

| Security Description | Market Value + Accrued Income Base |
|---|---|
| 1-3 YEAR CREDIT BOND INDEX FUND | 74,931,464.29 |
| 2U INC COMMON STOCK USD 0.001 | 99,458.14 |
| 3M CO COMMON STOCK USD 0.01 | 6,838,604.96 |
| ABBOTT LABORATORIES COMMON STOCK USD 0 | 12,155,927.68 |
| ABBVIE INC COMMON STOCK USD 0.01 | 10,078,717.96 |
| ABIOMED INC COMMON STOCK USD 0.01 | 572,365.88 |
| ABRY ADVANCED SECURITIES FUND II, LP - MAINE PERS | 1,909,904.57 |
| ABRY ASF III | 36,936,999.08 |
| ABRY HERITAGE | 4,221,158.92 |
| ABRY PARTNERS VII, L.P. - MAINEPERS | 3,403,431.19 |
| ABRY SENIOR EQUITY IV LP | 3,572,689.06 |
| ABRY VIII LTD PART USD | 17,177,385.43 |
| ACADIA HEALTHCARE CO INC COMMON STOCK USD 0.01 | 171,297.25 |
| ACCENTURE PLC COMMON STOCK USD 0.0000225 | 9,308,268.90 |
| ACM PERMANENT CROPS, LLC | 42,821,128.00 |
| ACTIVISION BLIZZARD INC COMMON STOCK USD 0.000001 | 4,052,075.00 |
| ACUITY BRANDS INC COMMON STOCK USD 0.01 | 311,631.08 |
| ADAPTIVE BIOTECHNOLOGIES CORP COMMON STOCK USD | 165,429.90 |
| ADOBE INC COMMON STOCK USD 0.0001 | 13,697,367.84 |
| ADT INC COMMON STOCK USD 0.01 | 43,275.64 |
| ADVANCE AUTO PARTS INC COMMON STOCK USD 0.0001 | 551,002.05 |
| ADVANCED MICRO DEVICES INC COMMON STOCK USD 0.01 | 4,218,315.48 |
| ADVANSIX INC COMMON STOCK USD 0.01 | 8.78 |
| ADVENT INTERNATIONAL GPE IX | 9,902,939.00 |
| ADVENT INTERNATIONAL GPE VII-B LP | 22,782,229.00 |
| ADVENT INTERNATIONAL GPE VIII-B | 59,205,038.00 |
| ADVENT LAPEF VI COMMON STOCK USD | 16,366,741.00 |
| AECOM COMMON STOCK USD 0.01 | 378,945.75 |
| AES CORP/VA COMMON STOCK USD 0.01 | 814,191.20 |
| AFFILIATED MANAGERS GROUP INC COMMON STOCK USD | 247,560.04 |
| AFFINITY ASIA PACIFIC FUND IV LP | 34,401,798.51 |
| AFFINITY ASIA PACIFIC FUND V COMMON STOCK USD | 7,251,710.00 |
| AFLAC INC COMMON STOCK USD 0.1 | 2,212,896.96 |
| AG DIRECT LENDING FUND II | 23,748,634.00 |
| AG DIRECT LENDING FUND III LP COMMON STOCK USD | 101,777,437.00 |
| AG DIRECT LENDING FUND IV | 22,500,000.00 |
| AGCO CORP COMMON STOCK USD 0.01 | 278,349.75 |
| AGILENT TECHNOLOGIES INC COMMON STOCK USD 0.01 | 1,980,100.40 |
| AGIOS PHARMACEUTICALS INC COMMON STOCK USD 0.001 | 186,553.84 |
| AGNC INVESTMENT CORP REIT USD 0.01 | 543,895.08 |
| AIR LEASE CORP COMMON STOCK USD 0.01 | 223,657.86 |
| AIR PRODUCTS & CHEMICALS INC COMMON STOCK USD 1 | 3,974,188.15 |
| AKAMAI TECHNOLOGIES INC COMMON STOCK USD 0.01 | 1,287,538.77 |
| ALASKA AIR GROUP INC COMMON STOCK USD 0.01 | 302,066.70 |
| ALBEMARLE CORP COMMON STOCK USD 0.01 | 534,716.09 |
| ALCOA CORP COMMON STOCK USD 0.01 | 91,009.93 |
| ALEXANDRIA REAL ESTATE EQUITIES INC REIT USD 0.01 | 1,495,652.79 |
| ALEXION PHARMACEUTICALS INC COMMON STOCK USD | 1,700,712.39 |
| ALIGN TECHNOLOGY INC COMMON STOCK USD 0.0001 | 1,206,169.30 |
| ALINDA INFRASTRUCTURE FUND II, LP | 15,964,340.00 |
| ALKERMES PLC COMMON STOCK USD 0.01 | 196,155.26 |
| ALLEGHANY CORP COMMON STOCK USD 1 | 686,571.05 |
| ALLEGION PLC COMMON STOCK USD 0.01 | 759,901.16 |
| ALLERGAN PLC COMMON STOCK USD 0.0033 | 5,211,344.60 |

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| ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD 0.01 | 111,818.95 |
| ALLIANT ENERGY CORP COMMON STOCK USD 0.01 | 1,031,619.27 |
| ALLISON TRANSMISSION HOLDINGS INC COMMON STOCK USD | 322,088.97 |
| ALLSTATE CORP/THE COMMON STOCK USD 0.01 | 2,606,566.11 |
| ALLY FINANCIAL INC COMMON STOCK USD 0.1 | 488,065.89 |
| ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD 0.01 | 1,065,532.65 |
| ALPHABET INC COMMON STOCK USD 0.001 | 31,190,052.63 |
| ALPHABET INC COMMON STOCK USD 0.001 | 31,122,830.75 |
| ALTERYX INC COMMON STOCK USD | 404,662.84 |
| ALTICE USA INC COMMON STOCK USD 0.01 | 585,513.72 |
| ALTRIA GROUP INC COMMON STOCK USD 0.333 | 6,621,796.98 |
| AMAZON.COM INC COMMON STOCK USD 0.01 | 72,940,974.92 |
| AMC NETWORKS INC COMMON STOCK USD | 80,077.14 |
| AMDOCS LTD | 675,624.86 |
| AMERCO COMMON STOCK USD 0.25 | 215,297.55 |
| AMEREN CORP COMMON STOCK USD 0.01 | 1,586,164.57 |
| AMERICAN AIRLINES GROUP INC COMMON STOCK USD 0.01 | 411,753.82 |
| AMERICAN CAMPUS COMMUNITIES INC REIT USD 0.01 | 351,759.00 |
| AMERICAN ELECTRIC POWER CO INC COMMON STOCK USD | 3,552,071.76 |
| AMERICAN EXPRESS CO COMMON STOCK USD 0.2 | 5,064,430.77 |
| AMERICAN FINANCIAL GROUP INC/OH COMMON STOCK USD 0 | 452,086.08 |
| AMERICAN HOMES 4 RENT REIT USD 0.01 | 538,936.00 |
| AMERICAN INTERNATIONAL GROUP INC COMMON STOCK USD | 1,878,380.75 |
| AMERICAN NATIONAL INSURANCE CO COMMON STOCK USD 1 | 82,874.28 |
| AMERICAN TOWER CORP REIT USD 0.01 | 8,554,962.00 |
| AMERICAN WATER WORKS CO INC COMMON STOCK USD 0.01 | 1,920,253.16 |
| AMERICOLD REALTY TRUST | 598,587.25 |
| AMERIPRISE FINANCIAL INC COMMON STOCK USD 0.01 | 1,153,514.88 |
| AMERISOURCEBERGEN CORP COMMON STOCK USD 0.01 | 1,194,219.00 |
| AMERRA AGRI FUND III | 43,763,002.93 |
| AMETEK INC COMMON STOCK USD 0.01 | 1,455,452.18 |
| AMGEN INC COMMON STOCK USD 0.0001 | 10,694,210.23 |
| AMPHENOL CORP COMMON STOCK USD 0.001 | 1,895,975.30 |
| ANALOG DEVICES INC COMMON STOCK USD 0.167 | 2,933,616.95 |
| ANAPLAN INC COMMON STOCK USD 0.0001 | 245,862.50 |
| ANGELO GORDON NET LEASE IV | 10,000,000.00 |
| ANNALY CAPITAL MANAGEMENT INC REIT USD 0.01 | 683,699.80 |
| ANSYS INC COMMON STOCK USD 0.01 | 1,727,717.04 |
| ANTERO MIDSTREAM CORP COMMON STOCK USD | 39,650.10 |
| ANTERO RESOURCES CORP COMMON STOCK USD 0.01 | 15,607.52 |
| ANTHEM INC COMMON STOCK USD 0.01 | 5,127,471.36 |
| AO SMITH CORP COMMON STOCK USD 1 | 469,978.30 |
| AON PLC/UK COMMON STOCK CHF 0.01 | 3,391,076.88 |
| APACHE CORP COMMON STOCK USD 0.625 | 160,875.66 |
| APARTMENT INVESTMENT & MANAGEMENT CO REIT USD 0.01 | 453,259.25 |
| APERGY CORP COMMON STOCK USD 0.01 | 38,197.25 |
| APPLE HOSPITALITY REIT INC REIT USD 0 | 191,607.15 |
| APPLE INC COMMON STOCK USD 0.00001 | 93,780,626.26 |
| APPLIED MATERIALS INC COMMON STOCK USD 0.01 | 3,760,997.24 |
| APTARGROUP INC COMMON STOCK USD 0.01 | 566,183.52 |
| APTIV PLC COMMON STOCK USD 0.01 | 1,127,202.08 |
| AQR LIQUID ENHANCED ALTERNATIVE PREMIA FUND | 239,767,743.00 |
| ARAMARK COMMON STOCK USD 0.01 | 425,041.48 |
| ARCH CAPITAL GROUP LTD COMMON STOCK USD 0.01 | 969,518.36 |
| ARCHER-DANIELS-MIDLAND CO COMMON STOCK USD 0 | 1,742,535.76 |

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| ARCLIGHT ENERGY PARTNERS FUND V, L.P. | 26,332,934.00 |
| ARCLIGHT ENERGY PARTNERS FUND VI LP COMMON STOCK | 126,386,448.00 |
| ARCONIC INC COMMON STOCK USD | 557,442.60 |
| ARDAGH GROUP SA COMMON STOCK USD 0.01 | 27,948.00 |
| ARES CAPITAL EUROPE IV | 69,185,357.47 |
| ARISTA NETWORKS INC COMMON STOCK USD 0.0001 | 1,067,843.60 |
| ARMSTRONG WORLD INDUSTRIES INC COMMON STOCK USD | 368,905.90 |
| ARROW ELECTRONICS INC COMMON STOCK USD 1 | 359,874.06 |
| ARTHUR J GALLAGHER & CO COMMON STOCK USD 1 | 1,375,807.29 |
| ASHLAND GLOBAL HOLDINGS INC COMMON STOCK USD 0 | 226,116.12 |
| ASPEN TECHNOLOGY INC COMMON STOCK USD 0.1 | 597,324.81 |
| ASSOCIATED BANC-CORP COMMON STOCK USD 0.01 | 196,940.42 |
| ASSURANT INC COMMON STOCK USD 0.01 | 593,104.82 |
| ASSURED GUARANTY LTD COMMON STOCK USD 0.01 | 198,402.47 |
| AT&T INC COMMON STOCK USD 1 | 19,038,389.70 |
| ATHENE HOLDING LTD COMMON STOCK USD 0.001 | 320,128.36 |
| ATLISSIAN CORP PLC COMMON STOCK USD 0.1 | 1,475,545.00 |
| ATMOS ENERGY CORP COMMON STOCK USD 0 | 1,071,386.31 |
| AUDAX GROUP/PRIVATE EQUITY COMMON STOCK USD | 104,891,779.00 |
| AUTODESK INC COMMON STOCK USD 0.01 | 3,059,872.20 |
| AUTOMATIC DATA PROCESSING INC COMMON STOCK USD 0.1 | 5,371,304.43 |
| AUTONATION INC COMMON STOCK USD 0.01 | 125,400.14 |
| AUTOZONE INC COMMON STOCK USD 0.01 | 1,785,060.00 |
| AVALARA INC COMMON STOCK USD 0.0001 | 307,352.00 |
| AVALONBAY COMMUNITIES INC REIT USD 0.01 | 1,841,797.56 |
| AVANGRID INC | 233,476.76 |
| AVANTOR INC COMMON STOCK USD 0.01 | 374,013.05 |
| AVERY DENNISON CORP COMMON STOCK USD 1 | 767,182.97 |
| AVNET INC COMMON STOCK USD 1 | 208,731.60 |
| AXALTA COATING SYSTEMS LTD COMMON STOCK USD 1 | 335,556.10 |
| AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD 0.0125 | 267,053.22 |
| BAKER HUGHES CO COMMON STOCK USD 0.0001 | 611,068.50 |
| BALL CORP COMMON STOCK USD 0 | 1,856,647.24 |
| BANK OF AMERICA CORP COMMON STOCK USD 0.01 | 15,181,785.30 |
| BANK OF HAWAII CORP COMMON STOCK USD 0.01 | 202,178.40 |
| BANK OF NEW YORK MELLON CORP/THE COMMON STOCK USD | 2,412,700.48 |
| BANK OZK COMMON STOCK USD | 177,521.00 |
| BANKUNITED INC COMMON STOCK USD 0.01 | 171,684.70 |
| BAXTER INTERNATIONAL INC COMMON STOCK USD 1 | 3,494,159.78 |
| BECTON DICKINSON AND CO COMMON STOCK USD 1 | 5,514,480.00 |
| BERKSHIRE HATHAWAY INC COMMON STOCK USD 0.0033 | 31,994,701.51 |
| BERKSHIRE IX, L.P. | 28,514,641.00 |
| BERKSHIRE PARTNERS FUND VIII, L.P. | 11,020,872.00 |
| BERRY GLOBAL GROUP INC COMMON STOCK USD 0.01 | 395,586.85 |
| BEST BUY CO INC COMMON STOCK USD 0.1 | 1,152,562.65 |
| BEYOND MEAT INC COMMON STOCK USD 0.0001 | 306,959.40 |
| BGC PARTNERS INC COMMON STOCK USD 0.01 | 60,895.80 |
| BGI ACWIEX-US SUPERFUND A | 1,756,533,248.01 |
| BILL.COM HOLDINGS INC COMMON STOCK USD 0.00001 | 49,658.40 |
| BIOGEN INC COMMON STOCK USD 0.0005 | 4,912,748.64 |
| BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD 0.001 | 1,342,705.00 |
| BIO-RAD LABORATORIES INC COMMON STOCK USD 0.0001 | 661,506.72 |
| BIO-TECHNE CORP COMMON STOCK USD 0.01 | 636,364.72 |
| BLACK KNIGHT INC COMMON STOCK USD 0.0001 | 752,399.54 |
| BLACKBEAR ASSET MANAGEMENT INC COMMON STOCK USD | 21,481,160.00 |

