

Security Description**Market Value + Accrued Income Base**

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| 10X GENOMICS INC COMMON STOCK USD 0.00001 | 431,188.68 |
| 1-3 YEAR CREDIT BOND INDEX FUND | 77,398,198.02 |
| 2U INC COMMON STOCK USD 0.001 | 230,531.08 |
| 3M CO COMMON STOCK USD 0.01 | 7,793,884.36 |
| A O SMITH CORP COMMON STOCK USD 1 | 534,387.92 |
| ABBOTT LABORATORIES COMMON STOCK USD 0 | 14,052,059.56 |
| ABBVIE INC COMMON STOCK USD 0.01 | 15,379,111.56 |
| ABIOMED INC COMMON STOCK USD 0.01 | 952,471.08 |
| ABRY ADVANCED SECURITIES FUND II, LP - MAINE PERS | 1,276,114.19 |
| ABRY ASF III | 19,390,691.92 |
| ABRY HERITAGE | 3,511,064.59 |
| ABRY PARTNERS VII, L.P. - MAINEPERS | 2,618,532.89 |
| ABRY SENIOR EQUITY IV LP | 2,688,180.31 |
| ABRY VIII LTD PART USD | 11,669,505.55 |
| ACADIA HEALTHCARE CO INC COMMON STOCK USD 0.01 | 184,179.84 |
| ACADIA PHARMACEUTICALS INC COMMON STOCK USD 0.0001 | 470,401.35 |
| ACCELERON PHARMA INC COMMON STOCK USD 0.001 | 388,225.25 |
| ACCENTURE PLC COMMON STOCK USD 0.0000225 | 12,169,256.00 |
| ACM PERMANENT CROPS, LLC | 43,705,492.78 |
| ACTIVISION BLIZZARD INC COMMON STOCK USD 0.000001 | 5,170,687.50 |
| ACUITY BRANDS INC COMMON STOCK USD 0.01 | 348,302.12 |
| ADAPTIVE BIOTECHNOLOGIES CORP COMMON STOCK USD | 288,102.90 |
| ADOBE INC COMMON STOCK USD 0.0001 | 18,619,949.94 |
| ADT INC COMMON STOCK USD 0.01 | 79,645.06 |
| ADVANCE AUTO PARTS INC COMMON STOCK USD 0.0001 | 840,503.00 |
| ADVANCED MICRO DEVICES INC COMMON STOCK USD 0.01 | 5,453,973.48 |
| ADVANSIX INC COMMON STOCK USD 0.01 | 10.80 |
| ADVENT INTERNATIONAL GPE IX | 11,097,087.00 |
| ADVENT INTERNATIONAL GPE VII-B LP | 17,053,204.00 |
| ADVENT INTERNATIONAL GPE VIII-B | 49,090,406.00 |
| ADVENT LAPEF VI COMMON STOCK USD | 11,424,277.00 |
| AECOM COMMON STOCK USD 0.01 | 524,504.06 |
| AES CORP/THE COMMON STOCK USD 0.01 | 867,472.83 |
| AFFILIATED MANAGERS GROUP INC COMMON STOCK USD | 312,108.16 |
| AFFINITY ASIA PACIFIC FUND IV LP | 26,826,972.00 |
| AFFINITY ASIA PACIFIC FUND V COMMON STOCK USD | 6,382,699.00 |
| AFLAC INC COMMON STOCK USD 0.1 | 2,272,340.04 |
| AG DIRECT LENDING FUND II | 25,834,600.00 |
| AG DIRECT LENDING FUND III LP COMMON STOCK USD | 99,008,599.00 |
| AG DIRECT LENDING FUND IV | 22,197,629.00 |
| AGCO CORP COMMON STOCK USD 0.01 | 326,714.86 |
| AGILENT TECHNOLOGIES INC COMMON STOCK USD 0.01 | 2,442,031.90 |
| AGIOS PHARMACEUTICALS INC COMMON STOCK USD 0.001 | 281,197.84 |
| AGNC INVESTMENT CORP REIT USD 0.01 | 659,358.84 |
| AIR LEASE CORP COMMON STOCK USD 0.01 | 295,400.96 |
| AIR PRODUCTS AND CHEMICALS INC COMMON STOCK USD 1 | 4,748,925.20 |
| AKAMAI TECHNOLOGIES INC COMMON STOCK USD 0.01 | 1,507,077.57 |
| ALASKA AIR GROUP INC COMMON STOCK USD 0.01 | 384,718.60 |
| ALBEMARLE CORP COMMON STOCK USD 0.01 | 731,720.85 |
| ALEXANDRIA REAL ESTATE EQUITIES INC REIT USD 0.01 | 1,818,620.16 |
| ALEXION PHARMACEUTICALS INC COMMON STOCK USD | 2,125,937.84 |
| ALIGN TECHNOLOGY INC COMMON STOCK USD 0.0001 | 1,902,966.96 |
| ALINDA INFRASTRUCTURE FUND II, LP | 14,159,418.00 |
| ALKERMES PLC COMMON STOCK USD 0.01 | 263,966.22 |
| ALLEGHANY CORP COMMON STOCK USD 1 | 608,001.02 |

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| ALLEGION PLC COMMON STOCK USD 0.01 | 844,132.76 |
| ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD 0.01 | 198,843.84 |
| ALLIANT ENERGY CORP COMMON STOCK USD 0.01 | 1,072,716.32 |
| ALLISON TRANSMISSION HOLDINGS INC COMMON STOCK USD | 363,276.06 |
| ALLSTATE CORP/THE COMMON STOCK USD 0.01 | 2,716,239.54 |
| ALLY FINANCIAL INC COMMON STOCK USD 0.1 | 670,710.09 |
| ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD 0.01 | 1,502,279.73 |
| ALPHABET INC COMMON STOCK USD 0.001 | 37,850,590.60 |
| ALPHABET INC COMMON STOCK USD 0.001 | 37,245,796.28 |
| ALTERYX INC COMMON STOCK USD | 767,844.72 |
| ALTICE USA INC COMMON STOCK USD 0.01 | 647,213.56 |
| ALTRIA GROUP INC COMMON STOCK USD 0.333 | 6,630,534.32 |
| AMAZON.COM INC COMMON STOCK USD 0.01 | 104,015,790.46 |
| AMCOR PLC COMMON STOCK USD 0.01 | 1,454,097.99 |
| AMDOCS LTD | 696,296.52 |
| AMEDISYS INC COMMON STOCK USD 0.001 | 556,706.16 |
| AMERCO COMMON STOCK USD 0.25 | 223,922.79 |
| AMEREN CORP COMMON STOCK USD 0.01 | 1,532,370.44 |
| AMERICAN AIRLINES GROUP INC COMMON STOCK USD 0.01 | 487,537.14 |
| AMERICAN CAMPUS COMMUNITIES INC REIT USD 0.01 | 443,152.96 |
| AMERICAN ELECTRIC POWER CO INC COMMON STOCK USD | 3,536,971.68 |
| AMERICAN EXPRESS CO COMMON STOCK USD 0.2 | 5,534,261.60 |
| AMERICAN FINANCIAL GROUP INC/OH COMMON STOCK USD 0 | 409,380.46 |
| AMERICAN HOMES 4 RENT REIT USD 0.01 | 624,887.00 |
| AMERICAN INTERNATIONAL GROUP INC COMMON STOCK USD | 2,364,753.56 |
| AMERICAN NATIONAL INSURANCE CO COMMON STOCK EUR 1 | 21,981.35 |
| AMERICAN TOWER CORP REIT USD 0.01 | 10,183,119.26 |
| AMERICAN WATER WORKS CO INC COMMON STOCK USD 0.01 | 2,066,408.26 |
| AMERICOLD REALTY TRUST | 638,085.27 |
| AMERIPRISE FINANCIAL INC COMMON STOCK USD 0.01 | 1,637,986.68 |
| AMERISOURCEBERGEN CORP COMMON STOCK USD 0.01 | 1,303,359.18 |
| AMERRA AGRI FUND III | 40,852,075.70 |
| AMETEK INC COMMON STOCK USD 0.01 | 1,805,363.37 |
| AMGEN INC COMMON STOCK USD 0.0001 | 12,344,676.54 |
| AMPHENOL CORP COMMON STOCK USD 0.001 | 2,462,381.48 |
| ANALOG DEVICES INC COMMON STOCK USD 0.167 | 4,009,224.24 |
| ANAPLAN INC COMMON STOCK USD 0.0001 | 524,010.15 |
| ANGELO GORDON NET LEASE IV | 10,773,440.00 |
| ANNALY CAPITAL MANAGEMENT INC REIT USD 0.01 | 871,331.70 |
| ANSYS INC COMMON STOCK USD 0.01 | 2,220,065.30 |
| ANTERO MIDSTREAM CORP COMMON STOCK USD | 142,182.90 |
| ANTHEM INC COMMON STOCK USD 0.01 | 5,900,219.28 |
| AON PLC COMMON STOCK USD | 3,904,772.40 |
| APACHE CORP COMMON STOCK USD 0.625 | 452,290.50 |
| APARTMENT INVESTMENT AND MANAGEMENT CO REIT USD | 485,367.80 |
| APOLLO GLOBAL MANAGEMENT INC COMMON STOCK USD | 755,639.04 |
| APPLE HOSPITALITY REIT INC REIT USD 0 | 201,845.70 |
| APPLE INC COMMON STOCK USD 0.00001 | 132,667,910.40 |
| APPLIED MATERIALS INC COMMON STOCK USD 0.01 | 4,923,712.95 |
| APTARGROUP INC COMMON STOCK USD 0.01 | 636,942.24 |
| APTIV PLC COMMON STOCK USD 0.01 | 1,842,184.64 |
| AQR LIQUID ENHANCED ALTERNATIVE PREMIA FUND | 199,426,400.00 |
| ARAMARK COMMON STOCK USD 0.01 | 457,132.78 |
| ARCH CAPITAL GROUP LTD COMMON STOCK USD 0.01 | 1,025,555.40 |
| ARCHER-DANIELS-MIDLAND CO COMMON STOCK USD 0 | 1,976,326.80 |
| ARCLIGHT ENERGY PARTNERS FUND V, L.P. | 26,842,533.00 |

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| ARCLIGHT ENERGY PARTNERS FUND VI LP COMMON STOCK | 94,564,120.00 |
| ARDAGH GROUP SA COMMON STOCK USD 0.01 | 30,067.39 |
| ARES CAPITAL EUROPE IV | 78,775,829.41 |
| ARES MANAGEMENT CORP COMMON STOCK USD | 345,509.10 |
| ARISTA NETWORKS INC COMMON STOCK USD 0.0001 | 1,107,278.16 |
| ARMSTRONG WORLD INDUSTRIES INC COMMON STOCK USD | 308,721.60 |
| ARROW ELECTRONICS INC COMMON STOCK USD 1 | 476,571.22 |
| ARTHUR J GALLAGHER & CO COMMON STOCK USD 1 | 1,645,533.71 |
| ASHLAND GLOBAL HOLDINGS INC COMMON STOCK USD 0 | 363,949.70 |
| ASPECT CORE DIVERSIFIED | 75,000,000.00 |
| ASPEN TECHNOLOGY INC COMMON STOCK USD 0.1 | 599,073.02 |
| ASSOCIATED BANC-CORP COMMON STOCK USD 0.01 | 161,382.96 |
| ASSURANT INC COMMON STOCK USD 0.01 | 538,037.61 |
| ASSURED GUARANTY LTD COMMON STOCK USD 0.01 | 187,786.13 |
| AT&T INC | 19,167,664.03 |
| ATHENE HOLDING LTD COMMON STOCK USD 0.001 | 319,697.50 |
| ATLISSIAN CORP PLC COMMON STOCK USD 0.1 | 1,999,915.38 |
| ATMOS ENERGY CORP COMMON STOCK USD 0 | 1,075,165.26 |
| AUDAX GROUP/PRIVATE EQUITY COMMON STOCK USD | 94,484,002.00 |
| AUTODESK INC COMMON STOCK USD 0.01 | 4,661,813.10 |
| AUTOMATIC DATA PROCESSING INC COMMON STOCK USD 0.1 | 5,724,041.40 |
| AUTONATION INC COMMON STOCK USD 0.01 | 218,490.12 |
| AUTOZONE INC COMMON STOCK USD 0.01 | 2,328,439.68 |
| AVALARA INC COMMON STOCK USD 0.0001 | 908,472.34 |
| AVALONBAY COMMUNITIES INC REIT USD 0.01 | 1,931,002.80 |
| AVANGRID INC | 224,316.96 |
| AVANTOR INC COMMON STOCK USD 0.01 | 621,350.00 |
| AVERY DENNISON CORP COMMON STOCK USD 1 | 859,211.79 |
| AVNET INC COMMON STOCK USD 1 | 231,891.66 |
| AXALTA COATING SYSTEMS LTD COMMON STOCK USD 1 | 438,146.50 |
| AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD 0.0125 | 281,628.14 |
| AXON ENTERPRISE INC COMMON STOCK USD 0.00001 | 539,126.22 |
| BAKER HUGHES CO COMMON STOCK USD 0.0001 | 895,651.83 |
| BALL CORP COMMON STOCK USD 0 | 1,945,094.59 |
| BANK OF AMERICA CORP COMMON STOCK USD 0.01 | 16,334,371.25 |
| BANK OF HAWAII CORP COMMON STOCK USD 0.01 | 224,760.60 |
| BANK OF NEW YORK MELLON CORP/THE COMMON STOCK USD | 2,741,792.35 |
| BANK OZK COMMON STOCK USD | 249,486.10 |
| BAXTER INTERNATIONAL INC COMMON STOCK USD 1 | 3,906,887.74 |
| BECTON DICKINSON AND CO COMMON STOCK USD 1 | 5,739,608.76 |
| BERKSHIRE HATHAWAY INC | 30,945,779.56 |
| BERKSHIRE IX, L.P. | 27,253,901.00 |
| BERKSHIRE PARTNERS FUND VIII, L.P. | 9,715,885.00 |
| BERRY GLOBAL GROUP INC COMMON STOCK USD 0.01 | 520,095.20 |
| BEST BUY CO INC COMMON STOCK USD 0.1 | 1,812,622.78 |
| BEYOND MEAT INC COMMON STOCK USD 0.0001 | 617,513.82 |
| BGI ACWIEX-US SUPERFUND A | 2,042,040,205.95 |
| BILL.COM HOLDINGS INC COMMON STOCK USD 0.00001 | 130,984.92 |
| BIOGEN INC COMMON STOCK USD 0.0005 | 3,867,167.70 |
| BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD 0.001 | 1,959,872.60 |
| BIO-RAD LABORATORIES INC COMMON STOCK USD 0.0001 | 851,961.63 |
| BIO-TECHNE CORP COMMON STOCK USD 0.01 | 886,218.92 |
| BLACK KNIGHT INC COMMON STOCK USD 0.0001 | 940,305.04 |
| BLACKBEAR ASSET MANAGEMENT INC COMMON STOCK USD | 20,559,634.00 |
| BLACKROCK INC COMMON STOCK USD 0.01 | 7,119,961.74 |
| BLACKSTONE CAPITAL PARTNERS VI, LP | 14,724,191.27 |

