Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
EURO CURRENCY								Exchange Rate:	0.818565
INTERNATIONAL									
EUR	EURO CURRENCY								
		-9.790	Local	1.000000	-9.79	1.000000	-9.79	0.00	100.00
			Base	1.179775	-11.55	1.221650	-11.96	-0.41	0.00
INTERNATIONAL Total									
		-9.790	Local		-9.79		-9.79	0.00	100.00
			Base		-11.55		-11.96	-0.41	0.00
EURO CURRENCY Total									
		-9.790	Local		-9.79		-9.79	0.00	100.00
			Base		-11.55		-11.96	-0.41	0.00
MALAYSIAN RINGGIT								Exchange Rate:	4.022500
MYR	MALAYSIAN RINGGIT								
		0.010	Local	1.000000	0.01	1.000000	0.01	0.00	0.00
			Base	0.000000	0.00	0.248602	0.00	0.00	0.00
MALAYSIAN RINGGIT Total									
		0.010	Local		0.01		0.01	0.00	0.00
			Base		0.00		0.00	0.00	0.00
MEXICAN PESO								Exchange Rate:	19.899500
MXN	MEXICAN PESO (NEW)								
		1.130	Local	1.000000	1.13	1.000000	1.13	0.00	0.00
			Base	0.044248	0.05	0.050253	0.06	0.01	0.00
MEXICAN PESO Total									
		1.130	Local		1.13		1.13	0.00	0.00
			Base		0.05		0.06	0.01	0.00

& Issue has redenominated but Local is not converted
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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
SOUTH KOREAN WON								Exchange Rate:	1,086.300000
KRW	SOUTH KOREAN WON								
		Local	1,846.000	1.000000	1,846.00	1.000000	1,846.00	0.00	100.00
		Base		0.000915	1.69	0.000921	1.70	0.01	0.00
SOUTH KOREAN WON Total									
		Local	1,846.000		1,846.00		1,846.00	0.00	100.00
		Base			1.69		1.70	0.01	0.00
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	-962,722.080	1.000000	-962,722.08	1.000000	-962,722.08	0.00	0.60
		Base		1.000000	-962,722.08	1.000000	-962,722.08	0.00	0.44
US DOLLAR Total									
		Local	-962,722.080		-962,722.08		-962,722.08	0.00	0.60
		Base			-962,722.08		-962,722.08	0.00	0.44
CASH Total									
		Base	-960,884.730		-962,731.89		-962,732.28	-0.39	0.44
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX					0.017605	31 Dec 2030		
		Local	9,178,970.920	100.000000	9,178,970.92	100.000000	9,178,970.92	0.00	5.73
		Base		100.000000	9,178,970.92	100.000000	9,178,970.92	0.00	4.19
9128287G9	US TREASURY FRN 07/21 VAR					0.315023	31 Jul 2021		
		Local	11,105,000.000	99.994558	11,104,395.63	100.115682	11,117,846.49	13,450.86	6.94
		Base		99.994558	11,104,395.63	100.115682	11,117,846.49	13,450.86	5.08
912828YN4	US TREASURY FRN 10/21 VAR					0.395023	31 Oct 2021		
		Local	8,670,000.000	100.092925	8,678,056.58	100.204514	8,687,731.37	9,674.79	5.42
		Base		100.092925	8,678,056.58	100.204514	8,687,731.37	9,674.79	3.97