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| BLACKROCK INC COMMON STOCK USD 0.01 | 4,638,163.74 |
| BLACKSTONE CAPITAL PARTNERS VI, LP | 21,741,788.43 |
| BLACKSTONE CAPITAL PARTNERS VII | 52,819,396.59 |
| BLACKSTONE PROPERTY PARTNERS | 374,222,476.00 |
| BLACKSTONE REAL ESTATE PARTNERS, VII LP - MAINE | 35,972,127.12 |
| BLUEBIRD BIO INC COMMON STOCK USD 0.01 | 237,980.88 |
| BOEING CO/THE COMMON STOCK USD 5 | 7,085,492.26 |
| BOK FINANCIAL CORP COMMON STOCK USD 0.00006 | 123,509.12 |
| BOOKING HOLDINGS INC COMMON STOCK USD 0.008 | 5,044,950.00 |
| BOOZ ALLEN HAMILTON HOLDING CORP COMMON STOCK USD | 831,779.52 |
| BORGWARNER INC COMMON STOCK USD 0.01 | 458,448.44 |
| BOSTON PROPERTIES INC REIT USD 0.01 | 1,281,451.08 |
| BOSTON SCIENTIFIC CORP COMMON STOCK USD 0.01 | 4,032,904.85 |
| BPEA REAL ESTATE FUND II, L.P. | 7,088,443.99 |
| BRANDYWINE REALTY TRUST REIT USD 0.01 | 181,070.24 |
| BREP VIII | 50,001,699.71 |
| BRIDGEWATER PURE ALPHA FUND | 202,924,833.11 |
| BRIDGEWATER PURE ALPHA MAJOR MARKETS FUND III LTD | 192,819,242.82 |
| BRIGHT HORIZONS FAMILY SOLUTIONS INC COMMON STOCK | 506,226.00 |
| BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD 0.01 | 218,690.16 |
| BRISTOL-MYERS SQUIBB CO COMMON STOCK USD 0.1 | 11,659,581.72 |
| BRITISH POUND | 139,875.04 |
| BRIXMOR PROPERTY GROUP INC REIT USD 0.01 | 251,303.50 |
| BROADCOM INC COMMON STOCK USD | 8,209,350.40 |
| BROADRIDGE FINANCIAL SOLUTIONS INC COMMON STOCK | 963,759.78 |
| BROOKFIELD INFRASTRUCTURE FUND III | 80,119,089.65 |
| BROOKFIELD INFRASTRUCTURE II | 106,818,450.77 |
| BROOKFIELD PROPERTY REIT INC REIT USD 0.01 | 47,365.71 |
| BROWN & BROWN INC COMMON STOCK USD 0.1 | 758,591.68 |
| BROWN-FORMAN CORP COMMON STOCK USD 0.15 | 850,689.46 |
| BROWN-FORMAN CORP COMMON STOCK USD 0.15 | 224,126.47 |
| BRUKER CORP COMMON STOCK USD 0.01 | 346,694.48 |
| BRUNSWICK CORP/DE COMMON STOCK USD 0.75 | 236,483.82 |
| BUNGE LTD COMMON STOCK USD 0.01 | 493,385.75 |
| BURLINGTON STORES INC COMMON STOCK USD 0.0001 | 920,652.60 |
| BWX TECHNOLOGIES INC COMMON STOCK USD 0.01 | 424,946.04 |
| CABLE ONE INC COMMON STOCK USD 0.01 | 626,367.81 |
| CABOT CORP COMMON STOCK USD 1 | 143,529.40 |
| CABOT OIL & GAS CORP COMMON STOCK USD 0.1 | 635,823.72 |
| CACI INTERNATIONAL INC COMMON STOCK USD 0.1 | 482,688.90 |
| CADENCE DESIGN SYSTEMS INC COMMON STOCK USD 0.01 | 1,633,367.32 |
| CAESARS ENTERTAINMENT CORP COMMON STOCK USD 0.01 | 344,658.60 |
| CAMDEN PROPERTY TRUST REIT USD 0.01 | 664,100.58 |
| CAMPBELL SOUP CO COMMON STOCK USD 0.0375 | 686,353.04 |
| CANTEL MEDICAL CORP COMMON STOCK USD 0.1 | 114,485.10 |
| CAPITAL ONE FINANCIAL CORP COMMON STOCK USD 0.01 | 2,048,463.76 |
| CAPRI HOLDINGS LTD COMMON STOCK USD 0 | 154,944.40 |
| CARDINAL HEALTH INC COMMON STOCK USD 0 | 1,259,432.81 |
| CARLISLE COS INC COMMON STOCK USD 1 | 631,285.92 |
| CARLYLE ASIA PARTNERS IV | 51,094,595.00 |
| CARLYLE ASIA PARTNERS V LP COMMON STOCK USD | 7,744,919.00 |
| CARLYLE ASIAN GROWTH PARTNERS III, L.P. | 1,264,416.00 |
| CARLYLE GLOBAL INFRASTRUCTURE OPPORTUNITY FUND | 5,291,063.00 |
| CARLYLE INFRASTRUCTURE PARTNERS, LP | 521,572.00 |
| CARLYLE POWER PARTNERS II, L.P. | 37,154,361.00 |

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| CARMAX INC COMMON STOCK USD 0.5 | 786,133.32 |
| CARNIVAL CORP COMMON STOCK USD 0.01 | 469,905.60 |
| CARTER'S INC COMMON STOCK USD 0.01 | 271,201.98 |
| CARVANA CO COMMON STOCK USD 0.001 | 235,124.12 |
| CASEY'S GENERAL STORES INC COMMON STOCK USD 0 | 436,554.55 |
| CATALENT INC COMMON STOCK USD 0.01 | 717,637.30 |
| CATERPILLAR INC COMMON STOCK USD 1 | 5,582,104.20 |
| CBOE GLOBAL MARKETS INC COMMON STOCK USD | 878,755.50 |
| CBRE GROUP INC COMMON STOCK USD 0.01 | 1,122,098.76 |
| CDK GLOBAL INC COMMON STOCK USD 0.01 | 367,558.65 |
| CDW CORP/DE COMMON STOCK USD 0.01 | 1,182,103.98 |
| CELANESE CORP COMMON STOCK USD 0.0001 | 786,300.46 |
| CENTENE CORP COMMON STOCK USD 0.001 | 3,055,218.66 |
| CENTENNIAL RESOURCE DEVELOPMENT INC/DE COMMON | 4,158.82 |
| CENTERBRIDGE CAPITAL PARTNERS III LP LTD PART USD | 23,170,724.00 |
| CENTERPOINT ENERGY INC COMMON STOCK USD 0.01 | 705,168.90 |
| CENTURYLINK INC COMMON STOCK USD 1 | 915,964.50 |
| CERENCE INC COMMON STOCK USD 0.01 | 47,185.60 |
| CERIDIAN HCM HOLDING INC COMMON STOCK USD 0.01 | 424,994.16 |
| CERNER CORP COMMON STOCK USD 0.01 | 1,750,303.13 |
| CF INDUSTRIES HOLDINGS INC COMMON STOCK USD 0.01 | 515,548.80 |
| CH ROBINSON WORLDWIDE INC COMMON STOCK USD 0.1 | 792,546.40 |
| CHANGE HEALTHCARE INC COMMON STOCK USD 0.001 | 188,181.63 |
| CHARLES RIVER LABORATORIES INTERNATIONAL INC | 540,305.01 |
| CHARLES SCHWAB CORP/THE COMMON STOCK USD 0.01 | 3,478,459.68 |
| CHARTER COMMUNICATIONS INC COMMON STOCK USD 0.001 | 5,853,971.27 |
| CHARTERHOUSE CAPITAL LTD COMMON STOCK EUR | 3,255.54 |
| CHARTERHOUSE CAPITAL PARTNERS IX, L.P. | 672,880.88 |
| CHARTERHOUSE CAPITAL PARTNERS X | 40,491,361.50 |
| CHEMED CORP COMMON STOCK USD 1 | 580,488.00 |
| CHEMOURS CO/THE COMMON STOCK USD | 118,751.56 |
| CHENIERE ENERGY INC COMMON STOCK USD 0.003 | 696,029.50 |
| CHESAPEAKE ENERGY CORP COMMON STOCK USD 0.01 | 20,445.95 |
| CHEVRON CORP COMMON STOCK USD 0.75 | 12,357,690.70 |
| CHIMERA INVESTMENT CORP REIT USD 0.01 | 145,987.20 |
| CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD 0.01 | 1,488,105.60 |
| CHOICE HOTELS INTERNATIONAL INC COMMON STOCK USD | 194,775.00 |
| CHUBB LTD COMMON STOCK USD 24.15 | 4,552,496.26 |
| CHURCH & DWIGHT CO INC COMMON STOCK USD 1 | 1,404,258.40 |
| CIENA CORP COMMON STOCK USD 0.01 | 558,454.68 |
| CIGNA CORP COMMON STOCK USD 0.01 | 5,828,980.32 |
| CIMAREX ENERGY CO COMMON STOCK USD 0.01 | 141,590.79 |
| CINCINNATI FINANCIAL CORP COMMON STOCK USD 2 | 1,028,355.15 |
| CINEMARK HOLDINGS INC COMMON STOCK USD 0.001 | 93,880.47 |
| CINTAS CORP COMMON STOCK USD 0 | 1,326,691.98 |
| CISCO SYSTEMS INC COMMON STOCK USD 0.001 | 15,065,911.29 |
| CIT GROUP INC COMMON STOCK USD 0.01 | 138,442.46 |
| CITIGROUP INC COMMON STOCK USD 0.01 | 7,962,027.84 |
| CITIZENS FINANCIAL GROUP INC COMMON STOCK USD 0.01 | 744,255.27 |
| CITRIX SYSTEMS INC COMMON STOCK USD 0.001 | 1,474,243.25 |
| CLEAN HARBORS INC COMMON STOCK USD 0.01 | 216,192.74 |
| CLOROX CO/THE COMMON STOCK USD 1 | 1,939,880.25 |
| CME GROUP INC COMMON STOCK USD 0.01 | 5,496,635.99 |
| CMS ENERGY CORP COMMON STOCK USD 0.01 | 1,478,150.00 |
| CNA FINANCIAL CORP COMMON STOCK USD 2.5 | 65,649.60 |

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| COCA-COLA CO/THE COMMON STOCK USD 0.25 | 15,300,897.15 |
| COGNEX CORP COMMON STOCK USD 0.002 | 617,298.62 |
| COGNIZANT TECHNOLOGY SOLUTIONS CORP COMMON STOCK | 2,275,635.90 |
| COHERENT INC COMMON STOCK USD 0.01 | 214,628.97 |
| COLFAX CORP COMMON STOCK USD 0.001 | 179,011.80 |
| COLGATE-PALMOLIVE CO COMMON STOCK USD 1 | 5,003,743.08 |
| COLONY CAPITAL INC | 67,540.32 |
| COLUMBIA PROPERTY TRUST INC REIT USD 0.01 | 116,712.50 |
| COLUMBIA SPORTSWEAR CO COMMON STOCK USD 0 | 168,215.47 |
| COMCAST CORP COMMON STOCK USD 0.01 | 13,944,680.49 |
| COMERICA INC COMMON STOCK USD 5 | 378,573.26 |
| COMMERCE BANCSHARES INC/MO COMMON STOCK USD 5 | 446,453.45 |
| COMMSCOPE HOLDING CO INC COMMON STOCK USD 0.01 | 151,818.15 |
| CONAGRA BRANDS INC | 1,258,304.58 |
| CONCHO RESOURCES INC COMMON STOCK USD 0.001 | 777,127.60 |
| CONOCOPHILLIPS COMMON STOCK USD 0.01 | 3,011,654.80 |
| CONSOLIDATED EDISON INC COMMON STOCK USD 0.1 | 2,308,878.00 |
| CONSTELLATION BRANDS INC COMMON STOCK USD 0.01 | 2,021,662.72 |
| CONTINENTAL RESOURCES INC/OK COMMON STOCK USD 0.01 | 48,590.40 |
| COOPER COS INC/THE COMMON STOCK USD 0.1 | 1,192,824.09 |
| COPA HOLDINGS SA COMMON STOCK USD 0 | 122,418.87 |
| COPART INC COMMON STOCK USD 0 | 1,224,726.48 |
| CORELOGIC INC/UNITED STATES COMMON STOCK USD 1 | 211,917.06 |
| CORESITE REALTY CORP REIT USD 0.01 | 415,190.40 |
| CORNING INC COMMON STOCK USD 0.5 | 1,382,650.10 |
| CORPORATE OFFICE PROPERTIES TRUST REIT USD 0.01 | 192,772.62 |
| CORTEVA INC COMMON STOCK USD 0.01 | 1,568,202.00 |
| COSTAR GROUP INC COMMON STOCK USD 0.01 | 1,878,484.79 |
| COSTCO WHOLESALE CORP COMMON STOCK USD 0.005 | 11,207,319.78 |
| COTY INC COMMON STOCK USD 0.01 | 118,138.20 |
| COUPA SOFTWARE INC COMMON STOCK USD 0.0001 | 778,296.10 |
| COUSINS PROPERTIES INC REIT USD 1 | 404,862.64 |
| COVETRUS INC COMMON STOCK USD | 66,047.96 |
| CRANE CO COMMON STOCK USD 1 | 224,555.88 |
| CREDIT ACCEPTANCE CORP COMMON STOCK USD 0.01 | 219,893.40 |
| CREE INC COMMON STOCK USD 0.00125 | 352,720.62 |
| CROWN CASTLE INTERNATIONAL CORP REIT USD 0.01 | 5,369,802.80 |
| CROWN HOLDINGS INC COMMON STOCK USD 5 | 671,232.60 |
| CSX CORP COMMON STOCK USD 1 | 3,760,312.50 |
| CUBE INFRASTRUCTURE FUND II | 37,125,275.39 |
| CUBE INFRASTRUCTURE FUND, SICAV | 20,600,797.48 |
| CUBESMART REIT USD 0.01 | 482,519.04 |
| CULLEN/FROST BANKERS INC COMMON STOCK USD 0.01 | 287,932.19 |
| CUMMINS INC COMMON STOCK USD 2.5 | 1,757,942.12 |
| Currency Contract | 7,222,083.06 |
| Currency Contract | (7,261,971.98) |
| CURTISS-WRIGHT CORP COMMON STOCK USD 1 | 359,858.46 |
| CVC CAPITAL PARTNERS VI COMMON STOCK EUR | 70,425,791.48 |
| CVC CAPITAL PARTNERS VII | 24,371,597.28 |
| CVS HEALTH CORP COMMON STOCK USD 0.01 | 6,897,231.16 |
| CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD 0.01 | 767,426.22 |
| CYRUSONE INC REIT USD 0.01 | 631,713.00 |
| DANAHER CORP COMMON STOCK USD 0.01 | 7,644,762.99 |
| DARDEN RESTAURANTS INC COMMON STOCK USD 0 | 577,439.38 |
| DAVITA INC COMMON STOCK USD 0.001 | 591,518.62 |