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| BLACKSTONE CAPITAL PARTNERS VII | 50,422,279.38 |
| BLACKSTONE PROPERTY PARTNERS | 360,372,428.00 |
| BLACKSTONE REAL ESTATE PARTNERS, VII LP - MAINE | 32,163,175.57 |
| BLUEBIRD BIO INC COMMON STOCK USD 0.01 | 365,873.76 |
| BOEING CO/THE COMMON STOCK USD 5 | 8,708,399.70 |
| BOK FINANCIAL CORP COMMON STOCK USD 0.00006 | 163,788.88 |
| BOOKING HOLDINGS INC COMMON STOCK USD 0.008 | 5,784,971.22 |
| BOOZ ALLEN HAMILTON HOLDING CORP COMMON STOCK USD | 942,659.22 |
| BORGWARNER INC COMMON STOCK USD 0.01 | 664,063.60 |
| BOSTON BEER CO INC/THE COMMON STOCK USD 0.01 | 412,683.85 |
| BOSTON PROPERTIES INC REIT USD 0.01 | 1,256,017.28 |
| BOSTON SCIENTIFIC CORP COMMON STOCK USD 0.01 | 4,338,507.59 |
| BPEA REAL ESTATE FUND II, L.P. | 6,563,969.00 |
| BRANDYWINE REALTY TRUST REIT USD 0.01 | 187,438.68 |
| BREP VIII | 48,003,493.92 |
| BRIDGEWATER PURE ALPHA FUND | 185,446,538.64 |
| BRIDGEWATER PURE ALPHA MAJOR MARKETS FUND III LTD | 195,484,447.97 |
| BRIGHT HORIZONS FAMILY SOLUTIONS INC COMMON STOCK | 578,499.20 |
| BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD 0.01 | 251,715.36 |
| BRISTOL-MYERS SQUIBB CO COMMON STOCK USD 0.1 | 11,836,792.80 |
| BRIXMOR PROPERTY GROUP INC REIT USD 0.01 | 339,127.46 |
| BROADCOM INC COMMON STOCK USD | 10,980,071.90 |
| BROADRIDGE FINANCIAL SOLUTIONS INC COMMON STOCK | 1,281,240.30 |
| BROOKFIELD INFRASTRUCTURE FUND III | 74,358,786.61 |
| BROOKFIELD INFRASTRUCTURE II | 102,034,849.11 |
| BROOKFIELD PROPERTY REIT INC REIT USD 0.01 | 55,566.84 |
| BROWN & BROWN INC COMMON STOCK USD 0.1 | 853,677.44 |
| BROWN-FORMAN CORP COMMON STOCK USD 0.15 | 1,025,297.89 |
| BROWN-FORMAN CORP COMMON STOCK USD 0.15 | 251,187.71 |
| BRUKER CORP COMMON STOCK USD 0.01 | 393,294.24 |
| BRUNSWICK CORP/DE COMMON STOCK USD 0.75 | 430,275.22 |
| BUNGE LTD COMMON STOCK USD 0.01 | 494,588.25 |
| BURLINGTON STORES INC COMMON STOCK USD 0.0001 | 1,144,163.30 |
| BWX TECHNOLOGIES INC COMMON STOCK USD 0.01 | 494,127.36 |
| CABLE ONE INC COMMON STOCK USD 0.01 | 800,457.35 |
| CABOT CORP COMMON STOCK USD 1 | 203,589.75 |
| CABOT OIL & GAS CORP COMMON STOCK USD 0.1 | 586,593.92 |
| CACI INTERNATIONAL INC COMMON STOCK USD 0.1 | 495,787.68 |
| CADENCE DESIGN SYSTEMS INC COMMON STOCK USD 0.01 | 2,373,378.68 |
| CAESARS HOLDINGS INC COMMON STOCK MXN 0.01 | 618,448.05 |
| CAMDEN PROPERTY TRUST REIT USD 0.01 | 763,462.70 |
| CAMPBELL SOUP CO COMMON STOCK USD 0.0375 | 789,166.63 |
| CAPITAL ONE FINANCIAL CORP COMMON STOCK USD 0.01 | 2,495,776.25 |
| CAPRI HOLDINGS LTD COMMON STOCK USD 0 | 173,555.52 |
| CARDINAL HEALTH INC COMMON STOCK USD 0 | 1,370,100.16 |
| CARLISLE COS INC COMMON STOCK USD 1 | 551,678.70 |
| CARLYLE ASIA PARTNERS IV | 41,899,688.00 |
| CARLYLE ASIA PARTNERS V LP COMMON STOCK USD | 6,335,318.00 |
| CARLYLE ASIAN GROWTH PARTNERS III, L.P | 1,052,801.00 |
| CARLYLE GLOBAL INFRASTRUCTURE OPPORTUNITY FUND | 5,000,804.00 |
| CARLYLE GROUP INC/THE COMMON STOCK USD 1 | 288,262.80 |
| CARLYLE INFRASTRUCTURE PARTNERS, LP | 501,678.00 |
| CARLYLE POWER PARTNERS II, L.P. | 32,585,052.00 |
| CARMAX INC COMMON STOCK USD 0.5 | 1,307,788.20 |
| CARNIVAL CORP COMMON STOCK USD 0.01 | 705,649.50 |
| CARRIER GLOBAL CORP COMMON STOCK USD 0.01 | 1,718,911.66 |

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| CARTER'S INC COMMON STOCK USD 0.01 | 284,225.40 |
| CARVANA CO COMMON STOCK USD 0.001 | 582,970.00 |
| CASEY'S GENERAL STORES INC COMMON STOCK USD 0 | 492,668.40 |
| CATALENT INC COMMON STOCK USD 0.01 | 1,012,566.20 |
| CATERPILLAR INC COMMON STOCK USD 1 | 6,085,282.50 |
| CBOE GLOBAL MARKETS INC COMMON STOCK USD | 918,434.88 |
| CBRE GROUP INC COMMON STOCK USD 0.01 | 1,345,566.32 |
| CDK GLOBAL INC COMMON STOCK USD 0.01 | 463,448.38 |
| CDW CORP/DE COMMON STOCK USD 0.01 | 1,472,465.32 |
| CELANESE CORP COMMON STOCK USD 0.0001 | 925,046.76 |
| CENTENE CORP COMMON STOCK USD 0.001 | 3,268,122.30 |
| CENTERBRIDGE CAPITAL PARTNERS III LP LTD PART USD | 23,737,801.00 |
| CENTERPOINT ENERGY INC COMMON STOCK USD 0.01 | 852,136.14 |
| CENTURYLINK INC COMMON STOCK USD 1 | 971,154.75 |
| CERIDIAN HCM HOLDING INC COMMON STOCK USD 0.01 | 746,564.86 |
| CERNER CORP COMMON STOCK USD 0.01 | 1,856,742.81 |
| CF INDUSTRIES HOLDINGS INC COMMON STOCK USD 0.01 | 532,408.80 |
| CH ROBINSON WORLDWIDE INC COMMON STOCK USD 0.1 | 946,506.32 |
| CHAMPIONX CORP COMMON STOCK USD 0.01 | 172,605.60 |
| CHANGE HEALTHCARE INC COMMON STOCK USD 0.001 | 258,417.60 |
| CHARLES RIVER LABORATORIES INTERNATIONAL INC | 746,392.35 |
| CHARLES SCHWAB CORP/THE COMMON STOCK USD 0.01 | 3,443,268.22 |
| CHARTER COMMUNICATIONS INC COMMON STOCK USD 0.001 | 6,782,001.88 |
| CHARTERHOUSE CAPITAL LTD COMMON STOCK EUR | 5,185.58 |
| CHARTERHOUSE CAPITAL PARTNERS IX, L.P. | 630,235.41 |
| CHARTERHOUSE CAPITAL PARTNERS X | 38,552,287.95 |
| CHEGG INC COMMON STOCK USD 0.001 | 722,641.44 |
| CHEMED CORP COMMON STOCK USD 1 | 604,433.80 |
| CHEMOURS CO/THE COMMON STOCK USD | 205,505.80 |
| CHENIERE ENERGY INC COMMON STOCK USD 0.003 | 1,003,944.64 |
| CHEVRON CORP COMMON STOCK USD 0.75 | 14,832,613.67 |
| CHIMERA INVESTMENT CORP REIT USD 0.01 | 4,562.10 |
| CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD 0.01 | 2,602,486.28 |
| CHOICE HOTELS INTERNATIONAL INC COMMON STOCK USD | 250,902.00 |
| CHUBB LTD COMMON STOCK USD 24.15 | 5,090,569.73 |
| CHURCH & DWIGHT CO INC COMMON STOCK USD 1 | 1,691,324.00 |
| CIENA CORP COMMON STOCK USD 0.01 | 759,756.48 |
| CIGNA CORP COMMON STOCK USD 0.01 | 6,037,826.40 |
| CIMAREX ENERGY CO COMMON STOCK USD 0.01 | 231,273.37 |
| CINCINNATI FINANCIAL CORP COMMON STOCK USD 2 | 874,508.53 |
| CINTAS CORP COMMON STOCK USD 0 | 2,090,926.00 |
| CIRRUS LOGIC INC COMMON STOCK USD 0.001 | 320,205.74 |
| CISCO SYSTEMS INC COMMON STOCK USD 0.001 | 17,610,191.28 |
| CITIGROUP INC | 9,460,449.60 |
| CITIZENS FINANCIAL GROUP INC COMMON STOCK USD 0.01 | 947,661.04 |
| CITRIX SYSTEMS INC COMMON STOCK USD 0.001 | 1,617,987.49 |
| CLEAN HARBORS INC COMMON STOCK USD 0.01 | 252,035.96 |
| CLOROX CO/THE COMMON STOCK USD 1 | 2,456,944.00 |
| CLOUDFLARE INC COMMON STOCK USD 0.001 | 347,852.20 |
| CME GROUP INC COMMON STOCK USD 0.01 | 5,119,197.30 |
| CMS ENERGY CORP COMMON STOCK USD 0.01 | 1,469,847.20 |
| CNA FINANCIAL CORP COMMON STOCK USD 2.5 | 67,997.25 |
| COCA-COLA CO/THE COMMON STOCK USD 0.25 | 15,491,756.93 |
| COGNEX CORP COMMON STOCK USD 0.002 | 873,166.12 |
| COGNIZANT TECHNOLOGY SOLUTIONS CORP COMMON STOCK | 2,727,303.18 |
| COHERENT INC COMMON STOCK USD 0.01 | 264,186.66 |

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| COLFAX CORP COMMON STOCK USD 0.001 | 252,243.90 |
| COLGATE-PALMOLIVE CO COMMON STOCK USD 1 | 5,472,522.00 |
| COLUMBIA SPORTSWEAR CO COMMON STOCK USD 0 | 194,278.38 |
| COMCAST CORP COMMON STOCK USD 0.01 | 15,798,610.83 |
| COMERICA INC COMMON STOCK USD 5 | 490,062.86 |
| COMMERCE BANCSHARES INC/MO COMMON STOCK USD 5 | 527,320.49 |
| COMMSCOPE HOLDING CO INC COMMON STOCK USD 0.01 | 138,819.45 |
| CONAGRA BRANDS INC | 1,508,335.79 |
| CONCHO RESOURCES INC COMMON STOCK USD 0.001 | 886,881.50 |
| CONOCOPHILLIPS COMMON STOCK USD 0.01 | 4,011,649.40 |
| CONSOLIDATED EDISON INC COMMON STOCK USD 0.1 | 2,129,199.93 |
| CONSTELLATION BRANDS INC COMMON STOCK USD 0.01 | 2,467,144.90 |
| CONTINENTAL RESOURCES INC/OK COMMON STOCK USD 0.01 | 111,490.80 |
| COOPER COS INC/THE COMMON STOCK USD 0.1 | 1,227,310.28 |
| COPA HOLDINGS SA COMMON STOCK USD 0 | 136,663.68 |
| COPART INC COMMON STOCK USD 0 | 1,488,367.98 |
| CORELOGIC INC/UNITED STATES COMMON STOCK USD 1 | 466,439.58 |
| CORESITE REALTY CORP REIT USD 0.01 | 433,482.60 |
| CORNING INC COMMON STOCK USD 0.5 | 1,743,458.50 |
| CORPORATE OFFICE PROPERTIES TRUST REIT USD 0.01 | 220,391.46 |
| CORTEVA INC COMMON STOCK USD 0.01 | 1,787,750.28 |
| COSTAR GROUP INC COMMON STOCK USD 0.01 | 2,439,730.11 |
| COSTCO WHOLESALE CORP COMMON STOCK USD 0.005 | 11,896,747.56 |
| COTY INC COMMON STOCK USD 0.01 | 102,340.65 |
| COUPA SOFTWARE INC COMMON STOCK USD 0.0001 | 1,655,036.96 |
| COUSINS PROPERTIES INC REIT USD 1 | 412,608.56 |
| CRANE CO COMMON STOCK USD 1 | 271,494.36 |
| CREDIT ACCEPTANCE CORP COMMON STOCK USD 0.01 | 358,672.56 |
| CREE INC COMMON STOCK USD 0.00125 | 588,762.93 |
| CROWDSTRIKE HOLDINGS INC COMMON STOCK USD | 1,026,568.44 |
| CROWN CASTLE INTERNATIONAL CORP REIT USD 0.01 | 6,171,533.30 |
| CROWN HOLDINGS INC COMMON STOCK USD 5 | 753,228.45 |
| CSX CORP COMMON STOCK USD 1 | 4,727,744.34 |
| CUBE INFRASTRUCTURE FUND II | 44,015,653.21 |
| CUBE INFRASTRUCTURE FUND, SICAV | 18,738,201.17 |
| CUBESMART REIT USD 0.01 | 486,077.44 |
| CULLEN/FROST BANKERS INC COMMON STOCK USD 0.01 | 385,578.31 |
| CUMMINS INC COMMON STOCK USD 2.5 | 2,250,820.66 |
| CURTISS-WRIGHT CORP COMMON STOCK USD 1 | 347,692.15 |
| CVC CAPITAL PARTNERS VI COMMON STOCK EUR | 71,471,864.60 |
| CVC CAPITAL PARTNERS VII | 23,243,115.81 |
| CVS HEALTH CORP COMMON STOCK USD 0.01 | 7,551,268.19 |
| CYRUSONE INC REIT USD 0.01 | 743,341.00 |
| DANAHER CORP COMMON STOCK USD 0.01 | 9,853,173.38 |
| DARDEN RESTAURANTS INC COMMON STOCK USD 0 | 880,598.94 |
| DATADOG INC | 1,176,520.45 |
| DAVITA INC COMMON STOCK USD 0.001 | 563,951.64 |
| DEERE & CO COMMON STOCK USD 1 | 3,943,328.52 |
| DELL TECHNOLOGIES INC COMMON STOCK USD | 772,786.04 |
| DELTA AIR LINES INC COMMON STOCK USD 0.0001 | 1,587,601.95 |
| DENHAM MINING FUND | 11,257,246.78 |
| DENTSPLY SIRONA INC COMMON STOCK USD 0.01 | 878,033.28 |
| DEVON ENERGY CORP COMMON STOCK USD 0.1 | 377,463.24 |
| DEXCOM INC COMMON STOCK USD 0.001 | 3,316,577.40 |
| DIAMONDBACK ENERGY INC COMMON STOCK USD 0.01 | 588,532.86 |
| DICK'S SPORTING GOODS INC COMMON STOCK USD 0.01 | 214,799.56 |