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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
912828Z45	US TREASURY FRN 01/22 VAR					0.249023	31 Jan 2022		
		Local	14,685,000.000	100.054995	14,693,076.04	100.098576	14,699,475.88	6,399.84	9.18
		Base		100.054995	14,693,076.04	100.098576	14,699,475.88	6,399.84	6.72
912828ZK9	US TREASURY FRN 04/22 VAR					0.209023	30 Apr 2022		
		Local	10,240,000.000	100.036697	10,243,757.73	100.079056	10,248,095.33	4,337.60	6.40
		Base		100.036697	10,243,757.73	100.079056	10,248,095.33	4,337.60	4.68
91282CAA9	US TREASURY FRN 07/22 VAR					0.150023	31 Jul 2022		
		Local	27,230,000.000	100.015784	27,234,298.06	99.996041	27,228,921.96	-5,376.10	17.00
		Base		100.015784	27,234,298.06	99.996041	27,228,921.96	-5,376.10	12.44
91282CAS0	US TREASURY FRN 10/22 VAR					0.150023	31 Oct 2022		
		Local	9,710,000.000	100.007972	9,710,774.05	99.981327	9,708,186.85	-2,587.20	6.06
		Base		100.007972	9,710,774.05	99.981327	9,708,186.85	-2,587.20	4.44
US DOLLAR Total									
		Local	90,818,970.920		90,843,329.01		90,869,228.80	25,899.79	56.74
		Base			90,843,329.01		90,869,228.80	25,899.79	41.52
CASH EQUIVALENT Total									
		Base	90,818,970.920		90,843,329.01		90,869,228.80	25,899.79	41.52

FIXED INCOME

AUSTRALIAN DOLLAR Exchange Rate: 1.297101

975MACII8	QUEENSLAND TREASURY CORP LOCAL GOVT G REGS 06/21 5.5					5.500000	21 Jun 2021		
		Local	3,245,000.000	102.069011	3,312,139.40	102.495641	3,325,983.55	13,844.15	18.18
		Base		71.499392	2,320,155.26	79.019013	2,564,166.98	244,011.72	1.17
ACI02A7J2	QUEENSLAND TREASURY CORP LOCAL GOVT G 144A REGS 06/19 4					4.000000	21 Jun 2019		
		Local	0.000	0.000000	98,129.30	0.000000	0.00	-98,129.30	0.00
		Base		0.000000	68,297.98	0.000000	0.00	-68,297.98	0.00
ACI075659	NEW S WALES TREASURY CRP LOCAL GOVT G REGS 04/21 4					4.000000	08 Apr 2021		
		Local	1,460,000.000	100.645251	1,469,420.67	100.994030	1,474,512.84	5,092.17	8.06
		Base		70.289049	1,026,220.11	77.861346	1,136,775.66	110,555.55	0.52

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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
B06JSQII6	WESTERN AUST TREAS CORP LOCAL GOVT G 07/21 7					7.000000	15 Jul 2021		
		Local	2,930,000.000	103.304185	3,026,812.61	103.633967	3,036,475.23	9,662.62	16.60
		Base		70.311904	2,060,138.79	79.896606	2,340,970.54	280,831.75	1.07
B5SRJWII0	AUSTRALIAN GOVERNMENT BONDS REGS 07/22 5.75					5.750000	15 Jul 2022		
		Local	5,130,000.000	107.939936	5,537,318.71	108.698047	5,576,209.81	38,891.10	30.49
		Base		73.236094	3,757,011.61	83.800758	4,298,978.88	541,967.27	1.96
BMZ8B6II2	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 06/51 1.75					1.750000	21 Jun 2051		
		Local	5,125,000.000	99.380173	5,093,233.88	95.156329	4,876,761.86	-216,472.02	26.66
		Base		71.942920	3,687,074.67	73.360771	3,759,739.50	72,664.83	1.72
AUSTRALIAN DOLLAR Total									
		Local	17,890,000.000		18,537,054.57		18,289,943.29	-247,111.28	100.00
		Base			12,918,898.42		14,100,631.56	1,181,733.14	6.44
BRAZILIAN REAL								Exchange Rate:	5.194200
959GMYII0	NOTA DO TESOURO NACIONAL NOTES 01/21 10					10.000000	01 Jan 2021		
		Local	1,575,000.000	100.000000	1,575,000.00	100.000000	1,575,000.00	0.00	11.00
		Base		42.450491	668,595.23	19.252243	303,222.83	-365,372.40	0.14
ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10					10.000000	01 Jan 2023		
		Local	11,540,000.000	95.832242	11,059,040.71	110.400160	12,740,178.46	1,681,137.75	89.00
		Base		40.609258	4,686,308.35	21.254507	2,452,770.10	-2,233,538.25	1.12
BRAZILIAN REAL Total									
		Local	13,115,000.000		12,634,040.71		14,315,178.46	1,681,137.75	100.00
		Base			5,354,903.58		2,755,992.93	-2,598,910.65	1.26
EURO CURRENCY								Exchange Rate:	0.818565
SPAIN									
BLH919II7	BONOS Y OBLIG DEL ESTADO SR UNSECURED 144A REGS 10/50 1					1.000000	31 Oct 2050		
		Local	0.000	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