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| DEERE & CO COMMON STOCK USD 1 | 3,515,370.60 |
| DELL TECHNOLOGIES INC COMMON STOCK USD | 513,596.30 |
| DELTA AIR LINES INC COMMON STOCK USD 0.0001 | 1,461,477.78 |
| DENHAM MINING FUND | 12,483,558.59 |
| DENTSPLY SIRONA INC COMMON STOCK USD 0.01 | 774,045.19 |
| DEVON ENERGY CORP COMMON STOCK USD 0.1 | 257,964.12 |
| DEXCOM INC COMMON STOCK USD 0.001 | 2,167,623.50 |
| DIAMONDBACK ENERGY INC COMMON STOCK USD 0.01 | 368,712.60 |
| DICK'S SPORTING GOODS INC COMMON STOCK USD 0.01 | 110,679.56 |
| DIGITAL REALTY TRUST INC REIT USD 0.01 | 3,224,101.10 |
| DISCOVER FINANCIAL SERVICES COMMON STOCK USD 0.01 | 992,838.78 |
| DISCOVERY INC COMMON STOCK USD 0.01 | 551,440.06 |
| DISCOVERY INC COMMON STOCK USD 0.01 | 285,923.52 |
| DISH NETWORK CORP COMMON STOCK USD 0.01 | 448,955.41 |
| DOCUSIGN INC COMMON STOCK USD 0.0001 | 1,320,488.40 |
| DOLBY LABORATORIES INC COMMON STOCK USD 0.001 | 305,148.09 |
| DOLLAR GENERAL CORP COMMON STOCK USD 0.875 | 3,439,101.74 |
| DOLLAR TREE INC COMMON STOCK USD 0.01 | 1,540,225.08 |
| DOMINION ENERGY INC COMMON STOCK USD 0 | 5,317,298.83 |
| DOMINO'S PIZZA INC COMMON STOCK USD 0.01 | 1,180,262.94 |
| DOMTAR CORP COMMON STOCK USD 0.01 | 103,958.56 |
| DONALDSON CO INC COMMON STOCK USD 5 | 433,699.01 |
| DOUGLAS EMMETT INC REIT USD 0.01 | 468,931.70 |
| DOVER CORP COMMON STOCK USD 1 | 1,081,315.08 |
| DOW INC COMMON STOCK USD 0.01 | 1,949,021.44 |
| DR HORTON INC COMMON STOCK USD 0.01 | 1,015,070.00 |
| DROPBOX INC COMMON STOCK USD 0.00001 | 362,959.30 |
| DTE ENERGY CO COMMON STOCK USD 0 | 1,580,199.35 |
| DUKE ENERGY CORP COMMON STOCK USD 0.001 | 5,284,133.04 |
| DUKE REALTY CORP REIT USD 0.01 | 1,057,822.22 |
| DUNKIN' BRANDS GROUP INC COMMON STOCK USD 0.001 | 378,496.80 |
| DUPONT DE NEMOURS INC | 2,251,282.00 |
| DXC TECHNOLOGY CO COMMON STOCK USD 0.01 | 280,913.10 |
| DYNATRACE INC COMMON STOCK USD 0.001 | 276,234.08 |
| E*TRADE FINANCIAL CORP COMMON STOCK USD 0.01 | 665,636.40 |
| EAGLE MATERIALS INC COMMON STOCK USD 0.01 | 202,658.98 |
| EAST WEST BANCORP INC COMMON STOCK USD 0.001 | 337,683.06 |
| EASTMAN CHEMICAL CO COMMON STOCK USD 0.01 | 573,453.38 |
| EATON CORP PLC COMMON STOCK USD 0.01 | 2,853,631.39 |
| EATON VANCE CORP COMMON STOCK USD 0.00390625 | 297,474.00 |
| EBAY INC COMMON STOCK USD 0.001 | 2,022,827.58 |
| ECHOSTAR CORP COMMON STOCK USD 0.001 | 134,593.70 |
| ECOLAB INC COMMON STOCK USD 1 | 3,544,974.91 |
| EDISON INTERNATIONAL COMMON STOCK USD 0 | 1,726,012.35 |
| EDWARDS LIFESCIENCES CORP COMMON STOCK USD 1 | 3,483,811.40 |
| ELANCO ANIMAL HEALTH INC COMMON STOCK USD 0 | 790,165.49 |
| ELASTIC NV COMMON STOCK USD 0.01 | 269,339.06 |
| ELECTRONIC ARTS INC COMMON STOCK USD 0.01 | 2,543,115.96 |
| ELEMENT SOLUTIONS INC COMMON STOCK USD 0.01 | 194,328.20 |
| ELI LILLY & CO COMMON STOCK USD 0 | 10,554,788.64 |
| EMERSON ELECTRIC CO COMMON STOCK USD 0.5 | 2,597,115.60 |
| EMPIRE STATE REALTY TRUST INC REIT USD 0.01 | 115,808.00 |
| ENCAP ENERGY CAPITAL FUND IX LP | 15,022,646.62 |
| ENCAP ENERGY CAPITAL FUND VIII | 6,234,013.30 |
| ENCAP ENERGY CAPITAL FUND X | 35,206,803.09 |

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| ENCAP ENERGY CAPITAL FUND XI LP COMMON STOCK USD | 9,408,023.52 |
| ENCAP FLATROCK MIDSTREAM FUND IV, L.P. | 8,469,726.32 |
| ENCAP FLATROCK MIDSTREAM III | 16,713,884.78 |
| ENCOMPASS HEALTH CORP COMMON STOCK USD 0.01 | 543,548.12 |
| ENERGIZER HOLDINGS INC COMMON STOCK USD 0 | 185,704.75 |
| ENTEGRIS INC COMMON STOCK USD 0.01 | 546,283.54 |
| ENTERGY CORP COMMON STOCK USD 0.01 | 1,661,013.72 |
| ENVISTA HOLDINGS CORP COMMON STOCK USD | 178,368.66 |
| EOG RESOURCES INC COMMON STOCK USD 0.01 | 1,855,124.32 |
| EPAM SYSTEMS INC COMMON STOCK USD 0.001 | 855,706.94 |
| EPR PROPERTIES REIT USD 0.01 | 154,700.52 |
| EQT CORP COMMON STOCK USD 0 | 173,108.95 |
| EQT INFRASTRUCTURE FUND III | 78,862,792.83 |
| EQT INFRASTRUCTURE IV COMMON STOCK USD | 44,032,432.86 |
| EQT REAL ESTATE II | 11,571,550.10 |
| EQUIFAX INC COMMON STOCK USD 1.25 | 1,277,876.10 |
| EQUINIX INC REIT USD 0.001 | 4,767,967.38 |
| EQUITABLE HOLDINGS INC COMMON STOCK USD 0.01 | 563,434.40 |
| EQUITRANS MIDSTREAM CORP COMMON STOCK USD | 82,059.42 |
| EQUITY COMMONWEALTH REIT USD 0.01 | 364,886.97 |
| EQUITY COMWLTH | 12.50 |
| EQUITY LIFESTYLE PROPERTIES INC REIT USD 0.01 | 890,697.79 |
| EQUITY RESIDENTIAL REIT USD 0.01 | 2,026,963.31 |
| ERIE INDEMNITY CO COMMON STOCK USD 0 | 335,467.12 |
| ESSENTIAL UTILITIES INC COMMON STOCK USD 0.5 | 784,248.30 |
| ESSEX PROPERTY TRUST INC REIT USD 0.0001 | 1,293,220.90 |
| ESTEE LAUDER COS INC/THE COMMON STOCK USD 0.01 | 3,090,717.98 |
| ETSY INC COMMON STOCK USD 0.001 | 417,573.72 |
| EURONET WORLDWIDE INC COMMON STOCK USD 0.02 | 396,969.32 |
| EVERCORE INC COMMON STOCK USD 0.01 | 157,248.84 |
| EVEREST RE GROUP LTD COMMON STOCK USD 0.01 | 687,324.24 |
| EVERGY INC COMMON STOCK USD 0 | 1,114,046.85 |
| EVERSOURCE ENERGY COMMON STOCK USD 5 | 2,253,230.10 |
| EXACT SCIENCES CORP COMMON STOCK USD 0.01 | 742,516.00 |
| EXELIXIS INC COMMON STOCK USD 0.001 | 483,778.68 |
| EXELON CORP COMMON STOCK USD 0 | 3,177,365.58 |
| EXPEDIA GROUP INC COMMON STOCK USD 0.001 | 661,003.69 |
| EXPEDITORS INTERNATIONAL OF WASHINGTON INC COMMON | 1,017,012.96 |
| EXTENDED STAY AMERICA INC UNIT USD 0.01 | 118,867.91 |
| EXTRA SPACE STORAGE INC REIT USD 0.01 | 1,069,064.64 |
| EXXON MOBIL CORP COMMON STOCK USD 0 | 14,379,011.18 |
| F5 NETWORKS INC COMMON STOCK USD 0 | 576,868.30 |
| FACEBOOK INC COMMON STOCK USD 0.000006 | 35,660,839.20 |
| FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD 0.01 | 876,406.16 |
| FAIR ISAAC CORP COMMON STOCK USD 0.01 | 795,070.96 |
| FASTENAL CO COMMON STOCK USD 0.01 | 1,588,750.00 |
| FEDERAL REALTY INVESTMENT TRUST REIT USD 0.01 | 501,222.72 |
| FEDEX CORP COMMON STOCK USD 0.1 | 2,614,686.74 |
| FIDELITY NATIONAL FINANCIAL INC COMMON STOCK USD | 613,391.52 |
| FIDELITY NATIONAL INFORMATION SERVICES INC COMMON | 6,650,423.72 |
| FIFTH THIRD BANCORP COMMON STOCK USD 0 | 952,922.88 |
| FIREEYE INC COMMON STOCK USD 0.0001 | 199,538.80 |
| FIRST AMERICAN FINANCIAL CORP COMMON STOCK USD | 426,941.47 |
| FIRST CITIZENS BANCSHARES INC/NC COMMON STOCK USD | 232,568.06 |
| FIRST HAWAIIAN INC COMMON STOCK USD 0.01 | 203,600.01 |

