

Security Description	Market Value + Accrued Income Base
1-3 YEAR CREDIT BOND INDEX FUND	308,449,186.64
2U INC COMMON STOCK USD 0.001	76,304.36
3M CO COMMON STOCK USD 0.01	7,718,251.20
ABBOTT LABORATORIES COMMON STOCK USD 0	12,137,253.87
ABBVIE INC COMMON STOCK USD 0.01	9,445,842.84
ABIOMED INC COMMON STOCK USD 0.01	647,163.82
ABRY ADVANCED SECURITIES FUND II, LP - MAINE PERS	2,054,828.25
ABRY ASF III	19,337,084.09
ABRY HERITAGE	4,430,170.00
ABRY PARTNERS VII, L.P. - MAINEPERS	3,507,414.89
ABRY SENIOR EQUITY IV LP	7,063,265.94
ABRY VIII LTD PART USD	18,693,951.13
ACADIA HEALTHCARE CO INC COMMON STOCK USD 0.01	246,992.76
ACCENTURE PLC COMMON STOCK USD 0.0000225	10,333,619.05
ACM PERMANENT CROPS, LLC	41,039,191.58
ACTIVISION BLIZZARD INC COMMON STOCK USD 0.000001	3,387,673.80
ACUITY BRANDS INC COMMON STOCK USD 0.01	428,766.99
ADAPTIVE BIOTECHNOLOGIES CORP COMMON STOCK USD	42,642.00
ADOBE INC COMMON STOCK USD 0.0001	11,333,432.50
ADT INC COMMON STOCK USD 0.01	62,652.79
ADVANCE AUTO PARTS INC COMMON STOCK USD 0.0001	943,783.84
ADVANCED MICRO DEVICES INC COMMON STOCK USD 0.01	2,434,783.13
ADVANSIX INC COMMON STOCK USD 0.01	23.66
ADVENT INTERNATIONAL GPE VII-B LP	24,581,747.00
ADVENT INTERNATIONAL GPE VIII-B	53,124,782.00
ADVENT LAPEF VI COMMON STOCK USD	15,186,444.00
AECOM COMMON STOCK USD 0.01	482,683.56
AES CORP/VA COMMON STOCK USD 0.01	905,481.10
AFFILIATED MANAGERS GROUP INC COMMON STOCK USD	348,903.10
AFFINITY ASIA PACIFIC FUND IV LP	51,006,372.00
AFFINITY ASIA PACIFIC FUND V COMMON STOCK USD	7,717,843.04
AFLAC INC COMMON STOCK USD 0.1	3,228,457.92
AG DIRECT LENDING FUND III LP COMMON STOCK USD	57,497,145.00
AGCO CORP COMMON STOCK USD 0.01	423,011.60
AGILENT TECHNOLOGIES INC COMMON STOCK USD 0.01	2,000,867.67
AGIOS PHARMACEUTICALS INC COMMON STOCK USD 0.001	136,274.40
AGNC INVESTMENT CORP REIT USD 0.01	752,667.50
AIR LEASE CORP COMMON STOCK USD 0.01	344,577.30
AIR PRODUCTS & CHEMICALS INC COMMON STOCK USD 1	4,149,733.14
AKAMAI TECHNOLOGIES INC COMMON STOCK USD 0.01	1,212,703.98
ALASKA AIR GROUP INC COMMON STOCK USD 0.01	666,366.06
ALBEMARLE CORP COMMON STOCK USD 0.01	612,773.60
ALCOA CORP COMMON STOCK USD 0.01	296,521.00
ALEXANDRIA REAL ESTATE EQUITIES INC REIT USD 0.01	1,448,228.64
ALEXION PHARMACEUTICALS INC COMMON STOCK USD	1,757,827.12
ALIGN TECHNOLOGY INC COMMON STOCK USD 0.0001	1,202,213.40
ALINDA INFRASTRUCTURE FUND II, LP	19,620,987.00
ALKERMES PLC COMMON STOCK USD 0.01	265,394.53
ALLEGHANY CORP COMMON STOCK USD 1	957,312.00
ALLEGION PLC COMMON STOCK USD 0.01	816,969.30
ALLERGAN PLC COMMON STOCK USD 0.0033	4,630,331.06
ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD 0.01	425,775.99
ALLIANT ENERGY CORP COMMON STOCK USD 0.01	1,083,076.19
ALLISON TRANSMISSION HOLDINGS INC COMMON STOCK USD	450,833.10

ALLSTATE CORP/THE COMMON STOCK USD 0.01	3,036,514.16
ALLY FINANCIAL INC COMMON STOCK USD 0.1	1,083,038.76
ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD 0.01	713,566.66
ALPHABET INC COMMON STOCK USD 0.001	30,765,401.16
ALPHABET INC COMMON STOCK USD 0.001	31,163,735.00
ALTERYX INC COMMON STOCK USD	408,878.58
ALTICE USA INC COMMON STOCK USD 0.01	744,618.84
ALTRIA GROUP INC COMMON STOCK USD 0.333	6,552,637.38
AMAZON.COM INC COMMON STOCK USD 0.01	60,397,516.63
AMC NETWORKS INC COMMON STOCK USD	161,933.04
AMDOCS LTD	755,641.50
AMERCO COMMON STOCK USD 0.25	289,019.64
AMEREN CORP COMMON STOCK USD 0.01	1,631,979.35
AMERICAN AIRLINES GROUP INC COMMON STOCK USD 0.01	895,781.58
AMERICAN CAMPUS COMMUNITIES INC REIT USD 0.01	537,438.24
AMERICAN ELECTRIC POWER CO INC COMMON STOCK USD	3,876,985.89
AMERICAN EXPRESS CO COMMON STOCK USD 0.2	6,788,798.88
AMERICAN FINANCIAL GROUP INC/OH COMMON STOCK USD 0	672,876.15
AMERICAN HOMES 4 RENT REIT USD 0.01	560,673.84
AMERICAN INTERNATIONAL GROUP INC COMMON STOCK USD	4,156,946.70
AMERICAN NATIONAL INSURANCE CO COMMON STOCK USD 1	53,822.55
AMERICAN TOWER CORP REIT USD 0.01	8,220,291.20
AMERICAN WATER WORKS CO INC COMMON STOCK USD 0.01	1,881,339.12
AMERICOLD REALTY TRUST REIT USD 0.01	597,661.72
AMERIPRISE FINANCIAL INC COMMON STOCK USD 0.01	1,633,986.80
AMERISOURCEBERGEN CORP COMMON STOCK USD 0.01	1,060,904.38
AMERRA AGRI FUND III	37,258,801.04
AMETEK INC COMMON STOCK USD 0.01	1,757,434.80
AMGEN INC COMMON STOCK USD 0.0001	9,761,224.93
AMPHENOL CORP COMMON STOCK USD 0.001	2,347,251.75
ANALOG DEVICES INC COMMON STOCK USD 0.167	3,460,166.37
ANAPLAN INC COMMON STOCK USD 0.0001	322,749.00
ANNALY CAPITAL MANAGEMENT INC REIT USD 0.01	1,103,231.20
ANSYS INC COMMON STOCK USD 0.01	1,545,756.88
ANTERO MIDSTREAM CORP COMMON STOCK USD	139,719.40
ANTERO RESOURCES CORP COMMON STOCK USD	66,116.86
ANTHEM INC COMMON STOCK USD 0.01	5,183,038.70
AO SMITH CORP COMMON STOCK USD 1	543,130.64
AON PLC COMMON STOCK USD 0.01	3,808,296.18
APACHE CORP COMMON STOCK USD 0.625	820,070.40
APARTMENT INVESTMENT & MANAGEMENT CO REIT USD 0.01	664,211.46
APERGY CORP COMMON STOCK USD 0.01	179,693.15
APPLE HOSPITALITY REIT INC REIT USD 0	310,477.08
APPLE INC COMMON STOCK USD 0.00001	85,196,620.21
APPLIED MATERIALS INC COMMON STOCK USD 0.01	3,920,742.80
APTARGROUP INC COMMON STOCK USD 0.01	621,270.25
APTIV PLC COMMON STOCK USD 0.01	1,904,444.70
AQR LIQUID ENHANCED ALTERNATIVE PREMIA FUND	270,802,864.00
AQUA AMERICA INC COMMON STOCK USD 0.5	810,391.91
ARAMARK COMMON STOCK USD 0.01	888,639.78
ARCH CAPITAL GROUP LTD COMMON STOCK USD 0.01	1,362,418.92
ARCHER-DANIELS-MIDLAND CO COMMON STOCK USD 0	1,923,267.03
ARCLIGHT ENERGY PARTNERS FUND V, L.P.	28,359,830.00
ARCLIGHT ENERGY PARTNERS FUND VI LP COMMON STOCK	141,307,944.00
ARCONIC INC COMMON STOCK USD	868,322.00

ARDAGH GROUP SA COMMON STOCK USD 0.01	36,518.72
ARES CAPITAL EUROPE IV	49,853,212.44
ARISTA NETWORKS INC COMMON STOCK USD 0.0001	1,197,705.96
ARMSTRONG WORLD INDUSTRIES INC COMMON STOCK USD	396,179.90
ARROW ELECTRONICS INC COMMON STOCK USD 1	510,500.10
ARTHUR J GALLAGHER & CO COMMON STOCK USD 1	1,398,545.98
ASHLAND GLOBAL HOLDINGS INC COMMON STOCK USD 0	405,668.25
ASPEN TECHNOLOGY INC COMMON STOCK USD 0.1	718,417.96
ASSOCIATED BANC-CORP COMMON STOCK USD 0.01	294,759.00
ASSURANT INC COMMON STOCK USD 0.01	646,966.44
ASSURED GUARANTY LTD COMMON STOCK USD 0.01	342,030.78
AT&T INC COMMON STOCK USD 1	23,237,052.08
ATHENE HOLDING LTD COMMON STOCK USD 0.001	517,253.88
ATLASSIAN CORP PLC COMMON STOCK USD 0.1	1,106,129.92
ATMOS ENERGY CORP COMMON STOCK USD 0	1,127,852.67
AUDAX GROUP/PRIVATE EQUITY COMMON STOCK USD	103,918,848.00
AUTODESK INC COMMON STOCK USD 0.01	2,716,203.00
AUTOMATIC DATA PROCESSING INC COMMON STOCK USD 0.1	5,928,775.50
AUTONATION INC COMMON STOCK USD 0.01	226,578.30
AUTOZONE INC COMMON STOCK USD 0.01	2,238,655.68
AVALARA INC COMMON STOCK USD 0.0001	240,090.72
AVALONBAY COMMUNITIES INC REIT USD 0.01	2,558,396.30
AVANGRID INC	235,682.37
AVANTOR INC COMMON STOCK USD 0.01	288,311.10
AVERY DENNISON CORP COMMON STOCK USD 1	810,776.23
AVNET INC COMMON STOCK USD 1	369,937.26
AXA EQUITABLE HOLDINGS INC COMMON STOCK USD 0.01	545,933.76
AXALTA COATING SYSTEMS LTD COMMON STOCK USD 1	500,821.65
AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD 0.0125	453,629.28
BAKER HUGHES CO COMMON STOCK USD 0.0001	1,229,901.60
BALL CORP COMMON STOCK USD 0	2,038,388.76
BANK OF AMERICA CORP COMMON STOCK USD 0.01	20,666,624.13
BANK OF HAWAII CORP COMMON STOCK USD 0.01	306,426.38
BANK OF NEW YORK MELLON CORP/THE COMMON STOCK USD	3,184,501.98
BANK OZK COMMON STOCK USD	289,880.10
BANKUNITED INC COMMON STOCK USD 0.01	247,275.10
BAXTER INTERNATIONAL INC COMMON STOCK USD 1	3,547,674.33
BB&T CORP COMMON STOCK USD 5	3,446,047.53
BECTON DICKINSON AND CO COMMON STOCK USD 1	5,681,734.56
BERKSHIRE HATHAWAY INC COMMON STOCK USD 0.0033	34,233,435.36
BERKSHIRE IX, L.P.	22,491,161.00
BERKSHIRE PARTNERS FUND VIII, L.P.	9,734,614.00
BERRY GLOBAL GROUP INC COMMON STOCK USD 0.01	447,992.16
BEST BUY CO INC COMMON STOCK USD 0.1	1,345,048.44
BEYOND MEAT INC COMMON STOCK USD 0.0001	163,927.86
BGC PARTNERS INC COMMON STOCK USD 0.01	132,907.50
BGI ACWIEX-US SUPERFUND A	1,970,439,785.93
BIOGEN INC COMMON STOCK USD 0.0005	3,602,656.68
BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD 0.001	997,115.60
BIO-RAD LABORATORIES INC COMMON STOCK USD 0.0001	576,971.16
BIO-TECHNE CORP COMMON STOCK USD 0.01	609,316.38
BLACK KNIGHT INC COMMON STOCK USD 0.0001	757,571.42
BLACKBEAR ASSET MANAGEMENT INC COMMON STOCK USD	11,138,787.00
BLACKROCK INC COMMON STOCK USD 0.01	4,427,433.40
BLACKSTONE CAPITAL PARTNERS VI, LP	23,296,148.83

