.31	-1,449.09	0.03
91282CLW9	US TREASURY N/B 11/34 4.25					4.250000	15 Nov 2034		
	130,000.000	Local		99.828892	129,777.56	97.421875	126,648.44	-3,129.12	0.03
		Base		99.828892	129,777.56	97.421875	126,648.44	-3,129.12	0.03
91282CMA6	US TREASURY N/B 11/29 4.125					4.125000	30 Nov 2029		
	50,000.000	Local		99.441760	49,720.88	98.851562	49,425.78	-295.10	0.01
		Base		99.441760	49,720.88	98.851562	49,425.78	-295.10	0.01
913017BT5	RTX CORP SR UNSECURED 06/42 4.5					4.500000	01 Jun 2042		
	80,000.000	Local		101.708488	81,366.79	86.642946	69,314.36	-12,052.43	0.02
		Base		101.708488	81,366.79	86.642946	69,314.36	-12,052.43	0.01
91324PDU3	UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7					3.700000	15 Aug 2049		
	450,000.000	Local		87.276933	392,746.20	72.853242	327,839.59	-64,906.61	0.08
		Base		87.276933	392,746.20	72.853242	327,839.59	-64,906.61	0.07
91324PEA6	UNITEDHEALTH GROUP INC SR UNSECURED 05/60 3.125					3.125000	15 May 2060		
	30,000.000	Local		105.271500	31,581.45	59.623845	17,887.15	-13,694.30	0.00
		Base		105.271500	31,581.45	59.623845	17,887.15	-13,694.30	0.00
91324PED0	UNITEDHEALTH GROUP INC SR UNSECURED 05/31 2.3					2.300000	15 May 2031		

Holdings

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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
	70,000.000	Local		95.423986	66,796.79	85.078804	59,555.16	-7,241.63	0.01
		Base		95.423986	66,796.79	85.078804	59,555.16	-7,241.63	0.01
91324PEH1	UNITEDHEALTH GROUP INC SR UNSECURED 05/29 4					4.000000	15 May 2029		
	10,000.000	Local		99.762400	9,976.24	96.692261	9,669.23	-307.01	0.00
		Base		99.762400	9,976.24	96.692261	9,669.23	-307.01	0.00
91324PEJ7	UNITEDHEALTH GROUP INC SR UNSECURED 05/32 4.2					4.200000	15 May 2032		
	230,000.000	Local		99.799557	229,538.98	94.250168	216,775.39	-12,763.59	0.05
		Base		99.799557	229,538.98	94.250168	216,775.39	-12,763.59	0.04
91324PFB3	UNITEDHEALTH GROUP INC SR UNSECURED 04/34 5					5.000000	15 Apr 2034		
	90,000.000	Local		99.263856	89,337.47	97.668579	87,901.72	-1,435.75	0.02
		Base		99.263856	89,337.47	97.668579	87,901.72	-1,435.75	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	97.578348	9,757.83	-242.17	0.00
		Base		100.000000	10,000.00	97.578348	9,757.83	-242.17	0.00
91911XAV6	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 04/26 9.25					9.250000	01 Apr 2026		
	70,000.000	Local		98.313686	68,819.58	95.664411	66,965.09	-1,854.49	0.02
		Base		98.313686	68,819.58	95.664411	66,965.09	-1,854.49	0.01
92328MAC7	VENTURE GLOBAL CALCASIEU SR SECURED 144A 11/33 3.875					3.875000	01 Nov 2033		
	240,000.000	Local		96.182204	230,837.29	85.912271	206,189.45	-24,647.84	0.05
		Base		96.182204	230,837.29	85.912271	206,189.45	-24,647.84	0.04
92332YAE1	VENTURE GLOBAL LNG INC SR SECURED 144A 01/30 7					7.000000	15 Jan 2030		
	430,000.000	Local		100.367088	431,578.48	101.497910	436,441.01	4,862.53	0.11
		Base		100.367088	431,578.48	101.497910	436,441.01	4,862.53	0.09
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862					4.862000	21 Aug 2046		
	20,000.000	Local		115.984500	23,196.90	89.352546	17,870.51	-5,326.39	0.00
		Base		115.984500	23,196.90	89.352546	17,870.51	-5,326.39	0.00
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047		
	20,000.000	Local		104.814700	20,962.94	96.335106	19,267.02	-1,695.92	0.00
		Base		104.814700	20,962.94	96.335106	19,267.02	-1,695.92	0.00
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5					4.500000	10 Aug 2033		

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Holdings

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WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCR