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| DIGITAL REALTY TRUST INC REIT USD 0.01 | 3,401,260.74 |
| DISCOVER FINANCIAL SERVICES COMMON STOCK USD 0.01 | 1,346,519.38 |
| DISCOVERY INC COMMON STOCK USD 0.01 | 555,728.04 |
| DISCOVERY INC COMMON STOCK USD 0.01 | 310,338.80 |
| DISH NETWORK CORP COMMON STOCK USD 0.01 | 752,490.55 |
| DOCUSIGN INC COMMON STOCK USD 0.0001 | 2,695,430.92 |
| DOLBY LABORATORIES INC COMMON STOCK USD 0.001 | 370,782.23 |
| DOLLAR GENERAL CORP COMMON STOCK USD 0.875 | 4,261,327.68 |
| DOLLAR TREE INC COMMON STOCK USD 0.01 | 1,942,943.52 |
| DOMINION ENERGY INC COMMON STOCK USD 0 | 6,050,994.84 |
| DOMINO'S PIZZA INC COMMON STOCK USD 0.01 | 1,277,523.52 |
| DONALDSON CO INC COMMON STOCK USD 5 | 522,280.04 |
| DOUGLAS EMMETT INC REIT USD 0.01 | 471,216.20 |
| DOVER CORP COMMON STOCK USD 1 | 1,243,885.92 |
| DOW INC COMMON STOCK USD 0.01 | 2,666,723.00 |
| DR HORTON INC COMMON STOCK USD 0.01 | 1,604,944.80 |
| DROPBOX INC COMMON STOCK USD 0.00001 | 484,143.03 |
| DTE ENERGY CO COMMON STOCK USD 0 | 1,849,988.98 |
| DUKE ENERGY CORP COMMON STOCK USD 0.001 | 5,219,453.37 |
| DUKE REALTY CORP REIT USD 0.01 | 1,156,155.91 |
| DUNKIN' BRANDS GROUP INC COMMON STOCK USD 0.001 | 464,959.44 |
| DUPONT DE NEMOURS INC COMMON STOCK USD 0.01 | 3,470,504.73 |
| DXC TECHNOLOGY CO COMMON STOCK USD 0.01 | 347,193.00 |
| DYNATRACE INC COMMON STOCK USD 0.001 | 553,621.60 |
| E*TRADE FINANCIAL CORP COMMON STOCK USD 0.01 | 963,369.56 |
| EAGLE MATERIALS INC COMMON STOCK USD 0.01 | 243,593.18 |
| EAST WEST BANCORP INC COMMON STOCK USD 0.001 | 475,432.56 |
| EASTMAN CHEMICAL CO COMMON STOCK USD 0.01 | 854,426.20 |
| EATON CORP PLC COMMON STOCK USD 0.01 | 3,109,126.68 |
| EATON VANCE CORP COMMON STOCK USD 0.00390625 | 356,046.40 |
| EBAY INC COMMON STOCK USD 0.001 | 3,110,075.20 |
| ECHOSTAR CORP COMMON STOCK USD 0.001 | 117,711.60 |
| ECOLAB INC COMMON STOCK USD 1 | 4,414,504.94 |
| EDISON INTERNATIONAL COMMON STOCK USD 0 | 1,741,232.91 |
| EDWARDS LIFESCIENCES CORP COMMON STOCK USD 1 | 3,787,711.77 |
| ELANCO ANIMAL HEALTH INC COMMON STOCK USD 0 | 756,991.95 |
| ELASTIC NV COMMON STOCK USD 0.01 | 445,005.46 |
| ELECTRONIC ARTS INC COMMON STOCK USD 0.01 | 3,347,467.50 |
| ELEMENT SOLUTIONS INC COMMON STOCK USD 0.01 | 201,300.05 |
| ELI LILLY AND CO COMMON STOCK USD 0 | 12,296,425.28 |
| EMERSON ELECTRIC CO COMMON STOCK USD 0.5 | 3,280,518.58 |
| EMPIRE STATE REALTY TRUST INC REIT USD 0.01 | 90,475.00 |
| ENCAP ENERGY CAPITAL FUND IX LP | 7,385,556.26 |
| ENCAP ENERGY CAPITAL FUND VIII | 4,023,318.71 |
| ENCAP ENERGY CAPITAL FUND X | 23,059,109.43 |
| ENCAP ENERGY CAPITAL FUND XI LP COMMON STOCK USD | 7,124,891.02 |
| ENCAP FLATROCK MIDSTREAM FUND IV, L.P. | 7,856,545.93 |
| ENCAP FLATROCK MIDSTREAM III | 15,395,900.39 |
| ENCOMPASS HEALTH CORP COMMON STOCK USD 0.01 | 525,798.92 |
| ENERGIZER HOLDINGS INC COMMON STOCK USD 0 | 239,064.66 |
| ENPHASE ENERGY INC COMMON STOCK USD 0.00001 | 446,016.32 |
| ENTEGRIS INC COMMON STOCK USD 0.01 | 720,528.10 |
| ENTERGY CORP COMMON STOCK USD 0.01 | 1,658,185.56 |
| ENVISTA HOLDINGS CORP COMMON STOCK USD 0.01 | 305,383.20 |
| EOG RESOURCES INC COMMON STOCK USD 0.01 | 2,616,386.36 |
| EPAM SYSTEMS INC COMMON STOCK USD 0.001 | 1,213,176.14 |

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| EPR PROPERTIES REIT USD 0.01 | 208,321.44 |
| EQT CORP COMMON STOCK USD 0 | 291,371.50 |
| EQT INFRASTRUCTURE FUND III | 81,237,301.94 |
| EQT INFRASTRUCTURE IV COMMON STOCK USD | 55,862,608.71 |
| EQT REAL ESTATE II | 10,636,281.40 |
| EQUIFAX INC COMMON STOCK USD 1.25 | 1,838,772.24 |
| EQUINIX INC REIT USD 0.001 | 5,507,436.60 |
| EQUITABLE HOLDINGS INC COMMON STOCK USD 0.01 | 696,002.49 |
| EQUITRANS MIDSTREAM CORP COMMON STOCK USD | 303,772.05 |
| EQUITY COMMONWEALTH REIT USD 0.01 | 318,554.60 |
| EQUITY COMWLTH | 12.50 |
| EQUITY LIFESTYLE PROPERTIES INC REIT USD 0.01 | 967,717.79 |
| EQUITY RESIDENTIAL REIT USD 0.01 | 1,929,257.87 |
| ERIE INDEMNITY CO COMMON STOCK USD 0 | 434,269.70 |
| ESSENTIAL UTILITIES INC COMMON STOCK USD 0.5 | 813,922.56 |
| ESSEX PROPERTY TRUST INC REIT USD 0.0001 | 1,345,166.71 |
| ESTEE LAUDER COS INC/THE COMMON STOCK USD 0.01 | 3,709,448.80 |
| ETSY INC COMMON STOCK USD 0.001 | 1,097,249.67 |
| EURO | 139,444.16 |
| EURONET WORLDWIDE INC COMMON STOCK USD 0.02 | 443,742.42 |
| EVERBRIDGE INC COMMON STOCK USD 0.001 | 421,029.48 |
| EVERCORE INC COMMON STOCK USD 0.01 | 253,768.44 |
| EVEREST RE GROUP LTD COMMON STOCK USD 0.01 | 736,546.40 |
| EVERGY INC COMMON STOCK USD 0 | 1,199,851.73 |
| EVERSOURCE ENERGY COMMON STOCK USD 5 | 2,500,847.91 |
| EXACT SCIENCES CORP COMMON STOCK USD 0.01 | 1,163,691.90 |
| EXELIXIS INC COMMON STOCK USD 0.001 | 616,480.32 |
| EXELON CORP COMMON STOCK USD 0 | 3,131,246.36 |
| EXPEDIA GROUP INC COMMON STOCK USD 0.001 | 965,603.40 |
| EXPEDITORS INTERNATIONAL OF WASHINGTON INC COMMON | 1,106,686.16 |
| EXTENDED STAY AMERICA INC UNIT USD 0.01 | 181,960.59 |
| EXTRA SPACE STORAGE INC REIT USD 0.01 | 1,031,218.68 |
| EXXON MOBIL CORP COMMON STOCK USD 0 | 16,829,164.56 |
| F5 NETWORKS INC COMMON STOCK USD 0 | 754,586.80 |
| FACEBOOK INC COMMON STOCK USD 0.000006 | 48,483,078.12 |
| FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD 0.01 | 1,104,316.14 |
| FAIR ISAAC CORP COMMON STOCK USD 0.01 | 1,030,050.56 |
| FASTENAL CO COMMON STOCK USD 0.01 | 2,177,985.60 |
| FASTLY INC COMMON STOCK USD 0.00002 | 550,365.45 |
| FEDERAL REALTY INVESTMENT TRUST REIT USD 0.01 | 572,076.32 |
| FEDEX CORP COMMON STOCK USD 0.1 | 3,024,017.65 |
| FIDELITY NATIONAL FINANCIAL INC COMMON STOCK USD | 755,891.64 |
| FIDELITY NATIONAL INFORMATION SERVICES INC COMMON | 7,380,715.87 |
| FIFTH THIRD BANCORP COMMON STOCK USD 0 | 1,232,119.20 |
| FIREEYE INC COMMON STOCK USD 0.0001 | 229,620.50 |
| FIRST AMERICAN FINANCIAL CORP COMMON STOCK USD | 483,417.34 |
| FIRST CITIZENS BANCSHARES INC/NC COMMON STOCK USD | 231,140.60 |
| FIRST HAWAIIAN INC COMMON STOCK USD 0.01 | 212,345.08 |
| FIRST HORIZON NATIONAL CORP COMMON STOCK USD 0.625 | 295,181.67 |
| FIRST INDUSTRIAL REALTY TRUST INC REIT USD 0.01 | 433,289.31 |
| FIRST REPUBLIC BANK/CA COMMON STOCK USD 0.01 | 1,614,333.69 |
| FIRST RESERVE ENERGY INFRASTRUCTURE FUND, LP | 19,967,600.00 |
| FIRST SOLAR INC COMMON STOCK USD 0.001 | 360,013.50 |
| FIRSTENERGY CORP COMMON STOCK USD 0.1 | 1,862,836.08 |
| FISERV INC COMMON STOCK USD 0.01 | 4,842,635.34 |
| FIVE BELOW INC COMMON STOCK USD 0.01 | 538,612.58 |