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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
SPAIN Total									
			Base		-0.03		0.00	0.03	0.00
EURO CURRENCY Total									
			Local		-0.03		0.00	0.03	0.00
			Base		-0.03		0.00	0.03	0.00
MALAYSIAN RINGGIT								Exchange Rate:	4.022500
ACI05FPC3	MALAYSIA GOVERNMENT BONDS 03/23 3.48					3.480000	15 Mar 2023		
		8,015,000.000	Local	98.935754	7,929,700.72	103.399000	8,287,429.85	357,729.13	23.84
			Base	26.848566	2,151,912.54	25.705158	2,060,268.45	-91,644.09	0.94
ACI084S32	MALAYSIA GOVERNMENT BONDS 09/21 4.048					4.048000	30 Sep 2021		
		9,090,000.000	Local	100.589471	9,143,582.89	101.739172	9,248,090.73	104,507.84	26.60
			Base	26.880417	2,443,429.95	25.292523	2,299,090.30	-144,339.65	1.05
ACI0C1S66	MALAYSIA GOVERNMENT BONDS 09/25 3.955					3.955000	15 Sep 2025		
		3,455,000.000	Local	99.694573	3,444,447.51	108.108000	3,735,131.40	290,683.89	10.74
			Base	23.032060	795,757.68	26.875823	928,559.70	132,802.02	0.42
ACI0T0C26	MALAYSIA GOVERNMENT BONDS 03/22 3.882					3.882000	10 Mar 2022		
		6,530,000.000	Local	100.641456	6,571,887.05	102.423407	6,688,248.48	116,361.43	19.24
			Base	24.202656	1,580,433.43	25.462624	1,662,709.38	82,275.95	0.76
ACI0V6W28	MALAYSIA GOVERNMENT BONDS 11/27 3.899					3.899000	16 Nov 2027		
		6,205,000.000	Local	100.070830	6,209,394.98	109.696464	6,806,665.59	597,270.61	19.58
			Base	23.228922	1,441,354.64	27.270718	1,692,148.06	250,793.42	0.77
MALAYSIAN RINGGIT Total									
		33,295,000.000	Local		33,299,013.15		34,765,566.05	1,466,552.90	100.00
			Base		8,412,888.24		8,642,775.89	229,887.65	3.95
MEXICAN PESO								Exchange Rate:	19.899500
929FKUII9	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5					8.500000	31 May 2029		
		89,200,000.000	Local	110.846813	98,875,356.79	121.890000	108,725,880.00	9,850,523.21	22.46
			Base	7.806069	6,963,013.95	6.125280	5,463,749.34	-1,499,264.61	2.50