As of: December 31, 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	
		1,090,000.000	Local 111.936878	1,220,111.97	94.262842	1,027,464.98	-192,646.99	0.25	
			Base 111.936878	1,220,111.97	94.262842	1,027,464.98	-192,646.99	0.21	
92343VFE9	VERIZON COMMUNICATIONS SR UNSECURED 03/30 3.15				3.150000	22 Mar 2030			
		20,000.000	Local 99.827700	19,965.54	91.545720	18,309.14	-1,656.40	0.00	
			Base 99.827700	19,965.54	91.545720	18,309.14	-1,656.40	0.00	
92343VFR0	VERIZON COMMUNICATIONS SR UNSECURED 01/31 1.75				1.750000	20 Jan 2031			
		340,000.000	Local 99.719241	339,045.42	82.422817	280,237.58	-58,807.84	0.07	
			Base 99.719241	339,045.42	82.422817	280,237.58	-58,807.84	0.06	
92343VFU3	VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875				2.875000	20 Nov 2050			
		10,000.000	Local 99.763800	9,976.38	61.534050	6,153.41	-3,822.97	0.00	
			Base 99.763800	9,976.38	61.534050	6,153.41	-3,822.97	0.00	
92343VGJ7	VERIZON COMMUNICATIONS SR UNSECURED 03/31 2.55				2.550000	21 Mar 2031			
		611,000.000	Local 99.732070	609,362.95	86.172873	526,516.25	-82,846.70	0.13	
			Base 99.732070	609,362.95	86.172873	526,516.25	-82,846.70	0.11	
92343VGK4	VERIZON COMMUNICATIONS SR UNSECURED 03/41 3.4				3.400000	22 Mar 2041			
		10,000.000	Local 95.163000	9,516.30	75.712082	7,571.21	-1,945.09	0.00	
			Base 95.163000	9,516.30	75.712082	7,571.21	-1,945.09	0.00	
92343VGX6	VERIZON COMMUNICATIONS SR UNSECURED 144A 02/35 4.78				4.780000	15 Feb 2035			
		862,000.000	Local 104.945512	904,630.31	95.220333	820,799.27	-83,831.04	0.20	
			Base 104.945512	904,630.31	95.220333	820,799.27	-83,831.04	0.17	
92540JAC6	VERUS SECURITIZATION TRUST VERUS 2024 6 A3 144A				6.154000	25 Jul 2069			
		326,791.130	Local 99.998644	326,786.70	100.160230	327,314.75	528.05	0.08	
Original Face:		350,000.000	Base 99.998644	326,786.70	100.160230	327,314.75	528.05	0.07	
92676XAF4	VIKING CRUISES LTD SR UNSECURED 144A 02/29 7				7.000000	15 Feb 2029			
		470,000.000	Local 100.470168	472,209.79	100.548687	472,578.83	369.04	0.11	
			Base 100.470168	472,209.79	100.548687	472,578.83	369.04	0.10	
92826CAF9	VISA INC SR UNSECURED 12/45 4.3				4.300000	14 Dec 2045			
		120,000.000	Local 102.532817	123,039.38	85.638253	102,765.90	-20,273.48	0.02	
			Base 102.532817	123,039.38	85.638253	102,765.90	-20,273.48	0.02	
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030			

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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
	40,000.000	Local	99.919900	39,967.96	87.471157	34,988.46	-4,979.50	0.01	
		Base	99.919900	39,967.96	87.471157	34,988.46	-4,979.50	0.01	
92858TAA4	VLS COMMERCIAL MORTGAGE TRUST VLS 2020 LAB A 144A				2.130000	10 Oct 2042			
	2,170,000.000	Local	102.430938	2,222,751.36	80.107760	1,738,338.39	-484,412.97	0.42	
Original Face:	2,170,000.000	Base	102.430938	2,222,751.36	80.107760	1,738,338.39	-484,412.97	0.35	
92858TAC0	VLS COMMERCIAL MORTGAGE TRUST VLS 2020 LAB B 144A				2.453000	10 Oct 2042			
	2,170,000.000	Local	102.427265	2,222,671.64	78.802940	1,710,023.80	-512,647.84	0.41	
Original Face:	2,170,000.000	Base	102.427265	2,222,671.64	78.802940	1,710,023.80	-512,647.84	0.35	
931142ET6	WALMART INC SR UNSECURED 09/31 1.8				1.800000	22 Sep 2031			
	10,000.000	Local	99.754200	9,975.42	83.466099	8,346.61	-1,628.81	0.00	
		Base	99.754200	9,975.42	83.466099	8,346.61	-1,628.81	0.00	
94106BAG6	WASTE CONNECTIONS INC SR UNSECURED 03/34 5				5.000000	01 Mar 2034			
	200,000.000	Local	98.913640	197,827.28	97.663460	195,326.92	-2,500.36	0.05	
		Base	98.913640	197,827.28	97.663460	195,326.92	-2,500.36	0.04	
942ZMVI4	GVC HOLDINGS GIBRALTAR LIMITED 2021 USD TERM LOAN B4					29 Mar 2027			
	85,284.930	Local	99.893522	85,194.12	100.175000	85,434.18	240.06	0.02	
		Base	99.893522	85,194.12	100.175000	85,434.18	240.06	0.02	
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3				4.300000	22 Jul 2027			
	160,000.000	Local	100.327906	160,524.65	98.591839	157,746.94	-2,777.71	0.04	
		Base	100.327906	160,524.65	98.591839	157,746.94	-2,777.71	0.03	
94989HAZ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 XA				0.949995	15 May 2048			
	2,519,750.760	Local	3.048004	76,802.10	0.049490	1,247.02	-75,555.08	0.00	
Original Face:	5,169,000.000	Base	3.048004	76,802.10	0.049490	1,247.02	-75,555.08	0.00	
95000U2G7	WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR				2.879000	30 Oct 2030			
	100,000.000	Local	99.730190	99,730.19	90.241448	90,241.45	-9,488.74	0.02	
		Base	99.730190	99,730.19	90.241448	90,241.45	-9,488.74	0.02	
95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR				4.478000	04 Apr 2031			
	700,000.000	Local	108.937687	762,563.81	96.831256	677,818.79	-84,745.02	0.16	
		Base	108.937687	762,563.81	96.831256	677,818.79	-84,745.02	0.14	
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR				5.013000	04 Apr 2051			