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| FIVE9 INC COMMON STOCK USD 0.001 | 606,139.59 |
| FLEETCOR TECHNOLOGIES INC COMMON STOCK USD 0.001 | 1,841,199.60 |
| FLIR SYSTEMS INC COMMON STOCK USD 0.01 | 451,503.53 |
| FLOOR & DECOR HOLDINGS INC COMMON STOCK USD 0.001 | 416,348.30 |
| FLOWERS FOODS INC COMMON STOCK USD 0.01 | 403,396.76 |
| FLOWERVE CORP COMMON STOCK USD 1.25 | 314,857.36 |
| FMC CORP COMMON STOCK USD 0.1 | 1,150,389.82 |
| FNB CORP/PA COMMON STOCK USD 0.01 | 229,177.50 |
| FOOT LOCKER INC COMMON STOCK USD 0.01 | 257,366.16 |
| FORD MOTOR CO COMMON STOCK USD 0.01 | 2,115,906.88 |
| FORT GLOBAL CONTRARIAN FUND LP OPEN-END FUND USD | 209,544,557.76 |
| FORTINET INC COMMON STOCK USD 0.001 | 1,620,060.54 |
| FORTIVE CORP COMMON STOCK USD 0.01 | 1,777,022.24 |
| FORTUNE BRANDS HOME & SECURITY INC COMMON STOCK | 774,895.53 |
| FOX CORP COMMON STOCK USD 0.01 | 787,622.94 |
| FOX CORP COMMON STOCK USD 0.01 | 388,857.92 |
| FRANKLIN RESOURCES INC COMMON STOCK USD 0.1 | 497,072.88 |
| FREEPORT-MCMORAN INC COMMON STOCK USD 0.1 | 1,501,531.46 |
| FRONTDOOR INC COMMON STOCK USD 0.01 | 330,391.49 |
| FTI CONSULTING INC COMMON STOCK USD 0.01 | 371,142.00 |
| GAMING AND LEISURE PROPERTIES INC REIT USD | 621,215.32 |
| GAP INC/THE COMMON STOCK USD 0.05 | 204,393.52 |
| GARDNER DENVER HOLDINGS INC COMMON STOCK USD | 865,139.92 |
| GARMIN LTD COMMON STOCK USD 0.1 | 1,308,742.50 |
| GARTNER INC COMMON STOCK USD 0.0005 | 942,248.78 |
| GATES INDUSTRIAL CORP PLC COMMON STOCK USD 0.01 | 43,073.20 |
| GCI LIBERTY INC COMMON STOCK USD 0.01 | 604,875.60 |
| GENERAC HOLDINGS INC COMMON STOCK USD 0.01 | 661,104.46 |
| GENERAL CATALYST GROUP X - EARLY VENTURE | 1,491,583.67 |
| GENERAL CATALYST GROUP X - GROWTH VENTURE | 8,012,972.33 |
| GENERAL DYNAMICS CORP COMMON STOCK USD 1 | 3,368,380.02 |
| GENERAL ELECTRIC CO COMMON STOCK USD 0.06 | 5,260,012.46 |
| GENERAL MILLS INC COMMON STOCK USD 0.1 | 3,335,265.00 |
| GENERAL MOTORS CO COMMON STOCK USD 0.01 | 2,791,855.00 |
| GENPACT LTD COMMON STOCK USD 0.01 | 615,654.16 |
| GENTEX CORP COMMON STOCK USD 0.06 | 573,872.13 |
| GENUINE PARTS CO COMMON STOCK USD 1 | 1,099,858.50 |
| GILEAD SCIENCES INC COMMON STOCK USD 0.001 | 8,589,889.36 |
| GIP SPECTRUM FUND LP COMMON STOCK USD | 12,940,449.27 |
| GLOBAL BLOOD THERAPEUTICS INC COMMON STOCK USD | 327,897.22 |
| GLOBAL ENERGY & POWER INFRASTRUCTURE FUND II LP | 62,352,619.00 |
| GLOBAL INFRASTRUCTURE PARTNERS | 735,942.60 |
| GLOBAL INFRASTRUCTURE PARTNERS II-A, L.P. | 73,209,450.15 |
| GLOBAL INFRASTRUCTURE PARTNERS III, L.P. | 104,343,915.00 |
| GLOBAL PAYMENTS INC COMMON STOCK USD 0 | 4,487,636.34 |
| GLOBANT SA COMMON STOCK USD 1.2 | 480,868.65 |
| GLOBE LIFE INC COMMON STOCK USD 1 | 709,044.96 |
| GLOBUS MEDICAL INC COMMON STOCK USD 0.001 | 313,740.96 |
| GODADDY INC COMMON STOCK USD 0.001 | 1,068,564.76 |
| GOLDMAN SACHS GROUP INC/THE COMMON STOCK USD 0.01 | 5,819,513.76 |
| GRACO INC COMMON STOCK USD 1 | 712,795.47 |
| GRAFTECH INTERNATIONAL LTD COMMON STOCK USD 0.01 | 47,776.26 |
| GRAHAM HOLDINGS CO COMMON STOCK USD 1 | 105,885.03 |
| GRAND CANYON EDUCATION INC COMMON STOCK USD 0.01 | 370,358.23 |
| GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD 0.01 | 353,073.70 |
| GROCERY OUTLET HOLDING CORP COMMON STOCK USD 0.001 | 248,716.80 |

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| GROCERY OUTLET HOLDING CORP COMMON STOCK USD 0.001 | 1,083,240.00 |
| GRUBHUB INC COMMON STOCK USD 0.0001 | 558,041.40 |
| GTCR FUND X | 982,183.00 |
| GTCR FUND XII LP COMMON STOCK USD | 22,157,227.00 |
| GUARDANT HEALTH INC COMMON STOCK USD 0.00001 | 534,727.83 |
| GUIDEWIRE SOFTWARE INC COMMON STOCK USD 0.0001 | 815,190.90 |
| H&R BLOCK INC COMMON STOCK USD 0 | 259,291.82 |
| H.I.G. BAYSIDE LOAN OPPORTUNITY FUND III (EUROPE) | 7,292,147.02 |
| H.I.G. CAPITAL PARTNERS V, LP | 14,706,598.94 |
| H.I.G. EUROPE CAPITAL | 13,304,426.99 |
| H.I.G. GROWTH BUYOUTS & EQUITY FUND III, L.P. | 982,877.00 |
| H.I.G. MIDDLE MARKET LBO FUND III, L.P. | 1,401,622.83 |
| HAEMONETICS CORP COMMON STOCK USD 0.01 | 395,855.20 |
| HAIN CELESTIAL GROUP INC/THE COMMON STOCK USD 0.01 | 205,382.18 |
| HALLIBURTON CO COMMON STOCK USD 2.5 | 999,252.32 |
| HANESBRANDS INC COMMON STOCK USD 0.01 | 326,201.97 |
| HANOVER INSURANCE GROUP INC/THE COMMON STOCK USD | 349,892.49 |
| HARLEY-DAVIDSON INC COMMON STOCK USD 0.01 | 336,939.75 |
| HARRISON STREET CORE PROPERTY FUND LP | 117,695,377.00 |
| HARTFORD FINANCIAL SERVICES GROUP INC/THE COMMON | 1,245,282.88 |
| HASBRO INC COMMON STOCK USD 0.5 | 866,721.80 |
| HAWAIIAN ELECTRIC INDUSTRIES INC COMMON STOCK USD | 358,292.16 |
| HCA HEALTHCARE INC COMMON STOCK USD 0.01 | 2,275,862.88 |
| HD SUPPLY HOLDINGS INC COMMON STOCK USD 0.01 | 469,611.45 |
| HEALTHCARE TRUST OF AMERICA INC REIT USD 0.01 | 498,894.24 |
| HEALTHPEAK PROPERTIES INC REIT USD 1 | 1,319,186.96 |
| HEICO CORP COMMON STOCK USD 0.01 | 539,476.88 |
| HEICO CORP COMMON STOCK USD 0.01 | 393,534.58 |
| HELLMAN & FRIEDMAN CAPITAL PARTNERS IX | 7,554,051.00 |
| HELLMAN & FRIEDMAN CAPITAL PARTNERS VII, L.P. | 34,320,552.00 |
| HELLMAN & FRIEDMAN CAPITAL PARTNERS VIII, LP. | 42,609,678.00 |
| HELMERICH & PAYNE INC COMMON STOCK USD 0.1 | 170,127.20 |
| HENRY SCHEIN INC COMMON STOCK USD 0.01 | 762,631.79 |
| HERBALIFE NUTRITION LTD COMMON STOCK USD 0.002 | 419,078.66 |
| HERSHEY CO/THE COMMON STOCK USD 1 | 1,715,650.32 |
| HESS CORP COMMON STOCK USD 1 | 1,256,910.60 |
| HEWLETT PACKARD ENTERPRISE CO COMMON STOCK USD | 1,145,052.65 |
| HEXCEL CORP COMMON STOCK USD 0.01 | 336,979.44 |
| HIG BAYSIDE LOAN OPPORTUNITIES FUND II,LP | 2,246,371.55 |
| HIG GROWTH BUYOUTS & EQUITY FUND II, L.P. | 19,841,152.00 |
| HIG MIDDLE MARKET LBO FUND II LP COMMON STOCK USD | 31,696,975.01 |
| HIGH STREET EQUITY ADVISORS V | 26,975,773.33 |
| HIGH STREET REAL ESTATE FUND VI | 7,645,047.00 |
| HIGHWOODS PROPERTIES INC REIT USD 0.01 | 345,638.47 |
| HILL-ROM HOLDINGS INC COMMON STOCK USD 0 | 651,983.42 |
| HILTON WORLDWIDE HOLDINGS INC COMMON STOCK USD | 1,769,777.60 |
| HOLLYFRONTIER CORP COMMON STOCK USD 0.01 | 365,116.80 |
| HOLOGIC INC COMMON STOCK USD 0.01 | 1,297,263.00 |
| HOME DEPOT INC/THE COMMON STOCK USD 0.05 | 23,927,963.67 |
| HOMESTEAD CAPITAL USA FARMLAND FUND III LP COMMON | 3,254,320.00 |
| HONEYWELL INTERNATIONAL INC COMMON STOCK USD 1 | 9,026,898.29 |
| HORIZON THERAPEUTICS PLC | 882,888.30 |
| HORMEL FOODS CORP COMMON STOCK USD 0.01465 | 1,192,413.81 |
| HOST HOTELS & RESORTS INC REIT USD 0.01 | 687,042.46 |
| HOWARD HUGHES CORP/THE COMMON STOCK USD | 170,447.95 |
| HOWMET AEROSPACE INC COMMON STOCK USD | 550,153.50 |

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| HP INC COMMON STOCK USD 0.01 | 2,237,709.55 |
| HUBBELL INC COMMON STOCK USD 0.01 | 604,862.00 |
| HUBSPOT INC COMMON STOCK USD 0.001 | 830,095.00 |
| HUDSON PACIFIC PROPERTIES INC REIT USD 0.01 | 355,712.08 |
| HUMANA INC COMMON STOCK USD 0.166 | 4,562,241.13 |
| HUNTINGTON BANCSHARES INC/OH COMMON STOCK USD 0.01 | 811,027.48 |
| HUNTINGTON INGALLS INDUSTRIES INC COMMON STOCK USD | 589,950.69 |
| HUNTSMAN CORP COMMON STOCK USD 0.01 | 304,609.47 |
| HYATT HOTELS CORP COMMON STOCK USD 0.01 | 133,871.98 |
| IAA INC COMMON STOCK USD 0.01 | 492,538.90 |
| ICU MEDICAL INC COMMON STOCK USD 0.1 | 335,444.20 |
| IDACORP INC COMMON STOCK USD 0 | 404,523.10 |
| IDEX CORP COMMON STOCK USD 0.01 | 1,069,930.80 |
| IDEXX LABORATORIES INC COMMON STOCK USD 0.1 | 2,442,193.52 |
| IHS MARKIT LTD COMMON STOCK USD 0.01 | 2,659,487.50 |
| ILLINOIS TOOL WORKS INC COMMON STOCK USD 0.01 | 4,921,889.76 |
| ILLUMINA INC COMMON STOCK USD 0.01 | 4,829,734.35 |
| IMMUNOMEDICS INC COMMON STOCK USD 0.01 | 647,701.44 |
| INCYTE CORP COMMON STOCK USD 0.001 | 1,698,765.83 |
| INFLEXION BUYOUT FUND IV | 26,553,841.15 |
| INFLEXION PARTNERSHIP CAPITAL FUND I COMMON STOCK | 14,085,481.77 |
| INGREDION INC COMMON STOCK USD 0.01 | 517,669.70 |
| INPHI CORP COMMON STOCK USD | 498,435.00 |
| INSULET CORP COMMON STOCK USD 0.001 | 1,096,209.18 |
| INTEGRA LIFESCIENCES HOLDINGS CORP COMMON STOCK | 301,393.86 |
| INTEL CORP COMMON STOCK USD 0.001 | 22,549,927.00 |
| INTERACTIVE BROKERS GROUP INC COMMON STOCK USD | 262,566.22 |
| INTERCONTINENTAL EXCHANGE INC COMMON STOCK USD | 4,395,975.60 |
| INTERNATIONAL BUSINESS MACHINES CORP COMMON STOCK | 9,540,105.38 |
| INTERNATIONAL FLAVORS & FRAGRANCES INC COMMON | 1,169,386.11 |
| INTERNATIONAL PAPER CO COMMON STOCK USD 1 | 1,229,709.25 |
| INTERPUBLIC GROUP OF COS INC/THE COMMON STOCK USD | 567,138.00 |
| INTUIT INC COMMON STOCK USD 0.01 | 6,613,922.70 |
| INTUITIVE SURGICAL INC COMMON STOCK USD 0.001 | 5,865,260.19 |
| INVESCO LTD COMMON STOCK USD 0.2 | 381,205.28 |
| INVESCO REAL ESTATE ASIA IV | 3,255,474.00 |
| INVESCO U.S. INCOME | 200,217,360.30 |
| INVITATION HOMES INC REIT USD 0.01 | 1,358,302.67 |
| IONIS PHARMACEUTICALS INC COMMON STOCK USD 0.001 | 701,800.88 |
| IOVANCE BIOTHERAPEUTICS INC | 329,482.35 |
| IPG PHOTONICS CORP COMMON STOCK USD 0.0001 | 518,540.87 |
| IPI DATA CENTER PARTNERS I | 19,033,755.00 |
| IQVIA HOLDINGS INC COMMON STOCK USD 0.01 | 2,395,076.28 |
| IRON MOUNTAIN INC REIT USD 0.01 | 676,619.29 |
| ISHARES 7-10 YEAR TREASURY BOND ETF ETP USD | 171,007,496.52 |
| ITT INC COMMON STOCK USD 1 | 477,457.45 |
| J M SMUCKER CO/THE COMMON STOCK USD 0 | 1,033,023.03 |
| JABIL INC COMMON STOCK USD 0.001 | 404,592.96 |
| JACK HENRY & ASSOCIATES INC COMMON STOCK USD 0.01 | 1,256,372.81 |
| JACOBS ENGINEERING GROUP INC COMMON STOCK USD 1 | 942,382.40 |
| JAZZ PHARMACEUTICALS PLC COMMON STOCK USD 0.0001 | 506,460.60 |
| JB HUNT TRANSPORT SERVICES INC COMMON STOCK USD | 889,432.94 |
| JBG SMITH PROPERTIES REIT USD 0.01 | 329,380.23 |
| JEFFERIES FINANCIAL GROUP INC COMMON STOCK USD 1 | 292,604.35 |
| JETBLUE AIRWAYS CORP COMMON STOCK USD 0.01 | 246,612.50 |
| JOHN WILEY & SONS INC COMMON STOCK USD 1 | 169,884.00 |

