Base Currency: 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								
		Local	573,230.000	1.000000	573,230.00	1.000000	573,230.00	0.00	1.05
		Base		1.000000	573,230.00	1.000000	573,230.00	0.00	1.05
US DOLLAR Total									
		Local	573,230.000		573,230.00		573,230.00	0.00	1.05
		Base			573,230.00		573,230.00	0.00	1.05
CASH Total									
		Base	573,230.000		573,230.00		573,230.00	0.00	1.05
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST					0.010028	31 Dec 2030		
		Local	1,791,705.390	100.000000	1,791,705.39	100.000000	1,791,705.39	0.00	3.28
		Base		100.000000	1,791,705.39	100.000000	1,791,705.39	0.00	3.28
US DOLLAR Total									
		Local	1,791,705.390		1,791,705.39		1,791,705.39	0.00	3.28
		Base			1,791,705.39		1,791,705.39	0.00	3.28
CASH EQUIVALENT Total									
		Base	1,791,705.390		1,791,705.39		1,791,705.39	0.00	3.28
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
00258W108	AARON S CO INC/THE COMMON STOCK USD.5								
		Local	5,431.000	13.240149	71,907.25	18.960000	102,971.76	31,064.51	0.19
		Base		13.240149	71,907.25	18.960000	102,971.76	31,064.51	0.19

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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
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01								
		Local	14,966.000	28.099930	420,543.55	50.260000	752,191.16	331,647.61	1.38
		Base		28.099930	420,543.55	50.260000	752,191.16	331,647.61	1.38
00771V108	AERIE PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	21,359.000	22.835814	487,750.16	13.510000	288,560.09	-199,190.07	0.53
		Base		22.835814	487,750.16	13.510000	288,560.09	-199,190.07	0.53
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		Local	6,924.000	58.262649	403,410.58	96.970000	671,420.28	268,009.70	1.23
		Base		58.262649	403,410.58	96.970000	671,420.28	268,009.70	1.23
023111206	AMARIN CORP PLC ADR ADR GBP.1								
		Local	144,292.000	7.775865	1,121,995.17	4.890000	705,587.88	-416,407.29	1.29
		Base		7.775865	1,121,995.17	4.890000	705,587.88	-416,407.29	1.29
05368V106	AVIENT CORP COMMON STOCK USD.01								
		Local	16,450.000	32.488841	534,441.43	40.280000	662,606.00	128,164.57	1.21
		Base		32.488841	534,441.43	40.280000	662,606.00	128,164.57	1.21
05589G102	BRP GROUP INC A COMMON STOCK USD.01								
		Local	20,420.000	13.878733	283,403.72	29.970000	611,987.40	328,583.68	1.12
		Base		13.878733	283,403.72	29.970000	611,987.40	328,583.68	1.12
06417N103	BANK OZK COMMON STOCK								
		Local	28,274.000	27.278036	771,259.20	31.270000	884,127.98	112,868.78	1.62
		Base		27.278036	771,259.20	31.270000	884,127.98	112,868.78	1.62
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
		Local	13,233.000	58.849828	778,759.77	61.450000	813,167.85	34,408.08	1.49
		Base		58.849828	778,759.77	61.450000	813,167.85	34,408.08	1.49
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	31,837.000	21.382583	680,757.30	15.910000	506,526.67	-174,230.63	0.93
		Base		21.382583	680,757.30	15.910000	506,526.67	-174,230.63	0.93
105368203	BRANDYWINE REALTY TRUST REIT USD.01								
		Local	30,338.000	15.219951	461,742.86	11.910000	361,325.58	-100,417.28	0.66
		Base		15.219951	461,742.86	11.910000	361,325.58	-100,417.28	0.66