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		1,850,000.000	Local 115.867365	2,143,546.26	88.892166	1,644,505.07	-499,041.19	0.40
			Base 115.867365	2,143,546.26	88.892166	1,644,505.07	-499,041.19	0.33
95000U2N2	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR				2.188000	30 Apr 2026		
		470,000.000	Local 100.003587	470,016.86	99.096522	465,753.65	-4,263.21	0.11
			Base 100.003587	470,016.86	99.096522	465,753.65	-4,263.21	0.09
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	94.182716	1,318,558.02	-81,441.98	0.32
			Base 100.000000	1,400,000.00	94.182716	1,318,558.02	-81,441.98	0.27
95000U2U6	WELLS FARGO + COMPANY SR UNSECURED 03/33 VAR				3.350000	02 Mar 2033		
		190,000.000	Local 98.597274	187,334.82	87.684534	166,600.61	-20,734.21	0.04
			Base 98.597274	187,334.82	87.684534	166,600.61	-20,734.21	0.03
95000U3E1	WELLS FARGO + COMPANY SR UNSECURED 07/29 VAR				5.574000	25 Jul 2029		
		210,000.000	Local 100.000000	210,000.00	101.543417	213,241.18	3,241.18	0.05
			Base 100.000000	210,000.00	101.543417	213,241.18	3,241.18	0.04
95000U3F8	WELLS FARGO + COMPANY SR UNSECURED 07/34 VAR				5.557000	25 Jul 2034		
		430,000.000	Local 100.000000	430,000.00	99.846405	429,339.54	-660.46	0.10
			Base 100.000000	430,000.00	99.846405	429,339.54	-660.46	0.09
958254AH7	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/28 4.5				4.500000	01 Mar 2028		
		10,000.000	Local 101.278300	10,127.83	97.896200	9,789.62	-338.21	0.00
			Base 101.278300	10,127.83	97.896200	9,789.62	-338.21	0.00
958667AA5	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/50 5.25				5.250000	01 Feb 2050		
		80,000.000	Local 95.501663	76,401.33	85.619150	68,495.32	-7,906.01	0.02
			Base 95.501663	76,401.33	85.619150	68,495.32	-7,906.01	0.01
958667AB3	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/25 3.1				3.100000	01 Feb 2025		
		160,000.000	Local 99.999163	159,998.66	99.743560	159,589.70	-408.96	0.04
			Base 99.999163	159,998.66	99.743560	159,589.70	-408.96	0.03
958667AC1	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/30 4.05				4.050000	01 Feb 2030		
		380,000.000	Local 100.051221	380,194.64	93.795354	356,422.35	-23,772.29	0.09
			Base 100.051221	380,194.64	93.795354	356,422.35	-23,772.29	0.07
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5				7.500000	15 Jan 2031		

& Issue has redenominated but Local is not converted
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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCR



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		60,000.000	Local 111.190550	66,714.33	110.546560	66,327.94	-386.39	0.02	
			Base 111.190550	66,714.33	110.546560	66,327.94	-386.39	0.01	
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75				7.750000	15 Jun 2031			
		720,000.000	Local 119.421242	859,832.94	111.464168	802,542.01	-57,290.93	0.19	
			Base 119.421242	859,832.94	111.464168	802,542.01	-57,290.93	0.16	
969457BM1	WILLIAMS COMPANIES INC SR UNSECURED 03/32 8.75				8.750000	15 Mar 2032			
		200,000.000	Local 129.852720	259,705.44	118.105578	236,211.16	-23,494.28	0.06	
			Base 129.852720	259,705.44	118.105578	236,211.16	-23,494.28	0.05	
96949LAD7	WILLIAMS COMPANIES INC SR UNSECURED 06/27 3.75				3.750000	15 Jun 2027			
		90,000.000	Local 101.005622	90,905.06	97.488151	87,739.34	-3,165.72	0.02	
			Base 101.005622	90,905.06	97.488151	87,739.34	-3,165.72	0.02	
983133AC3	WYNN RESORTS FINANCE LLC COMPANY GUAR 144A 02/31 7.125				7.125000	15 Feb 2031			
		250,000.000	Local 99.816296	249,540.74	104.140994	260,352.49	10,811.75	0.06	
			Base 99.816296	249,540.74	104.140994	260,352.49	10,811.75	0.05	
98877DAG0	ZF NA CAPITAL COMPANY GUAR 144A 04/32 6.875				6.875000	23 Apr 2032			
		320,000.000	Local 100.000000	320,000.00	94.824224	303,437.52	-16,562.48	0.07	
			Base 100.000000	320,000.00	94.824224	303,437.52	-16,562.48	0.06	
ACI208PK2	PROVINCIA DE BUENOS AIRE SR UNSECURED REGS 09/37 VAR				6.625000	01 Sep 2037			
		62,621.000	Local 34.005030	21,294.29	66.550000	41,674.28	20,379.99	0.01	
Original Face:		65,000.000	Base 34.005030	21,294.29	66.550000	41,674.28	20,379.99	0.01	
ACI208T77	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 09/37 VAR				6.625000	01 Sep 2037			
		664,198.790	Local 48.630202	323,001.21	66.550000	442,024.29	119,023.08	0.11	
Original Face:		689,432.000	Base 48.630202	323,001.21	66.550000	442,024.29	119,023.08	0.09	
BA000C7P8	SPIRIT AIRLINES INC DIP TERM LOAN					18 Nov 2025			
		113,740.000	Local 97.087375	110,427.18	99.750000	113,455.65	3,028.47	0.03	
			Base 97.087375	110,427.18	99.750000	113,455.65	3,028.47	0.02	
C4000KAF1	GARDA WORLD SECURITY CORP 2024 TERM LOAN B					01 Feb 2029			
		225,085.710	Local 96.239712	216,621.84	100.875000	227,055.21	10,433.37	0.05	
			Base 96.239712	216,621.84	100.875000	227,055.21	10,433.37	0.05	
G8057JAC0	SETANTA AIRCRAFT LEASING DAC 2024 TERM LOAN B					05 Nov 2028			

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Holdings

WESTERN CORE PLUS BOND PORT
 WESTERN ASSET MANAGEMENT COMPANY
 FUND: HBCR



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		425,000.000	Local	99.780887	424,068.77	100.285700	426,214.23	2,145.46	0.10
			Base	99.780887	424,068.77	100.285700	426,214.23	2,145.46	0.09
N3313EAG5	FLUTTER FINANCING B V 2024 TERM LOAN B					30 Nov 2030			
		823,775.000	Local	99.751267	821,726.00	100.041700	824,118.51	2,392.51	0.20
			Base	99.751267	821,726.00	100.041700	824,118.51	2,392.51	0.17
US DOLLAR Total									
		400,395,024.390	Local		330,287,183.80		306,599,655.00	-23,687,528.80	73.89
Original Face:		484,836,686.240	Base		330,291,147.75		306,599,655.00	-23,691,492.75	62.00
FIXED INCOME Total									
		930,811,324.390	Base		348,159,578.27		320,502,705.90	-27,656,872.37	64.81
Original Face:		484,836,686.240							