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| JOHNSON & JOHNSON COMMON STOCK USD 1 | 32,973,516.10 |
| JOHNSON CONTROLS INTERNATIONAL PLC COMMON STOCK | 2,275,704.86 |
| JONES LANG LASALLE INC COMMON STOCK USD 0.01 | 489,986.56 |
| JPMORGAN CHASE & CO COMMON STOCK USD 1 | 25,333,273.86 |
| JPMORGAN US GOVT MMF AGENCY SHARES FUND 1603 | 720,138.70 |
| JPMORGAN US GOVT MMF AGENCY SHARES FUND 1603 | 79,609.85 |
| JPMORGAN US GOVT MMF AGENCY SHARES FUND 1603 | 45,099,686.95 |
| JPMORGAN US GOVT MMF AGENCY SHARES FUND 1603 | 101.93 |
| JPMORGAN US GOVT MMF AGENCY SHARES FUND 1603 | 17,024,792.36 |
| JPMORGAN US GOVT MMF AGENCY SHARES FUND 1603 | 2,543,405.79 |
| JPMORGAN US GOVT MMF AGENCY SHARES FUND 1603 | 2,603,265.62 |
| JPMORGAN US GOVT MMF AGENCY SHARES FUND 1603 | 566,546.62 |
| JPMORGAN US GOVT MMF AGENCY SHARES FUND 1603 | 4,997,871.68 |
| JPMORGAN US GOVT MMF AGENCY SHARES FUND 1603 | 2,360,024.76 |
| JPMORGAN US GOVT MMF AGENCY SHARES FUND 1603 | 59.27 |
| JUNIPER NETWORKS INC COMMON STOCK USD 0.00001 | 690,646.32 |
| KANSAS CITY SOUTHERN COMMON STOCK USD 0.01 | 1,262,036.39 |
| KELLOGG CO COMMON STOCK USD 0.25 | 1,496,985.66 |
| KELSO INVESTMENT ASSOCIATES IX, L.P. | 40,049,000.00 |
| KELSO INVESTMENT ASSOCIATES VIII | 450,429.00 |
| KELSO INVESTMENT ASSOCIATES X LP COMMON STOCK USD | 7,130,336.00 |
| KEMPER CORP COMMON STOCK USD 0.1 | 412,638.80 |
| KEURIG DR PEPPER INC | 860,889.20 |
| KEYCORP COMMON STOCK USD 1 | 1,061,572.26 |
| KEYSIGHT TECHNOLOGIES INC COMMON STOCK USD | 1,680,506.50 |
| KILROY REALTY CORP REIT USD 0.01 | 603,331.89 |
| KIMBERLY-CLARK CORP COMMON STOCK USD 1.25 | 4,298,905.53 |
| KIMCO REALTY CORP REIT USD 0.01 | 449,721.00 |
| KINDER MORGAN INC COMMON STOCK USD 0.01 | 2,621,330.49 |
| KIRBY CORP COMMON STOCK USD 0.1 | 299,721.76 |
| KKR & CO INC COMMON STOCK USD | 1,460,469.60 |
| KKR AMERICAS XII | 32,197,103.00 |
| KKR GLOBAL INFRASTRUCTURE INVESTORS | 7,317,448.00 |
| KKR GLOBAL INFRASTRUCTURE INVESTORS II | 107,286,258.00 |
| KKR GLOBAL INFRASTRUCTURE INVESTORS III LP COMMON | 32,276,203.00 |
| KKR NORTH AMERICA FUND XI LP | 47,727,597.00 |
| KKR REAL ESTATE PARTNERS EUROPE | 38,063,396.00 |
| KKR REPA I | 4,838,877.00 |
| KKR REPA II COMMON STOCK USD | 27,898,226.00 |
| KKR SPECIAL SITUATIONS DOMESTIC FUND II L.P. | 36,613,989.00 |
| KKR SPECIAL SITUATIONS FUND LP | 18,681,795.26 |
| KLA CORP COMMON STOCK USD 0.001 | 2,680,517.84 |
| KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC COMMON | 463,731.78 |
| KOHL'S CORP COMMON STOCK USD 0.01 | 293,542.41 |
| KRAFT HEINZ CO/THE COMMON STOCK USD 0.01 | 1,833,451.77 |
| KROGER CO/THE COMMON STOCK USD 1 | 2,326,713.60 |
| L BRANDS INC COMMON STOCK USD 0.5 | 281,091.69 |
| L3HARRIS TECHNOLOGIES INC COMMON STOCK USD 1 | 3,246,974.79 |
| LABORATORY CORP OF AMERICA HOLDINGS COMMON STOCK | 1,428,878.22 |
| LAM RESEARCH CORP COMMON STOCK USD 0.001 | 4,169,935.46 |
| LAMAR ADVERTISING CO REIT USD 0.001 | 502,168.72 |
| LAMB WESTON HOLDINGS INC COMMON STOCK USD 1 | 830,642.49 |
| LANDSTAR SYSTEM INC COMMON STOCK USD 0.01 | 362,312.06 |
| LAS VEGAS SANDS CORP COMMON STOCK USD 0.001 | 1,329,039.36 |
| LEAR CORP COMMON STOCK USD 0.01 | 561,016.92 |
| LEGG MASON INC COMMON STOCK USD 0.1 | 346,449.00 |

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| LEGGETT & PLATT INC COMMON STOCK USD 0.01 | 407,118.60 |
| LEIDOS HOLDINGS INC COMMON STOCK USD 0.0001 | 1,112,612.26 |
| LENDINGTREE INC COMMON STOCK USD 0.01 | 187,036.38 |
| LENNAR CORP COMMON STOCK USD 0.1 | 1,457,559.48 |
| LENNAR CORP COMMON STOCK USD 0.1 | 74,573.62 |
| LENNOX INTERNATIONAL INC COMMON STOCK USD 0.01 | 728,396.16 |
| LIBERTY BROADBAND CORP COMMON STOCK USD 0.01 | 1,162,372.92 |
| LIBERTY BROADBAND CORP COMMON STOCK USD 0.01 | 249,634.17 |
| LIBERTY MEDIA CORP-LIBERTY FORMULA ONE TRACKING | 45,783.42 |
| LIBERTY MEDIA CORP-LIBERTY FORMULA ONE USD 0.01 | 541,353.12 |
| LIBERTY MEDIA CORP-LIBERTY SIRIUSXM TRACKING STK | 544,137.75 |
| LIBERTY MEDIA CORP-LIBERTY SIRIUSXM TRACKING STK | 274,917.28 |
| LIFE STORAGE INC REIT USD 0.01 | 379,420.20 |
| LINCOLN ELECTRIC HOLDINGS INC COMMON STOCK USD 0 | 436,528.96 |
| LINCOLN NATIONAL CORP COMMON STOCK USD 0 | 608,764.13 |
| LINDE PLC COMMON STOCK USD 0.001 | 9,905,961.22 |
| LIONS GATE ENTERTAINMENT CORP COMMON STOCK USD 0 | 55,268.36 |
| LIONS GATE ENTERTAINMENT CORP COMMON STOCK USD 0 | 38,583.87 |
| LITTELFUSE INC COMMON STOCK USD 0.01 | 370,267.10 |
| LIVE NATION ENTERTAINMENT INC COMMON STOCK USD | 557,981.71 |
| LIVONGO HEALTH INC COMMON STOCK USD | 359,483.39 |
| LKQ CORP COMMON STOCK USD 0.01 | 715,207.60 |
| LOCKHEED MARTIN CORP COMMON STOCK USD 1 | 8,028,604.92 |
| LOEWS CORP COMMON STOCK USD 0.01 | 742,275.63 |
| LOGMEIN INC COMMON STOCK USD 0.01 | 382,567.01 |
| LOWE'S COS INC COMMON STOCK USD 0.5 | 9,080,469.36 |
| LPL FINANCIAL HOLDINGS INC COMMON STOCK USD | 536,334.40 |
| LULULEMON ATHLETICA INC | 3,147,244.87 |
| LUMENTUM HOLDINGS INC COMMON STOCK USD 0.001 | 540,532.34 |
| LYFT INC COMMON STOCK USD 0.00001 | 698,293.54 |
| LYONDELLBASELL INDUSTRIES NV COMMON STOCK USD 0.04 | 1,496,247.24 |
| M&T BANK CORP COMMON STOCK USD 0.5 | 1,167,583.10 |
| MACERICH CO/THE REIT USD 0.01 | 99,172.32 |
| MACQUARIE INFRASTRUCTURE CORP COMMON STOCK USD | 194,635.98 |
| MADISON SQUARE GARDEN ENTERTAINMENT CORP COMMON | 130,875.00 |
| MADISON SQUARE GARDEN SPORTS CORP COMMON STOCK USD | 256,322.52 |
| MAINE CUSTOM BARCLAYS CAPITAL AGGREGATE STRATEGY | 850,537,227.55 |
| MAINE PERS - RIVERSIDE CAPITAL APPRECIATION FUND | 30,107,805.00 |
| MAINE PERS 0-5 YEAR TIPS | 355,788,985.59 |
| MAINE PERS GTCR FUND XI LTD PART USD | 28,054,888.00 |
| MAINE PERS SMART MARKETS LP | 198,229,760.82 |
| MAINE PERS- TAURUS MINING FINANCE FUND I ANNEX | 12,439,674.00 |
| MAINE PERS-HIG BRAZIL & LA | 33,104,316.00 |
| MAINEPERES- HIGH STREET REAL ESTATE FUND USD | 25,831.00 |
| MAINEPERS - OWL ROCK | 34,943,619.27 |
| MAINEPERS - STONEPEAK INFRASTRUCTURE FUND II | 118,049,882.00 |
| MAINEPERS-ABRY ASE V | 6,290,556.25 |
| MAINEPERS-ACM FUND II, LLC | 23,676,922.29 |
| MAINEPERS-BREP IX | 10,354,915.27 |
| MAINEPERS-HOMESTEAD FARMLAND FUND II | 35,028,178.00 |
| MAINEPERS-INFLEXION SUPPLEMENTAL FUND GBP | 11,313,818.43 |
| MAINEPERS-ONCAP IV, L.P. | 6,484,096.00 |
| MAINEPERS-ORION MINE FINANCE FUND II | 37,722,494.97 |
| MAINEPERS-TILLRIDGE GLOBAL AGRIBUSINESS PARTNERS | 8,938,052.00 |
| MANHATTAN ASSOCIATES INC COMMON STOCK USD 0.01 | 508,680.00 |
| MANPOWERGROUP INC COMMON STOCK USD 0.01 | 359,287.50 |

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| MARATHON OIL CORP COMMON STOCK USD 1 | 405,211.32 |
| MARATHON PETROLEUM CORP COMMON STOCK USD 0.01 | 2,140,528.32 |
| MARKEL CORP COMMON STOCK USD 0 | 1,112,419.85 |
| MARKETAXESS HOLDINGS INC COMMON STOCK USD 0.003 | 1,639,511.16 |
| MARRIOTT INTERNATIONAL | 0.32 |
| MARRIOTT INTERNATIONAL INC/MD COMMON STOCK USD | 2,044,403.31 |
| MARSH & MCLENNAN COS INC COMMON STOCK USD 1 | 4,829,073.12 |
| MARTIN MARIETTA MATERIALS INC COMMON STOCK USD | 1,146,463.50 |
| MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD | 2,067,979.04 |
| MASCO CORP COMMON STOCK USD 1 | 1,162,461.92 |
| MASIMO CORP COMMON STOCK USD 0.001 | 954,138.15 |
| MASTERCARD INC COMMON STOCK USD 0.0001 | 23,195,890.80 |
| MATCH GROUP INC COMMON STOCK USD 0.001 | 2,136,703.80 |
| MATCH GROUP INC/OLD COMMON STOCK 0.001 | 505,597.15 |
| MATTEL INC COMMON STOCK USD 1 | 308,424.65 |
| MAXIM INTEGRATED PRODUCTS INC COMMON STOCK USD | 1,410,940.19 |
| MCCORMICK & CO INC/MD COMMON STOCK USD 0 | 1,957,721.92 |
| MCDONALD'S CORP COMMON STOCK USD 0.01 | 12,210,622.71 |
| MCKESSON CORP COMMON STOCK USD 0.01 | 2,209,921.78 |
| MDU RESOURCES GROUP INC COMMON STOCK USD 1 | 400,534.76 |
| MEDALLIA INC COMMON STOCK USD | 198,891.20 |
| MEDICAL PROPERTIES TRUST INC REIT USD 0.001 | 869,687.35 |
| MEDTRONIC PLC | 11,006,957.06 |
| MERCK & CO INC COMMON STOCK USD 0.5 | 17,509,711.66 |
| MERCURY GENERAL CORP COMMON STOCK USD 0 | 84,800.75 |
| MERCURY SYSTEMS INC COMMON STOCK USD 0.01 | 381,107.70 |
| MERIDIAM INFRASTRUCTURE EUROPE I CLASS B SECONDARY | 25,084,122.94 |
| MERIDIAM INFRASTRUCTURE EUROPE I SECONDARY | 24,954,937.63 |
| MERIDIAM INFRASTRUCTURE EUROPE II CLASS B | 5,760,255.94 |
| MERIDIAM INFRASTRUCTURE EUROPE II SECONDARY | 30,002,874.44 |
| MERIDIAM INFRASTRUCTURE EUROPE III | 17,528,287.89 |
| MERIDIAM INFRASTRUCTURE N AMERICA II, LP | 81,644,013.00 |
| MERIDIAM INFRASTRUCTURE NORTH AMERICA II CIP | 6,702,726.00 |
| MERIDIAM INFRASTRUCTURE NORTH AMERICA II SECONDARY | 20,800,132.00 |
| MERIDIAM NA III | 846,222.00 |
| MESA WEST CAPITAL | 106,041,828.85 |
| METLIFE INC COMMON STOCK USD 0.01 | 2,495,776.80 |
| METTLER-TOLEDO INTERNATIONAL INC COMMON STOCK USD | 1,666,682.95 |
| MGIC INVESTMENT CORP COMMON STOCK USD 1 | 242,907.21 |
| MGM RESORTS INTERNATIONAL COMMON STOCK USD 0.01 | 701,786.40 |
| MICROCHIP TECHNOLOGY INC COMMON STOCK USD 0.001 | 2,195,081.64 |
| MICRON TECHNOLOGY INC COMMON STOCK USD 0.1 | 5,072,453.12 |
| MICROSOFT CORP COMMON STOCK USD 0.00000625 | 135,509,372.11 |
| MID-AMERICA APARTMENT COMMUNITIES INC REIT USD | 1,157,478.98 |
| MIDDLEBY CORP/THE COMMON STOCK USD 0.01 | 369,676.02 |
| MKS INSTRUMENTS INC COMMON STOCK USD 0 | 543,325.52 |
| MODERNA INC COMMON STOCK USD 0.0001 | 1,531,087.45 |
| MOHAWK INDUSTRIES INC COMMON STOCK USD 0.01 | 547,265.28 |
| MOLINA HEALTHCARE INC COMMON STOCK USD 0.001 | 928,165.70 |
| MOLSON COORS BEVERAGE CO COMMON STOCK USD 0.01 | 533,473.36 |
| MONDELEZ INTERNATIONAL INC COMMON STOCK USD 0 | 6,454,639.10 |
| MONGODB INC COMMON STOCK USD 0.001 | 839,042.38 |
| MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD | 893,475.00 |
| MONSTER BEVERAGE CORP COMMON STOCK USD 0.005 | 2,272,517.56 |
| MOODY'S CORP COMMON STOCK USD 0.01 | 3,965,452.82 |
| MORGAN STANLEY COMMON STOCK USD 0.01 | 4,734,221.10 |