BLACKSTONE CAPITAL PARTNERS VII	40,573,106.46
BLACKSTONE PROPERTY PARTNERS	361,091,726.00
BLACKSTONE REAL ESTATE PARTNERS, VII LP - MAINE	40,440,046.00
BLUEBIRD BIO INC COMMON STOCK USD 0.01	439,817.80
BOEING CO/THE COMMON STOCK USD 5	16,944,992.39
BOK FINANCIAL CORP COMMON STOCK USD 0.00006	229,693.30
BOOKING HOLDINGS INC COMMON STOCK USD 0.008	7,002,592.48
BOOZ ALLEN HAMILTON HOLDING CORP COMMON STOCK USD	802,170.90
BORGWARNER INC COMMON STOCK USD 0.01	622,679.68
BOSTON PROPERTIES INC REIT USD 0.01	1,691,399.50
BOSTON SCIENTIFIC CORP COMMON STOCK USD 0.01	4,748,278.86
BPEA REAL ESTATE FUND II, L.P.	5,336,563.38
BRANDYWINE REALTY TRUST REIT USD 0.01	200,919.30
BREP VIII	47,770,557.75
BRIDGEWATER PURE ALPHA FUND	201,432,145.25
BRIDGEWATER PURE ALPHA MAJOR MARKETS FUND III LTD	191,946,296.53
BRIGHT HORIZONS FAMILY SOLUTIONS INC COMMON STOCK	742,217.50
BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD 0.01	366,172.56
BRISTOL-MYERS SQUIBB CO COMMON STOCK USD 0.1	6,959,998.21
BRIXMOR PROPERTY GROUP INC REIT USD 0.01	519,850.09
BROADCOM INC COMMON STOCK USD	9,033,315.20
BROADRIDGE FINANCIAL SOLUTIONS INC COMMON STOCK	1,212,583.91
BROOKFIELD INFRASTRUCTURE FUND III	75,989,583.14
BROOKFIELD INFRASTRUCTURE II	107,652,431.65
BROOKFIELD PROPERTY REIT INC REIT USD 0.01	113,755.81
BROWN & BROWN INC COMMON STOCK USD 0.1	722,786.64
BROWN-FORMAN CORP COMMON STOCK USD 0.15	214,444.86
BROWN-FORMAN CORP COMMON STOCK USD 0.15	906,485.35
BRUKER CORP COMMON STOCK USD 0.01	378,896.25
BRUNSWICK CORP/DE COMMON STOCK USD 0.75	391,212.72
BUNGE LTD COMMON STOCK USD 0.01	668,002.76
BURLINGTON STORES INC COMMON STOCK USD 0.0001	1,090,417.74
BWX TECHNOLOGIES INC COMMON STOCK USD 0.01	449,956.65
CABLE ONE INC COMMON STOCK USD 0.01	439,145.00
CABOT CORP COMMON STOCK USD 1	232,400.96
CABOT OIL & GAS CORP COMMON STOCK USD 0.1	625,263.59
CACI INTERNATIONAL INC COMMON STOCK USD 0.1	475,701.82
CADENCE DESIGN SYSTEMS INC COMMON STOCK USD 0.01	1,546,602.40
CAESARS ENTERTAINMENT CORP COMMON STOCK USD 0.01	565,230.16
CAMDEN PROPERTY TRUST REIT USD 0.01	892,020.18
CAMPBELL SOUP CO COMMON STOCK USD 0.0375	656,739.24
CANTEL MEDICAL CORP COMMON STOCK USD 0.1	238,537.20
CAPITAL ONE FINANCIAL CORP COMMON STOCK USD 0.01	3,556,135.26
CAPRI HOLDINGS LTD	405,414.16
CARDINAL HEALTH INC COMMON STOCK USD 0	1,191,110.10
CARLISLE COS INC COMMON STOCK USD 1	682,291.52
CARLYLE ASIA PARTNERS IV	55,388,087.00
CARLYLE ASIA PARTNERS V LP COMMON STOCK USD	3,859,525.00
CARLYLE ASIAN GROWTH PARTNERS III, L.P	1,621,865.00
CARLYLE INFRASTRUCTURE PARTNERS, LP	500,214.00
CARLYLE POWER PARTNERS II, L.P.	23,992,626.00
CARMAX INC COMMON STOCK USD 0.5	1,228,304.00
CARNIVAL CORP COMMON STOCK USD 0.01	1,465,683.72
CARTER'S INC COMMON STOCK USD 0.01	326,714.22
CARVANA CO COMMON STOCK USD 0.001	256,674.00

CASEY'S GENERAL STORES INC COMMON STOCK USD 0	490,571.04
CATALENT INC COMMON STOCK USD 0.01	564,771.00
CATERPILLAR INC COMMON STOCK USD 1	5,796,744.83
CB BLIZZARD CO-INVEST, L.P.	10,000,000.00
CBOE GLOBAL MARKETS INC COMMON STOCK USD	1,055,103.62
CBRE GROUP INC COMMON STOCK USD 0.01	1,486,400.40
CBS CORP COMMON STOCK USD 0.001	1,141,928.55
CDK GLOBAL INC COMMON STOCK USD 0.01	484,025.85
CDW CORP/DE COMMON STOCK USD 0.01	1,512,401.28
CELANESE CORP COMMON STOCK USD 0.0001	1,263,622.57
CELGENE CORP COMMON STOCK USD 0.01	5,894,249.40
CENTENE CORP COMMON STOCK USD 0.001	1,471,878.24
CENTENNIAL RESOURCE DEVELOPMENT INC/DE COMMON	71,395.70
CENTERBRIDGE CAPITAL PARTNERS III LP LTD PART USD	19,850,914.00
CENTERPOINT ENERGY INC COMMON STOCK USD 0.01	1,260,467.70
CENTURYLINK INC COMMON STOCK USD 1	1,138,725.12
CERIDIAN HCM HOLDING INC COMMON STOCK USD 0.01	336,259.07
CERNER CORP COMMON STOCK USD 0.01	1,807,174.00
CF INDUSTRIES HOLDINGS INC COMMON STOCK USD 0.01	909,954.00
CH ROBINSON WORLDWIDE INC COMMON STOCK USD 0.1	958,946.58
CHANGE HEALTHCARE INC COMMON STOCK USD 0.001	49,129.36
CHARLES RIVER LABORATORIES INTERNATIONAL INC	515,581.15
CHARLES SCHWAB CORP/THE COMMON STOCK USD 0.01	4,119,585.72
CHARTER COMMUNICATIONS INC COMMON STOCK USD 0.001	5,518,286.80
CHARTERHOUSE CAPITAL LTD COMMON STOCK EUR	27,199.40
CHARTERHOUSE CAPITAL PARTNERS IX, L.P.	667,645.02
CHARTERHOUSE CAPITAL PARTNERS X	37,516,448.29
CHEMED CORP COMMON STOCK USD 1	562,049.22
CHEMOURS CO/THE COMMON STOCK USD	200,016.72
CHENIERE ENERGY INC COMMON STOCK USD 0.003	1,220,021.82
CHESAPEAKE ENERGY CORP COMMON STOCK USD 0.01	166,929.90
CHEVRON CORP COMMON STOCK USD 0.75	19,020,237.80
CHIMERA INVESTMENT CORP REIT USD 0.01	305,052.42
CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD 0.01	1,801,127.21
CHOICE HOTELS INTERNATIONAL INC COMMON STOCK USD	269,370.88
CHUBB LTD COMMON STOCK USD 24.15	6,189,656.42
CHURCH & DWIGHT CO INC COMMON STOCK USD 1	1,541,517.12
CIENA CORP COMMON STOCK USD 0.01	508,852.33
CIGNA CORP COMMON STOCK USD 0.01	4,746,169.72
CIMAREX ENERGY CO COMMON STOCK USD 0.01	403,319.22
CINCINNATI FINANCIAL CORP COMMON STOCK USD 2	1,505,702.12
CINEMARK HOLDINGS INC COMMON STOCK USD 0.001	355,990.32
CINTAS CORP COMMON STOCK USD 0	1,871,338.00
CISCO SYSTEMS INC COMMON STOCK USD 0.001	17,811,514.44
CIT GROUP INC COMMON STOCK USD 0.01	363,431.51
CITIGROUP INC COMMON STOCK USD 0.01	13,122,436.80
CITIZENS FINANCIAL GROUP INC COMMON STOCK USD 0.01	1,340,664.48
CITRIX SYSTEMS INC COMMON STOCK USD 0.001	1,014,618.24
CLEAN HARBORS INC COMMON STOCK USD 0.01	325,089.20
CLOROX CO/THE COMMON STOCK USD 1	1,588,256.46
CME GROUP INC COMMON STOCK USD 0.01	6,271,303.16
CMS ENERGY CORP COMMON STOCK USD 0.01	1,509,923.45
CNA FINANCIAL CORP COMMON STOCK USD 2.5	104,163.75
COCA-COLA CO/THE COMMON STOCK USD 0.25	17,701,183.40
COGNEX CORP COMMON STOCK USD 0.002	673,965.34

COGNIZANT TECHNOLOGY SOLUTIONS CORP COMMON STOCK	2,788,160.23
COHERENT INC COMMON STOCK USD 0.01	310,053.24
COLFAX CORP COMMON STOCK USD 0.001	242,011.68
COLGATE-PALMOLIVE CO COMMON STOCK USD 1	5,183,778.18
COLONY CAPITAL INC	222,592.56
COLUMBIA PROPERTY TRUST INC REIT USD 0.01	197,477.55
COLUMBIA SPORTSWEAR CO COMMON STOCK USD 0	233,601.79
COMCAST CORP COMMON STOCK USD 0.01	17,093,254.08
COMERICA INC COMMON STOCK USD 5	810,256.02
COMMERCE BANCSHARES INC/MO COMMON STOCK USD 5	513,644.85
COMMITMENT TO PURCHASE FUND	50,000,000.00
COMMITMENT TO PURCHASE FUND	100,000,000.00
COMMSCOPE HOLDING CO INC COMMON STOCK USD 0.01	195,980.40
CONAGRA BRANDS INC	1,228,212.44
CONCHO RESOURCES INC COMMON STOCK USD 0.001	1,137,732.40
CONOCOPHILLIPS COMMON STOCK USD 0.01	5,322,843.68
CONSOLIDATED EDISON INC COMMON STOCK USD 0.1	2,644,215.30
CONSTELLATION BRANDS INC COMMON STOCK USD 0.01	2,754,543.92
CONTINENTAL RESOURCES INC/OK COMMON STOCK USD 0.01	240,131.21
COOPER COS INC/THE COMMON STOCK USD 0.1	1,192,752.00
COPA HOLDINGS SA COMMON STOCK USD 0	266,921.25
COPART INC COMMON STOCK USD 0	1,314,439.79
CORELOGIC INC/UNITED STATES COMMON STOCK USD 1	332,635.03
CORESITE REALTY CORP REIT USD 0.01	390,993.39
CORNING INC COMMON STOCK USD 0.5	1,845,072.88
CORPORATE OFFICE PROPERTIES TRUST REIT USD 0.01	258,593.22
CORTEVA INC COMMON STOCK USD 0.01	1,778,056.00
COSTAR GROUP INC COMMON STOCK USD 0.01	1,773,668.00
COSTCO WHOLESALE CORP COMMON STOCK USD 0.005	10,669,289.52
COTY INC COMMON STOCK USD 0.01	240,626.45
COUPA SOFTWARE INC COMMON STOCK USD 0.0001	663,657.54
COUSINS PROPERTIES INC REIT USD 1	458,184.51
COVETRUS INC COMMON STOCK USD	96,475.46
CRANE CO COMMON STOCK USD 1	350,337.35
CREDIT ACCEPTANCE CORP COMMON STOCK USD 0.01	396,726.60
CREE INC COMMON STOCK USD 0.00125	431,494.00
CROWN CASTLE INTERNATIONAL CORP REIT USD 0.01	4,828,929.38
CROWN HOLDINGS INC COMMON STOCK USD 5	744,892.56
CSX CORP COMMON STOCK USD 1	4,424,136.36
CUBE INFRASTRUCTURE FUND II	28,631,436.29
CUBE INFRASTRUCTURE FUND, SICAV	16,773,753.01
CUBESMART REIT USD 0.01	566,548.92
CULLEN/FROST BANKERS INC COMMON STOCK USD 0.01	399,803.25
CUMMINS INC COMMON STOCK USD 2.5	2,096,490.96
CURTISS-WRIGHT CORP COMMON STOCK USD 1	440,116.74
CVC CAPITAL PARTNERS VI COMMON STOCK EUR	63,876,635.70
CVC CAPITAL PARTNERS VII	8,600,885.75
CVS HEALTH CORP COMMON STOCK USD 0.01	6,869,205.98
CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD 0.01	730,584.75
CYRUSONE INC REIT USD 0.01	747,046.00
DANAHER CORP COMMON STOCK USD 0.01	7,722,652.20
DARDEN RESTAURANTS INC COMMON STOCK USD 0	1,218,611.76
DAVITA INC COMMON STOCK USD 0.001	577,377.19
DEERE & CO COMMON STOCK USD 1	4,545,058.56
DELL TECHNOLOGIES INC COMMON STOCK USD	663,859.86