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCR



As of: December 31, 2024

View Date: January 2, 2025

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

OPTIONS PURCHASED - CALLS

US DOLLAR									Exchange Rate:	1.000000
ADI2RXGS9	US 10YR FUT OPTN MAR25C 113 FEB25 113 CALL					21 Feb 2025				
44,000.000		44.000	Local	0.611105	26,888.62	0.109375	4,812.50	-22,076.12	0.00	
			Base	0.611105	26,888.62	0.109375	4,812.50	-22,076.12	0.00	
ADI2S0KB2	US 10YR FUT OPTN JAN25C 111 DEC24 111 CALL					27 Dec 2024				
107,000.000		107.000	Local	0.882848	94,464.71	0.000001	0.11	-94,464.60	0.00	
			Base	0.882848	94,464.71	0.000001	0.11	-94,464.60	0.00	
ADI2S2Z89	US 10YR FUT OPTN JAN25C 110 DEC24 110 CALL					27 Dec 2024				
147,000.000		147.000	Local	0.434022	63,801.19	0.000001	0.15	-63,801.04	0.00	
			Base	0.434022	63,801.19	0.000001	0.15	-63,801.04	0.00	
ADI2S3VF5	US 5YR FUTR OPTN JAN25C 107.5 DEC24 107.5 CALL					27 Dec 2024				
133,000.000		133.000	Local	0.173605	23,089.47	0.000001	0.13	-23,089.34	0.00	
			Base	0.173605	23,089.47	0.000001	0.13	-23,089.34	0.00	
ADI2S6C10	US 5YR FUTR OPTN JAN25C 107.2 DEC24 107.25 CALL					27 Dec 2024				
72,000.000		72.000	Local	0.392355	28,249.56	0.000001	0.07	-28,249.49	0.00	
			Base	0.392355	28,249.56	0.000001	0.07	-28,249.49	0.00	
ADI2S9HJ0	US 10YR FUT OPTN JAN25C 110.5 DEC24 110.5 CALL					27 Dec 2024				
182,000.000		182.000	Local	0.497437	90,533.61	0.000001	0.18	-90,533.43	0.00	
			Base	0.497437	90,533.61	0.000001	0.18	-90,533.43	0.00	
ADI2SFKT0	US 10YR FUT OPTN FEB25C 111.5 JAN25 111.5 CALL					24 Jan 2025				
56,000.000		56.000	Local	0.689230	38,596.88	0.078125	4,375.00	-34,221.88	0.00	
			Base	0.689230	38,596.88	0.078125	4,375.00	-34,221.88	0.00	
ADI2SKNY5	US 5YR FUTR OPTN FEB25C 107.7 JAN25 107.75 CALL					24 Jan 2025				
188,000.000		188.000	Local	0.520721	97,895.58	0.078125	14,687.50	-83,208.08	0.00	
			Base	0.520721	97,895.58	0.078125	14,687.50	-83,208.08	0.00	
ADI2SPQ13	US 10YR FUT OPTN FEB25C 110.5 JAN25 110.5 CALL					24 Jan 2025				
33,000.000		33.000	Local	0.611105	20,166.47	0.171875	5,671.88	-14,494.59	0.00	
			Base	0.611105	20,166.47	0.171875	5,671.88	-14,494.59	0.00	

Holdings

WESTERN CORE PLUS BOND PORT
 WESTERN ASSET MANAGEMENT COMPANY
 FUND: HBCR



As of: December 31, 2024

View Date: January 2, 2025

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
ADI2SSYM2	US 10YR FUT OPTN JAN25C 109.2 DEC24 109.25 CALL					27 Dec 2024			
40,000.000		40.000	Local 0.220480	8,819.20	0.000001		0.04	-8,819.16	0.00
			Base 0.220480	8,819.20	0.000001		0.04	-8,819.16	0.00
ADI2STPY4	US 5YR FUTR OPTN FEB25C 106.7 JAN25 106.75 CALL					24 Jan 2025			
119,000.000		119.000	Local 0.361434	43,010.62	0.265625		31,609.38	-11,401.24	0.01
			Base 0.361434	43,010.62	0.265625		31,609.38	-11,401.24	0.01
ADI2SY0Y0	US 10YR FUT OPTN FEB25C 109.2 JAN25 109.25 CALL					24 Jan 2025			
32,000.000		32.000	Local 0.564230	18,055.36	0.484375		15,500.00	-2,555.36	0.00
			Base 0.564230	18,055.36	0.484375		15,500.00	-2,555.36	0.00
ADI2SY129	US 5YR FUTR OPTN FEB25C 106.5 JAN25 106.5 CALL					24 Jan 2025			
51,000.000		51.000	Local 0.392355	20,010.11	0.359375		18,328.13	-1,681.98	0.00
			Base 0.392355	20,010.11	0.359375		18,328.13	-1,681.98	0.00
US DOLLAR Total									
1,204,000.000		1,204.000	Local	573,581.38			94,985.07	-478,596.31	0.02
			Base	573,581.38			94,985.07	-478,596.31	0.02
OPTIONS PURCHASED - CALLS Total									
1,204,000.000		1,204.000	Base	573,581.38			94,985.07	-478,596.31	0.02