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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
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75					7.750000	13 Nov 2042		
		Local	130,300,000.000	109.367478	142,505,824.40	115.173000	150,070,419.00	7,564,594.60	31.00
		Base		7.083869	9,230,281.51	5.787733	7,541,416.57	-1,688,864.94	3.45
ACI087B66	MEX BONOS DESARR FIX RT SR UNSECURED 11/34 7.75					7.750000	23 Nov 2034		
		Local	35,000,000.000	103.193192	36,117,617.35	117.774000	41,220,900.00	5,103,282.65	8.51
		Base		5.038976	1,763,641.54	5.918440	2,071,454.06	307,812.52	0.95
ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8					8.000000	07 Nov 2047		
		Local	43,200,000.000	105.570316	45,606,376.57	118.017000	50,983,344.00	5,376,967.43	10.53
		Base		5.658737	2,444,574.51	5.930652	2,562,041.46	117,466.95	1.17
B44NNDII5	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5					8.500000	18 Nov 2038		
		Local	92,500,000.000	117.265032	108,470,154.38	123.978000	114,679,650.00	6,209,495.62	23.69
		Base		7.525532	6,961,117.49	6.230207	5,762,941.28	-1,198,176.21	2.63
P6625CAM0	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5					8.500000	18 Nov 2038		
		Local	14,900,000.000	115.658645	17,233,138.12	123.978000	18,472,722.00	1,239,583.88	3.82
		Base		5.587902	832,597.42	6.230207	928,300.81	95,703.39	0.42
MEXICAN PESO Total									
		Local	405,100,000.000		448,808,467.61		484,152,915.00	35,344,447.39	100.00
		Base			28,195,226.42		24,329,903.52	-3,865,322.90	11.12
POLISH ZLOTY								Exchange Rate:	3.735700
ACI0BNGX3	POLAND GOVERNMENT BOND BONDS 04/20 1.5					1.500000	25 Apr 2020		
		Local	0.000	0.000000	432.00	0.000000	0.00	-432.00	0.00
		Base		0.000000	102.92	0.000000	0.00	-102.92	0.00
ACI0HQX94	POLAND GOVERNMENT BOND BONDS 04/21 2					2.000000	25 Apr 2021		
		Local	7,025,000.000	100.152121	7,035,686.50	100.600000	7,067,150.00	31,463.50	100.00
		Base		26.660037	1,872,867.59	26.929357	1,891,787.35	18,919.76	0.86
ACI0RQY92	POLAND GOVERNMENT BOND BONDS 04/19 0.00000					0.010000	25 Apr 2019		
		Local	0.000	0.000000	0.04	0.000000	0.00	-0.04	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00

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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
POLISH ZLOTY Total									
			7,025,000.000	Local	7,036,118.54		7,067,150.00	31,031.46	100.00
				Base	1,872,970.52		1,891,787.35	18,816.83	0.86
SOUTH AFRICAN RAND								Exchange Rate:	14.695000
989RJQII1	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/41 6.5					6.500000	28 Feb 2041		
			64,200,000.000	Local	78.040844	50,102,221.86	65.401333	41,987,655.79	-8,114,566.07	41.04
				Base	7.123134	4,573,051.85	4.450584	2,857,274.98	-1,715,776.87	1.31
ACI0289D8	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/48 8.75					8.750000	28 Feb 2048		
			66,275,000.000	Local	93.689208	62,092,522.57	82.240450	54,504,858.24	-7,587,664.33	53.28
				Base	6.967623	4,617,792.18	5.596492	3,709,075.08	-908,717.10	1.69
S69124NG6	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/41 6.5					6.500000	28 Feb 2041		
			5,200,000.000	Local	69.590181	3,618,689.42	65.401333	3,400,869.32	-217,820.10	3.32
				Base	4.826833	250,995.32	4.450584	231,430.37	-19,564.95	0.11
S6989ZAQ7	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/48 8.75					8.750000	28 Feb 2048		
			2,925,000.000	Local	86.899905	2,541,822.22	82.240450	2,405,533.16	-136,289.06	2.35
				Base	6.031452	176,419.97	5.596492	163,697.39	-12,722.58	0.07
SOUTH AFRICAN RAND Total									
			138,600,000.000	Local	118,355,256.07		102,298,916.51	-16,056,339.56	100.00
				Base	9,618,259.32		6,961,477.82	-2,656,781.50	3.18
US DOLLAR								Exchange Rate:	1.000000
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR					0.824750	05 Nov 2021		
			1,600,000.000	Local	100.000000	1,600,000.00	100.410096	1,606,561.54	6,561.54	1.00
				Base	100.000000	1,600,000.00	100.410096	1,606,561.54	6,561.54	0.73
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5					4.500000	01 Jun 2050		
			0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
				Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
056054AA7	BX COMMERCIAL MORTGAGE TRUST 2 BX 2019 XL A 144A					1.061000	15 Oct 2036		
			436,676.990	Local	97.426322	425,438.33	100.186450	437,491.17	12,052.84	0.27