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| MORNINGSTAR INC COMMON STOCK USD 0 | 269,957.55 |
| MOSAIC CO/THE COMMON STOCK USD 0.01 | 382,831.02 |
| MOTOROLA SOLUTIONS INC COMMON STOCK USD 0.01 | 2,125,566.23 |
| MSA SAFETY INC COMMON STOCK USD 0 | 369,412.32 |
| MSC INDUSTRIAL DIRECT CO INC COMMON STOCK USD | 277,697.34 |
| MSCI INC COMMON STOCK USD 0.01 | 2,441,893.30 |
| MURPHY OIL CORP COMMON STOCK USD 1 | 170,002.20 |
| MYLAN NV COMMON STOCK USD 0.01 | 746,369.28 |
| NASDAQ INC COMMON STOCK USD 0.01 | 1,217,160.36 |
| NATIONAL FUEL GAS CO COMMON STOCK USD 1 | 302,727.00 |
| NATIONAL INSTRUMENTS CORP COMMON STOCK USD 0.01 | 421,397.06 |
| NATIONAL OILWELL VARCO INC COMMON STOCK USD 0.01 | 441,882.00 |
| NATIONAL RETAIL PROPERTIES INC REIT USD 0.01 | 539,012.16 |
| NCR CORP COMMON STOCK USD 0.01 | 211,598.44 |
| NEKTAR THERAPEUTICS COMMON STOCK USD 0.0001 | 369,726.24 |
| Net Capital Receivable | 275,880.00 |
| NETAPP INC COMMON STOCK USD 0.001 | 849,197.43 |
| NETFLIX INC COMMON STOCK USD 0.001 | 17,183,220.48 |
| NEUROCRINE BIOSCIENCES INC COMMON STOCK USD 0.001 | 979,904.00 |
| NEW RELIC INC COMMON STOCK USD 0.001 | 293,514.00 |
| NEW RESIDENTIAL INVESTMENT CORP REIT USD 0.01 | 277,837.42 |
| NEW YORK COMMUNITY BANCORP INC COMMON STOCK USD | 400,656.00 |
| NEW YORK TIMES CO/THE COMMON STOCK USD 0.1 | 623,220.84 |
| NEWELL BRANDS INC COMMON STOCK USD 1 | 563,501.80 |
| NEWMARKET CORP COMMON STOCK USD 0 | 267,582.70 |
| NEWMONT CORP COMMON STOCK USD 1.6 | 4,405,087.26 |
| NEWS CORP COMMON STOCK USD | 125,714.00 |
| NEWS CORP COMMON STOCK USD 0.01 | 429,023.64 |
| NEXSTAR MEDIA GROUP INC COMMON STOCK USD 0.01 | 313,167.98 |
| NEXTERA ENERGY INC COMMON STOCK USD 0.01 | 10,450,517.21 |
| NIELSEN HOLDINGS PLC COMMON STOCK USD 0.07 | 458,252.68 |
| NIKE INC COMMON STOCK USD 0 | 10,585,904.68 |
| NISOURCE INC COMMON STOCK USD 0.01 | 753,603.60 |
| NOBLE ENERGY INC COMMON STOCK USD 0.01 | 391,202.56 |
| NORDSON CORP COMMON STOCK USD 0 | 951,205.94 |
| NORDSTROM INC COMMON STOCK USD 0 | 140,261.95 |
| NORFOLK SOUTHERN CORP COMMON STOCK USD 1 | 3,994,217.50 |
| NORTEL NETWORKS CORP COMMON STOCK EUR 0 | 0.13 |
| NORTHBRIDGE-STRATEGIC FUND II | 29,508,912.18 |
| NORTHERN TRUST CORP COMMON STOCK USD 1.667 | 1,386,452.88 |
| NORTHROP GRUMMAN CORP COMMON STOCK USD 1 | 4,244,516.64 |
| NORTONLIFELOCK INC COMMON STOCK 0.01 | 974,664.33 |
| NORWEGIAN CRUISE LINE HOLDINGS LTD COMMON STOCK | 386,959.36 |
| NOVOCURE LTD COMMON STOCK USD 0 | 523,026.00 |
| NRG ENERGY INC COMMON STOCK USD 0.01 | 700,919.12 |
| NU SKIN ENTERPRISES INC COMMON STOCK USD 0.001 | 187,785.76 |
| NUANCE COMMUNICATIONS INC COMMON STOCK USD 0.001 | 626,779.55 |
| NUCOR CORP COMMON STOCK USD 0.4 | 1,140,979.50 |
| NUTANIX INC COMMON STOCK USD 0.000025 | 400,567.09 |
| NVENT ELECTRIC PLC COMMON STOCK USD 0.01 | 279,189.38 |
| NVIDIA CORP COMMON STOCK USD 0.001 | 19,931,598.24 |
| NVR INC COMMON STOCK USD 0.01 | 961,331.25 |
| OCCIDENTAL PETROLEUM CORP COMMON STOCK USD 0.2 | 1,320,263.45 |
| OCM OPPORTUNITIES FUND VIII, L.P. | 631,279.00 |
| OGE ENERGY CORP COMMON STOCK USD 0.01 | 539,041.80 |
| OKTA INC COMMON STOCK USD | 2,044,148.07 |

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| OLD DOMINION FREIGHT LINE INC COMMON STOCK USD 0.1 | 1,466,953.50 |
| OLD REPUBLIC INTERNATIONAL CORP COMMON STOCK USD 1 | 406,706.16 |
| OLIN CORP COMMON STOCK USD 1 | 127,745.82 |
| OLLIE'S BARGAIN OUTLET HOLDINGS INC COMMON STOCK | 481,805.10 |
| OMEGA HEALTHCARE INVESTORS INC REIT USD 0.1 | 600,367.62 |
| OMNICOM GROUP INC COMMON STOCK USD 0.15 | 1,059,087.25 |
| ON SEMICONDUCTOR CORP COMMON STOCK USD 0.01 | 736,213.90 |
| ONEMAIN HOLDINGS INC COMMON STOCK USD 0.01 | 153,105.06 |
| ONEOK INC COMMON STOCK USD 0.01 | 1,304,084.32 |
| ONEX PARTNERS III, LP | 2,193,573.00 |
| ONEX PARTNERS IV LP COMMON STOCK USD | 31,973,201.00 |
| ONEX PARTNERS V, L.P. | 1,573,744.00 |
| ORACLE CORP COMMON STOCK USD 0.01 | 9,699,442.84 |
| O'REILLY AUTOMOTIVE INC COMMON STOCK USD 0.01 | 2,740,433.33 |
| OSHKOSH CORP COMMON STOCK USD 0.01 | 423,130.96 |
| OTIS WORLDWIDE CORP COMMON STOCK USD 0.01 | 2,066,974.72 |
| OUTFRONT MEDIA INC REIT USD 0.01 | 158,600.28 |
| OWENS CORNING COMMON STOCK USD 0.001 | 509,088.80 |
| OWL ROCK CAPITAL CORP COMMON STOCK USD | 63,137,310.00 |
| PACCAR INC COMMON STOCK USD 1 | 2,254,182.60 |
| PACKAGING CORP OF AMERICA COMMON STOCK USD 0.01 | 836,707.62 |
| PACWEST BANCORP COMMON STOCK USD 0 | 199,445.49 |
| PAGERDUTY INC COMMON STOCK USD 0.000005 | 173,952.36 |
| PAINE & PARTNERS CAPITAL FUND IV, L.P. | 52,077,123.00 |
| PAINE SCHWARTZ FOOD CHAIN FUND V, L.P. | 3,381,201.00 |
| PALO ALTO NETWORKS INC COMMON STOCK USD 0.0001 | 1,993,076.26 |
| PARAMOUNT GROUP INC REIT USD 0.01 | 120,086.56 |
| PARK HOTELS & RESORTS INC REIT USD 0.01 | 197,968.13 |
| PARKER-HANNIFIN CORP COMMON STOCK USD 0.5 | 2,086,162.41 |
| PARSLEY ENERGY INC COMMON STOCK USD 0.01 | 289,342.56 |
| PAYCHEX INC COMMON STOCK USD 0.01 | 2,163,268.50 |
| PAYCOM SOFTWARE INC COMMON STOCK USD 0.01 | 1,355,378.48 |
| PAYLOCITY HOLDING CORP COMMON STOCK USD 0.001 | 460,428.84 |
| PAYPAL HOLDINGS INC COMMON STOCK USD 0.0001 | 18,193,619.29 |
| PEGASYSTEMS INC COMMON STOCK USD 0.01 | 377,982.00 |
| PELTON INTERACTIVE INC COMMON STOCK USD 0.000025 | 501,270.29 |
| PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD | 85,162.00 |
| PENTAIR PLC COMMON STOCK USD 0.01 | 550,399.12 |
| PENUMBRA INC COMMON STOCK USD 0.001 | 525,194.34 |
| PEOPLE'S UNITED FINANCIAL INC COMMON STOCK USD | 453,081.20 |
| PEPSICO INC COMMON STOCK USD 0.017 | 16,322,867.90 |
| PERKINELMER INC COMMON STOCK USD 1 | 966,775.04 |
| PERRIGO CO PLC COMMON STOCK USD 0.001 | 671,143.61 |
| PFIZER INC COMMON STOCK USD 0.05 | 16,169,038.20 |
| PG&E CORP COMMON STOCK USD 0 | 412,171.16 |
| PHILIP MORRIS INTERNATIONAL INC COMMON STOCK USD 0 | 9,856,586.40 |
| PHILLIPS 66 COMMON STOCK USD | 2,786,700.20 |
| PILGRIM'S PRIDE CORP COMMON STOCK USD 0.01 | 81,494.25 |
| PINNACLE FINANCIAL PARTNERS INC COMMON STOCK USD 1 | 279,695.39 |
| PINNACLE WEST CAPITAL CORP COMMON STOCK USD 0 | 730,481.43 |
| PINTEREST INC COMMON STOCK USD 0.00001 | 790,604.37 |
| PIONEER NATURAL RESOURCES CO COMMON STOCK USD 0.01 | 1,438,969.50 |
| PLANET FITNESS INC COMMON STOCK USD 0.0001 | 411,088.59 |
| PLURALSIGHT INC COMMON STOCK USD 0.0001 | 150,392.60 |
| PNC FINANCIAL SERVICES GROUP INC/THE COMMON STOCK | 3,965,785.74 |
| POLARIS INC COMMON STOCK USD 0.01 | 499,399.80 |