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCR



As of: December 31, 2024

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

OPTIONS PURCHASED - PUTS

								Exchange Rate:	1.000000
US DOLLAR									
ADI2SG615	US 10YR FUT OPTN FEB25P 110 JAN25 110 PUT					24 Jan 2025			
36,000.000		36.000	Local	0.923605	33,249.78	1.500000	54,000.00	20,750.22	0.01
			Base	0.923605	33,249.78	1.500000	54,000.00	20,750.22	0.01
ADI2SLBS9	US 10YR FUT OPTN MAR25P 109 FEB25 109 PUT					21 Feb 2025			
44,000.000		44.000	Local	0.486105	21,388.62	1.187500	52,250.00	30,861.38	0.01
			Base	0.486105	21,388.62	1.187500	52,250.00	30,861.38	0.01
ADI2SPV09	US BOND FUTR OPTN FEB25P 115 JAN25 115 PUT					24 Jan 2025			
68,000.000		68.000	Local	1.017355	69,180.14	1.984375	134,937.50	65,757.36	0.03
			Base	1.017355	69,180.14	1.984375	134,937.50	65,757.36	0.03
ADI2SR4S4	US BOND FUTR OPTN FEB25P 113 JAN25 113 PUT					24 Jan 2025			
74,000.000		74.000	Local	1.204855	89,159.27	0.953125	70,531.25	-18,628.02	0.02
			Base	1.204855	89,159.27	0.953125	70,531.25	-18,628.02	0.01
AEII22930	USCAP0075 USD PUT CAD CALL DEC24 1.3755 PUT					27 Dec 2024			
8,952,137.000		8,952,137.000	Local	0.004984	44,617.45	0.000001	8.95	-44,608.50	0.00
			Base	0.004984	44,617.45	0.000001	8.95	-44,608.50	0.00
AEII30859	USEUP0223 USD PUT EUR CALL FEB25 1.0735 PUT					24 Feb 2025			
1,978,000.000		1,978,000.000	Local	0.005450	10,780.10	0.002038	4,031.16	-6,748.94	0.00
			Base	0.005450	10,780.10	0.002038	4,031.16	-6,748.94	0.00
US DOLLAR Total									
11,152,137.000	10,930,359.000		Local		268,375.36		315,758.86	47,383.50	0.08
			Base		268,375.36		315,758.86	47,383.50	0.06
OPTIONS PURCHASED - PUTS Total									
11,152,137.000	10,930,359.000		Base		268,375.36		315,758.86	47,383.50	0.06

Holdings

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	Maturity Date	Market Value	Unrealized Gn/Ls	% Curr
Notional Par					Unit Price				% Fund

OPTIONS WRITTEN - CALLS

US DOLLAR									
								Exchange Rate:	1.000000
ADI2RWQM3	US 10YR FUT OPTN JAN25C 112 DEC24 112 CALL					27 Dec 2024			
-212,000.000	-212.000	Local	0.318140	-67,445.74	0.000001		-0.21	67,445.53	0.00
		Base	0.318140	-67,445.74	0.000001		-0.21	67,445.53	0.00
ADI2S3WM9	US 5YR FUTR OPTN JAN25C 108 DEC24 108 CALL					27 Dec 2024			
-121,000.000	-121.000	Local	0.384440	-46,517.27	0.000001		-0.12	46,517.15	0.00
		Base	0.384440	-46,517.27	0.000001		-0.12	46,517.15	0.00
ADI2S59R9	US 10YR FUT OPTN MAR25C 114 FEB25 114 CALL					21 Feb 2025			
-142,000.000	-142.000	Local	0.287333	-40,801.22	0.078125		-11,093.75	29,707.47	0.00
		Base	0.287333	-40,801.22	0.078125		-11,093.75	29,707.47	0.00
ADI2S6J54	US 5YR FUTR OPTN FEB25C 107.2 JAN25 107.25 CALL					24 Jan 2025			
-84,000.000	-84.000	Local	0.177958	-14,948.47	0.140625		-11,812.50	3,135.97	0.00
		Base	0.177958	-14,948.47	0.140625		-11,812.50	3,135.97	0.00
ADI2SDNQ8	US 5YR FUTR OPTN MAR25C 109.2 FEB25 109.25 CALL					21 Feb 2025			
-144,000.000	-144.000	Local	0.220927	-31,813.42	0.062500		-9,000.00	22,813.42	0.00
		Base	0.220927	-31,813.42	0.062500		-9,000.00	22,813.42	0.00
ADI2SF583	US 10YR FUT OPTN FEB25C 112.5 JAN25 112.5 CALL					24 Jan 2025			
-44,000.000	-44.000	Local	0.498270	-21,923.88	0.046875		-2,062.50	19,861.38	0.00
		Base	0.498270	-21,923.88	0.046875		-2,062.50	19,861.38	0.00
ADI2SL879	US 10YR FUT OPTN FEB25C 112 JAN25 112 CALL					24 Jan 2025			
-132,000.000	-132.000	Local	0.170145	-22,459.14	0.062500		-8,250.00	14,209.14	0.00
		Base	0.170145	-22,459.14	0.062500		-8,250.00	14,209.14	0.00
ADI2SPPW6	US 5YR FUTR OPTN FEB25C 108.2 JAN25 108.25 CALL					24 Jan 2025			
-133,000.000	-133.000	Local	0.193583	-25,746.54	0.039063		-5,195.38	20,551.16	0.00
		Base	0.193583	-25,746.54	0.039063		-5,195.38	20,551.16	0.00
ADI2SS4D5	US BOND FUTR OPTN FEB25C 120 JAN25 120 CALL					24 Jan 2025			
-57,000.000	-57.000	Local	0.357645	-20,385.77	0.093750		-5,343.75	15,042.02	0.00
		Base	0.357645	-20,385.77	0.093750		-5,343.75	15,042.02	0.00

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Holdings

WESTERN CORE PLUS BOND PORT
 WESTERN ASSET MANAGEMENT COMPANY
 FUND: HBCR



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
-1,069,000.000	-1,069.000	Local		-292,041.45		-52,758.21	239,283.24	0.01
		Base		-292,041.45		-52,758.21	239,283.24	0.01
OPTIONS WRITTEN - CALLS Total								
-1,069,000.000	-1,069.000	Base		-292,041.45		-52,758.21	239,283.24	0.01

Holdings

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	Maturity Date	Market Value	Unrealized Gn/Ls	% Curr
Notional Par					Unit Price				% Fund