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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:		460,000.000	Base	97.426322	425,438.33	100.186450	437,491.17	12,052.84	0.20
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR					4.083000	20 Mar 2051		
		1,805,000.000	Local	106.846875	1,928,586.10	126.286850	2,279,477.64	350,891.54	1.42
			Base	106.846875	1,928,586.10	126.286850	2,279,477.64	350,891.54	1.04
06367WYH0	BANK OF MONTREAL SR UNSECURED 03/23 VAR					0.775790	10 Mar 2023		
		3,485,000.000	Local	100.000000	3,485,000.00	100.859027	3,514,937.09	29,937.09	2.19
			Base	100.000000	3,485,000.00	100.859027	3,514,937.09	29,937.09	1.61
064159YN0	BANK OF NOVA SCOTIA SR UNSECURED 09/23 VAR					0.646567	15 Sep 2023		
		4,425,000.000	Local	100.000000	4,425,000.00	100.604933	4,451,768.29	26,768.29	2.78
			Base	100.000000	4,425,000.00	100.604933	4,451,768.29	26,768.29	2.03
08162MAV0	BENCHMARK MORTGAGE TRUST BMARK 2020 B17 A2					2.210800	15 Mar 2053		
		495,000.000	Local	101.383939	501,850.50	105.195920	520,719.80	18,869.30	0.33
Original Face:		495,000.000	Base	101.383939	501,850.50	105.195920	520,719.80	18,869.30	0.24
097023CR4	BOEING CO SR UNSECURED 08/59 3.95					3.950000	01 Aug 2059		
		820,000.000	Local	92.240143	756,369.17	107.025709	877,610.81	121,241.64	0.55
			Base	92.240143	756,369.17	107.025709	877,610.81	121,241.64	0.40
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
		475,000.000	Local	100.000000	475,000.00	129.772068	616,417.32	141,417.32	0.38
			Base	100.000000	475,000.00	129.772068	616,417.32	141,417.32	0.28
097023CW3	BOEING CO SR UNSECURED 05/50 5.805					5.805000	01 May 2050		
		1,405,000.000	Local	112.868363	1,585,800.50	137.814505	1,936,293.80	350,493.30	1.21
			Base	112.868363	1,585,800.50	137.814505	1,936,293.80	350,493.30	0.88
097023CX1	BOEING CO SR UNSECURED 05/60 5.93					5.930000	01 May 2060		
		810,000.000	Local	106.894279	865,843.66	141.859391	1,149,061.07	283,217.41	0.72
			Base	106.894279	865,843.66	141.859391	1,149,061.07	283,217.41	0.53
12189LAX9	BURLINGTN NORTH SANTA FE SR UNSECURED 09/45 4.7					4.700000	01 Sep 2045		
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
12592TAA3	COMM MORTGAGE TRUST COMM 2015 3BP A 144A					3.178000	10 Feb 2035		
		255,000.000	Local	102.339275	260,965.15	107.792510	274,870.90	13,905.75	0.17