DELTA AIR LINES INC COMMON STOCK USD 0.0001	2,814,508.80
DENHAM MINING FUND	11,736,989.35
DENTSPLY SIRONA INC COMMON STOCK USD 0.01	978,845.07
DEVON ENERGY CORP COMMON STOCK USD 0.1	794,485.26
DEXCOM INC COMMON STOCK USD 0.001	1,138,253.48
DIAMONDBACK ENERGY INC COMMON STOCK USD 0.01	1,237,880.88
DICK'S SPORTING GOODS INC COMMON STOCK USD 0.01	212,456.86
DIGITAL REALTY TRUST INC REIT USD 0.01	2,285,305.05
DISCOVER FINANCIAL SERVICES COMMON STOCK USD 0.01	2,151,236.61
DISCOVERY INC - A COMMON STOCK USD 0.01	340,997.15
DISCOVERY INC COMMON STOCK USD 0.01	712,084.26
DISH NETWORK CORP COMMON STOCK USD 0.01	661,208.44
DOCUSIGN INC COMMON STOCK USD 0.0001	792,080.64
DOLBY LABORATORIES INC COMMON STOCK USD 0.001	318,093.44
DOLLAR GENERAL CORP COMMON STOCK USD 0.875	3,456,309.24
DOLLAR TREE INC COMMON STOCK USD 0.01	2,246,440.48
DOMINION ENERGY INC COMMON STOCK USD 0	5,447,508.80
DOMINO'S PIZZA INC COMMON STOCK USD 0.01	827,692.56
DOMTAR CORP COMMON STOCK USD 0.01	172,031.24
DONALDSON CO INC COMMON STOCK USD 5	575,900.64
DOUGLAS EMMETT INC REIT USD 0.01	596,408.69
DOVER CORP COMMON STOCK USD 1	1,208,459.28
DOW INC COMMON STOCK USD 0.01	2,981,746.40
DR HORTON INC COMMON STOCK USD 0.01	1,498,176.33
DROPBOX INC COMMON STOCK USD 0.00001	357,311.55
DTE ENERGY CO COMMON STOCK USD 0	2,078,268.06
DUKE ENERGY CORP COMMON STOCK USD 0.001	5,857,717.02
DUKE REALTY CORP REIT USD 0.01	1,034,284.59
DUNKIN' BRANDS GROUP INC COMMON STOCK USD 0.001	561,313.28
DUPONT DE NEMOURS INC	4,484,329.35
DXC TECHNOLOGY CO COMMON STOCK USD 0.01	667,702.54
DYNATRACE INC COMMON STOCK USD 0.001	57,018.18
E*TRADE FINANCIAL CORP COMMON STOCK USD 0.01	888,916.74
EAGLE MATERIALS INC COMMON STOCK USD 0.01	312,244.69
EAST WEST BANCORP INC COMMON STOCK USD 0.001	526,829.55
EASTMAN CHEMICAL CO COMMON STOCK USD 0.01	870,990.55
EATON CORP PLC COMMON STOCK USD 0.01	2,945,588.75
EATON VANCE CORP COMMON STOCK USD 0.00390625	415,153.20
EBAY INC COMMON STOCK USD 0.001	2,601,915.00
ECHOSTAR CORP COMMON STOCK USD 0.001	166,800.20
ECOLAB INC COMMON STOCK USD 1	4,195,297.50
EDISON INTERNATIONAL COMMON STOCK USD 0	2,254,135.53
EDWARDS LIFESCIENCES CORP COMMON STOCK USD 1	3,818,957.06
ELANCO ANIMAL HEALTH INC COMMON STOCK USD 0	816,499.13
ELASTIC NV COMMON STOCK USD 0.01	306,387.14
ELECTRONIC ARTS INC COMMON STOCK USD 0.01	2,385,634.16
ELEMENT SOLUTIONS INC COMMON STOCK USD 0.01	214,920.16
ELI LILLY & CO COMMON STOCK USD 0	8,070,435.61
EMERSON ELECTRIC CO COMMON STOCK USD 0.5	3,433,461.58
EMPIRE STATE REALTY TRUST INC REIT USD 0.01	184,439.75
ENCAP ENERGY CAPITAL FUND IX LP	18,962,450.55
ENCAP ENERGY CAPITAL FUND VIII	8,879,770.55
ENCAP ENERGY CAPITAL FUND X	35,480,672.31
ENCAP ENERGY CAPITAL FUND XI LP COMMON STOCK USD	6,958,674.74
ENCAP FLATROCK MIDSTREAM FUND IV, L.P.	6,579,060.80

ENCAP FLATROCK MIDSTREAM III	16,648,899.47
ENCOMPASS HEALTH CORP COMMON STOCK USD 0.01	540,005.76
ENERGIZER HOLDINGS INC COMMON STOCK 0	220,209.74
ENTEGRIS INC COMMON STOCK USD 0.01	530,366.20
ENTERGY CORP COMMON STOCK USD 0.01	1,960,146.72
EOG RESOURCES INC COMMON STOCK USD 0.01	3,640,565.22
EPAM SYSTEMS INC COMMON STOCK USD 0.001	813,876.48
EPR PROPERTIES REIT USD 0.01	485,653.68
EQT CORP COMMON STOCK USD 0	214,247.04
EQT INFRASTRUCTURE FUND III	73,170,094.13
EQT INFRASTRUCTURE IV COMMON STOCK USD	10,089,690.99
EQUIFAX INC COMMON STOCK USD 1.25	1,409,372.73
EQUINIX INC REIT USD 0.001	4,055,480.80
EQUITRANS MIDSTREAM CORP COMMON STOCK USD	237,368.70
EQUITY COMMONWEALTH REIT USD 0.01	347,432.00
EQUITY COMWLTH	12.50
EQUITY LIFESTYLE PROPERTIES INC REIT USD 0.01	981,093.38
EQUITY RESIDENTIAL REIT USD 0.01	2,668,469.56
ERIE INDEMNITY CO COMMON STOCK USD 0	375,941.25
ESSEX PROPERTY TRUST INC REIT USD 0.0001	1,810,914.60
ESTEE LAUDER COS INC/THE COMMON STOCK USD 0.01	3,568,964.05
ETSY INC COMMON STOCK USD 0.001	564,774.00
EURONET WORLDWIDE INC COMMON STOCK USD 0.02	603,487.50
EVERCORE INC COMMON STOCK USD 0.01	273,461.40
EVEREST RE GROUP LTD COMMON STOCK USD 0.01	875,702.19
EVERGY INC COMMON STOCK USD 0	1,311,098.88
EVERSOURCE ENERGY COMMON STOCK USD 5	2,325,125.88
EXACT SCIENCES CORP COMMON STOCK USD 0.01	967,410.85
EXELIXIS INC COMMON STOCK USD 0.001	451,197.41
EXELON CORP COMMON STOCK USD 0	3,957,313.65
EXPEDIA GROUP INC COMMON STOCK USD 0.001	1,558,215.13
EXPEDITORS INTERNATIONAL OF WASHINGTON INC COMMON	1,071,187.51
EXTENDED STAY AMERICA INC UNIT USD 0.01	238,061.04
EXTRA SPACE STORAGE INC REIT USD 0.01	1,217,498.04
EXXON MOBIL CORP COMMON STOCK USD 0	25,134,900.48
F5 NETWORKS INC COMMON STOCK USD 0	686,513.38
FACEBOOK INC COMMON STOCK USD 0.000006	35,795,682.72
FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD 0.01	781,877.46
FAIR ISAAC CORP COMMON STOCK USD 0.01	723,288.16
FASTENAL CO COMMON STOCK USD 0.01	1,573,942.59
FEDERAL REALTY INVESTMENT TRUST REIT USD 0.01	837,407.76
FEDEX CORP COMMON STOCK USD 0.1	2,952,181.80
FIDELITY NATIONAL FINANCIAL INC COMMON STOCK USD	1,001,223.45
FIDELITY NATIONAL INFORMATION SERVICES INC COMMON	6,824,527.80
FIFTH THIRD BANCORP COMMON STOCK USD 0	1,697,525.20
FIREEYE INC COMMON STOCK USD 0.0001	234,317.10
FIRST AMERICAN FINANCIAL CORP COMMON STOCK USD	536,518.92
FIRST CITIZENS BANCSHARES INC/NC COMMON STOCK USD	265,275.10
FIRST HAWAIIAN INC COMMON STOCK USD 0.01	317,997.00
FIRST HORIZON NATIONAL CORP COMMON STOCK USD 0.625	449,529.74
FIRST REPUBLIC BANK/CA COMMON STOCK USD 0.01	1,371,496.10
FIRST RESERVE ENERGY INFRASTRUCTURE FUND, LP	23,646,795.00
FIRST SOLAR INC COMMON STOCK USD 0.001	409,144.53
FIRSTENERGY CORP COMMON STOCK USD 0.1	2,147,392.52
FISERV INC COMMON STOCK USD 0.01	4,900,635.72