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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
10918L103	BRIGHAM MINERALS INC CL A COMMON STOCK USD.01								
		Local	31,470.000	16.007406	503,753.06	10.990000	345,855.30	-157,897.76	0.63
		Base		16.007406	503,753.06	10.990000	345,855.30	-157,897.76	0.63
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	10,100.000	40.960339	413,699.42	45.070000	455,207.00	41,507.58	0.83
		Base		40.960339	413,699.42	45.070000	455,207.00	41,507.58	0.83
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01								
		Local	31,530.000	10.803620	340,638.15	10.800000	340,524.00	-114.15	0.62
		Base		10.803620	340,638.15	10.800000	340,524.00	-114.15	0.62
126600105	CVB FINANCIAL CORP COMMON STOCK								
		Local	19,340.000	19.493051	376,995.61	19.500000	377,130.00	134.39	0.69
		Base		19.493051	376,995.61	19.500000	377,130.00	134.39	0.69
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01								
		Local	10,870.000	44.059546	478,927.27	43.780000	475,888.60	-3,038.67	0.87
		Base		44.059546	478,927.27	43.780000	475,888.60	-3,038.67	0.87
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		Local	29,597.000	17.121780	506,753.31	20.540000	607,922.38	101,169.07	1.11
		Base		17.121780	506,753.31	20.540000	607,922.38	101,169.07	1.11
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		Local	17,400.000	46.996707	817,742.70	55.370000	963,438.00	145,695.30	1.77
		Base		46.996707	817,742.70	55.370000	963,438.00	145,695.30	1.77
212873202	CONX CORP UNIT USD.0001								
		Local	34,160.000	10.009470	341,923.48	10.450000	356,972.00	15,048.52	0.65
		Base		10.009470	341,923.48	10.450000	356,972.00	15,048.52	0.65
22304C100	COVETRUS INC COMMON STOCK								
		Local	20,870.000	14.814545	309,179.56	28.740000	599,803.80	290,624.24	1.10
		Base		14.814545	309,179.56	28.740000	599,803.80	290,624.24	1.10
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0								
		Local	4,820.000	98.107840	472,879.79	116.350000	560,807.00	87,927.21	1.03
		Base		98.107840	472,879.79	116.350000	560,807.00	87,927.21	1.03

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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
274681204	EAST RESOURCES ACQUISITION C UNIT USD.0001								
		Local	31,600.000	10.000748	316,023.63	10.570000	334,012.00	17,988.37	0.61
		Base		10.000748	316,023.63	10.570000	334,012.00	17,988.37	0.61
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	15,917.000	39.421309	627,468.97	38.950000	619,967.15	-7,501.82	1.14
		Base		39.421309	627,468.97	38.950000	619,967.15	-7,501.82	1.14
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01								
		Local	5,431.000	53.373773	289,872.96	82.690000	449,089.39	159,216.43	0.82
		Base		53.373773	289,872.96	82.690000	449,089.39	159,216.43	0.82
29275Y102	ENERSYS COMMON STOCK USD.01								
		Local	6,340.000	73.636923	466,858.09	83.060000	526,600.40	59,742.31	0.97
		Base		73.636923	466,858.09	83.060000	526,600.40	59,742.31	0.97
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
		Local	9,197.000	72.811001	669,642.78	75.520000	694,557.44	24,914.66	1.27
		Base		72.811001	669,642.78	75.520000	694,557.44	24,914.66	1.27
30034T103	EVERI HOLDINGS INC COMMON STOCK USD.001								
		Local	55,029.000	9.701220	533,848.44	13.810000	759,950.49	226,102.05	1.39
		Base		9.701220	533,848.44	13.810000	759,950.49	226,102.05	1.39
30057T105	EVOQUA WATER TECHNOLOGIES CO COMMON STOCK USD.01								
		Local	17,900.000	17.883442	320,113.62	26.980000	482,942.00	162,828.38	0.89
		Base		17.883442	320,113.62	26.980000	482,942.00	162,828.38	0.89
32055Y201	FIRST INTERSTATE BANCSYS A COMMON STOCK								
		Local	15,790.000	40.270875	635,877.11	40.770000	643,758.30	7,881.19	1.18
		Base		40.270875	635,877.11	40.770000	643,758.30	7,881.19	1.18
35905A109	FRONTDOOR INC COMMON STOCK USD.01								
		Local	11,640.000	44.418338	517,029.45	50.210000	584,444.40	67,414.95	1.07
		Base		44.418338	517,029.45	50.210000	584,444.40	67,414.95	1.07
361448103	GATX CORP COMMON STOCK USD.625								
		Local	6,291.000	65.758935	413,689.46	83.180000	523,285.38	109,595.92	0.96
		Base		65.758935	413,689.46	83.180000	523,285.38	109,595.92	0.96