OPTIONS WRITTEN - PUTS

US DOLLAR									Exchange Rate:	1.000000
ADI2RZJ77	US 10YR FUT OPTN JAN25P 107.5 DEC24 107.5 PUT					27 Dec 2024				
-71,000.000		-71.000	Local	0.217020	-15,408.42	0.000001	-0.07	15,408.35	0.00	
			Base	0.217020	-15,408.42	0.000001	-0.07	15,408.35	0.00	
ADI2S3WK3	US 10YR FUT OPTN JAN25P 107 DEC24 107 PUT					27 Dec 2024				
-132,000.000		-132.000	Local	0.209208	-27,615.39	0.000001	-0.13	27,615.26	0.00	
			Base	0.209208	-27,615.39	0.000001	-0.13	27,615.26	0.00	
ADI2S6CZ5	US 5YR FUTR OPTN JAN25P 105.5 DEC24 105.5 PUT					27 Dec 2024				
-112,000.000		-112.000	Local	0.193583	-21,681.24	0.000001	-0.11	21,681.13	0.00	
			Base	0.193583	-21,681.24	0.000001	-0.11	21,681.13	0.00	
ADI2S6J47	US 10YR FUT OPTN FEB25P 107.5 JAN25 107.5 PUT					24 Jan 2025				
-108,000.000		-108.000	Local	0.217020	-23,438.16	0.250000	-27,000.00	-3,561.84	0.01	
			Base	0.217020	-23,438.16	0.250000	-27,000.00	-3,561.84	0.01	
ADI2S6KX1	US 10YR FUT OPTN FEB25P 109.5 JAN25 109.5 PUT					24 Jan 2025				
-44,000.000		-44.000	Local	0.388895	-17,111.38	1.140625	-50,187.50	-33,076.12	0.01	
			Base	0.388895	-17,111.38	1.140625	-50,187.50	-33,076.12	0.01	
ADI2SBG49	US BOND FUTR OPTN MAR25P 111 FEB25 111 PUT					21 Feb 2025				
-74,000.000		-74.000	Local	0.857645	-63,465.73	0.906250	-67,062.50	-3,596.77	0.02	
			Base	0.857645	-63,465.73	0.906250	-67,062.50	-3,596.77	0.01	
ADI2SGPQ9	US 5YR FUTR OPTN FEB25P 105.7 JAN25 105.75 PUT					24 Jan 2025				
-148,000.000		-148.000	Local	0.187723	-27,783.04	0.210938	-31,218.82	-3,435.78	0.01	
			Base	0.187723	-27,783.04	0.210938	-31,218.82	-3,435.78	0.01	
ADI2SKNZ2	US 5YR FUTR OPTN FEB25P 106.2 JAN25 106.25 PUT					24 Jan 2025				
-132,000.000		-132.000	Local	0.193583	-25,552.96	0.406250	-53,625.00	-28,072.04	0.01	
			Base	0.193583	-25,552.96	0.406250	-53,625.00	-28,072.04	0.01	
ADI2SS6V3	US BOND FUTR OPTN FEB25P 112 JAN25 112 PUT					24 Jan 2025				
-57,000.000		-57.000	Local	0.295145	-16,823.27	0.609375	-34,734.38	-17,911.11	0.01	
			Base	0.295145	-16,823.27	0.609375	-34,734.38	-17,911.11	0.01	

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

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCR



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
AEII24829	USMXP0370 USD PUT MXN CALL FEB25 19.386 PUT					06 Feb 2025		
-2,754,373.000	-2,754,373.000	Local	0.010768	-29,659.09	0.000310	-853.86	28,805.23	0.00
		Base	0.010768	-29,659.09	0.000310	-853.86	28,805.23	0.00

US DOLLAR Total

-3,632,373.000	-2,755,251.000	Local		-268,538.68		-264,682.37	3,856.31	0.06
		Base		-268,538.68		-264,682.37	3,856.31	0.05

OPTIONS WRITTEN - PUTS Total

-3,632,373.000	-2,755,251.000	Base		-268,538.68		-264,682.37	3,856.31	0.05
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SWAPS EQUITY

US DOLLAR Exchange Rate: 1.000000

99S25L734	0WP303373 TRS USD R E JPEIFNTR							
	12,288.090	Local	141.274991	1,735,999.80	145.419000	1,786,921.76	50,921.96	0.43
		Base	141.274991	1,735,999.80	145.419000	1,786,921.76	50,921.96	0.36

US DOLLAR Total

	12,288.090	Local		1,735,999.80		1,786,921.76	50,921.96	0.43
		Base		1,735,999.80		1,786,921.76	50,921.96	0.36

SWAPS EQUITY Total

	12,288.090	Base		1,735,999.80		1,786,921.76	50,921.96	0.36
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SWAPS FIXED INCOME

BRAZILIAN REAL Exchange Rate: 6.177850

99S1ZBOI3	0WP302235 IRS BRL R F 10.23000 2 NDFPREDISWAP				10.230000	02 Jan 2029		
	49,810,000.000	Local	100.000000	49,810,000.00	86.456149	43,063,807.82	-6,746,192.18	12.90
		Base	20.420040	10,171,222.05	13.994537	6,970,678.77	-3,200,543.28	1.41

99S1ZBOJ1	0WP302235 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	02 Jan 2029		
	-49,810,000.000	Local	100.000000	-49,810,000.00	100.000000	-49,810,000.00	0.00	14.92
		Base	20.420040	-10,171,222.05	16.186861	-8,062,675.53	2,108,546.52	1.63