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| POOL CORP COMMON STOCK USD 0.001 | 956,438.66 |
| POPULAR INC COMMON STOCK USD 0.01 | 301,424.11 |
| POST HOLDINGS INC COMMON STOCK USD 0.01 | 505,479.78 |
| PPD INC COMMON STOCK USD 0.01 | 162,702.80 |
| PPG INDUSTRIES INC COMMON STOCK USD 1.67 | 2,225,775.16 |
| PPL CORP COMMON STOCK USD 0.01 | 1,804,532.41 |
| PRA HEALTH SCIENCES INC COMMON STOCK USD 0.01 | 541,613.43 |
| PREMIER INC COMMON STOCK USD 0.01 | 177,707.52 |
| PRIMA MORTGAGE INVESTMENT TRUST, LLC | 82,077,778.95 |
| PRIMERICA INC COMMON STOCK USD | 414,629.60 |
| PRINCIPAL FINANCIAL GROUP INC COMMON STOCK USD | 983,833.36 |
| PROCTER & GAMBLE CO/THE COMMON STOCK USD 0 | 25,909,384.16 |
| PROGRESSIVE CORP/THE COMMON STOCK USD 1 | 4,147,775.36 |
| PROLOGIS INC REIT USD 0.01 | 6,087,075.93 |
| PROOFPOINT INC COMMON STOCK USD 0.0001 | 566,267.52 |
| PROSPERITY BANCSHARES INC COMMON STOCK USD 1 | 491,166.72 |
| PRUDENTIAL FINANCIAL INC COMMON STOCK USD 0.01 | 2,139,843.30 |
| PTC INC COMMON STOCK USD 0.01 | 696,376.08 |
| PUBLIC SERVICE ENTERPRISE GROUP INC COMMON STOCK | 2,205,268.44 |
| PUBLIC STORAGE REIT USD 0.1 | 2,257,010.18 |
| PUBLIC STORAGE REIT USD 0.1 | 319,688.74 |
| PULTEGROUP INC COMMON STOCK USD 0.01 | 814,677.35 |
| PURE STORAGE INC COMMON STOCK USD 0.0001 | 383,148.97 |
| PVH CORP COMMON STOCK USD 1 | 288,636.35 |
| QIAGEN NV COMMON STOCK USD 0.01 | 841,773.03 |
| QORVO INC COMMON STOCK USD 0.0001 | 1,139,690.30 |
| QUALCOMM INC COMMON STOCK USD 0.0001 | 9,127,384.70 |
| QUANTA SERVICES INC COMMON STOCK USD 0.00001 | 475,916.48 |
| QUEST DIAGNOSTICS INC COMMON STOCK USD 0.01 | 1,359,998.64 |
| QUIDEL CORP COMMON STOCK USD 0.001 | 737,894.52 |
| QURATE RETAIL INC COMMON STOCK USD 0.01 | 307,286.95 |
| RALPH LAUREN CORP COMMON STOCK USD 0.01 | 296,099.16 |
| RAYMOND JAMES FINANCIAL INC COMMON STOCK USD 0.01 | 774,002.00 |
| RAYONIER INC REIT USD 0 | 322,443.53 |
| RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD 1 | 7,809,842.04 |
| REALPAGE INC COMMON STOCK USD 0.001 | 493,945.98 |
| REALTY INCOME CORP REIT USD 1 | 1,823,842.96 |
| REATA PHARMACEUTICALS INC COMMON STOCK USD 0.001 | 328,110.06 |
| REGAL BELOIT CORP COMMON STOCK USD 0.01 | 326,997.84 |
| REGENCY CENTERS CORP REIT USD 0.01 | 680,227.47 |
| REGENERON PHARMACEUTICALS INC COMMON STOCK USD | 5,360,895.40 |
| REGIONS FINANCIAL CORP COMMON STOCK USD 0.01 | 972,829.55 |
| REINSURANCE GROUP OF AMERICA INC COMMON STOCK USD | 455,971.72 |
| RELIANCE STEEL & ALUMINUM CO COMMON STOCK USD | 517,938.08 |
| RENAISSANCERE HOLDINGS LTD COMMON STOCK USD 1 | 676,594.68 |
| REPLIGEN CORP COMMON STOCK USD 0.01 | 572,808.74 |
| REPUBLIC SERVICES INC COMMON STOCK USD 0.01 | 1,562,357.34 |
| RESMED INC COMMON STOCK USD 0.004 | 2,427,072.00 |
| REXFORD INDUSTRIAL REALTY INC REIT USD 0.01 | 428,860.21 |
| REYNOLDS CONSUMER PRODUCTS INC COMMON STOCK USD | 146,741.76 |
| RHONE PARTNERS V L.P. | 41,423,679.34 |
| RINGCENTRAL INC COMMON STOCK USD 0.0001 | 1,936,357.94 |
| RIVERSIDE INC COMMON STOCK USD | 65,818,801.00 |
| RIVERSIDE MICRO-CAP FUND IV | 65,217,859.00 |
| RIVERSIDE MICRO-CAP FUND IV B, L.P. | 6,579,684.00 |
| RIVERSIDE MICRO-CAP FUND V, L.P. | 8,207,558.00 |

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| ROBERT HALF INTERNATIONAL INC COMMON STOCK USD | 513,454.77 |
| ROCKWELL AUTOMATION INC COMMON STOCK USD 1 | 2,179,842.00 |
| ROKU INC COMMON STOCK USD 0.0001 | 1,051,916.31 |
| ROLLINS INC COMMON STOCK USD 1 | 543,863.70 |
| ROPER TECHNOLOGIES INC COMMON STOCK USD 0.01 | 3,587,910.66 |
| ROSS STORES INC COMMON STOCK USD 0.01 | 2,644,400.52 |
| ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD 0.01 | 783,774.60 |
| ROYAL GOLD INC COMMON STOCK USD 0.01 | 721,428.96 |
| RPM INTERNATIONAL INC COMMON STOCK USD 0.01 | 854,257.86 |
| RUBENSTEIN PARTNERS III | 24,053,346.97 |
| RUSSELL 2000 INDEX FUND | 158,018,808.50 |
| RYDER SYSTEM INC COMMON STOCK USD 0.5 | 191,676.10 |
| S&P GLOBAL INC COMMON STOCK USD 1 | 7,053,507.84 |
| SABRE CORP COMMON STOCK USD 0.01 | 182,486.46 |
| SAGE THERAPEUTICS INC COMMON STOCK USD 0.0001 | 171,018.54 |
| SALESFORCE.COM INC COMMON STOCK USD 0.001 | 14,425,721.31 |
| SANTANDER CONSUMER USA HOLDINGS INC COMMON STOCK | 106,925.28 |
| SAREPTA THERAPEUTICS INC COMMON STOCK USD 0.0001 | 1,059,045.70 |
| SBA COMMUNICATIONS CORP REIT USD 0.01 | 2,924,978.56 |
| SCHLUMBERGER LTD COMMON STOCK USD 0.01 | 2,282,640.29 |
| SCHNEIDER NATIONAL INC COMMON STOCK USD 0 | 155,342.90 |
| SCIENCE APPLICATIONS INTERNATIONAL CORP COMMON | 399,818.96 |
| SCOTTS MIRACLE-GRO CO/THE COMMON STOCK USD 0.01 | 459,618.46 |
| SCP PRIVATE CORPORATE LENDING FUND L.P. | 6,107,286.71 |
| SEABOARD CORP COMMON STOCK USD 1 | 64,544.04 |
| SEALED AIR CORP COMMON STOCK USD 0.1 | 445,708.80 |
| SEATTLE GENETICS INC COMMON STOCK USD 0.001 | 1,855,016.64 |
| SEI INVESTMENTS CO COMMON STOCK USD 0.01 | 562,720.30 |
| SEMPRA ENERGY COMMON STOCK USD 0 | 3,078,622.73 |
| SENIOR HOUSING PARTNERS V | 50,697,765.50 |
| SENSATA TECHNOLOGIES HOLDING PLC COMMON STOCK USD | 513,774.00 |
| SERVICE CORP INTERNATIONAL/US COMMON STOCK USD 1 | 612,711.95 |
| SERVICEMASTER GLOBAL HOLDINGS INC COMMON STOCK USD | 396,730.04 |
| SERVICENOW INC COMMON STOCK USD 0.001 | 6,843,488.70 |
| SHERWIN-WILLIAMS CO/THE COMMON STOCK USD 1 | 4,231,595.55 |
| SHOREVIEW CAPITAL PARTNERS III LP COMMON STOCK USD | 19,684,676.00 |
| SHOREVIEW CAPITAL PARTNERS IV | 1,627,059.00 |
| SIGNATURE BANK/NEW YORK NY COMMON STOCK USD 0.01 | 503,913.96 |
| SILGAN HOLDINGS INC COMMON STOCK USD 0.01 | 209,142.23 |
| SILVER CREEK AGGREGATE RESERVES FUND I | 12,371,246.95 |
| SILVER POINT SPECIALTY CREDIT FUND II | 7,229,854.67 |
| SIMON PROPERTY GROUP INC REIT USD 0.0001 | 1,869,919.48 |
| SIRIUS XM HOLDINGS INC COMMON STOCK USD 0.001 | 614,201.58 |
| SIX FLAGS ENTERTAINMENT CORP COMMON STOCK USD | 120,465.91 |
| SKECHERS USA INC COMMON STOCK USD 0.001 | 391,904.82 |
| SKYWORKS SOLUTIONS INC COMMON STOCK USD 0.25 | 1,882,354.92 |
| SL GREEN REALTY CORP REIT USD 0.01 | 352,251.84 |
| SLACK TECHNOLOGIES INC COMMON STOCK USD 0.0001 | 1,034,644.11 |
| SLM CORP COMMON STOCK USD 0.2 | 231,385.42 |
| SMARTSHEET INC COMMON STOCK USD | 499,066.92 |
| SNAP-ON INC COMMON STOCK USD 1 | 668,864.79 |
| SOLAREGE TECHNOLOGIES INC COMMON STOCK USD 0.0001 | 601,750.08 |
| SOLARWINDS CORP COMMON STOCK USD 0.001 | 53,522.43 |
| SONOCO PRODUCTS CO COMMON STOCK USD 0 | 470,191.68 |
| SOUTHERN CO/THE COMMON STOCK USD 5 | 4,887,069.90 |
| SOUTHERN COPPER CORP COMMON STOCK USD 0.01 | 291,156.17 |

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| SOUTHWEST AIRLINES CO COMMON STOCK USD 1 | 1,788,400.14 |
| SOVEREIGN CAPITAL IV, L.P. | 29,635,975.41 |
| SPECTRUM BRANDS HOLDINGS INC | 150,276.60 |
| SPIRIT AEROSYSTEMS HOLDINGS INC COMMON STOCK USD | 233,249.05 |
| SPIRIT REALTY CAPITAL INC REIT USD 0.05 | 336,823.62 |
| SPLUNK INC COMMON STOCK USD 0.001 | 2,797,099.90 |
| SPOTIFY TECHNOLOGY SA COMMON STOCK USD 0.000625 | 2,998,102.28 |
| SPROUTS FARMERS MARKET INC COMMON STOCK USD 0.001 | 270,000.09 |
| SQUARE INC COMMON STOCK USD 0.000001 | 3,368,574.00 |
| SS&C TECHNOLOGIES HOLDINGS INC COMMON STOCK USD | 1,125,702.88 |
| STANLEY BLACK & DECKER INC COMMON STOCK USD 2.5 | 1,930,552.38 |
| STARBUCKS CORP COMMON STOCK USD 0.001 | 7,647,472.80 |
| STARWOOD PROPERTY TRUST INC REIT USD 0.01 | 391,759.12 |
| STATE STREET CORP COMMON STOCK USD 1 | 2,002,379.71 |
| STEEL DYNAMICS INC COMMON STOCK USD 0.005 | 449,939.88 |
| STERICYCLE INC COMMON STOCK USD 0.01 | 443,921.40 |
| STERIS PLC COMMON STOCK USD 75 | 1,143,128.00 |
| STERLING BANCORP/DE COMMON STOCK USD 0.01 | 195,653.68 |
| STONECO LTD COMMON STOCK USD 0.000079365 | 533,841.48 |
| STONEPEAK INFRASTRUCTURE PARTNERS FUND III | 107,532,396.00 |
| STORE CAPITAL CORP REIT USD 0.01 | 472,787.04 |
| STRYKER CORP COMMON STOCK USD 0.1 | 5,569,911.95 |
| SUMMIT CREDIT PARTNERS FUND II | 40,730,976.00 |
| SUMMIT PARTNERS GROWTH EQUITY FUND IX | 68,694,695.00 |
| SUMMIT PARTNERS GROWTH EQUITY FUND X | 4,863,883.00 |
| SUMMIT PARTNERS GROWTH EQUITY VIII, L.P. | 11,570,557.00 |
| SUMMIT PARTNERS VENTURE CAPITAL FUND II LP COMMON | 12,851,445.00 |
| SUMMIT PARTNERS VENTURE CAPITAL FUND IV | 25,767,259.00 |
| SUN COMMUNITIES INC REIT USD 0.01 | 1,170,639.66 |
| SVB FINANCIAL GROUP COMMON STOCK USD 0.001 | 975,273.25 |
| SWITCH INC COMMON STOCK USD 0.001 | 139,601.88 |
| SYNCHRONY FINANCIAL COMMON STOCK USD 0.001 | 1,146,647.04 |
| SYNEOS HEALTH INC COMMON STOCK USD 0.01 | 323,287.50 |
| SYNNEX CORP COMMON STOCK USD 0.001 | 414,164.66 |
| SYNOPSYS INC COMMON STOCK USD 0.01 | 2,583,945.00 |
| SYNOVUS FINANCIAL CORP COMMON STOCK USD 1 | 297,154.35 |
| SYSCO CORP COMMON STOCK USD 1 | 2,370,221.58 |
| T ROWE PRICE GROUP INC COMMON STOCK USD 0.2 | 2,480,868.00 |
| TAKE-TWO INTERACTIVE SOFTWARE INC COMMON STOCK USD | 1,392,629.46 |
| TANDEM DIABETES CARE INC COMMON STOCK USD | 513,295.88 |
| TAPESTRY INC COMMON STOCK USD | 336,023.84 |
| TARGA RESOURCES CORP COMMON STOCK USD 0.001 | 420,185.52 |
| TARGET CORP COMMON STOCK USD 0.0833 | 5,306,302.85 |
| TAUBMAN CENTERS INC REIT USD 0.01 | 205,829.76 |
| TAURUS MINING FINANCE FUND | 26,159,187.00 |
| TAURUS MINING FINANCE FUND NO 2 | 29,877,276.00 |
| TCF FINANCIAL CORP COMMON STOCK USD 1 | 405,437.02 |
| TCP DIRECT LENDING FUND VIII | 93,361,818.90 |
| TCV IX, L.P. | 54,160,011.00 |
| TCV X, L.P. | 15,952,750.00 |
| TD AMERITRADE HOLDING CORP COMMON STOCK USD 0.01 | 816,621.86 |
| TEAYS RIVER INVESTMENTS, LLC | 281,958,767.40 |
| TECHNOLOGY CROSSOVER VENTURES VIII | 78,636,779.00 |
| TECHNOLOGY IMPACT FUND, L.P | 32,468,002.68 |
| TECHNOLOGY IMPACT GROWTH FUND, LP COMMON STOCK USD | 19,745,529.32 |
| TELADOC HEALTH INC COMMON STOCK USD 0.001 | 1,250,956.20 |