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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
389375106	GRAY TELEVISION INC COMMON STOCK								
		Local	67,735.000	13.349965	904,259.85	17.890000	1,211,779.15	307,519.30	2.22
		Base		13.349965	904,259.85	17.890000	1,211,779.15	307,519.30	2.22
42225T107	HEALTH CATALYST INC COMMON STOCK USD.001								
		Local	15,916.000	31.333350	498,701.60	43.530000	692,823.48	194,121.88	1.27
		Base		31.333350	498,701.60	43.530000	692,823.48	194,121.88	1.27
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001								
		Local	11,909.000	54.857693	653,300.26	69.710000	830,176.39	176,876.13	1.52
		Base		54.857693	653,300.26	69.710000	830,176.39	176,876.13	1.52
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		Local	14,720.000	19.023997	280,033.24	23.160000	340,915.20	60,881.96	0.62
		Base		19.023997	280,033.24	23.160000	340,915.20	60,881.96	0.62
44925C103	ICF INTERNATIONAL INC COMMON STOCK USD.001								
		Local	7,315.000	58.831958	430,355.77	74.330000	543,723.95	113,368.18	1.00
		Base		58.831958	430,355.77	74.330000	543,723.95	113,368.18	1.00
46116X101	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001								
		Local	20,651.000	17.807433	367,741.30	31.800000	656,701.80	288,960.50	1.20
		Base		17.807433	367,741.30	31.800000	656,701.80	288,960.50	1.20
465741106	ITRON INC COMMON STOCK								
		Local	6,679.000	59.250900	395,736.76	95.900000	640,516.10	244,779.34	1.17
		Base		59.250900	395,736.76	95.900000	640,516.10	244,779.34	1.17
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
		Local	36,435.000	15.616723	568,995.31	14.960000	545,067.60	-23,927.71	1.00
		Base		15.616723	568,995.31	14.960000	545,067.60	-23,927.71	1.00
500643200	KORN FERRY COMMON STOCK USD.01								
		Local	9,650.000	41.758403	402,968.59	43.500000	419,775.00	16,806.41	0.77
		Base		41.758403	402,968.59	43.500000	419,775.00	16,806.41	0.77
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01								
		Local	29,430.000	13.635111	401,281.32	13.490000	397,010.70	-4,270.62	0.73
		Base		13.635111	401,281.32	13.490000	397,010.70	-4,270.62	0.73