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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:		255,000.000	Base	102.339275	260,965.15	107.792510	274,870.90	13,905.75	0.13
12653VAA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 ICE4 A 144A					1.121000	15 May 2036		
		240,000.000	Local	97.429288	233,830.29	100.133940	240,321.46	6,491.17	0.15
Original Face:		240,000.000	Base	97.429288	233,830.29	100.133940	240,321.46	6,491.17	0.11
13607GKW3	CANADIAN IMPERIAL BANK SR UNSECURED 03/23 VAR					0.880230	17 Mar 2023		
		2,820,000.000	Local	100.000000	2,820,000.00	100.944942	2,846,647.36	26,647.36	1.78
			Base	100.000000	2,820,000.00	100.944942	2,846,647.36	26,647.36	1.30
14913Q2H1	CATERPILLAR FINL SERVICE SR UNSECURED 03/21 VAR					0.446500	15 Mar 2021		
		2,805,000.000	Local	99.997234	2,804,922.41	100.031547	2,805,884.89	962.48	1.75
			Base	99.997234	2,804,922.41	100.031547	2,805,884.89	962.48	1.28
191216CQ1	COCA COLA CO/THE SR UNSECURED 03/50 4.2					4.200000	25 Mar 2050		
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
233851DC5	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 02/21 VAR					0.662630	22 Feb 2021		
		2,700,000.000	Local	100.000000	2,700,000.00	100.046063	2,701,243.70	1,243.70	1.69
			Base	100.000000	2,700,000.00	100.046063	2,701,243.70	1,243.70	1.23
247361ZT8	DELTA AIR LINES INC SR UNSECURED 10/29 3.75					3.750000	28 Oct 2029		
		395,000.000	Local	82.746456	326,848.50	96.925263	382,854.79	56,006.29	0.24
			Base	82.746456	326,848.50	96.925263	382,854.79	56,006.29	0.17
247361ZX9	DELTA AIR LINES INC SR SECURED 144A 05/25 7					7.000000	01 May 2025		
		600,000.000	Local	105.188893	631,133.36	115.455234	692,731.40	61,598.04	0.43
			Base	105.188893	631,133.36	115.455234	692,731.40	61,598.04	0.32
247361ZZ4	DELTA AIR LINES INC SR UNSECURED 01/26 7.375					7.375000	15 Jan 2026		
		785,000.000	Local	100.487659	788,828.12	114.230295	896,707.82	107,879.70	0.56
			Base	100.487659	788,828.12	114.230295	896,707.82	107,879.70	0.41
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
		415,000.000	Local	103.649320	430,144.68	122.297748	507,535.65	77,390.97	0.32
			Base	103.649320	430,144.68	122.297748	507,535.65	77,390.97	0.23
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.750000	15 May 2042		
		145,000.000	Local	101.299262	146,883.93	112.886590	163,685.56	16,801.63	0.10

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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	101.299262	146,883.93	112.886590	163,685.56	16,801.63	0.07
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
		165,000.000	Local	101.044812	166,723.94	117.787483	194,349.35	27,625.41	0.12
			Base	101.044812	166,723.94	117.787483	194,349.35	27,625.41	0.09
254687FR2	WALT DISNEY COMPANY/THE COMPANY GUAR 03/40 4.625					4.625000	23 Mar 2040		
		220,000.000	Local	99.772627	219,499.78	133.541784	293,791.92	74,292.14	0.18
			Base	99.772627	219,499.78	133.541784	293,791.92	74,292.14	0.13
254687FS0	WALT DISNEY COMPANY/THE COMPANY GUAR 03/50 4.7					4.700000	23 Mar 2050		
		440,000.000	Local	99.624525	438,347.91	141.245795	621,481.50	183,133.59	0.39
			Base	99.624525	438,347.91	141.245795	621,481.50	183,133.59	0.28
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452					3.452000	15 Apr 2051		
		1,305,000.000	Local	100.657722	1,313,583.27	114.288788	1,491,468.68	177,885.41	0.93
			Base	100.657722	1,313,583.27	114.288788	1,491,468.68	177,885.41	0.68
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25					5.250000	15 May 2050		
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
345397YY3	FORD MOTOR CREDIT CO LLC SR UNSECURED 04/21 VAR					1.044000	05 Apr 2021		
		3,375,000.000	Local	100.000000	3,375,000.00	99.571516	3,360,538.67	-14,461.33	2.10
			Base	100.000000	3,375,000.00	99.571516	3,360,538.67	-14,461.33	1.54
369604BY8	GENERAL ELECTRIC CO SR UNSECURED 05/50 4.35					4.350000	01 May 2050		
		3,565,000.000	Local	102.767180	3,663,649.96	121.614829	4,335,568.65	671,918.69	2.71
			Base	102.767180	3,663,649.96	121.614829	4,335,568.65	671,918.69	1.98
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.250000	02 Oct 2043		
		990,000.000	Local	111.167237	1,100,555.65	134.896948	1,335,479.79	234,924.14	0.83
			Base	111.167237	1,100,555.65	134.896948	1,335,479.79	234,924.14	0.61
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95					5.950000	01 Apr 2049		
		645,000.000	Local	115.193150	742,995.82	135.242057	872,311.27	129,315.45	0.54
			Base	115.193150	742,995.82	135.242057	872,311.27	129,315.45	0.40
37045XDC7	GENERAL MOTORS FINL CO SR UNSECURED 11/23 VAR					1.278870	17 Nov 2023		
		3,115,000.000	Local	100.000000	3,115,000.00	100.199847	3,121,225.23	6,225.23	1.95