FIVE BELOW INC COMMON STOCK USD 0.01	577,790.20
FLEETCOR TECHNOLOGIES INC COMMON STOCK USD 0.001	2,049,329.88
FLIR SYSTEMS INC COMMON STOCK USD 0.01	591,427.14
FLOOR & DECOR HOLDINGS INC COMMON STOCK USD 0.001	311,656.95
FLOWERS FOODS INC COMMON STOCK USD 0.01	389,694.24
FLOWERVE CORP COMMON STOCK USD 1.25	514,164.70
FLUOR CORP COMMON STOCK USD 0.01	215,563.64
FMC CORP COMMON STOCK USD 0.1	989,666.88
FNB CORP/PA COMMON STOCK USD 0.01	330,161.55
FOOT LOCKER INC COMMON STOCK USD 0.01	380,930.16
FORD MOTOR CO COMMON STOCK USD 0.01	2,999,112.24
FORT GLOBAL CONTRARIAN FUND LP OPEN-END FUND USD	118,080,641.45
FORTINET INC COMMON STOCK USD 0.001	931,482.60
FORTIVE CORP COMMON STOCK USD 0.01	1,687,810.08
FORTUNE BRANDS HOME & SECURITY INC COMMON STOCK	639,388.30
FOX CORP COMMON STOCK USD 0.01	434,009.97
FOX CORP COMMON STOCK USD 0.01	927,093.29
FRANKLIN RESOURCES INC COMMON STOCK USD 0.1	686,678.72
FREEPORT-MCMORAN INC COMMON STOCK USD 0.1	1,161,175.95
FRONTDOOR INC COMMON STOCK USD 0.01	362,915.04
GAMING AND LEISURE PROPERTIES INC REIT USD	645,843.01
GAP INC/THE COMMON STOCK USD 0.05	334,909.12
GARDNER DENVER HOLDINGS INC COMMON STOCK USD 0.01	320,921.76
GARMIN LTD COMMON STOCK USD 0.1	1,029,237.57
GARTNER INC COMMON STOCK USD 0.0005	1,061,271.78
GATES INDUSTRIAL CORP PLC COMMON STOCK USD 0.01	42,193.30
GCI LIBERTY INC COMMON STOCK USD 0.01	521,263.86
GENERAL DYNAMICS CORP COMMON STOCK USD 1	3,908,960.16
GENERAL ELECTRIC CO COMMON STOCK USD 0.06	6,514,678.15
GENERAL MILLS INC COMMON STOCK USD 0.1	2,787,804.24
GENERAL MOTORS CO COMMON STOCK USD 0.01	3,900,880.92
GENESEE & WYOMING INC COMMON STOCK USD 0.01	515,860.68
GENPACT LTD COMMON STOCK USD 0.01	550,017.50
GENTEX CORP COMMON STOCK USD 0.06	614,553.67
GENUINE PARTS CO COMMON STOCK USD 1	1,198,409.56
GILEAD SCIENCES INC COMMON STOCK USD 0.001	6,787,681.10
GLOBAL ENERGY & POWER INFRASTRUCTURE FUND II LP	78,762,656.00
GLOBAL INFRASTRUCTURE PARTNERS	8,576,308.90
GLOBAL INFRASTRUCTURE PARTNERS II-A, L.P.	89,125,637.64
GLOBAL INFRASTRUCTURE PARTNERS III, L.P.	124,264,938.00
GLOBAL PAYMENTS INC COMMON STOCK USD 0	3,959,100.00
GLOBE LIFE INC COMMON STOCK USD 1	889,323.12
GODADDY INC COMMON STOCK USD 0.001	971,753.44
GOLDMAN SACHS GROUP INC/THE COMMON STOCK USD 0.01	5,638,313.84
GOODYEAR TIRE & RUBBER CO/THE COMMON STOCK USD 0	264,893.55
GRACO INC COMMON STOCK USD 1	645,618.92
GRAFTECH INTERNATIONAL LTD COMMON STOCK USD 0.01	76,633.60
GRAHAM HOLDINGS CO COMMON STOCK USD 1	218,275.05
GRAND CANYON EDUCATION INC COMMON STOCK USD 0.01	401,736.20
GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD 0.01	371,781.35
GROCERY OUTLET HOLDING CORP COMMON STOCK USD 0.001	55,210.56
GRUBHUB INC COMMON STOCK USD 0.0001	442,316.49
GTCR FUND X	5,487,289.00
GTCR FUND XII LP COMMON STOCK USD	9,705,405.00
GUARDANT HEALTH INC COMMON STOCK USD 0.00001	183,128.27

GUIDEWIRE SOFTWARE INC COMMON STOCK USD 0.0001	714,476.40
H&R BLOCK INC COMMON STOCK USD 0	419,762.64
H.I.G. BAYSIDE LOAN OPPORTUNITY FUND III (EUROPE)	12,806,602.76
H.I.G. CAPITAL PARTNERS V, LP	13,650,606.00
H.I.G. EUROPE CAPITAL	13,161,350.07
H.I.G. GROWTH BUYOUTS & EQUITY FUND III, L.P.	673,316.00
H2 CREDIT PARTNERS L.P.	54,001,713.78
HAIN CELESTIAL GROUP INC/THE COMMON STOCK USD 0.01	181,614.08
HALLIBURTON CO COMMON STOCK USD 2.5	1,380,460.90
HANESBRANDS INC COMMON STOCK USD 0.01	448,753.44
HANOVER INSURANCE GROUP INC/THE COMMON STOCK USD	459,616.14
HARLEY-DAVIDSON INC COMMON STOCK USD 0.01	491,817.81
HARRISON STREET CORE PROPERTY FUND LP	114,496,402.00
HARTFORD FINANCIAL SERVICES GROUP INC/THE COMMON	1,825,777.25
HASBRO INC COMMON STOCK USD 0.5	1,154,853.70
HAWAIIAN ELECTRIC INDUSTRIES INC COMMON STOCK USD	425,404.47
HCA HEALTHCARE INC COMMON STOCK USD 0.01	2,714,748.48
HCP INC REIT USD 1	1,476,578.46
HD SUPPLY HOLDINGS INC COMMON STOCK USD 0.01	577,909.60
HEALTHCARE TRUST OF AMERICA INC REIT USD 0.01	506,628.72
HEICO CORP COMMON STOCK USD 0.01	637,964.36
HEICO CORP COMMON STOCK USD 0.01	414,476.72
HELLMAN & FRIEDMAN CAPITAL PARTNERS VII, L.P.	43,473,786.00
HELLMAN & FRIEDMAN CAPITAL PARTNERS VIII, LP.	49,294,246.00
HELMERICH & PAYNE INC COMMON STOCK USD 0.1	374,654.50
HENRY SCHEIN INC COMMON STOCK USD 0.01	781,621.50
HERBALIFE NUTRITION LTD COMMON STOCK USD 0.002	341,118.60
HERSHEY CO/THE COMMON STOCK USD 1	1,875,533.99
HESS CORP COMMON STOCK USD 1	1,361,767.68
HEWLETT PACKARD ENTERPRISE CO COMMON STOCK USD	1,698,538.58
HEXCEL CORP COMMON STOCK USD 0.01	592,321.56
HIG BAYSIDE LOAN OPPORTUNITIES FUND II,LP	5,052,714.53
HIG GROWTH BUYOUTS & EQUITY FUND II, L.P.	28,514,250.00
HIG MIDDLE MARKET LBO FUND II LP COMMON STOCK USD	33,416,152.89
HIGH STREET EQUITY ADVISORS V	25,816,677.69
HIGHWOODS PROPERTIES INC REIT USD 0.01	364,733.04
HILL-ROM HOLDINGS INC COMMON STOCK USD 0	572,661.66
HILTON GRAND VACATIONS INC COMMON STOCK USD 0.01	219,424.00
HILTON WORLDWIDE HOLDINGS INC COMMON STOCK USD	2,195,533.60
HOLLYFRONTIER CORP COMMON STOCK USD 0.01	704,185.92
HOLOGIC INC COMMON STOCK USD 0.01	1,126,330.92
HOME DEPOT INC/THE COMMON STOCK USD 0.05	21,512,198.34
HOMESTEAD CAPITAL USA FARMLAND FUND III LP COMMON	821,710.00
HONEYWELL INTERNATIONAL INC COMMON STOCK USD 1	10,237,276.80
HORIZON THERAPEUTICS PLC	418,470.64
HORMEL FOODS CORP COMMON STOCK USD 0.01465	1,043,354.07
HOST HOTELS & RESORTS INC REIT USD 0.01	1,073,676.12
HOWARD HUGHES CORP/THE COMMON STOCK USD	425,217.60
HP INC COMMON STOCK USD 0.01	2,399,445.12
HUBBELL INC COMMON STOCK USD 0.01	584,467.20
HUBSPOT INC COMMON STOCK USD 0.001	505,316.13
HUDSON PACIFIC PROPERTIES INC REIT USD 0.01	411,926.06
HUMANA INC COMMON STOCK USD 0.166	2,911,940.30
HUNTINGTON BANCSHARES INC/OH COMMON STOCK USD 0.01	1,257,308.64
HUNTINGTON INGALLS INDUSTRIES INC COMMON STOCK USD	720,933.16

HUNTSMAN CORP COMMON STOCK USD 0.01	443,009.96
HYATT HOTELS CORP COMMON STOCK USD 0.01	242,153.29
IAA INC COMMON STOCK USD 0.01	470,505.75
IAC/INTERACTIVECORP COMMON STOCK USD 0.001	1,360,786.71
ICU MEDICAL INC COMMON STOCK USD 0.1	256,796.40
IDACORP INC COMMON STOCK USD 0	474,228.03
IDEX CORP COMMON STOCK USD 0.01	1,052,601.24
IDEXX LABORATORIES INC COMMON STOCK USD 0.1	1,957,080.21
IFM GLOBAL INFRASTRUCTURE (US) LP	163,984,078.23
IHS MARKIT LTD COMMON STOCK USD 0.01	2,221,887.36
ILLINOIS TOOL WORKS INC COMMON STOCK USD 0.01	4,287,995.40
ILLUMINA INC COMMON STOCK USD 0.01	3,743,731.32
INCYTE CORP COMMON STOCK USD 0.001	1,091,552.15
INFLEXION BUYOUT FUND IV	23,503,343.04
INFLEXION PARTNERSHIP CAPITAL FUND I COMMON STOCK	14,586,599.16
INGERSOLL-RAND PLC COMMON STOCK USD 1	2,485,392.12
INGREDION INC COMMON STOCK USD 0.01	462,178.07
INSULET CORP COMMON STOCK USD 0.001	836,360.03
INTEGRA LIFESCIENCES HOLDINGS CORP COMMON STOCK	376,458.69
INTEL CORP COMMON STOCK USD 0.001	19,221,617.54
INTERACTIVE BROKERS GROUP INC COMMON STOCK USD	340,750.08
INTERCONTINENTAL EXCHANGE INC COMMON STOCK USD	4,298,121.14
INTERNATIONAL BUSINESS MACHINES CORP COMMON STOCK	10,870,581.26
INTERNATIONAL FLAVORS & FRAGRANCES INC COMMON	1,104,047.36
INTERNATIONAL GAME TECHNOLOGY PLC COMMON STOCK USD	134,668.17
INTERNATIONAL PAPER CO COMMON STOCK USD 1	1,383,531.06
INTERPUBLIC GROUP OF COS INC/THE COMMON STOCK USD	709,043.72
INTUIT INC COMMON STOCK USD 0.01	5,559,209.76
INTUITIVE SURGICAL INC COMMON STOCK USD 0.001	5,190,887.02
INVESCO LTD COMMON STOCK USD 0.2	575,536.50
INVESCO OPTIMUM YIELD DIVERSIFIED COMMODITY	3,414,313.32
INVESCO U.S. INCOME	192,295,094.00
INVITATION HOMES INC REIT USD 0.01	1,096,784.01
IONIS PHARMACEUTICALS INC COMMON STOCK USD 0.001	650,802.33
IPG PHOTONICS CORP COMMON STOCK USD 0.0001	393,646.80
IPI DATA CENTER PARTNERS I	19,635,340.00
IQVIA HOLDINGS INC COMMON STOCK USD 0.01	2,247,870.24
IRON MOUNTAIN INC REIT USD 0.01	777,965.57
ITT INC COMMON STOCK USD 1	440,583.67
JABIL INC COMMON STOCK USD 0.001	438,003.65
JACK HENRY & ASSOCIATES INC COMMON STOCK USD 0.01	941,506.50
JACOBS ENGINEERING GROUP INC COMMON STOCK USD 1	1,010,709.00
JANUS HENDERSON GROUP PLC COMMON STOCK USD	174,648.96
JAZZ PHARMACEUTICALS PLC COMMON STOCK USD 0.0001	594,057.04
JB HUNT TRANSPORT SERVICES INC COMMON STOCK USD	807,634.35
JBG SMITH PROPERTIES REIT USD 0.01	385,355.88
JEFFERIES FINANCIAL GROUP INC COMMON STOCK USD 1	411,718.40
JETBLUE AIRWAYS CORP COMMON STOCK USD 0.01	426,974.25
JM SMUCKER CO/THE COMMON STOCK USD 0	1,005,142.72
JOHN WILEY & SONS INC COMMON STOCK USD 1	181,647.96
JOHNSON & JOHNSON COMMON STOCK USD 1	28,917,465.04
JOHNSON CONTROLS INTERNATIONAL PLC COMMON STOCK	2,954,883.01
JONES LANG LASALLE INC COMMON STOCK USD 0.01	599,348.60
JPMORGAN ALERIAN MLP INDEX ETN ETP USD	5,113,024.02
JPMORGAN CHASE & CO COMMON STOCK USD 1	31,484,075.73