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
529043101	LEXINGTON REALTY TRUST REIT USD.0001								
		Local	60,010.000	9.624372	577,558.57	10.620000	637,306.20	59,747.63	1.17
		Base		9.624372	577,558.57	10.620000	637,306.20	59,747.63	1.17
536797103	LITHIA MOTORS INC CL A COMMON STOCK								
		Local	2,020.000	91.102827	184,027.71	292.670000	591,193.40	407,165.69	1.08
		Base		91.102827	184,027.71	292.670000	591,193.40	407,165.69	1.08
553368101	MP MATERIALS CORP COMMON STOCK USD.0001								
		Local	11,470.000	14.500848	166,324.73	32.170000	368,989.90	202,665.17	0.68
		Base		14.500848	166,324.73	32.170000	368,989.90	202,665.17	0.68
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
		Local	26,440.000	12.070092	319,133.24	17.230000	455,561.20	136,427.96	0.83
		Base		12.070092	319,133.24	17.230000	455,561.20	136,427.96	0.83
626755102	MURPHY USA INC COMMON STOCK								
		Local	6,311.000	78.578430	495,908.47	130.870000	825,920.57	330,012.10	1.51
		Base		78.578430	495,908.47	130.870000	825,920.57	330,012.10	1.51
62886E108	NCR CORPORATION COMMON STOCK USD.01								
		Local	12,810.000	29.677866	380,173.46	37.570000	481,271.70	101,098.24	0.88
		Base		29.677866	380,173.46	37.570000	481,271.70	101,098.24	0.88
62914B100	NIC INC COMMON STOCK								
		Local	21,050.000	21.348619	449,388.44	25.830000	543,721.50	94,333.06	1.00
		Base		21.348619	449,388.44	25.830000	543,721.50	94,333.06	1.00
65341B106	NEXTERA ENERGY PARTNERS LP COMMON STOCK								
		Local	8,116.000	46.244712	375,322.08	67.050000	544,177.80	168,855.72	1.00
		Base		46.244712	375,322.08	67.050000	544,177.80	168,855.72	1.00
65487K100	NLIGHT INC COMMON STOCK								
		Local	12,835.000	23.212437	297,931.63	32.650000	419,062.75	121,131.12	0.77
		Base		23.212437	297,931.63	32.650000	419,062.75	121,131.12	0.77
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	6,330.000	70.688534	447,458.42	120.020000	759,726.60	312,268.18	1.39
		Base		70.688534	447,458.42	120.020000	759,726.60	312,268.18	1.39

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68268W103	ONEMAIN HOLDINGS INC COMMON STOCK USD.01								
		Local	13,105.000	28.014385	367,128.51	48.160000	631,136.80	264,008.29	1.16
		Base		28.014385	367,128.51	48.160000	631,136.80	264,008.29	1.16
68376D104	OPORTUN FINANCIAL CORP COMMON STOCK USD.0001								
		Local	25,019.000	15.114867	378,158.85	19.370000	484,618.03	106,459.18	0.89
		Base		15.114867	378,158.85	19.370000	484,618.03	106,459.18	0.89
69007J106	OUTFRONT MEDIA INC REIT USD.01								
		Local	22,368.000	19.364295	433,140.54	19.560000	437,518.08	4,377.54	0.80
		Base		19.364295	433,140.54	19.560000	437,518.08	4,377.54	0.80
71943U104	PHYSICIANS REALTY TRUST REIT USD.01								
		Local	28,757.000	19.253160	553,663.12	17.800000	511,874.60	-41,788.52	0.94
		Base		19.253160	553,663.12	17.800000	511,874.60	-41,788.52	0.94
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5								
		Local	10,872.000	33.011512	358,901.16	53.870000	585,674.64	226,773.48	1.07
		Base		33.011512	358,901.16	53.870000	585,674.64	226,773.48	1.07
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	33,305.000	13.696805	456,172.08	21.440000	714,059.20	257,887.12	1.31
		Base		13.696805	456,172.08	21.440000	714,059.20	257,887.12	1.31
749397105	R1 RCM INC COMMON STOCK USD.01								
		Local	52,019.000	10.910683	567,562.83	24.020000	1,249,496.38	681,933.55	2.29
		Base		10.910683	567,562.83	24.020000	1,249,496.38	681,933.55	2.29
74965L101	RLJ LODGING TRUST REIT								
		Local	36,110.000	9.302777	335,923.29	14.150000	510,956.50	175,033.21	0.94
		Base		9.302777	335,923.29	14.150000	510,956.50	175,033.21	0.94
753422104	RAPID7 INC COMMON STOCK USD.01								
		Local	6,192.000	29.639918	183,530.37	90.160000	558,270.72	374,740.35	1.02
		Base		29.639918	183,530.37	90.160000	558,270.72	374,740.35	1.02
781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01								
		Local	12,355.000	27.331472	337,680.34	41.420000	511,744.10	174,063.76	0.94
		Base		27.331472	337,680.34	41.420000	511,744.10	174,063.76	0.94

