

Asset category	Description	Industry
Equities	ACCENTURE PLC SHS CL A NEW	IT Services
Equities	AIA GROUP LTD NPV	Insurance
Equities	ALPHABET INC CAPITAL STOCK USD0.001 CL A	Interactive Media & Services
Equities	ALTRIA GROUP INC COM	Tobacco
Equities	ANGLO AMERICAN USD0.54945	Metals & Mining
Equities	APPLE INC COM STK	Tech. Hardware, Storage & Peripherals
Equities	APPLIED MATERIALS INC COM	Semiconductors & Semiconductor Equipment
Equities	ASSOCO BRIT FOODS ORD GBP0.0568	Food Products
Equities	AVIVA ORD GBP0.25	Insurance
Equities	BAE SYSTEMS ORD GBP0.025	Aerospace & Defense
Equities	BAILLIE GIFFORD DIVERSIFIED GROWTH C GROSS	Miscellaneous
Equities	BARCLAYS PLC ORD GBP0.25	Banks
Equities	BAYER AG NPV (REGD)	Pharmaceuticals
Equities	BHP GROUP PLC ORD USD0.50	Metals & Mining
Equities	BP ORD USD0.25	Oil, Gas & Consumable Fuels
Equities	BRENNTAG AG NPV	Trading Companies & Distributors
Equities	BT GROUP ORD GBP0.05	Diversified Telecommunication Services
Equities	CENTRICA ORD GBP0.061728395	Multi-Utilities
Equities	CISCO SYSTEMS INC	Communications Equipment
Equities	CITIGROUP INC COM NEW COM NEW	Banks
Equities	COMPUTACENTER ORD GBP0.075555	IT Services
Equities	CONTINENTAL AG ORD NPV	Auto Components
Equities	COSTCO WHOLESALE CORP NEW COM	Food & Staples Retailing
Equities	DIAGEO ORD PLC	Beverages
Equities	DNB ASA NOK10	Banks
Equities	DRAX GROUP ORD GBP0.1155172	Indep.Power & Renewable Electricity Prod
Equities	EBARA CORP NPV	Machinery
Equities	EPAE - EUR(EX UK) EQTY IND(OFC)	Miscellaneous
Equities	EVERSOURCE ENERGY COM	Electric Utilities
Equities	FERGUSON PLC ORD GBP0.10	Trading Companies & Distributors
Equities	GILEAD SCIENCES INC	Biotechnology
Equities	GLAXOSMITHKLINE ORD GBP0.25	Pharmaceuticals
Equities	GOLDMAN SACHS GROUP INC COM	Capital Markets
Equities	GPCE - FTSE RAFI AW 3000 EQ IND (OFC)	Miscellaneous
Equities	GREENSANDS HOLDINGS LIMITED COM STK	Miscellaneous
Equities	HSBC HLDGS ORD USD0.50(UK REG)	Banks
Equities	IMPERIAL BRANDS PLC GBP0.10	Tobacco
Equities	INFORMA PLC (GB) ORD GBP0.001	Media
Equities	INTACT FINL CORP COM NPV	Insurance
Equities	JAPAN TOBACCO INC NPV	Tobacco
Equities	JPAA - JAPAN EQTY INDEX (OFC)	Miscellaneous
Equities	KASIKORNBANK PLC THB10 (ALIEN MKT)	Banks
Equities	LEGAL & GENERAL GP ORD GBP0.025	Insurance
Equities	LENNAR CORP CL A CL A	Household Durables
Equities	LLOYDS BANKING GP ORD GBP0.1	Banks
Equities	LONZA GROUP AG CHF1 (REGD)	Life Sciences Tools & Services
Equities	MARKS & SPENCER GP ORD GBP0.25	Multiline Retail
Equities	MASTERCARD INC CL A	IT Services
Equities	MEDTRONIC PLC COMMON STOCK STOCK	Health Care Equipment & Supplies
Equities	MICROSOFT CORP COM	Software
Equities	NOVARTIS AG CHF0.50 (REGD)	Pharmaceuticals