JPMORGAN US GOVT MMF AGENCY SHARES FUND 1603	2,052,919.13
JPMORGAN US GOVT MMF AGENCY SHARES FUND 1603	79,165.37
JPMORGAN US GOVT MMF AGENCY SHARES FUND 1603	37,332,936.78
JPMORGAN US GOVT MMF AGENCY SHARES FUND 1603	44.97
JPMORGAN US GOVT MMF AGENCY SHARES FUND 1603	11,131,517.73
JPMORGAN US GOVT MMF AGENCY SHARES FUND 1603	1,664,114.76
JPMORGAN US GOVT MMF AGENCY SHARES FUND 1603	1,114,854.48
JPMORGAN US GOVT MMF AGENCY SHARES FUND 1603	186,809.70
JPMORGAN US GOVT MMF AGENCY SHARES FUND 1603	724,204.43
JPMORGAN US GOVT MMF AGENCY SHARES FUND 1603	2,495,872.51
JPMORGAN US GOVT MMF AGENCY SHARES FUND 1603	59.27
JUNIPER NETWORKS INC COMMON STOCK USD 0.00001	694,806.75
KANSAS CITY SOUTHERN COMMON STOCK USD 0.01	1,125,776.17
KAR AUCTION SERVICES INC COMMON STOCK USD 0.01	278,943.50
KELLOGG CO COMMON STOCK USD 0.25	1,339,573.95
KELSO INVESTMENT ASSOCIATES IX, L.P.	43,365,207.00
KELSO INVESTMENT ASSOCIATES VIII	642,999.00
KELSO INVESTMENT ASSOCIATES X LP COMMON STOCK USD	3,998,730.00
KEMPER CORP COMMON STOCK USD 0.1	400,117.35
KEURIG DR PEPPER INC	467,008.08
KEYCORP COMMON STOCK USD 1	1,517,577.44
KEYSIGHT TECHNOLOGIES INC COMMON STOCK USD	1,525,755.25
KILROY REALTY CORP REIT USD 0.01	668,852.25
KIMBERLY-CLARK CORP COMMON STOCK USD 1.25	4,126,196.39
KIMCO REALTY CORP REIT USD 0.01	711,360.72
KINDER MORGAN INC/DE COMMON STOCK USD 0.01	3,365,819.10
KIRBY CORP COMMON STOCK USD 0.1	425,178.00
KKR AMERICAS XII	28,068,478.00
KKR GLOBAL INFRASTRUCTURE INVESTORS	34,699,690.00
KKR GLOBAL INFRASTRUCTURE INVESTORS II	166,458,283.00
KKR GLOBAL INFRASTRUCTURE INVESTORS III LP COMMON	18,579,986.00
KKR NORTH AMERICA FUND XI LP	59,649,479.00
KKR REAL ESTATE PARTNERS EUROPE	33,451,145.00
KKR REPA I	9,931,929.00
KKR REPA II COMMON STOCK USD	21,323,544.00
KKR SPECIAL SITUATIONS DOMESTIC FUND II L.P.	44,166,524.00
KKR SPECIAL SITUATIONS FUND LP	34,425,677.90
KLA CORP COMMON STOCK USD 0.001	2,124,192.90
KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC COMMON	358,208.40
KOHL'S CORP COMMON STOCK USD 0.01	662,166.44
KOSMOS ENERGY LTD COMMON STOCK USD 0.01	189,028.32
KRAFT HEINZ CO/THE COMMON STOCK USD 0.01	1,461,475.40
KROGER CO/THE COMMON STOCK USD 1	1,715,040.28
L BRANDS INC COMMON STOCK USD 0.5	359,261.01
L3HARRIS TECHNOLOGIES INC COMMON STOCK USD 1	3,853,163.52
LABORATORY CORP OF AMERICA HOLDINGS COMMON STOCK	1,371,384.00
LAM RESEARCH CORP COMMON STOCK USD 0.001	2,817,778.32
LAMAR ADVERTISING CO REIT USD 0.001	602,513.22
LAMB WESTON HOLDINGS INC COMMON STOCK USD 1	909,727.20
LANDSTAR SYSTEM INC COMMON STOCK USD 0.01	371,063.68
LAS VEGAS SANDS CORP COMMON STOCK USD 0.001	1,648,874.72
LEAR CORP COMMON STOCK USD 0.01	599,639.40
LEGG MASON INC COMMON STOCK USD 0.1	270,117.87
LEGGETT & PLATT INC COMMON STOCK USD 0.01	464,041.50
LEIDOS HOLDINGS INC COMMON STOCK USD 0.0001	979,203.76

LENDINGTREE INC COMMON STOCK USD 0.01	200,537.78
LENNAR CORP COMMON STOCK USD 0.1	1,316,049.40
LENNAR CORP COMMON STOCK USD 0.1	71,790.66
LENNOX INTERNATIONAL INC COMMON STOCK USD 0.01	730,001.30
LIBERTY BROADBAND CORP COMMON STOCK USD 0.01	908,221.59
LIBERTY BROADBAND CORP COMMON STOCK USD 0.01	210,607.80
LIBERTY MEDIA CORP-LIBERTY FORMULA ONE TRACKING	62,116.71
LIBERTY MEDIA CORP-LIBERTY FORMULA ONE USD 0.01	679,414.24
LIBERTY MEDIA CORP-LIBERTY SIRIUSXM TRACKING STK	563,061.24
LIBERTY MEDIA CORP-LIBERTY SIRIUSXM TRACKING STK	316,763.40
LIBERTY PROPERTY TRUST REIT USD 0.001	699,473.06
LIFE STORAGE INC REIT USD 0.01	419,637.21
LINCOLN ELECTRIC HOLDINGS INC COMMON STOCK USD 0	447,664.36
LINCOLN NATIONAL CORP COMMON STOCK USD 0	1,019,166.72
LINDE PLC COMMON STOCK USD 0.001	8,820,846.48
LIONS GATE ENTERTAINMENT CORP COMMON STOCK USD 0	70,724.08
LIONS GATE ENTERTAINMENT-A CORP	48,164.75
LITTELFUSE INC COMMON STOCK USD 0.01	375,897.20
LIVE NATION ENTERTAINMENT INC COMMON STOCK USD	715,742.26
LKQ CORP COMMON STOCK USD 0.01	826,851.95
LOCKHEED MARTIN CORP COMMON STOCK USD 1	8,092,964.88
LOEWS CORP COMMON STOCK USD 0.01	1,131,993.72
LOGMEIN INC COMMON STOCK USD 0.01	283,201.36
LOWE'S COS INC COMMON STOCK USD 0.5	7,246,803.84
LPL FINANCIAL HOLDINGS INC COMMON STOCK USD	545,535.90
LULULEMON ATHLETICA INC COMMON STOCK USD 0.005	1,903,929.17
LYFT INC COMMON STOCK USD 0.00001	111,493.20
LYONDELLBASELL INDUSTRIES NV COMMON STOCK USD 0.04	1,998,759.80
M&T BANK CORP COMMON STOCK USD 0.5	1,787,272.58
MACERICH CO/THE REIT USD 0.01	392,221.44
MACQUARIE INFRASTRUCTURE CORP COMMON STOCK USD	250,318.74
MACY'S INC COMMON STOCK USD 0.01	425,793.13
MADISON SQUARE GARDEN CO/THE COMMON STOCK USD 0.01	406,610.41
MAINE CUSTOM BARCLAYS CAPITAL AGGREGATE STRATEGY	883,109,340.86
MAINE PERS - RIVERSIDE CAPITAL APPRECIATION FUND	46,576,844.00
MAINE PERS 0-5 YEAR TIPS	586,894,100.42
MAINE PERS GTCR FUND XI LTD PART USD	30,689,535.00
MAINE PERS SMART MARKETS LP	194,358,261.49
MAINE PERS- TAURUS MINING FINANCE FUND I ANNEX	14,648,720.00
MAINE PERS-HIG BRAZIL & LA	27,077,616.00
MAINEPERES- HIGH STREET REAL ESTATE FUND USD	54,798.00
MAINEPERS - OWL ROCK	108,450,608.32
MAINEPERS - STONEPEAK INFRASTRUCTURE FUND II	115,330,588.00
MAINEPERS-ABRY ASE V	3,283,214.22
MAINEPERS-ACM FUND II, LLC	23,143,880.44
MAINEPERS-BREP IX	2,798,107.59
MAINEPERS-HOMESTEAD FARMLAND FUND II	31,482,971.00
MAINEPERS-INFLEXION SUPPLEMENTAL FUND GBP	10,838,314.81
MAINEPERS-ONCAP IV, L.P.	6,046,920.00
MAINEPERS-ORION MINE FINANCE FUND II	41,462,156.60
MAINEPERS-TILLRIDGE GLOBAL AGRIBUSINESS PARTNERS	7,203,592.00
MANHATTAN ASSOCIATES INC COMMON STOCK USD 0.01	458,205.60
MANPOWERGROUP INC COMMON STOCK USD 0.01	436,615.92
MARATHON OIL CORP COMMON STOCK USD 1	811,047.00
MARATHON PETROLEUM CORP COMMON STOCK USD 0.01	3,345,381.00

MARKEL CORP COMMON STOCK USD 0	1,328,455.60
MARKETAXESS HOLDINGS INC COMMON STOCK USD 0.003	1,021,472.50
MARRIOTT INTERNATIONAL	0.32
MARRIOTT INTERNATIONAL INC/MD COMMON STOCK USD	2,848,694.85
MARSH & MCLENNAN COS INC COMMON STOCK USD 1	4,257,527.70
MARTIN MARIETTA MATERIALS INC COMMON STOCK USD	1,428,883.30
MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD	1,371,502.22
MASCO CORP COMMON STOCK USD 1	1,022,577.12
MASIMO CORP COMMON STOCK USD 0.001	583,851.96
MASTERCARD INC COMMON STOCK USD 0.0001	20,504,349.71
MATCH GROUP INC COMMON STOCK USD 0.001	322,908.80
MATTEL INC COMMON STOCK USD 1	309,773.83
MAXIM INTEGRATED PRODUCTS INC COMMON STOCK USD	1,320,695.46
MCCORMICK & CO INC/MD COMMON STOCK USD 0	1,609,890.00
MCDONALD'S CORP COMMON STOCK USD 0.01	13,873,271.94
MCKESSON CORP COMMON STOCK USD 0.01	2,129,464.32
MDU RESOURCES GROUP INC COMMON STOCK USD 1	448,232.40
MEDALLIA INC COMMON STOCK USD	42,077.62
MEDICAL PROPERTIES TRUST INC REIT USD 0.001	735,470.94
MEDIDATA SOLUTIONS INC COMMON STOCK USD 0.01	461,434.50
MEDNAX INC COMMON STOCK USD 0.01	133,729.44
MEDTRONIC PLC COMMON STOCK USD 0.1	12,339,446.40
MERCK & CO INC COMMON STOCK USD 0.5	18,362,033.73
MERCURY GENERAL CORP COMMON STOCK USD 0	116,286.28
MERIDIAM INFRASTRUCTURE EUROPE I CLASS B SECONDARY	23,183,406.01
MERIDIAM INFRASTRUCTURE EUROPE I SECONDARY	25,267,880.26
MERIDIAM INFRASTRUCTURE EUROPE II CLASS B	4,340,220.10
MERIDIAM INFRASTRUCTURE EUROPE II SECONDARY	26,721,479.80
MERIDIAM INFRASTRUCTURE EUROPE III	15,317,318.15
MERIDIAM INFRASTRUCTURE N AMERICA II, LP	75,563,491.00
MERIDIAM INFRASTRUCTURE NORTH AMERICA II CIP	5,953,301.00
MERIDIAM INFRASTRUCTURE NORTH AMERICA II SECONDARY	19,239,469.00
MERIDIAM NA III	527,859.00
MESA WEST CAPITAL	102,284,235.89
METLIFE INC COMMON STOCK USD 0.01	3,130,622.28
METTLER-TOLEDO INTERNATIONAL INC COMMON STOCK USD	1,448,950.80
MFA FINANCIAL INC REIT USD 0.01	307,714.68
MGIC INVESTMENT CORP COMMON STOCK USD 1	373,110.22
MGM RESORTS INTERNATIONAL COMMON STOCK USD 0.01	1,163,935.08
MICROCHIP TECHNOLOGY INC COMMON STOCK USD 0.001	1,811,837.91
MICRON TECHNOLOGY INC COMMON STOCK USD 0.1	4,002,661.35
MICROSOFT CORP COMMON STOCK USD 0.00000625	88,457,559.44
MID-AMERICA APARTMENT COMMUNITIES INC REIT USD	1,235,615.04
MIDDLEBY CORP/THE COMMON STOCK USD 0.01	530,726.00
MKS INSTRUMENTS INC COMMON STOCK USD 0	429,747.96
MODERNA INC COMMON STOCK USD 0.0001	272,836.96
MOHAWK INDUSTRIES INC COMMON STOCK USD 0.01	608,067.07
MOLINA HEALTHCARE INC COMMON STOCK USD 0.001	586,453.40
MOLSON COORS BREWING CO COMMON STOCK USD 0.01	836,337.50
MONDELEZ INTERNATIONAL INC COMMON STOCK USD 0	6,662,257.47
MONGODB INC COMMON STOCK USD 0.001	422,643.84
MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD	544,076.61
MONSTER BEVERAGE CORP COMMON STOCK USD 0.005	1,880,331.16
MOODY'S CORP COMMON STOCK USD 0.01	2,814,159.37
MORGAN STANLEY COMMON STOCK USD 0.01	4,264,397.13