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78472F101	SOC TELEMED INC COMMON STOCK USD.0001								
		Local	18,510.000	7.888306	146,012.54	7.840000	145,118.40	-894.14	0.27
		Base		7.888306	146,012.54	7.840000	145,118.40	-894.14	0.27
816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	6,197.000	39.476769	244,637.54	72.090000	446,741.73	202,104.19	0.82
		Base		39.476769	244,637.54	72.090000	446,741.73	202,104.19	0.82
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	13,902.000	28.018394	389,511.72	37.080000	515,486.16	125,974.44	0.94
		Base		28.018394	389,511.72	37.080000	515,486.16	125,974.44	0.94
830879102	SKYWEST INC COMMON STOCK								
		Local	13,580.000	48.257197	655,332.73	40.310000	547,409.80	-107,922.93	1.00
		Base		48.257197	655,332.73	40.310000	547,409.80	-107,922.93	1.00
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
		Local	34,893.000	20.770878	724,758.26	20.100000	701,349.30	-23,408.96	1.29
		Base		20.770878	724,758.26	20.100000	701,349.30	-23,408.96	1.29
86333M108	STRIDE INC COMMON STOCK USD.0001								
		Local	24,782.000	24.805077	614,719.41	21.230000	526,121.86	-88,597.55	0.96
		Base		24.805077	614,719.41	21.230000	526,121.86	-88,597.55	0.96
87105L104	SWITCH INC A COMMON STOCK USD.001								
		Local	23,860.000	14.316558	341,593.07	16.370000	390,588.20	48,995.13	0.72
		Base		14.316558	341,593.07	16.370000	390,588.20	48,995.13	0.72
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01								
		Local	9,383.000	47.101236	441,950.90	68.130000	639,263.79	197,312.89	1.17
		Base		47.101236	441,950.90	68.130000	639,263.79	197,312.89	1.17
89678F100	TRISTATE CAPITAL HLDGS INC COMMON STOCK								
		Local	28,860.000	23.647470	682,465.98	17.400000	502,164.00	-180,301.98	0.92
		Base		23.647470	682,465.98	17.400000	502,164.00	-180,301.98	0.92
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01								
		Local	9,377.000	42.681573	400,225.11	72.930000	683,864.61	283,639.50	1.25
		Base		42.681573	400,225.11	72.930000	683,864.61	283,639.50	1.25

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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
90214J101	2U INC COMMON STOCK USD.001								
		Local	15,283.000	41.714143	637,517.25	40.010000	611,472.83	-26,044.42	1.12
		Base		41.714143	637,517.25	40.010000	611,472.83	-26,044.42	1.12
918090101	UTZ BRANDS INC COMMON STOCK USD.0001								
		Local	39,980.000	16.453566	657,813.58	22.060000	881,958.80	224,145.22	1.62
		Base		16.453566	657,813.58	22.060000	881,958.80	224,145.22	1.62
92538J106	VERTEX INC CLASS A COMMON STOCK USD.001								
		Local	11,580.000	24.917629	288,546.14	34.850000	403,563.00	115,016.86	0.74
		Base		24.917629	288,546.14	34.850000	403,563.00	115,016.86	0.74
92839U206	VISTEON CORP COMMON STOCK								
		Local	6,280.000	70.389180	442,044.05	125.520000	788,265.60	346,221.55	1.44
		Base		70.389180	442,044.05	125.520000	788,265.60	346,221.55	1.44
92932M101	WNS HOLDINGS LTD ADR ADR USD.16								
		Local	6,026.000	40.306105	242,884.59	72.050000	434,173.30	191,288.71	0.80
		Base		40.306105	242,884.59	72.050000	434,173.30	191,288.71	0.80
935MKS900	CONYERS PARK II ACQUISITIO								
		Local	57,323.000	10.000000	573,230.00	13.170000	754,943.91	181,713.91	1.38
		Base		10.000000	573,230.00	13.170000	754,943.91	181,713.91	1.38
935MTD904	INAQPRIVT INSU ACQUISITION CORP CL A II								
		Local	49,500.000	10.000000	495,000.00	14.470239	716,276.83	221,276.83	1.31
		Base		10.000000	495,000.00	14.470239	716,276.83	221,276.83	1.31
935SJS909	HEALTHCARE MERGER CORP A HEALTHCARE MERGER CORP A								
		Local	33,610.000	10.000000	336,100.00	7.840000	263,502.40	-72,597.60	0.48
		Base		10.000000	336,100.00	7.840000	263,502.40	-72,597.60	0.48
935WXX903	NESCOHOLDINGSINCPRIVATEPLACEME								
		Local	63,543.000	5.000000	317,715.00	6.316834	401,390.58	83,675.58	0.74
		Base		5.000000	317,715.00	6.316834	401,390.58	83,675.58	0.74
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0								
		Local	25,111.000	31.416233	788,893.03	25.740000	646,357.14	-142,535.89	1.18
		Base		31.416233	788,893.03	25.740000	646,357.14	-142,535.89	1.18