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| FIRST HORIZON NATIONAL CORP COMMON STOCK USD 0.625 | 239,014.52 |
| FIRST REPUBLIC BANK/CA COMMON STOCK USD 0.01 | 1,253,206.68 |
| FIRST RESERVE ENERGY INFRASTRUCTURE FUND, LP | 24,682,756.00 |
| FIRST SOLAR INC COMMON STOCK USD 0.001 | 262,264.38 |
| FIRSTENERGY CORP COMMON STOCK USD 0.1 | 1,924,802.52 |
| FISERV INC COMMON STOCK USD 0.01 | 4,813,998.21 |
| FIVE BELOW INC COMMON STOCK USD 0.01 | 322,481.16 |
| FLEETCOR TECHNOLOGIES INC COMMON STOCK USD 0.001 | 1,414,159.74 |
| FLIR SYSTEMS INC COMMON STOCK USD 0.01 | 396,137.58 |
| FLOOR & DECOR HOLDINGS INC COMMON STOCK USD 0.001 | 202,905.07 |
| FLOWERS FOODS INC COMMON STOCK USD 0.01 | 370,201.32 |
| FLOWERVE CORP COMMON STOCK USD 1.25 | 264,098.67 |
| FLUOR CORP COMMON STOCK USD 0.01 | 78,133.46 |
| FMC CORP COMMON STOCK USD 0.1 | 944,248.61 |
| FNB CORP/PA COMMON STOCK USD 0.01 | 225,205.09 |
| FOOT LOCKER INC COMMON STOCK USD 0.01 | 194,613.30 |
| FORD MOTOR CO COMMON STOCK USD 0.01 | 1,680,893.13 |
| FORT GLOBAL CONTRARIAN FUND LP OPEN-END FUND USD | 215,452,050.48 |
| FORTINET INC COMMON STOCK USD 0.001 | 1,287,691.76 |
| FORTIVE CORP COMMON STOCK USD 0.01 | 1,449,510.16 |
| FORTUNE BRANDS HOME & SECURITY INC COMMON STOCK | 560,087.50 |
| FOX CORP COMMON STOCK USD 0.01 | 743,545.65 |
| FOX CORP COMMON STOCK USD 0.01 | 334,318.12 |
| FRANKLIN RESOURCES INC COMMON STOCK USD 0.1 | 403,376.64 |
| FREEPORT-MCMORAN INC COMMON STOCK USD 0.1 | 876,001.50 |
| FRONTDOOR INC COMMON STOCK USD 0.01 | 259,215.34 |
| GAMING AND LEISURE PROPERTIES INC REIT USD | 491,497.81 |
| GAP INC/THE COMMON STOCK USD 0.05 | 150,113.92 |
| GARDNER DENVER HOLDINGS INC COMMON STOCK USD | 762,996.80 |
| GARMIN LTD COMMON STOCK USD 0.1 | 966,684.16 |
| GARTNER INC COMMON STOCK USD 0.0005 | 773,260.62 |
| GATES INDUSTRIAL CORP PLC COMMON STOCK USD 0.01 | 30,922.20 |
| GCI LIBERTY INC COMMON STOCK USD 0.01 | 484,700.76 |
| GENERAL DYNAMICS CORP COMMON STOCK USD 1 | 3,001,849.28 |
| GENERAL ELECTRIC CO COMMON STOCK USD 0.06 | 6,170,724.63 |
| GENERAL MILLS INC COMMON STOCK USD 0.1 | 2,854,857.00 |
| GENERAL MOTORS CO COMMON STOCK USD 0.01 | 2,295,067.88 |
| GENPACT LTD COMMON STOCK USD 0.01 | 492,253.60 |
| GENTEX CORP COMMON STOCK USD 0.06 | 493,481.04 |
| GENUINE PARTS CO COMMON STOCK USD 1 | 852,988.16 |
| GILEAD SCIENCES INC COMMON STOCK USD 0.001 | 8,529,592.68 |
| GLOBAL ENERGY & POWER INFRASTRUCTURE FUND II LP | 64,504,011.00 |
| GLOBAL INFRASTRUCTURE PARTNERS | 420,236.91 |
| GLOBAL INFRASTRUCTURE PARTNERS II-A, L.P. | 82,673,233.92 |
| GLOBAL INFRASTRUCTURE PARTNERS III, L.P. | 122,819,520.00 |
| GLOBAL PAYMENTS INC COMMON STOCK USD 0 | 3,866,806.30 |
| GLOBE LIFE INC COMMON STOCK USD 1 | 687,457.44 |
| GODADDY INC COMMON STOCK USD 0.001 | 867,843.56 |
| GOLDMAN SACHS GROUP INC/THE COMMON STOCK USD 0.01 | 4,426,993.83 |
| GOODYEAR TIRE & RUBBER CO/THE COMMON STOCK USD 0 | 107,023.98 |
| GRACO INC COMMON STOCK USD 1 | 723,786.69 |
| GRAFTECH INTERNATIONAL LTD COMMON STOCK USD 0.01 | 48,614.44 |
| GRAHAM HOLDINGS CO COMMON STOCK USD 1 | 105,421.53 |
| GRAND CANYON EDUCATION INC COMMON STOCK USD 0.01 | 312,081.94 |
| GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD 0.01 | 307,903.30 |

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| GROCERY OUTLET HOLDING CORP COMMON STOCK USD 0.001 | 150,134.48 |
| GRUBHUB INC COMMON STOCK USD 0.0001 | 323,314.74 |
| GTCR FUND X | 593,159.00 |
| GTCR FUND XII LP COMMON STOCK USD | 22,092,326.00 |
| GUARDANT HEALTH INC COMMON STOCK USD 0.00001 | 244,783.20 |
| GUIDEWIRE SOFTWARE INC COMMON STOCK USD 0.0001 | 583,245.74 |
| H&R BLOCK INC COMMON STOCK USD 0 | 255,121.24 |
| H.I.G. BAYSIDE LOAN OPPORTUNITY FUND III (EUROPE) | 10,283,029.82 |
| H.I.G. CAPITAL PARTNERS V, LP | 16,565,646.00 |
| H.I.G. EUROPE CAPITAL | 14,326,128.34 |
| H.I.G. GROWTH BUYOUTS & EQUITY FUND III, L.P. | 977,206.47 |
| H.I.G. MIDDLE MARKET LBO FUND III, L.P. | 74,107.00 |
| H2 CREDIT PARTNERS L.P. | 5,450,806.67 |
| HAIN CELESTIAL GROUP INC/THE COMMON STOCK USD 0.01 | 210,772.52 |
| HALLIBURTON CO COMMON STOCK USD 2.5 | 527,340.40 |
| HANESBRANDS INC COMMON STOCK USD 0.01 | 263,393.16 |
| HANOVER INSURANCE GROUP INC/THE COMMON STOCK USD | 312,772.74 |
| HARLEY-DAVIDSON INC COMMON STOCK USD 0.01 | 268,332.75 |
| HARRISON STREET CORE PROPERTY FUND LP | 117,055,969.00 |
| HARTFORD FINANCIAL SERVICES GROUP INC/THE COMMON | 1,138,329.67 |
| HASBRO INC COMMON STOCK USD 0.5 | 827,404.20 |
| HAWAIIAN ELECTRIC INDUSTRIES INC COMMON STOCK USD | 427,744.80 |
| HCA HEALTHCARE INC COMMON STOCK USD 0.01 | 2,153,794.35 |
| HD SUPPLY HOLDINGS INC COMMON STOCK USD 0.01 | 427,928.36 |
| HEALTHCARE TRUST OF AMERICA INC REIT USD 0.01 | 456,755.36 |
| HEALTHPEAK PROPERTIES INC REIT USD 1 | 1,086,868.35 |
| HEICO CORP COMMON STOCK USD 0.01 | 423,912.60 |
| HEICO CORP COMMON STOCK USD 0.01 | 294,411.06 |
| HELLMAN & FRIEDMAN CAPITAL PARTNERS VII, L.P. | 43,552,228.00 |
| HELLMAN & FRIEDMAN CAPITAL PARTNERS VIII, LP. | 49,582,615.00 |
| HELMERICH & PAYNE INC COMMON STOCK USD 0.1 | 173,636.75 |
| HENRY SCHEIN INC COMMON STOCK USD 0.01 | 659,841.72 |
| HERBALIFE NUTRITION LTD COMMON STOCK USD 0.002 | 237,974.76 |
| HERSHEY CO/THE COMMON STOCK USD 1 | 1,701,565.00 |
| HESS CORP COMMON STOCK USD 1 | 807,858.00 |
| HEWLETT PACKARD ENTERPRISE CO COMMON STOCK USD | 1,141,266.19 |
| HEXCEL CORP COMMON STOCK USD 0.01 | 277,139.88 |
| HIG BAYSIDE LOAN OPPORTUNITIES FUND II,LP | 4,399,106.08 |
| HIG GROWTH BUYOUTS & EQUITY FUND II, L.P. | 23,395,915.79 |
| HIG MIDDLE MARKET LBO FUND II LP COMMON STOCK USD | 32,421,783.81 |
| HIGH STREET EQUITY ADVISORS V | 26,636,954.65 |
| HIGH STREET REAL ESTATE FUND VI | 4,762,650.00 |
| HIGHWOODS PROPERTIES INC REIT USD 0.01 | 327,953.78 |
| HILL-ROM HOLDINGS INC COMMON STOCK USD 0 | 597,463.40 |
| HILTON GRAND VACATIONS INC COMMON STOCK USD 0.01 | 108,134.89 |
| HILTON WORLDWIDE HOLDINGS INC COMMON STOCK USD | 1,690,372.90 |
| HOLLYFRONTIER CORP COMMON STOCK USD 0.01 | 346,179.24 |
| HOLOGIC INC COMMON STOCK USD 0.01 | 834,327.00 |
| HOME DEPOT INC/THE COMMON STOCK USD 0.05 | 18,210,386.43 |
| HOMESTEAD CAPITAL USA FARMLAND FUND III LP COMMON | 812,734.00 |
| HONEYWELL INTERNATIONAL INC COMMON STOCK USD 1 | 8,609,520.29 |
| HORIZON THERAPEUTICS PLC | 499,511.68 |
| HORMEL FOODS CORP COMMON STOCK USD 0.01465 | 1,152,147.92 |
| HOST HOTELS & RESORTS INC REIT USD 0.01 | 715,695.76 |
| HOWARD HUGHES CORP/THE COMMON STOCK USD | 165,756.12 |

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| HP INC COMMON STOCK USD 0.01 | 2,259,655.51 |
| HUBBELL INC COMMON STOCK USD 0.01 | 553,620.50 |
| HUBSPOT INC COMMON STOCK USD 0.001 | 492,803.00 |
| HUDSON PACIFIC PROPERTIES INC REIT USD 0.01 | 358,539.68 |
| HUMANA INC COMMON STOCK USD 0.166 | 3,704,630.23 |
| HUNTINGTON BANCSHARES INC/OH COMMON STOCK USD 0.01 | 738,103.72 |
| HUNTINGTON INGALLS INDUSTRIES INC COMMON STOCK USD | 668,710.70 |
| HUNTSMAN CORP COMMON STOCK USD 0.01 | 285,281.10 |
| HYATT HOTELS CORP COMMON STOCK USD 0.01 | 173,685.40 |
| IAA INC COMMON STOCK USD 0.01 | 344,300.32 |
| IAC/INTERACTIVECORP COMMON STOCK USD 0.001 | 1,184,172.61 |
| ICU MEDICAL INC COMMON STOCK USD 0.1 | 367,221.40 |
| IDACORP INC COMMON STOCK USD 0 | 406,467.70 |
| IDEX CORP COMMON STOCK USD 0.01 | 935,004.70 |
| IDEXX LABORATORIES INC COMMON STOCK USD 0.1 | 1,830,123.20 |
| IFM GLOBAL INFRASTRUCTURE (US) LP | 177,024,043.82 |
| IHS MARKIT LTD COMMON STOCK USD 0.01 | 2,070,720.00 |
| ILLINOIS TOOL WORKS INC COMMON STOCK USD 0.01 | 4,119,003.54 |
| ILLUMINA INC COMMON STOCK USD 0.01 | 3,566,674.08 |
| INCYTE CORP COMMON STOCK USD 0.001 | 1,157,034.00 |
| INFLEXION BUYOUT FUND IV | 29,773,247.99 |
| INFLEXION PARTNERSHIP CAPITAL FUND I COMMON STOCK | 14,115,564.80 |
| INGREDION INC COMMON STOCK USD 0.01 | 471,244.70 |
| INSULET CORP COMMON STOCK USD 0.001 | 892,683.84 |
| INTEGRA LIFESCIENCES HOLDINGS CORP COMMON STOCK | 286,513.38 |
| INTEL CORP COMMON STOCK USD 0.001 | 20,723,468.04 |
| INTERACTIVE BROKERS GROUP INC COMMON STOCK USD | 271,366.62 |
| INTERCONTINENTAL EXCHANGE INC COMMON STOCK USD | 3,992,764.50 |
| INTERNATIONAL BUSINESS MACHINES CORP COMMON STOCK | 8,802,295.50 |
| INTERNATIONAL FLAVORS & FRAGRANCES INC COMMON | 975,959.53 |
| INTERNATIONAL GAME TECHNOLOGY PLC COMMON STOCK USD | 56,388.15 |
| INTERNATIONAL PAPER CO COMMON STOCK USD 1 | 1,087,215.25 |
| INTERPUBLIC GROUP OF COS INC/THE COMMON STOCK USD | 538,026.08 |
| INTUIT INC COMMON STOCK USD 0.01 | 5,135,900.00 |
| INTUITIVE SURGICAL INC COMMON STOCK USD 0.001 | 5,097,196.53 |
| INVESCO LTD COMMON STOCK USD 0.2 | 321,686.24 |
| INVESCO U.S. INCOME | 196,888,802.00 |
| INVITATION HOMES INC REIT USD 0.01 | 1,015,352.81 |
| IONIS PHARMACEUTICALS INC COMMON STOCK USD 0.001 | 520,032.72 |
| IPG PHOTONICS CORP COMMON STOCK USD 0.0001 | 356,535.24 |
| IPI DATA CENTER PARTNERS I | 18,234,490.00 |
| IQVIA HOLDINGS INC COMMON STOCK USD 0.01 | 1,694,480.60 |
| IRON MOUNTAIN INC REIT USD 0.01 | 617,291.72 |
| ISHARES 7-10 YEAR TREASURY BOND ETF ETP USD | 170,460,250.08 |
| ITT INC COMMON STOCK USD 1 | 368,856.73 |
| JABIL INC COMMON STOCK USD 0.001 | 347,290.82 |
| JACK HENRY & ASSOCIATES INC COMMON STOCK USD 0.01 | 1,059,823.48 |
| JACOBS ENGINEERING GROUP INC COMMON STOCK USD 1 | 890,598.45 |
| JANUS HENDERSON GROUP PLC COMMON STOCK USD | 201,396.72 |
| JAZZ PHARMACEUTICALS PLC COMMON STOCK USD 0.0001 | 503,288.04 |
| JB HUNT TRANSPORT SERVICES INC COMMON STOCK USD | 722,160.90 |
| JBG SMITH PROPERTIES REIT USD 0.01 | 354,554.37 |
| JEFFERIES FINANCIAL GROUP INC COMMON STOCK USD 1 | 303,050.23 |
| JETBLUE AIRWAYS CORP COMMON STOCK USD 0.01 | 243,520.55 |
| JM SMUCKER CO/THE COMMON STOCK USD 0 | 1,083,693.00 |