Equities	NPAB - N AMERICA EQUITY INDEX (OFC)	Miscellaneous
Equities	PEARSON ORD GBP0.25	Media
Equities	PPAB - ASIAPACE XJAPDEVEQTY OFC	Miscellaneous
Equities	PROVIDENT FINANCIAL GROUP	Consumer Finance
Equities	QINETIQ GROUP ORD GBP0.01	Aerospace & Defense
Equities	REACH PLC ORD GBP0.10	Media
Equities	RELX PLC ORD GBP0.1444	Professional Services
Equities	ROCHE HLDGS AG GENUSSSCHEINE NPV	Pharmaceuticals
Equities	ROLLS ROYCE HLDGS ORD GBP0.20	Aerospace & Defense
Equities	ROYAL BK SCOT GRP ORD GBP1	Banks
Equities	ROYAL DUTCH SHELL 'A'SHS EUR0.07	Oil, Gas & Consumable Fuels
Equities	ROYAL DUTCH SHELL 'B'ORD EUR0.07	Oil, Gas & Consumable Fuels
Equities	ROYAL MAIL PLC ORD GBP0.01	Air Freight & Logistics
Equities	SAINSBURY(J) ORD GBP0.28571428	Food & Staples Retailing
Equities	SAMSUNG SDI KRW5000	Electronic Equip, Instru & Components
Equities	SAP SE	Software
Equities	SOUTH32 LTD	Metals & Mining
Equities	STANDARD CHARTERED PLC SHS	Banks
Equities	STCB - TRANSITION CSUF STCB	Miscellaneous
Equities	SUNTORY BEVERAGE & NPV	Beverages
Equities	SUZUKI MOTOR CORP NPV	Automobiles
Equities	SWEDBANK AB SER'A'NPV	Banks
Equities	TESCO ORD GBP0.05	Food & Staples Retailing
Equities	TP ICAP PLC ORD GBP0.25	Capital Markets
Equities	UNILEVER NV EUR0.16	Personal Products
Equities	UPAD - UK EQUITY INDEX (OFC)	Miscellaneous
Equities	VALEO EUR1	Auto Components
Equities	VIVENDI SA EUR5.50	Entertainment
Equities	VODAFONE GROUP ORD USD0.2095238	Wireless Telecommunication Services
Equities	WILLIAM HILL ORD GBP0.10	Hotels Restaurants & Leisure
Equities	WM MORRISON SUPERMARKETS ORD GBP0.10	Food & Staples Retailing
Equities	WOLTERS KLUWER EUR0.12	Professional Services
Equities	WORLD EM MKTS EQTY IND (OFC)	Miscellaneous
Equities	WPP PLC ORD GBP0.10	Media
Fixed Income	BAILLIE GIFFORD INV GRADE BD C GROSS ACC	Miscellaneous
Fixed Income	BAILLIE GIFFORD STERLING AGGREGATE BOND C G	Miscellaneous
Fixed Income	GREENSANDS EUROPE BNDS 0.0% 31/03/2021	Miscellaneous
Fixed Income	UK(GOVERNMENT OF) 1.25% I/L 22/11/2027	Miscellaneous
Fixed Income	UK(GOVT OF) 0.125% I/L GILT 03/2068 GBP	Miscellaneous

Fixed Income	UK(GOVT OF) 0.125% I/L GILT 11/2036 GBP	Miscellaneous
Fixed Income	UK(GOVT OF) 0.5% I/L GILT SNR 03/2050	Miscellaneous
Fixed Income	UK(GOVT OF) 0.625% I/L GILT 11/42 GBP	Miscellaneous
Fixed Income	UK(GOVT OF) 0.75% I/L STK 22/11/2047	Miscellaneous
Fixed Income	UK(GOVT OF) 1.125% I/L GILT 11/2037 GBP	Miscellaneous
Fixed Income	UK(GOVT OF) 1.25% I/L GILT 11/2055 GBP	Miscellaneous
Fixed Income	UK(GOVT OF) 4.125% I/L GILT 07/2030 GBP	Miscellaneous
Fixed Income	UK(GOVT OF) IDX/LKD SNR 22/03/2062 GBP	Miscellaneous
Fixed Income	UK(GOVT OF) IDX/LKD SNR 26/01/2035 GBP	Miscellaneous