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

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCR



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S244W92	OWP303118 IRS BRL R F 11.03000 2 NDFPREDISWAP				11.030000	02 Jan 2026		
	122,514,000.000	Local	100.000000	122,514,000.00	96.637271	118,394,186.19	-4,119,813.81	35.47
		Base	18.375260	22,512,265.50	15.642541	19,164,302.50	-3,347,963.00	3.88
99S244WA9	OWP303118 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	02 Jan 2026		
	-122,514,000.000	Local	100.000000	-122,514,000.00	100.000000	-122,514,000.00	0.00	36.70
		Base	18.375260	-22,512,265.50	16.186861	-19,831,171.04	2,681,094.46	4.01
BRAZILIAN REAL Total								
		Local		0.00		-10,866,005.99	-10,866,005.99	100.00
		Base		0.00		-1,758,865.30	-1,758,865.30	10.92
MEXICAN PESO							Exchange Rate:	20.851000
99S25THX0	SWS123745 IRS MXN R F 8.90200 2 CCPOIS				8.902000	16 Nov 2029		
	42,820,000.000	Local	100.000000	42,820,000.00	97.371111	41,694,309.73	-1,125,690.27	9.94
		Base	4.922956	2,108,009.65	4.669853	1,999,631.18	-108,378.47	0.40
99S25THY8	SWS123745 IRS MXN P V 00MTIEF 1 CCPOIS				10.140000	16 Nov 2029		
	-42,820,000.000	Local	100.000000	-42,820,000.00	100.000000	-42,820,000.00	0.00	10.21
		Base	4.922956	-2,108,009.65	4.795933	-2,053,618.53	54,391.12	0.42
99S25TY60	SWS123786 IRS MXN R F 8.82500 2 CCPOIS				8.825000	19 Nov 2029		
	42,010,000.000	Local	100.000000	42,010,000.00	97.072397	40,780,113.98	-1,229,886.02	9.72
		Base	4.899499	2,058,279.54	4.655527	1,955,786.96	-102,492.58	0.40
99S25TY78	SWS123786 IRS MXN P V 00MTIEF 1 CCPOIS				10.140000	19 Nov 2029		
	-42,010,000.000	Local	100.000000	-42,010,000.00	100.000000	-42,010,000.00	0.00	10.01
		Base	4.899499	-2,058,279.54	4.795933	-2,014,771.47	43,508.07	0.41
MEXICAN PESO Total								
		Local		0.00		-2,355,576.29	-2,355,576.29	39.88
		Base		0.00		-112,971.86	-112,971.86	1.62
US DOLLAR							Exchange Rate:	1.000000
99S1VROU5	BWS076240 IRS USD R V 00MSOFR 0WS076240_FLO CCPOIS				4.370000	15 May 2048		
	1,148,000.000	Local	98.931613	1,135,734.92	100.000000	1,148,000.00	12,265.08	0.28

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: 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	98.931613	1,135,734.92	100.000000	1,148,000.00	12,265.08	0.23
99S1VROV3	BWS076240 IRS USD P F 3.15000 0WS076240_FIX CCPOIS				3.150000	15 May 2048		
	-1,148,000.00	Local	100.000000	-1,148,000.00	86.453450	-992,485.61	155,514.39	0.24
		Base	100.000000	-1,148,000.00	86.453450	-992,485.61	155,514.39	0.20
99S23KEO4	BWS122689 IRS USD R V 00MSOFR 1 CCPOIS				4.370000	30 Apr 2031		
	23,383,000.00	Local	98.662024	23,070,140.99	100.000000	23,383,000.00	312,859.01	5.64
		Base	98.662024	23,070,140.99	100.000000	23,383,000.00	312,859.01	4.73
99S23KEP1	BWS122689 IRS USD P F 4.20000 2 CCPOIS				4.200000	30 Apr 2031		
	-23,383,000.00	Local	100.000000	-23,383,000.00	100.841629	-23,579,798.11	-196,798.11	5.68
		Base	100.000000	-23,383,000.00	100.841629	-23,579,798.11	-196,798.11	4.77
99S252835	SWS123323 CDS USD R F 1.00000 2 CCPCDX				1.000000	20 Dec 2029		
	18,314,000.00	Local	102.137943	18,705,542.97	102.233800	18,723,098.13	17,555.16	4.51
		Base	102.137943	18,705,542.97	102.233800	18,723,098.13	17,555.16	3.79
99S252843	SWS123323 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Dec 2029		
	-18,314,000.00	Local	100.000000	-18,314,000.00	100.000000	-18,314,000.00	0.00	4.41
		Base	100.000000	-18,314,000.00	100.000000	-18,314,000.00	0.00	3.70
99S256DL0	BWS123489 CDS USD R V 03MEVENT 1 CCPCDX				1.000000	20 Dec 2029		
	1,193,800.00	Local	93.023145	1,110,510.30	100.000000	1,193,800.00	83,289.70	0.29
		Base	93.023145	1,110,510.30	100.000000	1,193,800.00	83,289.70	0.24
99S256DM8	BWS123489 CDS USD P F 5.00000 2 CCPCDX				5.000000	20 Dec 2029		
	-1,193,800.00	Local	100.000000	-1,193,800.00	107.717300	-1,285,929.13	-92,129.13	0.31
		Base	100.000000	-1,193,800.00	107.717300	-1,285,929.13	-92,129.13	0.26
99S25L742	OWP303373 TRS USD P V 00MSOFR SOFR 110 BPS SPREAD				5.470000	06 Mar 2025		
	-1,736,000.00	Local	100.000000	-1,736,000.00	100.000000	-1,736,000.00	0.00	0.42
		Base	100.000000	-1,736,000.00	100.000000	-1,736,000.00	0.00	0.35
US DOLLAR Total								
	-1,736,000.00	Local		-1,752,870.82		-1,460,314.72	292,556.10	21.78
		Base		-1,752,870.82		-1,460,314.72	292,556.10	18.27

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

Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCR



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
SWAPS FIXED INCOME Total								
		-1,736,000.000	Base	-1,752,870.82		-3,332,151.88	-1,579,281.06	30.82

Holdings

WESTERN CORE PLUS BOND PORT
 WESTERN ASSET MANAGEMENT COMPANY
 FUND: HBCR



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
7,654,764.000	1,034,988,565.480	Base		367,360,285.38		337,797,741.49	-29,562,543.89	99.92
Original Face:	484,836,686.240							