MORNINGSTAR INC COMMON STOCK USD 0	230,462.78
MOSAIC CO/THE COMMON STOCK USD 0.01	603,253.50
MOTOROLA SOLUTIONS INC COMMON STOCK USD 0.01	2,370,808.68
MSC INDUSTRIAL DIRECT CO INC COMMON STOCK USD	276,629.42
MSCI INC COMMON STOCK USD 0.01	1,505,741.25
MURPHY OIL CORP COMMON STOCK USD 1	272,373.09
MYLAN NV COMMON STOCK USD 0.01	872,693.60
NASDAQ INC COMMON STOCK USD 0.01	984,459.15
NATIONAL FUEL GAS CO COMMON STOCK USD 1	340,008.90
NATIONAL INSTRUMENTS CORP COMMON STOCK USD 0.01	457,187.12
NATIONAL OILWELL VARCO INC COMMON STOCK USD 0.01	672,633.60
NATIONAL RETAIL PROPERTIES INC REIT USD 0.01	754,744.80
NAVIENT CORP COMMON STOCK USD 0.01	215,168.00
NCR CORP COMMON STOCK USD 0.01	299,756.88
NEKTAR THERAPEUTICS COMMON STOCK USD 0.0001	247,651.14
Net Capital Payable	(54,708.79)
Net Capital Receivable	66,370.87
Net Income Receivable	14.98
NETAPP INC COMMON STOCK USD 0.001	1,071,571.57
NETFLIX INC COMMON STOCK USD 0.001	9,500,777.62
NEUROCRINE BIOSCIENCES INC COMMON STOCK USD 0.001	672,581.04
NEW RELIC INC COMMON STOCK USD 0.001	240,822.55
NEW RESIDENTIAL INVESTMENT CORP REIT USD 0.01	569,983.68
NEW YORK COMMUNITY BANCORP INC COMMON STOCK USD	496,277.20
NEW YORK TIMES CO/THE COMMON STOCK USD 0.1	386,160.32
NEWELL BRANDS INC COMMON STOCK USD 1	595,033.92
NEWMARKET CORP COMMON STOCK USD 0	270,648.29
NEWMONT GOLDCORP CORP COMMON STOCK USD 1.6	2,601,122.40
NEWS CORP COMMON STOCK USD	151,435.40
NEWS CORP COMMON STOCK USD 0.01	454,346.14
NEXSTAR MEDIA GROUP INC COMMON STOCK USD 0.01	383,253.26
NEXTERA ENERGY INC COMMON STOCK USD 0.01	9,384,371.22
NIELSEN HOLDINGS PLC COMMON STOCK USD 0.07	652,353.75
NIKE INC COMMON STOCK USD 0	9,755,188.64
NISOURCE INC COMMON STOCK USD 0.01	932,127.68
NOBLE ENERGY INC COMMON STOCK USD 0.01	880,252.32
NORDSON CORP COMMON STOCK USD 0	707,898.40
NORDSTROM INC COMMON STOCK USD 0	304,881.85
NORFOLK SOUTHERN CORP COMMON STOCK USD 1	4,028,516.18
NORTEL NETWORKS CORP COMMON STOCK EUR 0	0.13
NORTHBRIDGE-STRATEGIC FUND II	29,988,032.00
NORTHERN TRUST CORP COMMON STOCK USD 1.667	1,546,962.90
NORTHROP GRUMMAN CORP COMMON STOCK USD 1	4,998,199.44
NORWEGIAN CRUISE LINE HOLDINGS LTD COMMON STOCK	926,165.30
NRG ENERGY INC COMMON STOCK USD 0.01	836,352.00
NU SKIN ENTERPRISES INC COMMON STOCK USD 0.001	208,907.36
NUANCE COMMUNICATIONS INC COMMON STOCK USD 0.001	399,855.96
NUCOR CORP COMMON STOCK USD 0.4	1,314,767.44
NUTANIX INC COMMON STOCK USD 0.000025	328,466.25
NVENT ELECTRIC PLC COMMON STOCK USD 0.01	269,086.36
NVIDIA CORP COMMON STOCK USD 0.001	8,547,707.35
NVR INC COMMON STOCK USD 0.01	1,025,988.60
OCCIDENTAL PETROLEUM CORP COMMON STOCK USD 0.2	3,388,842.50
OCM OPPORTUNITIES FUND VIII, L.P.	1,545,113.00
OGE ENERGY CORP COMMON STOCK USD 0.01	743,868.96

OKTA INC COMMON STOCK USD	842,029.92
OLD DOMINION FREIGHT LINE INC COMMON STOCK USD 0.1	930,755.72
OLD REPUBLIC INTERNATIONAL CORP COMMON STOCK USD 1	534,520.46
OLIN CORP COMMON STOCK USD 1	272,975.04
OLLIE'S BARGAIN OUTLET HOLDINGS INC COMMON STOCK	258,367.84
OMEGA HEALTHCARE INVESTORS INC REIT USD 0.1	748,417.11
OMNICOM GROUP INC COMMON STOCK USD 0.15	1,428,205.50
ON SEMICONDUCTOR CORP COMMON STOCK USD 0.01	650,834.80
ONEMAIN HOLDINGS INC COMMON STOCK USD 0.01	215,384.96
ONEOK INC COMMON STOCK USD 0.01	2,532,356.85
ONEX PARTNERS III, LP	3,790,458.00
ONEX PARTNERS IV LP COMMON STOCK USD	43,942,979.00
ONEX PARTNERS V, L.P	570,031.00
ORACLE CORP COMMON STOCK USD 0.01	10,379,263.33
O'REILLY AUTOMOTIVE INC COMMON STOCK USD 0.01	2,523,365.32
OSHKOSH CORP COMMON STOCK USD 0.01	439,412.60
OUTFRONT MEDIA INC REIT USD 0.01	355,352.87
OWENS CORNING COMMON STOCK USD 0.001	561,784.80
OWENS-ILLINOIS INC COMMON STOCK USD 0.01	141,130.34
PACCAR INC COMMON STOCK USD 1	1,985,273.57
PACKAGING CORP OF AMERICA COMMON STOCK USD 0.01	861,747.18
PACWEST BANCORP COMMON STOCK USD 0	367,724.46
PAGERDUTY INC COMMON STOCK USD 0.000005	26,329.00
PAINE & PARTNERS CAPITAL FUND IV, L.P.	43,739,466.00
PALO ALTO NETWORKS INC COMMON STOCK USD 0.0001	1,604,753.59
PARAMOUNT GROUP INC REIT USD 0.01	206,807.20
PARK HOTELS & RESORTS INC REIT USD 0.01	508,832.14
PARKER-HANNIFIN CORP COMMON STOCK USD 0.5	1,953,838.98
PARSLEY ENERGY INC COMMON STOCK USD 0.01	381,225.60
PATTERSON-UTI ENERGY INC COMMON STOCK USD 0.01	137,193.30
PAYCHEX INC COMMON STOCK USD 0.01	2,227,589.01
PAYCOM SOFTWARE INC COMMON STOCK USD 0.01	844,663.68
PAYLOCITY HOLDING CORP COMMON STOCK USD 0.001	264,832.12
PAYPAL HOLDINGS INC COMMON STOCK USD 0.0001	10,249,608.96
PBF ENERGY INC COMMON STOCK USD 0.001	286,093.18
PEGASYSTEMS INC COMMON STOCK USD 0.01	217,379.44
PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD	152,383.44
PENTAIR PLC COMMON STOCK USD 0.01	541,711.80
PENUMBRA INC COMMON STOCK USD 0.001	357,070.95
PEOPLE'S UNITED FINANCIAL INC COMMON STOCK USD	517,581.04
PEPSICO INC COMMON STOCK USD 0.017	16,161,896.40
PERKINELMER INC COMMON STOCK USD 1	785,011.89
PERRIGO CO PLC COMMON STOCK USD 0.001	569,463.21
PFIZER INC COMMON STOCK USD 0.05	16,819,587.53
PG&E CORP COMMON STOCK USD 0	451,320.00
PHILIP MORRIS INTERNATIONAL INC COMMON STOCK USD 0	10,100,793.90
PHILLIPS 66 COMMON STOCK USD	3,850,035.20
PILGRIM'S PRIDE CORP COMMON STOCK USD 0.01	154,617.13
PINNACLE FINANCIAL PARTNERS INC COMMON STOCK USD 1	369,442.50
PINNACLE WEST CAPITAL CORP COMMON STOCK USD 0	908,283.99
PIONEER NATURAL RESOURCES CO COMMON STOCK USD 0.01	1,794,958.62
PLANET FITNESS INC COMMON STOCK USD 0.0001	410,414.04
PLURALSIGHT INC COMMON STOCK USD 0.0001	82,127.55
PNC FINANCIAL SERVICES GROUP INC/THE COMMON STOCK	5,241,703.68
POLARIS INC COMMON STOCK USD 0.01	427,288.55

POOL CORP COMMON STOCK USD 0.001	671,257.60
POPULAR INC COMMON STOCK USD 0.01	436,290.74
POST HOLDINGS INC COMMON STOCK USD 0.01	557,565.12
PPG INDUSTRIES INC COMMON STOCK USD 1.67	2,343,653.76
PPL CORP COMMON STOCK USD 0.01	1,930,515.98
PRA HEALTH SCIENCES INC COMMON STOCK USD 0.01	499,821.51
PREMIER INC COMMON STOCK USD 0.01	112,383.12
PRIMA MORTGAGE INVESTMENT TRUST, LLC	91,371,854.66
PRIMERICA INC COMMON STOCK USD	448,740.21
PRINCIPAL FINANCIAL GROUP INC COMMON STOCK USD	1,322,162.46
PROCTER & GAMBLE CO/THE COMMON STOCK USD 0	25,850,517.30
PROGRESSIVE CORP/THE COMMON STOCK USD 1	3,800,700.00
PROLOGIS INC REIT USD 0.01	4,475,157.86
PROOFPOINT INC COMMON STOCK USD 0.0001	615,568.50
PROSPERITY BANCSHARES INC COMMON STOCK USD 1	375,571.64
PRUDENTIAL FINANCIAL INC COMMON STOCK USD 0.01	3,059,829.15
PSP MAVERICK CO-INVEST L.P	7,238,015.32
PTC INC COMMON STOCK USD 0.01	593,506.90
PUBLIC SERVICE ENTERPRISE GROUP INC COMMON STOCK	2,626,232.32
PUBLIC STORAGE REIT USD 0.1	25,508.08
PUBLIC STORAGE REIT USD 0.1	3,027,122.34
PULTEGROUP INC COMMON STOCK USD 0.01	783,974.10
PURE STORAGE INC COMMON STOCK USD 0.0001	324,231.60
PVH CORP COMMON STOCK USD 1	529,997.61
QIAGEN NV COMMON STOCK USD 0.01	612,285.87
QORVO INC COMMON STOCK USD 0.0001	732,439.44
QUALCOMM INC COMMON STOCK USD 0.0001	7,807,563.12
QUANTA SERVICES INC COMMON STOCK USD 0.00001	458,620.80
QUEST DIAGNOSTICS INC COMMON STOCK USD 0.01	1,216,931.10
QURATE RETAIL INC COMMON STOCK USD 0.01	333,648.94
RALPH LAUREN CORP COMMON STOCK USD 0.01	434,151.11
RANGE RESOURCES CORP COMMON STOCK USD 0.01	71,407.26
RAYMOND JAMES FINANCIAL INC COMMON STOCK USD 0.01	880,660.80
RAYONIER INC REIT USD 0	307,859.40
RAYTHEON CO COMMON STOCK USD 0.01	4,603,402.16
REALPAGE INC COMMON STOCK USD 0.001	432,916.82
REALTY INCOME CORP REIT USD 1	2,077,873.33
REGAL BELOIT CORP COMMON STOCK USD 0.01	270,801.30
REGENCY CENTERS CORP REIT USD 0.01	967,787.23
REGENERON PHARMACEUTICALS INC COMMON STOCK USD	1,919,330.60
REGIONS FINANCIAL CORP COMMON STOCK USD 0.01	1,332,387.47
REINSURANCE GROUP OF AMERICA INC COMMON STOCK USD	834,413.72
RELIANCE STEEL & ALUMINUM CO COMMON STOCK USD	543,346.32
RENAISSANCERE HOLDINGS LTD COMMON STOCK USD 1	706,285.95
REPUBLIC SERVICES INC COMMON STOCK USD 0.01	1,535,625.30
RESIDEO TECHNOLOGIES INC COMMON STOCK USD 0.001	157,749.55
RESMED INC COMMON STOCK USD 0.004	1,592,136.24
RETAIL PROPERTIES OF AMERICA INC REIT USD 0.001	228,836.54
RHONE PARTNERS V L.P.	38,067,544.63
RINGCENTRAL INC COMMON STOCK USD 0.0001	735,111.00
RIVERSIDE INC COMMON STOCK USD	79,317,964.00
RIVERSIDE MICRO-CAP FUND IV	67,847,847.00
RIVERSIDE MICRO-CAP FUND V, L.P.	6,941,593.00
ROBERT HALF INTERNATIONAL INC COMMON STOCK USD	538,677.48
ROCKWELL AUTOMATION INC COMMON STOCK USD 1	1,615,040.00