Fixed Income	UK(GOVT OF)1.25% I/L STK 22/11/2032	Miscellaneous
Other Assets	GREENSANDS EUROPE LTD 12% PIK	Infrastructure
Real Estate	BLACKROCK UK FD	Miscellaneous
Real Estate	HERCULES UNIT PROPERTY	Miscellaneous
Real Estate	HERMES PROPERTY UT	Miscellaneous
Real Estate	INDUSTRIAL PROPERTY INVESTMENT FUND IPIF FEEDER GBP	Miscellaneous
Real Estate	LEGAL AND GENERAL MANAGED PROPERTY FUND	Miscellaneous
Real Estate	MAYFAIR CAP PPTY (MCPUT)	Miscellaneous
Real Estate	METRO PPTY UNIT TR	Miscellaneous
Real Estate	MULTI-LET INDL PROPERTY UNIT TRUST	Miscellaneous
Real Estate	NUVEEN UK RETAIL WAREHOUSE FUND	Miscellaneous
Real Estate	REAL INCOME FD	Miscellaneous
Real Estate	SCHRODER INVT MGMT REGL OFFICE PPTY UNITTR	Miscellaneous
Real Estate	SCHRODER REAL CONTINENTAL EUROPEAN FD E	Miscellaneous
Real Estate	SCHRODER UNIT TST UK REAL ESTATE SREF I INC	Miscellaneous
Real Estate	SCHRODERS LOCAL RETAIL FUND	Miscellaneous
Real Estate	STANDARD LIFE POOLED PROPERTY FUND	Miscellaneous
Venture Capital and Partnerships	ALCENTRA EUROPEAN DIRECT LENDING FUND III (GBP) SCSP	Private Debt
Venture Capital and Partnerships	ALINDA INFRASTRUCTURE PARALLEL FUND III,LP	Infrastructure
Venture Capital and Partnerships	ALINDA INFRASTRUCTURE PARALLEL FUND III,LP A	Infrastructure
Venture Capital and Partnerships	ANCALA MIDSTREAM PARTNERS II LP	Infrastructure
Venture Capital and Partnerships	ANCALA RENEWABLES II LP	Infrastructure
Venture Capital and Partnerships	ANCALA UTILITIES I LP	Infrastructure
Venture Capital and Partnerships	BARINGS GLOBAL PRIVATE LOAN FUND 3	Private Debt
Venture Capital and Partnerships	BROOKFIELD AMERICAS INFRASTRUCTURE FUND LP	Infrastructure
Venture Capital and Partnerships	CORAL PROJECT INVESTMENTS LP	Infrastructure
Venture Capital and Partnerships	CUSTOMISED INFRASTRUCTURE STRATEGIES (CAYMAN) LP	Infrastructure
Venture Capital and Partnerships	DALMORE CAPITAL 3 LP	Infrastructure
Venture Capital and Partnerships	DALMORE CAPITAL FUND LP	Infrastructure
Venture Capital and Partnerships	DALMORE INFRASTRUCTURE INVESTMENT 18 LP	Infrastructure
Venture Capital and Partnerships	DALMORE INFRASTRUCTURE INVESTMENT 20 LP	Infrastructure
Venture Capital and Partnerships	DALMORE INFRASTRUCTURE INVESTMENT LP	Infrastructure
Venture Capital and Partnerships	DALMORE INFRASTRUCTURE INVESTMENTS 23 LP	Infrastructure
Venture Capital and Partnerships	DALMORE INFRASTRUCTURE INVESTMENTS III LP	Infrastructure
Venture Capital and Partnerships	EQUITIX FUND II, LP	Infrastructure
Venture Capital and Partnerships	EQUITIX MA 10 LP	Infrastructure
Venture Capital and Partnerships	EQUITIX MA 12 LP	Infrastructure
Venture Capital and Partnerships	EQUITIX MA 2 LP	Infrastructure