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR

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

FUTURES LONG

POUND STERLING

Exchange Rate: 0.798786

ADI2Q9VT4	LONG GILT FUTURE	MAR25 IFLL 20250327					27 Mar 2025			
49.000	4,900,000.000	Local	4,528,090.00	4,653,007.62	92.410000	-124,917.62		-137,657.62	12,740.00	
		Base	5,668,714.77		115.688057	-156,384.34		-172,333.54	15,949.20	0.00

POUND STERLING Total

49.000	4,900,000.000	Local	4,528,090.00	4,653,007.62		-124,917.62		-137,657.62	12,740.00	
		Base				-156,384.34		-172,333.54	15,949.20	0.00

US DOLLAR

Exchange Rate: 1.000000

ADI21YKZ4	3 MONTH SOFR FUT	MAR25 XCME 20250617					17 Jun 2025			
18.000	4,500,000.000	Local	4,312,125.00	4,306,950.30	95.825000	5,174.70		5,174.70	0.00	
		Base	4,312,125.00		95.825000	5,174.70		5,174.70	0.00	0.00

ADI23N1K0	3 MONTH SOFR FUT	DEC25 XCME 20260317					17 Mar 2026			
319.000	79,750,000.000	Local	76,603,862.50	76,736,480.48	96.055000	-132,617.98		-128,630.48	-3,987.50	
		Base	76,603,862.50		96.055000	-132,617.98		-128,630.48	-3,987.50	0.00

ADI2Q96Y1	US 5YR NOTE (CBT)	MAR25 XCBT 20250331					31 Mar 2025			
1,266.000	126,600,000.000	Local	134,581,735.01	135,406,707.38	106.304688	-824,972.37		-706,284.87	-118,687.50	
		Base	134,581,735.01		106.304688	-824,972.37		-706,284.87	-118,687.50	0.02

ADI2Q9TB6	US LONG BOND(CBT)	MAR25 XCBT 20250320					20 Mar 2025			
68.000	6,800,000.000	Local	7,741,375.00	7,815,674.01	113.843750	-74,299.01		-57,299.01	-17,000.00	
		Base	7,741,375.00		113.843750	-74,299.01		-57,299.01	-17,000.00	0.00

ADI2QB0M8	US 10YR ULTRA FUT	MAR25 XCBT 20250320					20 Mar 2025			
49.000	4,900,000.000	Local	5,454,312.50	5,513,561.36	111.312500	-59,248.86		-46,998.86	-12,250.00	
		Base	5,454,312.50		111.312500	-59,248.86		-46,998.86	-12,250.00	0.00

ADI2QB0N6	US ULTRA BOND CBT	MAR25 XCBT 20250320					20 Mar 2025			
108.000	10,800,000.000	Local	12,841,875.00	12,895,686.84	118.906250	-53,811.84		-6,561.84	-47,250.00	
		Base	12,841,875.00		118.906250	-53,811.84		-6,561.84	-47,250.00	0.01

ADI2S6LS1	AUDUSD CRNCY FUT	MAR25 XCME 20250317					17 Mar 2025			
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Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



As of: December 31, 2024

View Date: January 2, 2025

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	3,466,400.00	3,581,228.00	0.619000	-114,828.00	-95,508.00	-19,320.00		
		Base	3,466,400.00		0.619000	-114,828.00	-95,508.00	-19,320.00	0.00	
US DOLLAR Total										
1,884.000	238,950,000.000	Local	245,001,685.01	246,256,288.37		-1,254,603.36	-1,036,108.36	-218,495.00		
		Base				-1,254,603.36	-1,036,108.36	-218,495.00	0.04	
FUTURES LONG Total										
1,933.000	243,850,000.000	Base				-1,410,987.70	-1,208,441.90	-202,545.80	0.05	

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR

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

FUTURES SHORT

JAPANESE YEN Exchange Rate: 157.345000

ADI2QMZQ7	JPN 10Y BOND(OSE) MAR25 XOSE 20250313						13 Mar 2025			
-6.000	-600,000,000.000	Local	-851,400,000.00	-854,335,200.00	141.900000	2,935,200.00		2,935,200.00	0.00	
		Base	-5,411,039.44		0.901840	18,654.55		18,654.55	0.00	0.00

JAPANESE YEN Total										
-6.000	-600,000,000.000	Local	-851,400,000.00	-854,335,200.00		2,935,200.00		2,935,200.00	0.00	
		Base				18,654.55		18,654.55	0.00	0.00

US DOLLAR Exchange Rate: 1.000000

ADI2Q4YT2	US 2YR NOTE (CBT) MAR25 XCBT 20250331						31 Mar 2025			
-217.000	-43,400,000.000	Local	-44,617,234.59	-44,623,796.54	102.804688	6,561.95		3,171.54	3,390.41	
		Base	-44,617,234.59		102.804688	6,561.95		3,171.54	3,390.41	0.00

ADI2Q9W14	US 10YR NOTE (CBT)MAR25 XCBT 20250320						20 Mar 2025			
-633.000	-63,300,000.000	Local	-68,838,750.00	-69,032,842.42	108.750000	194,092.42		55,623.67	138,468.75	
		Base	-68,838,750.00		108.750000	194,092.42		55,623.67	138,468.75	0.03

US DOLLAR Total										
-850.000	-106,700,000.000	Local	-113,455,984.59	-113,656,638.96		200,654.37		58,795.21	141,859.16	
		Base				200,654.37		58,795.21	141,859.16	0.03

FUTURES SHORT Total										
-856.000	-706,700,000.000	Base				219,308.92		77,449.76	141,859.16	0.03

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

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
 WESTERN ASSET MANAGEMENT COMPANY
 FUND: HBCR



As of: December 31, 2024

View Date: January 2, 2025

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
1,077.000	-462,850,000.000	Base				-1,191,678.78	-1,130,992.14	-60,686.64	0.08