ROKU INC COMMON STOCK USD 0.0001	729,822.72
ROLLINS INC COMMON STOCK USD 1	400,526.92
ROPER TECHNOLOGIES INC COMMON STOCK USD 0.01	3,073,892.00
ROSS STORES INC COMMON STOCK USD 0.01	3,312,636.60
ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD 0.01	1,568,019.81
ROYAL GOLD INC COMMON STOCK USD 0.01	690,592.05
RPM INTERNATIONAL INC COMMON STOCK USD 0.01	742,803.95
RUBENSTEIN PARTNERS III	24,978,360.53
RUSSELL 2000 INDEX FUND	161,156,112.36
RYDER SYSTEM INC COMMON STOCK USD 0.5	242,128.29
S&P GLOBAL INC COMMON STOCK USD 1	5,055,162.30
SABRE CORP COMMON STOCK USD 0.01	507,045.20
SAGE THERAPEUTICS INC COMMON STOCK USD 0.0001	577,012.77
SALESFORCE.COM INC COMMON STOCK USD 0.001	10,254,235.20
SANTANDER CONSUMER USA HOLDINGS INC COMMON STOCK	217,396.22
SAREPTA THERAPEUTICS INC COMMON STOCK USD 0.0001	453,727.68
SBA COMMUNICATIONS CORP REIT USD 0.01	2,265,363.10
SCHLUMBERGER LTD COMMON STOCK USD 0.01	4,032,849.07
SCHNEIDER NATIONAL INC COMMON STOCK USD 0	89,559.36
SCOTTS MIRACLE-GRO CO/THE COMMON STOCK USD 0.01	355,046.34
SCP PRIVATE CORPORATE LENDING FUND L.P.	2,322,964.31
SEABOARD CORP COMMON STOCK USD 1	96,250.00
SEALED AIR CORP COMMON STOCK USD 0.1	539,297.92
SEATTLE GENETICS INC COMMON STOCK USD 0.001	830,344.20
SEI INVESTMENTS CO COMMON STOCK USD 0.01	661,463.57
SEMPRA ENERGY COMMON STOCK USD 0	3,410,299.36
SENIOR HOUSING PARTNERS V	46,440,659.98
SENSATA TECHNOLOGIES HOLDING PLC COMMON STOCK USD	671,154.42
SERVICE CORP INTERNATIONAL/US COMMON STOCK USD 1	690,328.59
SERVICE PROPERTIES TRUST REIT USD 0.01	330,834.12
SERVICEMASTER GLOBAL HOLDINGS INC COMMON STOCK USD	617,136.00
SERVICENOW INC COMMON STOCK USD 0.001	3,976,306.40
SHERWIN-WILLIAMS CO/THE COMMON STOCK USD 1	3,841,391.82
SHOREVIEW CAPITAL PARTNERS III LP COMMON STOCK USD	21,337,256.00
SIGNATURE BANK/NEW YORK NY COMMON STOCK USD 0.01	555,207.54
SILGAN HOLDINGS INC COMMON STOCK USD 0.01	193,936.00
SILVER CREEK AGGREGATE RESERVES FUND I	154,702.97
SIMON PROPERTY GROUP INC REIT USD 0.0001	4,023,241.20
SINCLAIR BROADCAST GROUP INC COMMON STOCK USD 0.01	215,110.42
SIRIUS XM HOLDINGS INC COMMON STOCK USD 0.001	696,588.08
SITE CENTERS CORP REIT USD 0.1	162,485.03
SIX FLAGS ENTERTAINMENT CORP COMMON STOCK USD	318,504.09
SKECHERS U.S.A. INC COMMON STOCK USD 0.001	436,023.90
SKYWORKS SOLUTIONS INC COMMON STOCK USD 0.25	1,153,087.50
SL GREEN REALTY CORP REIT USD 0.01	574,565.60
SLM CORP COMMON STOCK USD 0.2	296,775.93
SMARTSHEET INC COMMON STOCK USD	256,929.93
SNAP-ON INC COMMON STOCK USD 1	741,060.36
SOLARWINDS CORP COMMON STOCK USD 0.001	55,885.05
SONOCO PRODUCTS CO COMMON STOCK USD 0	472,956.25
SOUTHERN CO/THE COMMON STOCK USD 5	5,391,532.68
SOUTHERN COPPER CORP COMMON STOCK USD 0.01	248,773.57
SOUTHWEST AIRLINES CO COMMON STOCK USD 1	2,209,657.12
SOVEREIGN CAPITAL IV, L.P.	29,514,526.93
SPDR BLACKSTONE / GSO SENIOR LOAN ETF ETP USD	12,053,714.64

SPDR BLOOMBERG BARCLAYS INVESTMENT GRADE FLOATING	12,066,163.68
SPDR BLOOMBERG BARCLAYS SHORT TERM INTERNATIONAL	13,697,350.03
SPDR PORTFOLIO SHORT TERM CORPORATE BOND ETF ETP	12,058,277.80
SPECTRUM BRANDS HOLDINGS INC	173,469.89
SPIRIT AEROSYSTEMS HOLDINGS INC COMMON STOCK USD	719,332.24
SPIRIT REALTY CAPITAL INC REIT USD 0.05	385,649.69
SPLUNK INC COMMON STOCK USD 0.001	1,491,282.58
SPOTIFY TECHNOLOGY SA COMMON STOCK USD 0.000625	1,127,004.00
SPRINT CORP COMMON STOCK USD 0.01	292,778.84
SPROUTS FARMERS MARKET INC COMMON STOCK USD 0.001	208,137.08
SQUARE INC COMMON STOCK USD 0.000001	1,777,159.65
SS&C TECHNOLOGIES HOLDINGS INC COMMON STOCK USD	966,267.09
STANLEY BLACK & DECKER INC COMMON STOCK USD 2.5	1,831,407.62
STARBUCKS CORP COMMON STOCK USD 0.001	8,902,302.44
STARWOOD PROPERTY TRUST INC REIT USD 0.01	554,613.80
STATE STREET CORP COMMON STOCK USD 1	1,880,267.90
STEEL DYNAMICS INC COMMON STOCK USD 0.005	545,045.76
STERICYCLE INC COMMON STOCK USD 0.01	360,635.33
STERIS PLC COMMON STOCK USD 75	1,013,597.35
STERLING BANCORP/DE COMMON STOCK USD 0.01	334,881.64
STONEPEAK INFRASTRUCTURE PARTNERS FUND III	72,465,996.00
STORE CAPITAL CORP REIT USD 0.01	659,100.80
STRYKER CORP COMMON STOCK USD 0.1	6,262,195.24
SUMMIT CREDIT PARTNERS FUND II	49,043,112.00
SUMMIT PARTNERS GROWTH EQUITY FUND IX	51,623,060.00
SUMMIT PARTNERS GROWTH EQUITY VIII, L.P.	14,704,679.00
SUMMIT PARTNERS VENTURE CAPITAL FUND II LP COMMON	12,074,971.00
SUMMIT PARTNERS VENTURE CAPITAL FUND IV	17,848,958.00
SUN COMMUNITIES INC REIT USD 0.01	1,109,003.60
SUNTRUST BANKS INC COMMON STOCK USD 1	2,586,260.80
SVB FINANCIAL GROUP COMMON STOCK USD 0.001	925,857.45
SWITCH INC COMMON STOCK USD 0.001	65,432.18
SYMANTEC CORP COMMON STOCK USD 0.01	1,140,076.61
SYNCHRONY FINANCIAL COMMON STOCK USD 0.001	1,898,540.28
SYNNEX CORP COMMON STOCK USD 0.001	390,182.40
SYNOPSYS INC COMMON STOCK USD 0.01	1,702,449.00
SYNOVUS FINANCIAL CORP COMMON STOCK USD 1	429,196.02
SYSCO CORP COMMON STOCK USD 1	3,177,667.40
T ROWE PRICE GROUP INC COMMON STOCK USD 0.2	2,223,990.50
TAKE-TWO INTERACTIVE SOFTWARE INC COMMON STOCK USD	1,173,433.08
TAPESTRY INC COMMON STOCK USD	625,668.90
TARGA RESOURCES CORP COMMON STOCK USD 0.001	750,415.77
TARGET CORP COMMON STOCK USD 0.0833	4,469,800.19
TAUBMAN CENTERS INC REIT USD 0.01	186,838.08
TAURUS MINING FINANCE FUND	36,434,539.00
TAURUS MINING FINANCE FUND NO 2	9,199,711.00
TCF FINANCIAL CORP	503,970.66
TCP DIRECT LENDING FUND VIII	89,722,763.45
TCV IX, L.P.	47,822,752.00
TCV X, L.P.	14,145,759.00
TD AMERITRADE HOLDING CORP COMMON STOCK USD 0.01	1,089,697.80
TEAYS RIVER INVESTMENTS, LLC	287,892,473.00
TECHNOLOGY CROSSOVER VENTURES VIII	71,548,833.00
TECHNOLOGY IMPACT FUND, L.P	13,341,663.84
TECHNOLOGY IMPACT GROWTH FUND, LP COMMON STOCK USD	24,565,531.65