Venture Capital and Partnerships	EUROPEAN MIDDLE MARKET PRIVATE DEBT FUNDI SCSP	Private Debt
Venture Capital and Partnerships	EUROPEAN STRATEGIC PARTNERS 2004 B	Private Equity
Venture Capital and Partnerships	EUROPEAN STRATEGIC PARTNERS 2006 B	Private Equity
Venture Capital and Partnerships	EUROPEAN STRATEGIC PTNRS 2008 B	Private Equity
Venture Capital and Partnerships	FIM WIND ENERGY LP	Infrastructure
Venture Capital and Partnerships	GAIA LP	Infrastructure
Venture Capital and Partnerships	GCM GROSVENOR CIS II OFFSHORE FEEDER FUND LP	Infrastructure
Venture Capital and Partnerships	GLOBAL INFRASTRUCTURE PARTNERS III-A/B, LP	Infrastructure
Venture Capital and Partnerships	HARBERT POWER FUND V	Infrastructure
Venture Capital and Partnerships	HARBERT POWER FUND V (AIV) LLC	Infrastructure
Venture Capital and Partnerships	HOUSING FUND FOR SCOTLAND	Affordable Housing
Venture Capital and Partnerships	KKR Byzantium Infrastructure Co-Invest II LP	Infrastructure
Venture Capital and Partnerships	KKR GLOBAL INFRASTRUCTURE INVESTORS III EEA USD SCSP	Infrastructure
Venture Capital and Partnerships	KKR STARLIGHT CO-INVEST LP	Infrastructure
Venture Capital and Partnerships	M&G UK COMPANIES FINANCING FUND II LP	Private Debt
Venture Capital and Partnerships	MACQUARIE EUROPEAN INFRASTRUCTURE FUND 6SCSP	Infrastructure
Venture Capital and Partnerships	MCF SENIOR DEBT FUND 2019-I LP	Private Debt
Venture Capital and Partnerships	OAKTREE PORTS AMERICA FUND, L.P	Infrastructure
Venture Capital and Partnerships	RESONANCE BRITISH WIND ENERGY INCOME LP	Infrastructure
Venture Capital and Partnerships	SL CAPITAL ESF I LP	Private Equity
Venture Capital and Partnerships	WATERLOO PLACE (1) LP	Infrastructure
Venture Capital and Partnerships	WATERLOO PLACE (2) LP	Infrastructure
Venture Capital and Partnerships	WILSHIRE ASIA PRIVATE MARKETS FUND VII LP	Private Equity
Venture Capital and Partnerships	WILSHIRE ASIA PRIVATE MARKETS FUND VIII LP	Private Equity
Venture Capital and Partnerships	WILSHIRE EUROPEAN PRIVATE MARKETS FUND VII LP	Private Equity
Venture Capital and Partnerships	WILSHIRE EUROPEAN PRIVATE MARKETS FUND VIII LP	Private Equity
Venture Capital and Partnerships	WILSHIRE EUROPEAN PRIVATE MARKETS VI LP	Private Equity
Venture Capital and Partnerships	WILSHIRE GLOBAL PRIVATE MARKETS FUND IX LP	Private Equity
Venture Capital and Partnerships	WILSHIRE PRIVATE MARKETS LP	Private Equity
Venture Capital and Partnerships	WILSHIRE US PRIVATE MARKETS FUND VII LP	Private Equity
Venture Capital and Partnerships	WILSHIRE US PRIVATE MARKETS FUND VIII LP	Private Equity
Venture Capital and Partnerships	WILSHIRE US PRIVATE MARKETS VI LP	Private Equity