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| TELEDYNE TECHNOLOGIES INC COMMON STOCK USD 0.01 | 989,131.95 |
| TELEFLEX INC COMMON STOCK USD 1 | 1,493,773.92 |
| TELEPHONE AND DATA SYSTEMS INC COMMON STOCK USD | 172,061.40 |
| TEMPUR SEALY INTERNATIONAL INC COMMON STOCK USD | 320,825.05 |
| TERADATA CORP COMMON STOCK USD 0.01 | 179,691.20 |
| TERADYNE INC COMMON STOCK USD 0.125 | 1,256,241.15 |
| TESLA INC COMMON STOCK USD 0.001 | 14,198,421.69 |
| TEXAS INSTRUMENTS INC COMMON STOCK USD 1 | 10,363,164.43 |
| TEXTRON INC COMMON STOCK USD 0.125 | 648,323.07 |
| TFS FINANCIAL CORP COMMON STOCK USD 0.01 | 46,822.32 |
| THERMO FISHER SCIENTIFIC INC COMMON STOCK USD 1 | 12,731,777.96 |
| THOMA BRAVO FUND XI LP COMMON STOCK USD | 63,530,710.15 |
| THOMA BRAVO FUND XII LP COMMON STOCK USD | 77,787,979.60 |
| THOMA BRAVO FUND XIII, L.P. | 33,895,108.66 |
| THOMA BRAVO SPECIAL OPPORTUNITIES FUND II, L.P. | 17,394,216.49 |
| THOR INDUSTRIES INC COMMON STOCK USD 0.1 | 521,283.75 |
| TIFFANY & CO COMMON STOCK USD 0.01 | 1,315,007.16 |
| TIMKEN CO/THE COMMON STOCK USD 0 | 276,351.75 |
| TJX COS INC/THE COMMON STOCK USD 1 | 5,385,752.32 |
| T-MOBILE US INC COMMON STOCK USD 0.0001 | 4,733,825.80 |
| T-MOBILE US INC RIGHT USD | 5,583.31 |
| TOLL BROTHERS INC COMMON STOCK USD 0.01 | 330,984.04 |
| TORO CO/THE COMMON STOCK USD 1 | 635,468.37 |
| TRACTOR SUPPLY CO COMMON STOCK USD 0.008 | 1,351,901.82 |
| TRADE DESK INC/THE COMMON STOCK USD 0.000001 | 1,491,448.50 |
| TRADEWEB MARKETS INC COMMON STOCK USD 0.01 | 423,491.76 |
| TRANE TECHNOLOGIES PLC COMMON STOCK USD 1 | 1,905,595.68 |
| TRANSDIGM GROUP INC COMMON STOCK USD 0.01 | 2,076,308.85 |
| TRANSUNION COMMON STOCK USD 0.01 | 1,447,823.36 |
| TRAVELERS COS INC/THE COMMON STOCK USD 0 | 2,561,448.95 |
| TREEHOUSE FOODS INC COMMON STOCK USD 0.01 | 221,584.20 |
| TREX CO INC COMMON STOCK USD 0.01 | 667,389.17 |
| TRIMBLE INC COMMON STOCK USD 0 | 972,422.85 |
| TRINITY INDUSTRIES INC COMMON STOCK USD 0.01 | 189,757.77 |
| TRIPADVISOR INC COMMON STOCK USD 0.001 | 165,710.17 |
| TRUIST FINANCIAL CORP COMMON STOCK USD 5 | 4,476,035.10 |
| TWILIO INC COMMON STOCK USD 0.001 | 2,502,485.10 |
| TWIN CREEKS TIMBER LLC COMMON STOCK USD | 100,693,934.21 |
| TWITTER INC COMMON STOCK USD 0.000005 | 2,060,812.62 |
| TYLER TECHNOLOGIES INC COMMON STOCK USD 0.01 | 1,234,892.80 |
| TYSON FOODS INC COMMON STOCK USD 0.1 | 1,527,978.90 |
| UBER TECHNOLOGIES INC COMMON STOCK USD 0.00001 | 3,767,517.60 |
| UBIQUITI INC | 122,715.68 |
| UDR INC REIT USD 0.01 | 963,843.30 |
| UGI CORP COMMON STOCK USD 0 | 610,662.78 |
| ULTA BEAUTY INC COMMON STOCK USD 0.01 | 972,144.18 |
| UMPQUA HOLDINGS CORP COMMON STOCK USD 0 | 195,946.24 |
| UNDER ARMOUR INC COMMON STOCK USD 0.000333 | 197,283.70 |
| UNDER ARMOUR INC COMMON STOCK USD 0.000333 | 136,551.48 |
| UNION PACIFIC CORP COMMON STOCK USD 2.5 | 10,205,572.41 |
| UNITED AIRLINES HOLDINGS INC COMMON STOCK USD 0.01 | 891,276.72 |
| UNITED PARCEL SERVICE INC COMMON STOCK USD 0.01 | 6,955,865.52 |
| UNITED RENTALS INC COMMON STOCK USD 0.01 | 952,365.60 |
| UNITED STATES CELLULAR CORP COMMON STOCK USD 1 | 46,366.74 |
| UNITED THERAPEUTICS CORP COMMON STOCK USD 0.01 | 499,246.00 |
| UNITEDHEALTH GROUP INC COMMON STOCK USD 0.01 | 24,758,103.00 |

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| UNIVAR SOLUTIONS INC COMMON STOCK USD 0.01 | 271,479.72 |
| UNIVERSAL DISPLAY CORP COMMON STOCK USD 0.01 | 552,397.04 |
| UNIVERSAL HEALTH SERVICES INC COMMON STOCK USD | 607,036.15 |
| UNUM GROUP COMMON STOCK USD 0.1 | 311,427.48 |
| US BANCORP COMMON STOCK USD 0.01 | 4,498,815.44 |
| US FARMING REALTY TRUST III | 96,640,609.00 |
| US FOODS HOLDING CORP COMMON STOCK USD 0.01 | 402,564.08 |
| US TREASURY INFLATION PROTECTED S | 624,804,894.14 |
| USD | 13,006,193.13 |
| USD | (337,430.36) |
| USD | (2,543,146.59) |
| USD | (2,596,146.00) |
| USD | (566,038.60) |
| USD | (4,968,787.61) |
| USD | (2,332,073.87) |
| USD CASH AT BROKER | 1,750,008.47 |
| VAIL RESORTS INC COMMON STOCK USD 0.01 | 664,301.05 |
| VALERO ENERGY CORP COMMON STOCK USD 0.01 | 2,146,047.70 |
| VALMONT INDUSTRIES INC COMMON STOCK USD 1 | 211,713.92 |
| VALVOLINE INC COMMON STOCK USD 0.01 | 326,715.66 |
| VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD 1 | 990,329.16 |
| VEEVA SYSTEMS INC COMMON STOCK USD 0.00001 | 2,784,909.60 |
| VENTAS INC REIT USD 0.25 | 1,230,093.81 |
| VEREIT INC REIT USD 0.01 | 641,434.03 |
| VERISIGN INC COMMON STOCK USD 0.001 | 1,852,162.65 |
| VERISK ANALYTICS INC COMMON STOCK USD 0.001 | 2,396,245.80 |
| VERIZON COMMUNICATIONS INC COMMON STOCK USD 0.1 | 20,311,821.55 |
| VERTEX PHARMACEUTICALS INC COMMON STOCK USD 0.01 | 6,698,903.25 |
| VERTIV CO | 239,781.48 |
| VF CORP COMMON STOCK USD 0 | 1,766,894.36 |
| VIACOMCBS INC COMMON STOCK USD | 1,155,712.24 |
| VIACOMCBS INC COMMON STOCK USD 0.001 | 17,183.60 |
| VIASAT INC COMMON STOCK USD 0.0001 | 178,727.46 |
| VICI PROPERTIES INC REIT USD 0.01 | 864,019.34 |
| VIRGIN GALACTIC HOLDINGS INC COMMON STOCK USD | 87,288.28 |
| VIRTU FINANCIAL INC COMMON STOCK USD 0.00001 | 121,681.60 |
| VISA INC COMMON STOCK USD 0.0001 | 29,000,805.27 |
| VISTRA CORP COMMON STOCK USD 0.01 | 55.86 |
| VISTRA CORP COMMON STOCK USD 0.01 | 806,171.52 |
| VMWARE INC COMMON STOCK USD 0.01 | 1,090,524.12 |
| VORNADO REALTY TRUST REIT USD 0.04 | 609,525.92 |
| VOYA FINANCIAL INC COMMON STOCK USD 0.01 | 505,452.75 |
| VULCAN MATERIALS CO COMMON STOCK USD 1 | 1,353,243.85 |
| W R BERKLEY CORP COMMON STOCK USD 0.2 | 707,875.24 |
| W R GRACE & CO COMMON STOCK USD 0.01 | 243,125.85 |
| WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD 0.01 | 2,760,055.29 |
| WALMART INC COMMON STOCK USD 0.1 | 14,841,460.68 |
| WALT DISNEY CO/THE COMMON STOCK USD 0.01 | 17,919,768.51 |
| WALTON REAL ESTATE FUND VII LP | 11,693,835.00 |
| WASTE MANAGEMENT INC COMMON STOCK USD 0.01 | 3,974,060.93 |
| WATER STREET HEALTHCARE PARTNERS III LP | 21,120,775.00 |
| WATER STREET HEALTHCARE PARTNERS IV LP COMMON | 10,651,321.00 |
| WATERS CORP COMMON STOCK USD 0.01 | 974,340.40 |
| WATSCO INC COMMON STOCK USD 0.5 | 515,152.30 |
| WAYFAIR INC COMMON STOCK USD 0.001 | 1,168,072.71 |
| WAYZATA OPPORTUNITIES FUND III, LP | 4,518,361.00 |

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| WEBSTER FINANCIAL CORP COMMON STOCK USD 0.01 | 220,010.90 |
| WEC ENERGY GROUP INC COMMON STOCK USD 0.01 | 2,457,706.00 |
| WEINGARTEN REALTY INVESTORS REIT USD 0.03 | 224,169.06 |
| WELLS FARGO & CO COMMON STOCK USD 1.666 | 8,529,587.20 |
| WELLTOWER INC | 1,925,358.75 |
| WENDY'S CO/THE COMMON STOCK USD 0.1 | 340,094.70 |
| WEST PHARMACEUTICAL SERVICES INC COMMON STOCK USD | 1,476,832.17 |
| WESTBROOK IX | 4,119,666.00 |
| WESTBROOK X | 27,868,194.00 |
| WESTERN ALLIANCE BANCORP COMMON STOCK USD 0.0001 | 305,080.72 |
| WESTERN DIGITAL CORP COMMON STOCK USD 0.01 | 1,168,164.85 |
| WESTERN UNION CO/THE COMMON STOCK USD 0.01 | 805,150.42 |
| WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP COMMON | 922,156.26 |
| WESTLAKE CHEMICAL CORP COMMON STOCK USD 0.01 | 169,963.20 |
| WESTROCK CO COMMON STOCK USD 0.01 | 651,166.92 |
| WEX INC COMMON STOCK USD 0.01 | 612,517.12 |
| WEYERHAEUSER CO REIT USD 1.25 | 1,487,503.34 |
| WHIRLPOOL CORP COMMON STOCK USD 1 | 688,063.36 |
| WHITE MOUNTAINS INSURANCE GROUP LTD COMMON STOCK | 213,112.80 |
| WILLIAMS COS INC/THE COMMON STOCK USD 1 | 2,052,961.74 |
| WILLIAMS-SONOMA INC COMMON STOCK USD 0.01 | 553,485.49 |
| WILLIS TOWERS WATSON PLC | 2,257,527.49 |
| WINDHAM RISK PREMIA FUND | 168,060,966.00 |
| WINTRUST FINANCIAL CORP COMMON STOCK USD 0 | 204,926.76 |
| WOODWARD INC COMMON STOCK USD 0.00292 | 359,909.55 |
| WORKDAY INC COMMON STOCK USD 0.001 | 2,854,616.96 |
| WORLD WRESTLING ENTERTAINMENT INC COMMON STOCK USD | 158,201.45 |
| WP CAREY INC REIT USD 0.001 | 1,043,431.48 |
| WPX ENERGY INC COMMON STOCK USD 0.01 | 243,671.34 |
| WSRE VIII | 31,577,309.00 |
| WW GRAINGER INC COMMON STOCK USD 0.5 | 1,260,409.92 |
| WYNDHAM DESTINATIONSINC | 211,350.00 |
| WYNDHAM HOTELS & RESORTS INC COMMON STOCK USD 0.01 | 365,807.46 |
| WYNN RESORTS LTD COMMON STOCK USD 0.01 | 631,228.26 |
| WYNNCHURCH CAPITAL PARTNERS IV, L.P. | 30,014,991.00 |
| WYNNCHURCH CAPITAL PARTNERS V | 439,174.00 |
| XCEL ENERGY INC COMMON STOCK USD 2.5 | 2,936,179.77 |
| XEROX HOLDINGS CORP COMMON STOCK USD 1 | 253,255.38 |
| XILINX INC COMMON STOCK USD 0.01 | 2,119,910.94 |
| XPO LOGISTICS INC COMMON STOCK USD 0.001 | 607,030.50 |
| XYLEM INC/NY COMMON STOCK USD | 1,034,228.16 |
| YUM BRANDS INC COMMON STOCK USD 0. | 2,325,972.33 |
| YUM CHINA HOLDINGS INC COMMON STOCK USD 0.01 | 1,547,613.65 |
| ZEBRA TECHNOLOGIES CORP COMMON STOCK USD 0.01 | 1,216,530.35 |
| ZENDESK INC COMMON STOCK USD 0.01 | 869,541.66 |
| ZILLOW GROUP INC COMMON STOCK USD 0.0001 | 712,001.99 |
| ZILLOW GROUP INC COMMON STOCK USD 0.0001 | 276,996.12 |
| ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD 0.01 | 2,179,689.52 |
| ZIONS BANCORP NA COMMON STOCK USD 0.001 | 474,606.00 |
| ZOETIS INC COMMON STOCK USD 0.01 | 5,790,899.28 |
| ZOOM VIDEO COMMUNICATIONS INC COMMON STOCK USD | 3,764,308.38 |
| ZSCALER INC COMMON STOCK USD 0.001 | 710,436.00 |
| ZYNGA INC COMMON STOCK USD 0.00000625 | 758,563.56 |