TELEDYNE TECHNOLOGIES INC COMMON STOCK USD 0.01	988,831.29
TELEFLEX INC COMMON STOCK USD 1	1,297,165.50
TELEPHONE & DATA SYSTEMS INC COMMON STOCK USD 0.01	223,299.00
TEMPUR SEALY INTERNATIONAL INC COMMON STOCK USD	288,650.80
TERADATA CORP COMMON STOCK USD 0.01	282,224.00
TERADYNE INC COMMON STOCK USD 0.125	811,608.65
TESLA INC COMMON STOCK USD 0.001	2,839,375.56
TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD 0.01	230,896.25
TEXAS INSTRUMENTS INC COMMON STOCK USD 1	10,214,224.92
TEXTRON INC COMMON STOCK USD 0.125	946,244.62
TFS FINANCIAL CORP COMMON STOCK USD 0.01	61,087.80
THERMO FISHER SCIENTIFIC INC COMMON STOCK USD 1	9,797,106.42
THOMA BRAVO FUND XI LP COMMON STOCK USD	68,370,911.62
THOMA BRAVO FUND XII LP COMMON STOCK USD	69,501,093.24
THOMA BRAVO FUND XIII, L.P.	15,996,490.95
THOMA BRAVO SPECIAL OPPORTUNITIES FUND II, L.P.	17,865,069.43
THOR INDUSTRIES INC COMMON STOCK USD 0.1	238,341.12
TIFFANY & CO COMMON STOCK USD 0.01	950,369.16
TIMKEN CO/THE COMMON STOCK USD 0	253,054.16
TJX COS INC/THE COMMON STOCK USD 1	5,677,509.18
T-MOBILE US INC COMMON STOCK USD 0.0001	2,076,928.59
TOLL BROTHERS INC COMMON STOCK USD 0.01	470,350.90
TORO CO/THE COMMON STOCK USD 1	646,284.75
TRACTOR SUPPLY CO COMMON STOCK USD 0.008	914,891.04
TRADE DESK INC/THE COMMON STOCK USD 0.000001	595,283.70
TRANSDIGM GROUP INC COMMON STOCK USD 0.01	2,164,425.19
TRANSOCEAN LTD COMMON STOCK USD 0.1	206,353.08
TRANSUNION COMMON STOCK USD 0.01	1,297,678.89
TRAVELERS COS INC/THE COMMON STOCK USD 0	3,255,121.48
TREEHOUSE FOODS INC COMMON STOCK USD 0.01	279,745.25
TRIMBLE INC	801,892.22
TRINITY INDUSTRIES INC COMMON STOCK USD 0.01	175,407.84
TRIPADVISOR INC COMMON STOCK USD 0.001	337,173.56
TWILIO INC COMMON STOCK USD 0.001	1,109,386.44
TWIN CREEKS TIMBER LLC COMMON STOCK USD	98,139,249.35
TWITTER INC COMMON STOCK USD 0.000005	2,600,132.00
TWO HARBORS INVESTMENT CORP REIT USD 1	295,048.71
TYLER TECHNOLOGIES INC COMMON STOCK USD 0.01	813,487.50
TYSON FOODS INC COMMON STOCK USD 0.1	2,100,351.62
UBER TECHNOLOGIES INC COMMON STOCK USD 0.00001	460,706.40
UBIQUITI INC	148,416.30
UDR INC REIT USD 0.01	1,193,480.64
UGI CORP COMMON STOCK USD 0	884,328.84
ULTA BEAUTY INC COMMON STOCK USD 0.01	1,188,081.00
UMPQUA HOLDINGS CORP COMMON STOCK USD 0	306,994.72
UNDER ARMOUR INC COMMON STOCK USD 0.000333	280,054.11
UNDER ARMOUR INC COMMON STOCK USD 0.000333	296,148.88
UNION PACIFIC CORP COMMON STOCK USD 2.5	9,668,748.18
UNITED AIRLINES HOLDINGS INC COMMON STOCK USD 0.01	1,766,078.16
UNITED PARCEL SERVICE INC COMMON STOCK USD 0.01	7,020,253.80
UNITED RENTALS INC COMMON STOCK USD 0.01	818,884.80
UNITED STATES CELLULAR CORP COMMON STOCK USD 1	56,445.16
UNITED STATES STEEL CORP COMMON STOCK USD 1	173,769.75
UNITED TECHNOLOGIES CORP COMMON STOCK USD 1	9,330,049.84
UNITED THERAPEUTICS CORP COMMON STOCK USD 0.01	294,516.75

UNITEDHEALTH GROUP INC COMMON STOCK USD 0.01	17,279,547.84
UNIVAR SOLUTIONS INC COMMON STOCK USD 0.01	274,260.36
UNIVERSAL DISPLAY CORP COMMON STOCK USD 0.01	610,148.60
UNIVERSAL HEALTH SERVICES INC COMMON STOCK USD	986,361.25
UNUM GROUP COMMON STOCK USD 0.1	520,843.00
URBAN OUTFITTERS INC COMMON STOCK USD 0.0001	144,972.49
US BANCORP COMMON STOCK USD 0.01	6,710,269.92
US FARMING REALTY TRUST III	93,918,405.00
US FOODS HOLDING CORP COMMON STOCK USD 0.01	752,499.90
US TREASURY INFLATION PROTECTED S	583,820,009.38
USD	6,124,157.85
USD	(6,764.97)
USD	(1,664,028.47)
USD	(1,106,380.00)
USD	(186,800.00)
USD	(699,371.00)
USD	(2,467,578.38)
USD CASH AT BROKER	609,823.24
VAIL RESORTS INC COMMON STOCK USD 0.01	764,601.60
VALERO ENERGY CORP COMMON STOCK USD 0.01	2,977,774.16
VALMONT INDUSTRIES INC COMMON STOCK USD 1	257,640.64
VALVOLINE INC COMMON STOCK USD 0.01	363,406.88
VANECK VECTORS J.P. MORGAN EM LOCAL CURRENCY BOND	4,257,891.00
VANGUARD FTSE ALL WORLD EX-US SMALL-CAP ETF ETP	10,888,463.90
VANGUARD FTSE DEVELOPED MARKETS ETF ETP USD 0	10,979,410.52
VANGUARD FTSE EMERGING MARKETS ETF ETP USD	14,315,892.36
VANGUARD GLOBAL EX-U.S. REAL ESTATE ETF ETP USD	5,262,729.57
VANGUARD GROWTH ETF ETP USD	16,104,550.56
VANGUARD SHORT-TERM BOND ETF ETP USD	14,643,025.92
VANGUARD SHORT-TERM INFLATION-PROTECTED SECURITIES	8,521,309.35
VANGUARD TOTAL INTERNATIONAL BOND ETF ETP USD	8,608,240.92
VANGUARD TOTAL STOCK MARKET ETF ETP USD	9,531,573.00
VANGUARD VALUE ETF ETP USD	11,049,152.18
VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD 1	903,654.92
VEEVA SYSTEMS INC COMMON STOCK USD 0.00001	1,640,043.29
VENTAS INC REIT USD 0.25	2,308,134.29
VEREIT INC REIT USD 0.01	834,448.53
VERISIGN INC COMMON STOCK USD 0.001	1,664,848.38
VERISK ANALYTICS INC COMMON STOCK USD 0.001	2,126,508.58
VERIZON COMMUNICATIONS INC COMMON STOCK USD 0.1	21,014,515.08
VERSUM MATERIALS INC COMMON STOCK CHF 1	474,835.03
VERTEX PHARMACEUTICALS INC COMMON STOCK USD 0.01	3,669,467.78
VF CORP COMMON STOCK USD 0	2,294,696.14
VIACOM INC COMMON STOCK USD 0.001	717,474.53
VIACOM INC COMMON STOCK USD 0.001	29,529.36
VIASAT INC COMMON STOCK USD 0.0001	350,840.56
VICI PROPERTIES INC REIT USD 0.01	889,536.89
VIRTU FINANCIAL INC COMMON STOCK USD 0.00001	55,656.72
VISA INC COMMON STOCK USD 0.0001	25,171,427.37
VISTRA ENERGY CORP COMMON STOCK USD 0.01	80.19
VISTRA ENERGY CORP COMMON STOCK USD 0.01	957,762.63
VMWARE INC COMMON STOCK USD 0.01	976,890.60
VORNADO REALTY TRUST REIT USD 0.04	919,967.83
VOYA FINANCIAL INC COMMON STOCK USD 0.01	627,203.24
VULCAN MATERIALS CO COMMON STOCK USD 1	1,664,244.96

WABCO HOLDINGS INC COMMON STOCK USD 0.01	553,725.00
WABTEC CORP COMMON STOCK USD 0.01	1,083,648.80
WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD 0.01	3,534,143.07
WALMART INC COMMON STOCK USD 0.1	14,031,061.68
WALT DISNEY CO/THE COMMON STOCK USD 0.01	19,140,489.36
WALTON REAL ESTATE FUND VII LP	17,004,131.08
WASTE MANAGEMENT INC COMMON STOCK USD 0.01	4,111,710.00
WATER STREET HEALTHCARE PARTNERS III LP	19,197,101.00
WATER STREET HEALTHCARE PARTNERS IV LP COMMON	9,222,538.00
WATERS CORP COMMON STOCK USD 0.01	1,240,712.34
WATSCO INC COMMON STOCK USD 0.5	447,650.28
WAYFAIR INC COMMON STOCK USD 0.001	577,754.36
WAYZATA OPPORTUNITIES FUND III, LP	5,285,208.00
WEBSTER FINANCIAL CORP COMMON STOCK USD 0.01	360,430.30
WEC ENERGY GROUP INC COMMON STOCK USD 0.01	2,516,536.20
WEINGARTEN REALTY INVESTORS REIT USD 0.03	280,172.34
WELLCARE HEALTH PLANS INC COMMON STOCK USD 0.01	1,082,293.92
WELLS FARGO & CO COMMON STOCK USD 1.666	16,845,900.76
WELLTOWER INC	3,078,836.60
WENDY'S CO/THE COMMON STOCK USD 0.1	311,987.70
WESCO INTERNATIONAL INC COMMON STOCK USD 0.01	185,920.84
WEST PHARMACEUTICAL SERVICES INC COMMON STOCK USD	855,316.42
WESTBROOK IX	5,645,991.00
WESTBROOK X	34,335,943.00
WESTERN ALLIANCE BANCORP COMMON STOCK USD 0.0001	351,682.56
WESTERN DIGITAL CORP COMMON STOCK USD 0.01	1,480,861.20
WESTERN UNION CO/THE COMMON STOCK USD 0.01	802,933.18
WESTLAKE CHEMICAL CORP COMMON STOCK USD 0.01	207,567.36
WESTROCK CO COMMON STOCK USD 0.01	767,637.00
WEX INC COMMON STOCK USD 0.01	728,058.21
WEYERHAEUSER CO REIT USD 1.25	1,740,751.10
WHIRLPOOL CORP COMMON STOCK USD 1	829,172.96
WHITE MOUNTAINS INSURANCE GROUP LTD COMMON STOCK	266,760.00
WILLIAMS COS INC/THE COMMON STOCK USD 1	2,447,262.90
WILLIAMS-SONOMA INC COMMON STOCK USD 0.01	466,750.68
WILLIS TOWERS WATSON PLC	2,106,198.36
WINDHAM RISK PREMIA FUND	139,727,041.00
WINTRUST FINANCIAL CORP COMMON STOCK USD 0	303,631.74
WOODWARD INC COMMON STOCK USD 0.00292	496,880.64
WORKDAY INC COMMON STOCK USD 0.001	2,272,705.12
WORLD WRESTLING ENTERTAINMENT INC COMMON STOCK USD	259,057.15
WP CAREY INC REIT USD 0.001	1,281,808.69
WPX ENERGY INC COMMON STOCK USD 0.01	373,286.91
WR BERKLEY CORP COMMON STOCK USD 0.2	895,279.84
WR GRACE & CO COMMON STOCK USD 0.01	319,446.60
WSRE VIII	34,550,976.80
WW GRAINGER INC COMMON STOCK USD 0.5	1,084,597.50
WYNDHAM DESTINATIONSINC	345,150.00
WYNDHAM HOTELS & RESORTS INC COMMON STOCK USD 0.01	400,157.16
WYNN RESORTS LTD COMMON STOCK USD 0.01	890,851.68
WYNNCHURCH CAPITAL PARTNERS IV, L.P.	30,426,782.00
XCEL ENERGY INC COMMON STOCK USD 2.5	2,834,194.77
XEROX HOLDINGS CORP COMMON STOCK USD 1	468,354.64
XILINX INC COMMON STOCK USD 0.01	2,047,848.60
XPO LOGISTICS INC COMMON STOCK USD 0.001	549,085.04

XYLEM INC/NY COMMON STOCK USD	1,183,153.20
YUM BRANDS INC COMMON STOCK USD 0	2,913,676.41
YUM CHINA HOLDINGS INC COMMON STOCK USD 0.01	1,384,206.67
ZAYO GROUP HOLDINGS INC COMMON STOCK USD 0.001	639,930.30
ZEBRA TECHNOLOGIES CORP COMMON STOCK USD 0.01	948,682.89
ZENDESK INC COMMON STOCK USD 0.01	662,187.68
ZILLOW GROUP INC COMMON STOCK USD 0.0001	142,377.36
ZILLOW GROUP INC COMMON STOCK USD 0.0001	299,154.24
ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD 0.01	2,347,845.74
ZIONS BANCORP NA COMMON STOCK USD 0.001	660,810.36
ZOETIS INC COMMON STOCK USD 0.01	5,004,904.89
ZSCALER INC COMMON STOCK USD 0.001	243,152.70
ZYNGA INC COMMON STOCK USD 0.00000625	391,912.98