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| JOHN WILEY & SONS INC COMMON STOCK USD 1 | 164,787.48 |
| JOHNSON & JOHNSON COMMON STOCK USD 1 | 31,162,519.98 |
| JOHNSON CONTROLS INTERNATIONAL PLC COMMON STOCK | 1,842,729.50 |
| JONES LANG LASALLE INC COMMON STOCK USD 0.01 | 478,241.28 |
| JPMORGAN CHASE & CO COMMON STOCK USD 1 | 25,116,479.37 |
| JPMORGAN US GOVT MMF AGENCY SHARES FUND 1603 | 132,528,327.17 |
| JPMORGAN US GOVT MMF AGENCY SHARES FUND 1603 | 10,529,802.99 |
| JPMORGAN US GOVT MMF AGENCY SHARES FUND 1603 | 2,019,170.95 |
| JPMORGAN US GOVT MMF AGENCY SHARES FUND 1603 | 639,356.22 |
| JPMORGAN US GOVT MMF AGENCY SHARES FUND 1603 | 601,195.16 |
| JPMORGAN US GOVT MMF AGENCY SHARES FUND 1603 | 197,362.31 |
| JPMORGAN US GOVT MMF AGENCY SHARES FUND 1603 | 79,573.77 |
| JPMORGAN US GOVT MMF AGENCY SHARES FUND 1603 | 30,149.22 |
| JPMORGAN US GOVT MMF AGENCY SHARES FUND 1603 | 730.72 |
| JPMORGAN US GOVT MMF AGENCY SHARES FUND 1603 | 160.99 |
| JPMORGAN US GOVT MMF AGENCY SHARES FUND 1603 | 59.27 |
| JUNIPER NETWORKS INC COMMON STOCK USD 0.00001 | 578,257.68 |
| KANSAS CITY SOUTHERN COMMON STOCK USD 0.01 | 1,075,388.98 |
| KAR AUCTION SERVICES INC COMMON STOCK USD 0.01 | 137,442.25 |
| KELLOGG CO COMMON STOCK USD 0.25 | 1,313,181.10 |
| KELSO INVESTMENT ASSOCIATES IX, L.P. | 44,551,272.00 |
| KELSO INVESTMENT ASSOCIATES VIII | 563,881.00 |
| KELSO INVESTMENT ASSOCIATES X LP COMMON STOCK USD | 8,132,761.00 |
| KEMPER CORP COMMON STOCK USD 0.1 | 423,165.30 |
| KEURIG DR PEPPER INC | 530,712.09 |
| KEYCORP COMMON STOCK USD 1 | 903,818.09 |
| KEYSIGHT TECHNOLOGIES INC COMMON STOCK USD | 1,395,364.00 |
| KILROY REALTY CORP REIT USD 0.01 | 592,620.11 |
| KIMBERLY-CLARK CORP COMMON STOCK USD 1.25 | 3,951,580.98 |
| KIMCO REALTY CORP REIT USD 0.01 | 376,733.53 |
| KINDER MORGAN INC COMMON STOCK USD 0.01 | 2,417,027.04 |
| KIRBY CORP COMMON STOCK USD 0.1 | 243,258.12 |
| KKR AMERICAS XII | 31,587,404.00 |
| KKR GLOBAL INFRASTRUCTURE INVESTORS | 46,151,518.00 |
| KKR GLOBAL INFRASTRUCTURE INVESTORS II | 161,245,621.00 |
| KKR GLOBAL INFRASTRUCTURE INVESTORS III LP COMMON | 35,104,381.00 |
| KKR NORTH AMERICA FUND XI LP | 57,171,546.00 |
| KKR REAL ESTATE PARTNERS EUROPE | 37,808,412.13 |
| KKR REPA I | 6,180,063.00 |
| KKR REPA II COMMON STOCK USD | 26,573,421.00 |
| KKR SPECIAL SITUATIONS DOMESTIC FUND II L.P. | 43,930,101.00 |
| KKR SPECIAL SITUATIONS FUND LP | 30,754,600.94 |
| KLA CORP COMMON STOCK USD 0.001 | 1,995,254.94 |
| KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC COMMON | 364,670.40 |
| KOHL'S CORP COMMON STOCK USD 0.01 | 214,797.72 |
| KOSMOS ENERGY LTD COMMON STOCK USD 0.01 | 27,130.41 |
| KRAFT HEINZ CO/THE COMMON STOCK USD 0.01 | 1,373,515.32 |
| KROGER CO/THE COMMON STOCK USD 1 | 2,128,670.76 |
| L BRANDS INC COMMON STOCK USD 0.5 | 257,603.04 |
| L3HARRIS TECHNOLOGIES INC COMMON STOCK USD 1 | 3,539,177.88 |
| LABORATORY CORP OF AMERICA HOLDINGS COMMON STOCK | 1,087,206.78 |
| LAM RESEARCH CORP COMMON STOCK USD 0.001 | 3,096,848.30 |
| LAMAR ADVERTISING CO REIT USD 0.001 | 385,728.16 |
| LAMB WESTON HOLDINGS INC COMMON STOCK USD 1 | 741,900.30 |
| LANDSTAR SYSTEM INC COMMON STOCK USD 0.01 | 354,106.84 |

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| LAS VEGAS SANDS CORP COMMON STOCK USD 0.001 | 1,286,586.18 |
| LEAR CORP COMMON STOCK USD 0.01 | 455,812.50 |
| LEGG MASON INC COMMON STOCK USD 0.1 | 390,453.95 |
| LEGGETT & PLATT INC COMMON STOCK USD 0.01 | 309,588.16 |
| LEIDOS HOLDINGS INC COMMON STOCK USD 0.0001 | 1,092,316.20 |
| LENDINGTREE INC COMMON STOCK USD 0.01 | 118,469.94 |
| LENNAR CORP COMMON STOCK USD 0.1 | 935,670.80 |
| LENNAR CORP COMMON STOCK USD 0.1 | 46,792.56 |
| LENNOX INTERNATIONAL INC COMMON STOCK USD 0.01 | 568,856.96 |
| LIBERTY BROADBAND CORP COMMON STOCK USD 0.01 | 1,038,221.44 |
| LIBERTY BROADBAND CORP COMMON STOCK USD 0.01 | 261,722.00 |
| LIBERTY MEDIA CORP-LIBERTY FORMULA ONE TRACKING | 40,511.58 |
| LIBERTY MEDIA CORP-LIBERTY FORMULA ONE USD 0.01 | 464,870.56 |
| LIBERTY MEDIA CORP-LIBERTY SIRIUSXM TRACKING STK | 434,933.10 |
| LIBERTY MEDIA CORP-LIBERTY SIRIUSXM TRACKING STK | 252,379.16 |
| LIFE STORAGE INC REIT USD 0.01 | 377,821.80 |
| LINCOLN ELECTRIC HOLDINGS INC COMMON STOCK USD 0 | 358,012.48 |
| LINCOLN NATIONAL CORP COMMON STOCK USD 0 | 470,627.92 |
| LINDE PLC COMMON STOCK USD 0.001 | 8,315,764.00 |
| LIONS GATE ENTERTAINMENT CORP COMMON STOCK USD 0 | 45,153.36 |
| LIONS GATE ENTERTAINMENT CORP COMMON STOCK USD 0 | 31,658.56 |
| LITTELFUSE INC COMMON STOCK USD 0.01 | 289,521.40 |
| LIVE NATION ENTERTAINMENT INC COMMON STOCK USD | 505,333.36 |
| LKQ CORP COMMON STOCK USD 0.01 | 559,881.98 |
| LOCKHEED MARTIN CORP COMMON STOCK USD 1 | 7,501,980.35 |
| LOEWS CORP COMMON STOCK USD 0.01 | 753,965.01 |
| LOGMEIN INC COMMON STOCK USD 0.01 | 375,842.64 |
| LOWE'S COS INC COMMON STOCK USD 0.5 | 5,969,546.65 |
| LPL FINANCIAL HOLDINGS INC COMMON STOCK USD | 407,245.26 |
| LULULEMON ATHLETICA INC COMMON STOCK USD 0.005 | 1,989,137.70 |
| LYFT INC COMMON STOCK USD 0.00001 | 478,440.15 |
| LYONDELLBASELL INDUSTRIES NV COMMON STOCK USD 0.04 | 1,174,146.54 |
| M&T BANK CORP COMMON STOCK USD 0.5 | 1,210,544.72 |
| MACERICH CO/THE REIT USD 0.01 | 59,193.82 |
| MACQUARIE INFRASTRUCTURE CORP COMMON STOCK USD | 160,135.50 |
| MACY'S INC COMMON STOCK USD 0.01 | 155,319.89 |
| MADISON SQUARE GARDEN CO/THE COMMON STOCK USD 0.01 | 368,909.69 |
| MAINE CUSTOM BARCLAYS CAPITAL AGGREGATE STRATEGY | 716,001,807.37 |
| MAINE PERS - RIVERSIDE CAPITAL APPRECIATION FUND | 37,515,141.00 |
| MAINE PERS 0-5 YEAR TIPS | 346,312,705.17 |
| MAINE PERS GTCR FUND XI LTD PART USD | 31,374,236.00 |
| MAINE PERS SMART MARKETS LP | 196,425,785.34 |
| MAINE PERS- TAURUS MINING FINANCE FUND I ANNEX | 11,817,191.00 |
| MAINE PERS-HIG BRAZIL & LA | 37,549,379.12 |
| MAINEPERS- HIGH STREET REAL ESTATE FUND USD | 25,997.00 |
| MAINEPERS - OWL ROCK | 67,636,384.66 |
| MAINEPERS - STONEPEAK INFRASTRUCTURE FUND II | 122,074,997.00 |
| MAINEPERS-ABRY ASE V | 5,957,070.22 |
| MAINEPERS-ACM FUND II, LLC | 22,968,375.00 |
| MAINEPERS-BREP IX | 6,948,483.84 |
| MAINEPERS-HOMESTEAD FARMLAND FUND II | 34,657,202.00 |
| MAINEPERS-INFLEXION SUPPLEMENTAL FUND GBP | 12,625,890.11 |
| MAINEPERS-ONCAP IV, L.P. | 7,839,729.00 |
| MAINEPERS-ORION MINE FINANCE FUND II | 46,883,406.14 |
| MAINEPERS-TILLRIDGE GLOBAL AGRIBUSINESS PARTNERS | 7,270,533.00 |

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| MANHATTAN ASSOCIATES INC COMMON STOCK USD 0.01 | 296,827.56 |
| MANPOWERGROUP INC COMMON STOCK USD 0.01 | 276,925.74 |
| MARATHON OIL CORP COMMON STOCK USD 1 | 217,834.19 |
| MARATHON PETROLEUM CORP COMMON STOCK USD 0.01 | 1,352,575.68 |
| MARKEL CORP COMMON STOCK USD 0 | 1,118,107.45 |
| MARKETAXESS HOLDINGS INC COMMON STOCK USD 0.003 | 1,088,501.61 |
| MARRIOTT INTERNATIONAL | 0.32 |
| MARRIOTT INTERNATIONAL INC/MD COMMON STOCK USD | 1,826,635.77 |
| MARSH & MCLENNAN COS INC COMMON STOCK USD 1 | 3,942,662.46 |
| MARTIN MARIETTA MATERIALS INC COMMON STOCK USD | 1,050,226.50 |
| MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD | 1,334,807.92 |
| MASCO CORP COMMON STOCK USD 1 | 836,490.29 |
| MASIMO CORP COMMON STOCK USD 0.001 | 741,247.20 |
| MASTERCARD INC COMMON STOCK USD 0.0001 | 19,158,848.28 |
| MATCH GROUP INC COMMON STOCK USD 0.001 | 347,568.52 |
| MATTEL INC COMMON STOCK USD 1 | 280,994.95 |
| MAXIM INTEGRATED PRODUCTS INC COMMON STOCK USD | 1,172,862.08 |
| MCCORMICK & CO INC/MD COMMON STOCK USD 0 | 1,540,883.52 |
| MCDONALD'S CORP COMMON STOCK USD 0.01 | 11,146,243.50 |
| MCKESSON CORP COMMON STOCK USD 0.01 | 1,949,065.15 |
| MDU RESOURCES GROUP INC COMMON STOCK USD 1 | 387,932.30 |
| MEDALLIA INC COMMON STOCK USD | 120,881.28 |
| MEDICAL PROPERTIES TRUST INC REIT USD 0.001 | 799,888.52 |
| MEDNAX INC COMMON STOCK USD 0.01 | 68,815.68 |
| MEDTRONIC PLC | 10,891,117.44 |
| MERCK & CO INC COMMON STOCK USD 0.5 | 17,656,451.02 |
| MERCURY GENERAL CORP COMMON STOCK USD 0 | 84,738.32 |
| MERIDIAM INFRASTRUCTURE EUROPE I CLASS B SECONDARY | 24,066,894.22 |
| MERIDIAM INFRASTRUCTURE EUROPE I SECONDARY | 26,230,804.96 |
| MERIDIAM INFRASTRUCTURE EUROPE II CLASS B | 5,393,970.28 |
| MERIDIAM INFRASTRUCTURE EUROPE II SECONDARY | 29,338,368.02 |
| MERIDIAM INFRASTRUCTURE EUROPE III | 18,656,222.05 |
| MERIDIAM INFRASTRUCTURE N AMERICA II, LP | 80,657,882.00 |
| MERIDIAM INFRASTRUCTURE NORTH AMERICA II CIP | 6,914,980.00 |
| MERIDIAM INFRASTRUCTURE NORTH AMERICA II SECONDARY | 20,535,489.00 |
| MERIDIAM NA III | 542,868.00 |
| MESA WEST CAPITAL | 105,404,418.61 |
| METLIFE INC COMMON STOCK USD 0.01 | 2,116,024.83 |
| METTLER-TOLEDO INTERNATIONAL INC COMMON STOCK USD | 1,474,238.85 |
| MFA FINANCIAL INC REIT USD 0.01 | 68,367.40 |
| MGIC INVESTMENT CORP COMMON STOCK USD 1 | 188,334.65 |
| MGM RESORTS INTERNATIONAL COMMON STOCK USD 0.01 | 528,746.20 |
| MICROCHIP TECHNOLOGY INC COMMON STOCK USD 0.001 | 1,446,852.00 |
| MICRON TECHNOLOGY INC COMMON STOCK USD 0.1 | 4,140,891.12 |
| MICROSOFT CORP COMMON STOCK USD 0.00000625 | 106,714,629.21 |
| MID-AMERICA APARTMENT COMMUNITIES INC REIT USD | 1,039,984.82 |
| MIDDLEBY CORP/THE COMMON STOCK USD 0.01 | 303,454.80 |
| MKS INSTRUMENTS INC COMMON STOCK USD 0 | 390,797.10 |
| MODERNA INC COMMON STOCK USD 0.0001 | 603,672.20 |
| MOHAWK INDUSTRIES INC COMMON STOCK USD 0.01 | 410,018.72 |
| MOLINA HEALTHCARE INC COMMON STOCK USD 0.001 | 773,713.98 |
| MOLSON COORS BEVERAGE CO COMMON STOCK USD 0.01 | 605,669.26 |
| MONDELEZ INTERNATIONAL INC COMMON STOCK USD 0 | 6,415,040.42 |
| MONGODB INC COMMON STOCK USD 0.001 | 538,650.30 |
| MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD | 631,865.52 |