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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	100.000000	3,115,000.00	100.199847	3,121,225.23	6,225.23	1.43
38141GWU4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 VAR					0.962630	23 Feb 2023		
		5,030,000.000	Local	100.043560	5,032,191.06	100.931328	5,076,845.80	44,654.74	3.17
			Base	100.043560	5,032,191.06	100.931328	5,076,845.80	44,654.74	2.32
42809HAD9	HESS CORP SR UNSECURED 02/41 5.6					5.600000	15 Feb 2041		
		1,185,000.000	Local	109.270014	1,294,849.66	122.035745	1,446,123.58	151,273.92	0.90
			Base	109.270014	1,294,849.66	122.035745	1,446,123.58	151,273.92	0.66
42809HAH0	HESS CORP SR UNSECURED 04/47 5.8					5.800000	01 Apr 2047		
		780,000.000	Local	111.074269	866,379.30	127.236679	992,446.10	126,066.80	0.62
			Base	111.074269	866,379.30	127.236679	992,446.10	126,066.80	0.45
42824CAX7	HP ENTERPRISE CO SR UNSECURED 10/35 6.2					6.200000	15 Oct 2035		
		125,000.000	Local	116.261928	145,327.41	129.032745	161,290.93	15,963.52	0.10
			Base	116.261928	145,327.41	129.032745	161,290.93	15,963.52	0.07
59217GCM9	MET LIFE GLOB FUNDING I SR SECURED 144A 01/21 VAR					3.033880	08 Jan 2021		
		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
59217GEF2	MET LIFE GLOB FUNDING I SECURED 144A 01/23 VAR					0.653380	13 Jan 2023		
		1,965,000.000	Local	100.000000	1,965,000.00	100.510373	1,975,028.83	10,028.83	1.23
			Base	100.000000	1,965,000.00	100.510373	1,975,028.83	10,028.83	0.90
64952GAT5	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/50 3.75					3.750000	15 May 2050		
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25					5.250000	01 May 2050		
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
68389XBX2	ORACLE CORP SR UNSECURED 04/50 3.6					3.600000	01 Apr 2050		
		1,815,000.000	Local	100.593912	1,825,779.51	116.508352	2,114,626.59	288,847.08	1.32
			Base	100.593912	1,825,779.51	116.508352	2,114,626.59	288,847.08	0.97
68389XBY0	ORACLE CORP SR UNSECURED 04/60 3.85					3.850000	01 Apr 2060		
		1,200,000.000	Local	101.182972	1,214,195.66	122.971455	1,475,657.46	261,461.80	0.92