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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
942CTP009	DEERFIELD HEALTHCARE								
		Local	33,940.000	10.000000	339,400.00	13.420009	455,475.11	116,075.11	0.83
		Base		10.000000	339,400.00	13.420009	455,475.11	116,075.11	0.83
950810101	WESBANCO INC COMMON STOCK USD2.0833								
		Local	17,281.000	36.065416	623,246.45	29.960000	517,738.76	-105,507.69	0.95
		Base		36.065416	623,246.45	29.960000	517,738.76	-105,507.69	0.95
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
		Local	14,287.000	60.833455	869,127.57	61.090000	872,792.83	3,665.26	1.60
		Base		60.833455	869,127.57	61.090000	872,792.83	3,665.26	1.60
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01								
		Local	15,392.000	38.930001	599,210.58	31.490000	484,694.08	-114,516.50	0.89
		Base		38.930001	599,210.58	31.490000	484,694.08	-114,516.50	0.89
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015								
		Local	12,328.000	37.565928	463,112.76	43.200000	532,569.60	69,456.84	0.98
		Base		37.565928	463,112.76	43.200000	532,569.60	69,456.84	0.98
G73268107	QUOTIENT LTD COMMON STOCK								
		Local	130,681.000	5.750936	751,538.06	5.210000	680,848.01	-70,690.05	1.25
		Base		5.750936	751,538.06	5.210000	680,848.01	-70,690.05	1.25
G8766E109	TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01								
		Local	32,106.000	15.900963	510,516.32	19.180000	615,793.08	105,276.76	1.13
		Base		15.900963	510,516.32	19.180000	615,793.08	105,276.76	1.13
G9078F107	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01								
		Local	11,998.000	28.837869	345,996.75	48.510000	582,022.98	236,026.23	1.07
		Base		28.837869	345,996.75	48.510000	582,022.98	236,026.23	1.07
M87915274	TOWER SEMICONDUCTOR LTD COMMON STOCK ILS1.0								
		Local	25,008.000	24.188344	604,902.10	25.820000	645,706.56	40,804.46	1.18
		Base		24.188344	604,902.10	25.820000	645,706.56	40,804.46	1.18
Y41053102	INTERNATIONAL SEAWAYS INC COMMON STOCK								
		Local	39,549.000	20.292776	802,559.01	16.330000	645,835.17	-156,723.84	1.18
		Base		20.292776	802,559.01	16.330000	645,835.17	-156,723.84	1.18

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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
US DOLLAR Total									
		2,170,900.000	Local		43,267,910.19		52,196,886.14	8,928,975.95	95.67
			Base		43,267,910.19		52,196,886.14	8,928,975.95	95.67
EQUITY Total									
		2,170,900.000	Base		43,267,910.19		52,196,886.14	8,928,975.95	95.67

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Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9

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								
		4,535,835.390	Base	45,632,845.58		54,561,821.53	8,928,975.95	100.00

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Books Open