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| MONSTER BEVERAGE CORP COMMON STOCK USD 0.005 | 1,912,502.44 |
| MOODY'S CORP COMMON STOCK USD 0.01 | 3,092,341.50 |
| MORGAN STANLEY COMMON STOCK USD 0.01 | 3,565,138.00 |
| MORNINGSTAR INC COMMON STOCK USD 0 | 222,618.75 |
| MOSAIC CO/THE COMMON STOCK USD 0.01 | 331,113.64 |
| MOTOROLA SOLUTIONS INC COMMON STOCK USD 0.01 | 2,032,353.60 |
| MSC INDUSTRIAL DIRECT CO INC COMMON STOCK USD | 209,655.58 |
| MSCI INC COMMON STOCK USD 0.01 | 2,113,742.40 |
| MURPHY OIL CORP COMMON STOCK USD 1 | 75,515.47 |
| MYLAN NV COMMON STOCK USD 0.01 | 692,062.56 |
| NASDAQ INC COMMON STOCK USD 0.01 | 967,350.60 |
| NATIONAL FUEL GAS CO COMMON STOCK USD 1 | 269,507.40 |
| NATIONAL INSTRUMENTS CORP COMMON STOCK USD 0.01 | 360,175.04 |
| NATIONAL OILWELL VARCO INC COMMON STOCK USD 0.01 | 354,587.76 |
| NATIONAL RETAIL PROPERTIES INC REIT USD 0.01 | 489,030.48 |
| NAVIENT CORP COMMON STOCK USD 0.01 | 127,419.80 |
| NCR CORP COMMON STOCK USD 0.01 | 216,240.90 |
| NEKTAR THERAPEUTICS COMMON STOCK USD 0.0001 | 284,957.40 |
| Net Capital Payable | (206,985.06) |
| NETAPP INC COMMON STOCK USD 0.001 | 848,558.26 |
| NETFLIX INC COMMON STOCK USD 0.001 | 14,148,089.00 |
| NEUROCRINE BIOSCIENCES INC COMMON STOCK USD 0.001 | 695,169.60 |
| NEW RELIC INC COMMON STOCK USD 0.001 | 229,720.32 |
| NEW RESIDENTIAL INVESTMENT CORP REIT USD 0.01 | 187,343.94 |
| NEW YORK COMMUNITY BANCORP INC COMMON STOCK USD | 368,839.20 |
| NEW YORK TIMES CO/THE COMMON STOCK USD 0.1 | 455,367.88 |
| NEWELL BRANDS INC COMMON STOCK USD 1 | 471,240.80 |
| NEWMARKET CORP COMMON STOCK USD 0 | 255,693.45 |
| NEWMONT CORP COMMON STOCK USD 1.6 | 3,293,123.84 |
| NEWS CORP COMMON STOCK USD | 95,626.80 |
| NEWS CORP COMMON STOCK USD 0.01 | 327,542.95 |
| NEXSTAR MEDIA GROUP INC COMMON STOCK USD 0.01 | 216,256.58 |
| NEXTERA ENERGY INC COMMON STOCK USD 0.01 | 10,510,040.98 |
| NIELSEN HOLDINGS PLC COMMON STOCK USD 0.07 | 386,708.52 |
| NIKE INC COMMON STOCK USD 0 | 8,678,354.72 |
| NISOURCE INC COMMON STOCK USD 0.01 | 827,505.80 |
| NOBLE ENERGY INC COMMON STOCK USD 0.01 | 263,712.44 |
| NORDSON CORP COMMON STOCK USD 0 | 713,304.67 |
| NORDSTROM INC COMMON STOCK USD 0 | 138,903.70 |
| NORFOLK SOUTHERN CORP COMMON STOCK USD 1 | 3,345,298.00 |
| NORTEL NETWORKS CORP COMMON STOCK EUR 0 | 0.13 |
| NORTHBRIDGE-STRATEGIC FUND II | 29,482,180.00 |
| NORTHERN TRUST CORP COMMON STOCK USD 1.667 | 1,317,979.32 |
| NORTHROP GRUMMAN CORP COMMON STOCK USD 1 | 4,226,320.95 |
| NORTONLIFELOCK INC COMMON STOCK 0.01 | 919,615.21 |
| NORWEGIAN CRUISE LINE HOLDINGS LTD COMMON STOCK | 231,212.16 |
| NRG ENERGY INC COMMON STOCK USD 0.01 | 627,852.32 |
| NU SKIN ENTERPRISES INC COMMON STOCK USD 0.001 | 107,327.20 |
| NUANCE COMMUNICATIONS INC COMMON STOCK USD 0.001 | 415,623.82 |
| NUCOR CORP COMMON STOCK USD 0.4 | 993,897.18 |
| NUTANIX INC COMMON STOCK USD 0.000025 | 266,988.40 |
| NVENT ELECTRIC PLC COMMON STOCK USD 0.01 | 205,965.83 |
| NVIDIA CORP COMMON STOCK USD 0.001 | 13,758,338.40 |
| NVR INC COMMON STOCK USD 0.01 | 719,350.80 |
| OCCIDENTAL PETROLEUM CORP COMMON STOCK USD 0.2 | 979,476.67 |

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| OCM OPPORTUNITIES FUND VIII, L.P. | 1,349,582.00 |
| OGE ENERGY CORP COMMON STOCK USD 0.01 | 545,611.15 |
| O-I GLASS INC COMMON STOCK USD | 97,705.62 |
| OKTA INC COMMON STOCK USD | 1,138,485.12 |
| OLD DOMINION FREIGHT LINE INC COMMON STOCK USD 0.1 | 1,135,464.63 |
| OLD REPUBLIC INTERNATIONAL CORP COMMON STOCK USD 1 | 380,274.00 |
| OLIN CORP COMMON STOCK USD 1 | 178,259.25 |
| OLLIE'S BARGAIN OUTLET HOLDINGS INC COMMON STOCK | 204,174.04 |
| OMEGA HEALTHCARE INVESTORS INC REIT USD 0.1 | 535,948.76 |
| OMNICOM GROUP INC COMMON STOCK USD 0.15 | 1,063,757.00 |
| ON SEMICONDUCTOR CORP COMMON STOCK USD 0.01 | 429,963.72 |
| ONEMAIN HOLDINGS INC COMMON STOCK USD 0.01 | 119,289.68 |
| ONEOK INC COMMON STOCK USD 0.01 | 797,635.32 |
| ONEX PARTNERS III, LP | 3,723,153.00 |
| ONEX PARTNERS IV LP COMMON STOCK USD | 40,729,969.00 |
| ONEX PARTNERS V, L.P | 4,346,314.00 |
| ORACLE CORP COMMON STOCK USD 0.01 | 8,675,428.32 |
| O'REILLY AUTOMOTIVE INC COMMON STOCK USD 0.01 | 1,995,359.40 |
| OSHKOSH CORP COMMON STOCK USD 0.01 | 380,061.64 |
| OUTFRONT MEDIA INC REIT USD 0.01 | 194,795.17 |
| OWENS CORNING COMMON STOCK USD 0.001 | 392,678.39 |
| OWL ROCK CAPITAL CORP COMMON STOCK USD | 30,023,741.87 |
| PACCAR INC COMMON STOCK USD 1 | 1,843,986.45 |
| PACKAGING CORP OF AMERICA COMMON STOCK USD 0.01 | 728,289.12 |
| PACWEST BANCORP COMMON STOCK USD 0 | 181,332.48 |
| PAGERDUTY INC COMMON STOCK USD 0.000005 | 59,667.84 |
| PAINE & PARTNERS CAPITAL FUND IV, L.P. | 50,155,842.00 |
| PAINE SCHWARTZ FOOD CHAIN FUND V, L.P. | 2,857,255.00 |
| PALO ALTO NETWORKS INC COMMON STOCK USD 0.0001 | 1,381,690.92 |
| PARAMOUNT GROUP INC REIT USD 0.01 | 136,846.40 |
| PARK HOTELS & RESORTS INC REIT USD 0.01 | 167,342.12 |
| PARKER-HANNIFIN CORP COMMON STOCK USD 0.5 | 1,476,716.59 |
| PARSLEY ENERGY INC COMMON STOCK USD 0.01 | 130,025.16 |
| PATTERSON-UTI ENERGY INC COMMON STOCK USD 0.01 | 37,708.10 |
| PAYCHEX INC COMMON STOCK USD 0.01 | 1,796,869.36 |
| PAYCOM SOFTWARE INC COMMON STOCK USD 0.01 | 883,995.76 |
| PAYLOCITY HOLDING CORP COMMON STOCK USD 0.001 | 278,737.92 |
| PAYPAL HOLDINGS INC COMMON STOCK USD 0.0001 | 10,062,178.26 |
| PBF ENERGY INC COMMON STOCK USD 0.001 | 61,928.76 |
| PEGASYSTEMS INC COMMON STOCK USD 0.01 | 227,533.18 |
| PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD | 98,448.00 |
| PENTAIR PLC COMMON STOCK USD 0.01 | 431,162.88 |
| PENUMBRA INC COMMON STOCK USD 0.001 | 473,826.21 |
| PEOPLE'S UNITED FINANCIAL INC COMMON STOCK USD | 432,718.00 |
| PEPSICO INC COMMON STOCK USD 0.017 | 15,049,010.40 |
| PERKINELMER INC COMMON STOCK USD 1 | 741,959.68 |
| PERRIGO CO PLC COMMON STOCK USD 0.001 | 539,136.99 |
| PFIZER INC COMMON STOCK USD 0.05 | 16,244,895.36 |
| PG&E CORP COMMON STOCK USD 0 | 417,747.32 |
| PHILIP MORRIS INTERNATIONAL INC COMMON STOCK USD 0 | 10,305,546.27 |
| PHILLIPS 66 COMMON STOCK USD | 2,093,905.85 |
| PILGRIM'S PRIDE CORP COMMON STOCK USD 0.01 | 87,429.00 |
| PINNACLE FINANCIAL PARTNERS INC COMMON STOCK USD 1 | 250,053.94 |
| PINNACLE WEST CAPITAL CORP COMMON STOCK USD 0 | 755,398.93 |
| PIONEER NATURAL RESOURCES CO COMMON STOCK USD 0.01 | 1,035,472.20 |