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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	101.182972	1,214,195.66	122.971455	1,475,657.46	261,461.80	0.67
71654QCC4	PETROLEOS MEXICANOS COMPANY GUAR 09/47 6.75					6.750000	21 Sep 2047		
		510,000.000	Local	96.332937	491,297.98	93.750000	478,125.00	-13,172.98	0.30
			Base	96.332937	491,297.98	93.750000	478,125.00	-13,172.98	0.22
71654QDD1	PETROLEOS MEXICANOS COMPANY GUAR 01/50 7.69					7.690000	23 Jan 2050		
		3,305,000.000	Local	102.015225	3,371,603.20	100.825000	3,332,266.25	-39,336.95	2.08
			Base	102.015225	3,371,603.20	100.825000	3,332,266.25	-39,336.95	1.52
80414L2L8	SAUDI ARABIAN OIL CO SR UNSECURED 144A 11/50 3.25					3.250000	24 Nov 2050		
		1,035,000.000	Local	99.477796	1,029,595.19	101.406754	1,049,559.90	19,964.71	0.66
			Base	99.477796	1,029,595.19	101.406754	1,049,559.90	19,964.71	0.48
844741BK3	SOUTHWEST AIRLINES CO SR UNSECURED 06/27 5.125					5.125000	15 Jun 2027		
		1,945,000.000	Local	103.201754	2,007,274.12	118.961477	2,313,800.73	306,526.61	1.44
			Base	103.201754	2,007,274.12	118.961477	2,313,800.73	306,526.61	1.06
89153VAV1	TOTAL CAPITAL INTL SA COMPANY GUAR 05/50 3.127					3.127000	29 May 2050		
		1,125,000.000	Local	100.000000	1,125,000.00	108.375816	1,219,227.93	94,227.93	0.76
			Base	100.000000	1,125,000.00	108.375816	1,219,227.93	94,227.93	0.56
89175JAB6	TOWD POINT MORTGAGE TRUST TPMT 2017 6 A2 144A					3.000000	25 Oct 2057		
		230,000.000	Local	97.058839	223,235.33	106.438120	244,807.68	21,572.35	0.15
Original Face:		230,000.000	Base	97.058839	223,235.33	106.438120	244,807.68	21,572.35	0.11
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR					1.239750	26 Jul 2021		
		1,850,000.000	Local	100.071903	1,851,330.21	100.538440	1,859,961.14	8,630.93	1.16
			Base	100.071903	1,851,330.21	100.538440	1,859,961.14	8,630.93	0.85
US DOLLAR Total									
		62,836,676.990	Local		63,770,859.61		68,268,805.04	4,497,945.43	42.63
Original Face:		1,680,000.000	Base		63,770,859.61		68,268,805.04	4,497,945.43	31.20
FIXED INCOME Total									
		677,861,676.990	Base		130,144,006.08		126,951,374.11	-3,192,631.97	58.01
Original Face:		1,680,000.000							

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Holdings

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

As of: *December 31, 2020* *View Date:* *January 4, 2021*

STATE STREET.

Base Currency: USD - US DOLLAR

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

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Books Open

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Holdings

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

As of: *December 31, 2020* *View Date:* *January 4, 2021*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		767,719,763.180	Base	220,024,603.20		216,857,870.63	-3,166,732.57	99.98
Original Face:		1,680,000.000						

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Books Open

Holdings - Futures Contracts

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

As of: *December 31, 2020* *View Date:* *January 4, 2021*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Contracts	Notional Par		Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date / Prior Accum Gn/Ls	Margin Variation	% Fund
FUTURES SHORT										
US DOLLAR								Exchange Rate:	1.000000	
ADI1NDN10	US ULTRA BOND CBT MAR21 XCBT 20210322							22 Mar 2021		
	-71.000	-7,100,000.000	Local	-15,162,937.50	-15,265,237.70	213.562500	102,300.20	155,550.20	-53,250.00	
			Base	-15,162,937.50		213.562500	102,300.20	155,550.20	-53,250.00	0.02
US DOLLAR Total										
	-71.000	-7,100,000.000	Local	-15,162,937.50	-15,265,237.70		102,300.20	155,550.20	-53,250.00	
			Base				102,300.20	155,550.20	-53,250.00	0.02
FUTURES SHORT Total										
	-71.000	-7,100,000.000	Base				102,300.20	155,550.20	-53,250.00	0.02

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Books Open

Holdings - Futures Contracts

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

As of: *December 31, 2020* *View Date:* *January 4, 2021*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Contracts	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
FUTURES Total											
		-71.000	-7,100,000.000	Base			102,300.20		155,550.20	-53,250.00	0.02

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