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| PLANET FITNESS INC COMMON STOCK USD 0.0001 | 369,681.70 |
| PLURALSIGHT INC COMMON STOCK USD 0.0001 | 53,692.20 |
| PNC FINANCIAL SERVICES GROUP INC/THE COMMON STOCK | 3,686,751.52 |
| POLARIS INC COMMON STOCK USD 0.01 | 233,768.25 |
| POOL CORP COMMON STOCK USD 0.001 | 692,236.86 |
| POPULAR INC COMMON STOCK USD 0.01 | 284,014.20 |
| POST HOLDINGS INC COMMON STOCK USD 0.01 | 478,653.93 |
| PPD INC COMMON STOCK USD | 108,124.51 |
| PPG INDUSTRIES INC COMMON STOCK USD 1.67 | 1,754,429.60 |
| PPL CORP COMMON STOCK USD 0.01 | 1,720,236.13 |
| PRA HEALTH SCIENCES INC COMMON STOCK USD 0.01 | 462,283.68 |
| PREMIER INC COMMON STOCK USD 0.01 | 169,620.48 |
| PRIMA MORTGAGE INVESTMENT TRUST, LLC | 91,026,252.87 |
| PRIMERICA INC COMMON STOCK USD | 314,634.88 |
| PRINCIPAL FINANCIAL GROUP INC COMMON STOCK USD | 781,306.20 |
| PROCTER & GAMBLE CO/THE COMMON STOCK USD 0 | 23,946,890.00 |
| PROGRESSIVE CORP/THE COMMON STOCK USD 1 | 3,870,102.08 |
| PROLOGIS INC REIT USD 0.01 | 5,286,497.49 |
| PROOFPOINT INC COMMON STOCK USD 0.0001 | 522,798.64 |
| PROSPERITY BANCSHARES INC COMMON STOCK USD 1 | 399,480.02 |
| PRUDENTIAL FINANCIAL INC COMMON STOCK USD 0.01 | 1,838,508.54 |
| PTC INC COMMON STOCK USD 0.01 | 587,799.63 |
| PUBLIC SERVICE ENTERPRISE GROUP INC COMMON STOCK | 2,016,234.45 |
| PUBLIC STORAGE REIT USD 0.1 | 2,336,050.82 |
| PUBLIC STORAGE REIT USD 0.1 | 279,444.27 |
| PULTEGROUP INC COMMON STOCK USD 0.01 | 502,299.72 |
| PURE STORAGE INC COMMON STOCK USD 0.0001 | 235,422.00 |
| PVH CORP COMMON STOCK USD 1 | 226,103.48 |
| QIAGEN NV COMMON STOCK USD 0.01 | 817,980.80 |
| QORVO INC COMMON STOCK USD 0.0001 | 831,387.22 |
| QUALCOMM INC COMMON STOCK USD 0.0001 | 6,922,624.50 |
| QUANTA SERVICES INC COMMON STOCK USD 0.00001 | 384,440.68 |
| QUEST DIAGNOSTICS INC COMMON STOCK USD 0.01 | 958,300.20 |
| QURATE RETAIL INC COMMON STOCK USD 0.01 | 197,472.30 |
| RALPH LAUREN CORP COMMON STOCK USD 0.01 | 275,673.95 |
| RANGE RESOURCES CORP COMMON STOCK USD 0.01 | 42,620.04 |
| RAYMOND JAMES FINANCIAL INC COMMON STOCK USD 0.01 | 711,030.45 |
| RAYONIER INC REIT USD 0 | 257,095.35 |
| RAYTHEON CO COMMON STOCK 0.01 | 3,265,503.85 |
| RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD | 6,858,168.32 |
| REALPAGE INC COMMON STOCK USD 0.001 | 361,617.76 |
| REALTY INCOME CORP REIT USD 1 | 1,452,095.88 |
| REGAL BELOIT CORP COMMON STOCK USD 0.01 | 236,049.00 |
| REGENCY CENTERS CORP REIT USD 0.01 | 569,647.89 |
| REGENERON PHARMACEUTICALS INC COMMON STOCK USD | 3,552,309.75 |
| REGIONS FINANCIAL CORP COMMON STOCK USD 0.01 | 785,928.10 |
| REINSURANCE GROUP OF AMERICA INC COMMON STOCK USD | 491,545.88 |
| RELIANCE STEEL & ALUMINUM CO COMMON STOCK USD | 524,664.10 |
| RENAISSANCERE HOLDINGS LTD COMMON STOCK USD 1 | 590,709.92 |
| REPUBLIC SERVICES INC COMMON STOCK USD 0.01 | 1,429,910.82 |
| RESIDEO TECHNOLOGIES INC COMMON STOCK USD 0.001 | 53,206.12 |
| RESMED INC COMMON STOCK USD 0.004 | 1,859,241.67 |
| RETAIL PROPERTIES OF AMERICA INC REIT USD 0.001 | 97,791.34 |
| REYNOLDS CONSUMER PRODUCTS INC COMMON STOCK USD | 123,214.08 |
| RHONE PARTNERS V L.P. | 37,283,726.68 |

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| RINGCENTRAL INC COMMON STOCK USD 0.0001 | 1,401,784.65 |
| RIVERSIDE INC COMMON STOCK USD | 71,821,171.00 |
| RIVERSIDE MICRO-CAP FUND IV | 72,419,689.00 |
| RIVERSIDE MICRO-CAP FUND IV B, L.P. | 12,973,893.00 |
| RIVERSIDE MICRO-CAP FUND V, L.P. | 7,729,231.00 |
| ROBERT HALF INTERNATIONAL INC COMMON STOCK USD | 367,647.25 |
| ROCKWELL AUTOMATION INC COMMON STOCK USD 1 | 1,544,412.94 |
| ROKU INC COMMON STOCK USD 0.0001 | 663,535.80 |
| ROLLINS INC COMMON STOCK USD 1 | 463,676.20 |
| ROPER TECHNOLOGIES INC COMMON STOCK USD 0.01 | 2,840,900.91 |
| ROSS STORES INC COMMON STOCK USD 0.01 | 2,739,815.91 |
| ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD 0.01 | 485,324.50 |
| ROYAL GOLD INC COMMON STOCK USD 0.01 | 508,981.13 |
| RPM INTERNATIONAL INC COMMON STOCK USD 0.01 | 677,169.50 |
| RUBENSTEIN PARTNERS III | 25,039,313.00 |
| RUSSELL 2000 INDEX FUND | 130,255,014.61 |
| RYDER SYSTEM INC COMMON STOCK USD 0.5 | 135,108.40 |
| S&P GLOBAL INC COMMON STOCK USD 1 | 5,414,869.85 |
| SABRE CORP COMMON STOCK USD 0.01 | 134,261.13 |
| SAGE THERAPEUTICS INC COMMON STOCK USD 0.0001 | 118,125.36 |
| SALESFORCE.COM INC COMMON STOCK USD 0.001 | 10,814,625.76 |
| SANTANDER CONSUMER USA HOLDINGS INC COMMON STOCK | 118,541.02 |
| SAREPTA THERAPEUTICS INC COMMON STOCK USD 0.0001 | 613,429.22 |
| SBA COMMUNICATIONS CORP REIT USD 0.01 | 2,692,140.84 |
| SCHLUMBERGER LTD COMMON STOCK USD 0.01 | 1,719,803.64 |
| SCHNEIDER NATIONAL INC COMMON STOCK USD 0 | 79,793.36 |
| SCOTTS MIRACLE-GRO CO/THE COMMON STOCK USD 0.01 | 350,003.20 |
| SCP PRIVATE CORPORATE LENDING FUND L.P. | 3,494,302.00 |
| SEABOARD CORP COMMON STOCK USD 1 | 61,881.60 |
| SEALED AIR CORP COMMON STOCK USD 0.1 | 375,419.03 |
| SEATTLE GENETICS INC COMMON STOCK USD 0.001 | 1,224,874.08 |
| SEI INVESTMENTS CO COMMON STOCK USD 0.01 | 519,471.40 |
| SEMPRA ENERGY COMMON STOCK USD 0 | 2,860,222.34 |
| SENIOR HOUSING PARTNERS V | 47,485,474.89 |
| SENSATA TECHNOLOGIES HOLDING PLC COMMON STOCK USD | 399,234.00 |
| SERVICE CORP INTERNATIONAL/US COMMON STOCK USD 1 | 616,178.05 |
| SERVICE PROPERTIES TRUST REIT USD 0.01 | 69,271.20 |
| SERVICEMASTER GLOBAL HOLDINGS INC COMMON STOCK USD | 339,552.00 |
| SERVICENOW INC COMMON STOCK USD 0.001 | 4,791,904.18 |
| SHERWIN-WILLIAMS CO/THE COMMON STOCK USD 1 | 3,390,798.08 |
| SHOREVIEW CAPITAL PARTNERS III LP COMMON STOCK USD | 22,486,431.00 |
| SIGNATURE BANK/NEW YORK NY COMMON STOCK USD 0.01 | 378,878.07 |
| SILGAN HOLDINGS INC COMMON STOCK USD 0.01 | 187,382.14 |
| SILVER CREEK AGGREGATE RESERVES FUND I | 12,600,037.00 |
| SILVER POINT SPECIALTY CREDIT FUND II | 1,922,618.45 |
| SIMON PROPERTY GROUP INC REIT USD 0.0001 | 1,500,201.56 |
| SINCLAIR BROADCAST GROUP INC COMMON STOCK USD 0.01 | 80,930.64 |
| SIRIUS XM HOLDINGS INC COMMON STOCK USD 0.001 | 600,931.24 |
| SITE CENTERS CORP REIT USD 0.1 | 57,416.33 |
| SIX FLAGS ENTERTAINMENT CORP COMMON STOCK USD | 78,638.34 |
| SKECHERS U.S.A. INC COMMON STOCK USD 0.001 | 296,488.86 |
| SKYWORKS SOLUTIONS INC COMMON STOCK USD 0.25 | 1,351,872.50 |
| SL GREEN REALTY CORP REIT USD 0.01 | 308,278.08 |
| SLM CORP COMMON STOCK USD 0.2 | 285,644.32 |
| SMARTSHEET INC COMMON STOCK USD | 342,415.99 |

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| SNAP-ON INC COMMON STOCK USD 1 | 525,491.78 |
| SOLARWINDS CORP COMMON STOCK USD 0.001 | 47,464.43 |
| SONOCO PRODUCTS CO COMMON STOCK USD 0 | 416,779.20 |
| SOUTHERN CO/THE COMMON STOCK USD 5 | 5,052,019.96 |
| SOUTHERN COPPER CORP COMMON STOCK USD 0.01 | 206,159.36 |
| SOUTHWEST AIRLINES CO COMMON STOCK USD 1 | 1,498,219.53 |
| SOVEREIGN CAPITAL IV, L.P. | 37,604,549.02 |
| SPECTRUM BRANDS HOLDINGS INC | 119,693.67 |
| SPIRIT AEROSYSTEMS HOLDINGS INC COMMON STOCK USD | 233,134.62 |
| SPIRIT REALTY CAPITAL INC REIT USD 0.05 | 217,921.73 |
| SPLUNK INC COMMON STOCK USD 0.001 | 1,776,939.71 |
| SPOTIFY TECHNOLOGY SA COMMON STOCK USD 0.000625 | 1,410,161.28 |
| SPRINT CORP COMMON STOCK USD 0.01 | 453,627.50 |
| SPROUTS FARMERS MARKET INC COMMON STOCK USD 0.001 | 196,143.09 |
| SQUARE INC COMMON STOCK USD 0.000001 | 1,600,994.70 |
| SS&C TECHNOLOGIES HOLDINGS INC COMMON STOCK USD | 873,376.42 |
| STANLEY BLACK & DECKER INC COMMON STOCK USD 2.5 | 1,347,100.00 |
| STARBUCKS CORP COMMON STOCK USD 0.001 | 6,956,475.32 |
| STARWOOD PROPERTY TRUST INC REIT USD 0.01 | 272,252.29 |
| STATE STREET CORP COMMON STOCK USD 1 | 1,736,502.57 |
| STEEL DYNAMICS INC COMMON STOCK USD 0.005 | 432,326.30 |
| STERICYCLE INC COMMON STOCK USD 0.01 | 385,239.40 |
| STERIS PLC COMMON STOCK USD 75 | 1,042,776.50 |
| STERLING BANCORP/DE COMMON STOCK USD 0.01 | 174,452.30 |
| STONEPEAK INFRASTRUCTURE PARTNERS FUND III | 87,727,351.00 |
| STORE CAPITAL CORP REIT USD 0.01 | 361,439.43 |
| STRYKER CORP COMMON STOCK USD 0.1 | 5,147,773.85 |
| SUMMIT CREDIT PARTNERS FUND II | 48,143,048.00 |
| SUMMIT PARTNERS GROWTH EQUITY FUND IX | 65,519,421.00 |
| SUMMIT PARTNERS GROWTH EQUITY FUND X | 1,652,677.00 |
| SUMMIT PARTNERS GROWTH EQUITY VIII, L.P. | 13,253,977.00 |
| SUMMIT PARTNERS VENTURE CAPITAL FUND II LP COMMON | 12,901,496.00 |
| SUMMIT PARTNERS VENTURE CAPITAL FUND IV | 20,205,581.00 |
| SUN COMMUNITIES INC REIT USD 0.01 | 1,010,522.52 |
| SVB FINANCIAL GROUP COMMON STOCK USD 0.001 | 718,989.72 |
| SWITCH INC COMMON STOCK USD 0.001 | 60,447.27 |
| SYNCHRONY FINANCIAL COMMON STOCK USD 0.001 | 879,238.05 |
| SYNNEX CORP COMMON STOCK USD 0.001 | 252,633.60 |
| SYNOPSYS INC COMMON STOCK USD 0.01 | 1,706,596.29 |
| SYNOVUS FINANCIAL CORP COMMON STOCK USD 1 | 212,747.88 |
| SYSCO CORP COMMON STOCK USD 1 | 1,935,989.64 |
| T ROWE PRICE GROUP INC COMMON STOCK USD 0.2 | 2,013,933.60 |
| TAKE-TWO INTERACTIVE SOFTWARE INC COMMON STOCK USD | 1,183,490.58 |
| TAPESTRY INC COMMON STOCK USD | 327,673.85 |
| TARGA RESOURCES CORP COMMON STOCK USD 0.001 | 129,085.71 |
| TARGET CORP COMMON STOCK USD 0.0833 | 4,073,294.61 |
| TAUBMAN CENTERS INC REIT USD 0.01 | 228,287.88 |
| TAURUS MINING FINANCE FUND | 30,516,305.00 |
| TAURUS MINING FINANCE FUND NO 2 | 31,290,739.00 |
| TCF FINANCIAL CORP | 312,277.46 |
| TCP DIRECT LENDING FUND VIII | 93,918,093.23 |
| TCV IX, L.P. | 52,944,990.00 |
| TCV X, L.P. | 15,551,006.00 |
| TD AMERITRADE HOLDING CORP COMMON STOCK USD 0.01 | 823,278.98 |
| TEAYS RIVER INVESTMENTS, LLC | 282,422,323.00 |

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| TECHNOLOGY CROSSOVER VENTURES VIII | 83,564,892.00 |
| TECHNOLOGY IMPACT FUND, L.P | 16,763,664.88 |
| TECHNOLOGY IMPACT GROWTH FUND, LP COMMON STOCK USD | 16,499,850.23 |
| TELEDYNE TECHNOLOGIES INC COMMON STOCK USD 0.01 | 945,615.87 |
| TELEFLEX INC COMMON STOCK USD 1 | 1,201,897.44 |
| TELEPHONE & DATA SYSTEMS INC COMMON STOCK USD 0.01 | 145,057.80 |
| TEMPUR SEALY INTERNATIONAL INC COMMON STOCK USD | 163,431.69 |
| TERADATA CORP COMMON STOCK USD 0.01 | 229,078.20 |
| TERADYNE INC COMMON STOCK USD 0.125 | 805,237.05 |
| TESLA INC COMMON STOCK USD 0.001 | 6,785,800.00 |
| TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD 0.01 | 93,668.25 |
| TEXAS INSTRUMENTS INC COMMON STOCK USD 1 | 8,380,929.24 |
| TEXTRON INC COMMON STOCK USD 0.125 | 565,637.43 |
| TFS FINANCIAL CORP COMMON STOCK USD 0.01 | 49,963.44 |
| THERMO FISHER SCIENTIFIC INC COMMON STOCK USD 1 | 10,121,915.40 |
| THOMA BRAVO FUND XI LP COMMON STOCK USD | 82,039,594.36 |
| THOMA BRAVO FUND XII LP COMMON STOCK USD | 84,652,094.58 |
| THOMA BRAVO FUND XIII, L.P. | 28,335,664.65 |
| THOMA BRAVO SPECIAL OPPORTUNITIES FUND II, L.P. | 18,865,285.85 |
| THOR INDUSTRIES INC COMMON STOCK USD 0.1 | 224,566.32 |
| TIFFANY & CO COMMON STOCK USD 0.01 | 1,395,796.58 |
| TIMKEN CO/THE COMMON STOCK USD 0 | 196,465.50 |
| TJX COS INC/THE COMMON STOCK USD 1 | 5,212,915.54 |
| T-MOBILE US INC COMMON STOCK USD 0.0001 | 2,335,524.30 |
| TOLL BROTHERS INC COMMON STOCK USD 0.01 | 197,043.00 |
| TORO CO/THE COMMON STOCK USD 1 | 623,539.62 |
| TRACTOR SUPPLY CO COMMON STOCK USD 0.008 | 908,405.20 |
| TRADE DESK INC/THE COMMON STOCK USD 0.000001 | 656,586.00 |
| TRANE TECHNOLOGIES PLC COMMON STOCK USD 1 | 1,768,747.44 |
| TRANSDIGM GROUP INC COMMON STOCK USD 0.01 | 1,468,391.34 |
| TRANSOCEAN LTD COMMON STOCK USD 0.1 | 53,550.24 |
| TRANSUNION COMMON STOCK USD 0.01 | 1,100,838.12 |
| TRAVELERS COS INC/THE COMMON STOCK USD 0 | 2,279,883.80 |
| TREEHOUSE FOODS INC COMMON STOCK USD 0.01 | 223,354.85 |
| TRIMBLE INC COMMON STOCK USD 0 | 716,652.45 |
| TRINITY INDUSTRIES INC COMMON STOCK USD 0.01 | 143,231.91 |
| TRIPADVISOR INC COMMON STOCK USD 0.001 | 151,588.63 |
| TRUIST FINANCIAL CORP COMMON STOCK USD 5 | 3,716,281.68 |
| TWILIO INC COMMON STOCK USD 0.001 | 975,351.51 |
| TWIN CREEKS TIMBER LLC COMMON STOCK USD | 100,535,999.73 |
| TWITTER INC COMMON STOCK USD 0.000005 | 1,661,312.08 |
| TWO HARBORS INVESTMENT CORP REIT USD 1 | 83,084.67 |
| TYLER TECHNOLOGIES INC COMMON STOCK USD 0.01 | 1,010,676.48 |
| TYSON FOODS INC COMMON STOCK USD 0.1 | 1,480,893.30 |
| UBER TECHNOLOGIES INC COMMON STOCK USD 0.00001 | 2,354,772.80 |
| UBIQUITI INC | 99,530.74 |
| UDR INC REIT USD 0.01 | 942,183.90 |
| UGI CORP COMMON STOCK USD 0 | 512,576.87 |
| ULTA BEAUTY INC COMMON STOCK USD 0.01 | 885,879.40 |
| UMPQUA HOLDINGS CORP COMMON STOCK USD 0 | 204,601.76 |
| UNDER ARMOUR INC COMMON STOCK USD 0.000333 | 136,786.92 |
| UNDER ARMOUR INC COMMON STOCK USD 0.000333 | 124,502.82 |
| UNION PACIFIC CORP COMMON STOCK USD 2.5 | 8,768,315.76 |
| UNITED AIRLINES HOLDINGS INC COMMON STOCK USD 0.01 | 655,009.55 |
| UNITED PARCEL SERVICE INC COMMON STOCK USD 0.01 | 5,844,728.88 |

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| UNITED RENTALS INC COMMON STOCK USD 0.01 | 706,820.10 |
| UNITED STATES CELLULAR CORP COMMON STOCK USD 1 | 43,993.58 |
| UNITED STATES STEEL CORP COMMON STOCK USD 1 | 94,933.95 |
| UNITED THERAPEUTICS CORP COMMON STOCK USD 0.01 | 350,188.73 |
| UNITEDHEALTH GROUP INC COMMON STOCK USD 0.01 | 21,085,079.00 |
| UNIVAR SOLUTIONS INC COMMON STOCK USD 0.01 | 141,621.92 |
| UNIVERSAL DISPLAY CORP COMMON STOCK USD 0.01 | 486,531.76 |
| UNIVERSAL HEALTH SERVICES INC COMMON STOCK USD | 724,076.64 |
| UNUM GROUP COMMON STOCK USD 0.1 | 237,758.40 |
| URBAN OUTFITTERS INC COMMON STOCK USD 0.0001 | 73,492.64 |
| US BANCORP COMMON STOCK USD 0.01 | 4,343,965.12 |
| US FARMING REALTY TRUST III | 84,149,006.00 |
| US FOODS HOLDING CORP COMMON STOCK USD 0.01 | 361,531.94 |
| US TREASURY INFLATION PROTECTED S | 598,232,236.59 |
| USD | 3,223,576.12 |
| USD | (13,822.56) |
| USD | (138,135.51) |
| USD | (600,929.50) |
| USD | (631,742.00) |
| USD | (1,990,904.66) |
| USD CASH AT BROKER | 1,387,140.74 |
| VAIL RESORTS INC COMMON STOCK USD 0.01 | 545,117.09 |
| VALERO ENERGY CORP COMMON STOCK USD 0.01 | 1,654,959.60 |
| VALMONT INDUSTRIES INC COMMON STOCK USD 1 | 197,534.08 |
| VALVOLINE INC COMMON STOCK USD 0.01 | 221,247.18 |
| VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD 1 | 829,800.78 |
| VEEVA SYSTEMS INC COMMON STOCK USD 0.00001 | 1,821,710.50 |
| VENTAS INC REIT USD 0.25 | 915,601.93 |
| VEREIT INC REIT USD 0.01 | 495,590.84 |
| VERISIGN INC COMMON STOCK USD 0.001 | 1,657,728.45 |
| VERISK ANALYTICS INC COMMON STOCK USD 0.001 | 1,978,220.34 |
| VERIZON COMMUNICATIONS INC COMMON STOCK USD 0.1 | 19,892,726.55 |
| VERTEX PHARMACEUTICALS INC COMMON STOCK USD 0.01 | 5,522,343.60 |
| VF CORP COMMON STOCK USD 0 | 1,479,791.04 |
| VIACOMCBS INC | 697,604.70 |
| VIACOMCBS INC COMMON STOCK USD 0.001 | 12,016.55 |
| VIASAT INC COMMON STOCK USD 0.0001 | 167,315.36 |
| VICI PROPERTIES INC REIT USD 0.01 | 675,315.06 |
| VIRTU FINANCIAL INC COMMON STOCK USD 0.00001 | 107,347.92 |
| VISA INC COMMON STOCK USD 0.0001 | 24,695,829.12 |
| VISTRA ENERGY CORP COMMON STOCK USD 0.01 | 631,090.32 |
| VISTRA ENERGY CORP COMMON STOCK USD 0.01 | 47.88 |
| VMWARE INC COMMON STOCK USD 0.01 | 852,786.20 |
| VORNADO REALTY TRUST REIT USD 0.04 | 577,621.92 |
| VOYA FINANCIAL INC COMMON STOCK USD 0.01 | 484,491.40 |
| VULCAN MATERIALS CO COMMON STOCK USD 1 | 1,262,365.67 |
| WABCO HOLDINGS INC COMMON STOCK USD 0.01 | 613,397.10 |
| WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD 0.01 | 3,068,269.50 |
| WALMART INC COMMON STOCK USD 0.1 | 14,187,685.90 |
| WALT DISNEY CO/THE COMMON STOCK USD 0.01 | 15,087,277.80 |
| WALTON REAL ESTATE FUND VII LP | 13,258,307.13 |
| WASTE MANAGEMENT INC COMMON STOCK USD 0.01 | 3,534,681.28 |
| WATER STREET HEALTHCARE PARTNERS III LP | 20,962,229.00 |
| WATER STREET HEALTHCARE PARTNERS IV LP COMMON | 9,239,952.00 |
| WATERS CORP COMMON STOCK USD 0.01 | 1,033,679.90 |

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| WATSCO INC COMMON STOCK USD 0.5 | 458,128.97 |
| WAYFAIR INC COMMON STOCK USD 0.001 | 275,376.32 |
| WAYZATA OPPORTUNITIES FUND III, LP | 4,955,381.00 |
| WEBSTER FINANCIAL CORP COMMON STOCK USD 0.01 | 176,101.00 |
| WEC ENERGY GROUP INC COMMON STOCK USD 0.01 | 2,472,751.54 |
| WEINGARTEN REALTY INVESTORS REIT USD 0.03 | 170,880.06 |
| WELLS FARGO & CO COMMON STOCK USD 1.666 | 9,564,590.70 |
| WELLTOWER INC | 1,703,244.90 |
| WENDY'S CO/THE COMMON STOCK USD 0.1 | 232,351.20 |
| WESCO INTERNATIONAL INC COMMON STOCK USD 0.01 | 69,326.90 |
| WEST PHARMACEUTICAL SERVICES INC COMMON STOCK USD | 989,777.25 |
| WESTBROOK IX | 4,714,048.00 |
| WESTBROOK X | 28,605,799.00 |
| WESTERN ALLIANCE BANCORP COMMON STOCK USD 0.0001 | 286,968.75 |
| WESTERN DIGITAL CORP COMMON STOCK USD 0.01 | 1,101,223.58 |
| WESTERN UNION CO/THE COMMON STOCK USD 0.01 | 675,179.33 |
| WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP COMMON | 770,946.34 |
| WESTLAKE CHEMICAL CORP COMMON STOCK USD 0.01 | 120,922.56 |
| WESTROCK CO COMMON STOCK USD 0.01 | 651,166.92 |
| WEX INC COMMON STOCK USD 0.01 | 387,357.75 |
| WEYERHAEUSER CO REIT USD 1.25 | 1,122,581.55 |
| WHIRLPOOL CORP COMMON STOCK USD 1 | 490,861.80 |
| WHITE MOUNTAINS INSURANCE GROUP LTD COMMON STOCK | 272,090.00 |
| WILLIAMS COS INC/THE COMMON STOCK USD 1 | 1,527,308.55 |
| WILLIAMS-SONOMA INC COMMON STOCK USD 0.01 | 312,649.56 |
| WILLIS TOWERS WATSON PLC | 1,955,979.10 |
| WINDHAM RISK PREMIA FUND | 182,963,803.00 |
| WINTRUST FINANCIAL CORP COMMON STOCK USD 0 | 154,376.28 |
| WOODWARD INC COMMON STOCK USD 0.00292 | 315,269.76 |
| WORKDAY INC COMMON STOCK USD 0.001 | 1,926,474.68 |
| WORLD WRESTLING ENTERTAINMENT INC COMMON STOCK USD | 123,539.13 |
| WP CAREY INC REIT USD 0.001 | 898,032.80 |
| WPX ENERGY INC COMMON STOCK USD 0.01 | 94,437.15 |
| WR BERKLEY CORP COMMON STOCK USD 0.2 | 650,455.56 |
| WR GRACE & CO COMMON STOCK USD 0.01 | 170,346.00 |
| WSRE VIII | 33,596,504.79 |
| WW GRAINGER INC COMMON STOCK USD 0.5 | 954,737.00 |
| WYNDHAM DESTINATIONSINC | 162,750.00 |
| WYNDHAM HOTELS & RESORTS INC COMMON STOCK USD 0.01 | 235,915.37 |
| WYNN RESORTS LTD COMMON STOCK USD 0.01 | 510,050.06 |
| WYNNCHURCH CAPITAL PARTNERS IV, L.P. | 36,363,595.00 |
| XCEL ENERGY INC COMMON STOCK USD 2.5 | 2,830,402.45 |
| XEROX HOLDINGS CORP COMMON STOCK USD 1 | 312,739.43 |
| XILINX INC COMMON STOCK USD 0.01 | 1,721,694.60 |
| XPO LOGISTICS INC COMMON STOCK USD 0.001 | 414,033.75 |
| XYLEM INC/NY COMMON STOCK USD | 1,036,934.73 |
| YUM BRANDS INC COMMON STOCK USD 0. | 1,845,170.25 |
| YUM CHINA HOLDINGS INC COMMON STOCK USD 0.01 | 1,372,472.85 |
| ZEBRA TECHNOLOGIES CORP COMMON STOCK USD 0.01 | 872,650.80 |
| ZENDESK INC COMMON STOCK USD 0.01 | 628,706.22 |
| ZILLOW GROUP INC COMMON STOCK USD 0.0001 | 413,797.76 |
| ZILLOW GROUP INC COMMON STOCK USD 0.0001 | 163,701.43 |
| ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD 0.01 | 1,848,482.08 |
| ZIONS BANCORP NA COMMON STOCK USD 0.001 | 373,542.84 |
| ZOETIS INC COMMON STOCK USD 0.01 | 5,059,963.86 |

ZSCALER INC COMMON STOCK USD 0.001
ZYNGA INC COMMON STOCK USD 0.00000625

366,316.34
507,386.35