

Asset Category	Asset Name as at 30 September 2021	Holding	Market Value £
Equities	3M CO COM	38,828	5,052,088
Equities	888 HOLDINGS ORD GBPO.005	1,524,708	6,553,195
Equities	ABBVIE INC COM USD0.01	457,453	36,579,950
Equities	ABIOMED INC COM	4,761	1,149,370
Equities	ACCENTURE PLC SHS CL A NEW	29,505	6,998,834
Equities	ADEVINTA ASA NOK0.20	102,462	1,305,793
Equities	ADIDAS AG	7,397	1,728,093
Equities	ADR ALIBABA GRP HLDG LTD SPON ADS EACH REP 8 ORD SHS ADS	34,142	3,748,314
Equities	ADR AUTOHOME INC SPONSORED ADR REPST CL A	11,826	410,733
Equities	ADR BRIT AMERN TOB PLC SPONSORED	499,687	13,070,759
Equities	ADR GRUPO TELEvisa SA DE CV SPONSORED ADR REPSTG ORD PARTN SPONS ADR	192,700	1,567,782
Equities	ADR HDFC BK LTD ADR REPSTG 3 SHS	28,456	1,542,514
Equities	ADR ICICI BK LTD	152,773	2,138,040
Equities	ADR KE HLDGS INC SPONSORED ADS	8,452	114,461
Equities	ADR LI AUTO INC SPONSORED ADS	54,433	1,060,926
Equities	ADR RYANAIR HLDGS PLC SPONSORED ADR NEW	16,100	1,314,173
Equities	ADR SEA LTD ADR	23,366	5,521,643
Equities	ADR TAIWAN SEMICONDUCTOR MANUFACTURING SPON ADS EACH REP 5 ORD TWD10	46,045	3,812,752
Equities	ADR TENCENT MUSIC ENTMT GROUP ADS	73,288	394,065
Equities	ADVANCE AUTO PTS INC COM	3,951	612,099
Equities	ADVANCED INFO SERV THB1(ALIEN MKT)	4,893,255	20,968,904
Equities	ADVANTEST CORP NPV	26,800	1,784,978
Equities	ADYEN NV EURO.01	862	1,789,314
Equities	AGL ENERGY NPV	875,412	2,710,724
Equities	AGRICULTURAL BANK OF CHINA CMN STK	12,679,000	3,225,184
Equities	AIA GROUP LTD NPV	376,200	3,222,083
Equities	AIR LIQUIDE(L) EUR5.50	49,344	5,877,559
Equities	AIR PROD & CHEM INC COM	39,691	7,541,098
Equities	AKAMAI TECHNOLOGIES INC COM STK	72,038	5,585,769
Equities	AKZO NOBEL NV EURO.50(POST REV SPLIT)	78,500	6,364,078
Equities	ALBEMARLE CORP COM	16,336	2,652,457
Equities	ALIBABA GROUP HOLDING LTD	106,300	1,440,095
Equities	ALIMENTATION COUCH CLASS'B'S/VTG COM NPV	87,300	2,473,102
Equities	ALLIANCE DATA SYS CORP COM	54,948	4,107,397
Equities	ALLIANT ENERGY CORP COM	200,870	8,335,132
Equities	ALLIANZ SE NPV(REGD)(VINKULIERT)	41,586	6,964,458
Equities	ALLSTATE CORP COM	86,284	8,143,657
Equities	ALNYLAM PHARMACEUTICALS INC COM	16,325	2,285,875
Equities	ALPHA FX GROUP PLC	50,000	990,000
Equities	ALPHABET INC CAP STK USD0.001 CL C	2,629	5,189,503
Equities	ALPHABET INC CAPITAL STOCK USD0.001 CL A	8,463	16,766,510
Equities	ALTRIA GROUP INC COM	689,931	23,297,033
Equities	AMADEUS FIRE AG NPV	97,019	14,893,621
Equities	AMAZON COM INC COM	1,677	4,084,785
Equities	AMCOR PLC CDI 1:1	2,949,237	26,006,655
Equities	AMDOCS ORD GBPO.01	479,950	26,952,801
Equities	AMER ELEC PWR CO INC COM	110,185	6,632,264
Equities	AMEREN CORP COM	144,181	8,662,514
Equities	AMERICAN WTR WKS CO INC NEW COM	53,503	6,704,391
Equities	AMGEN INC COM	17,599	2,774,386
Equities	ANALOG DEVICES INC COM	66,402	8,247,370
Equities	ANGLO ASIAN MINING ORD GBPO.01	286,784	367,084
Equities	ANHEUSER-BUSCH INB NPV	150,741	6,367,556
Equities	ANTHEM INC COM	31,871	8,809,286
Equities	AON PLC	44,350	9,395,285
Equities	APPLE INC COM STK	74,368	7,794,478
Equities	ARCHER-DANIELS-MIDLAND CO COM	49,089	2,184,767
Equities	ARCONIC CORPORATION COM USD0.01	36,225	847,359
Equities	ASAHI GROUP HOLDINGS LTD NPV	618,533	22,283,970
Equities	ASHTAD GROUP ORD GBPO.10	450,966	25,452,521
Equities	ASIA CEMENT CORP TWD10	12,673,524	15,384,048
Equities	ASML HOLDING NV EURO.09	35,006	19,434,341
Equities	ASSOC BRIT FOODS ORD GBPO.0568	135,233	2,514,658
Equities	ASTRAZENECA ORD USD0.25	544,032	48,723,506
Equities	ASUSTEK COMPUTER TWD10	735,000	6,368,640
Equities	AT&T INC COM	1,438,361	28,813,086
Equities	ATALAYA MINING PLC ORD GBPO.075	10,000	31,500
Equities	ATLAS COPCO AB SER'A'NPV	269,684	12,153,500
Equities	ATLAS COPCO AB SER'B'NPV	52,237	1,982,561
Equities	ATMOS ENERGY CORP COM	88,182	5,765,003
Equities	ATOS SE	28,373	1,121,825
Equities	AUTO TRADER GROUP ORD GBPO.01	1,773,225	10,437,202
Equities	AUTOZONE INC COM	6,481	8,161,584
Equities	AXIS BANK LTD INR2	198,600	1,521,775
Equities	AXON ENTERPRISE INC COM	14,451	1,874,712
Equities	B3 SA COM NPV	393,900	683,036
Equities	BAE SYSTEMS ORD GBPO.025	2,759,148	15,594,705
Equities	BALOISE HOLDING AG CHF0.10 (REGD) (VINKULIERT)	47,456	5,361,307
Equities	BANGKOK BANK THB10(ALIEN MKT)	1,359,000	3,470,376
Equities	BANK OF AMERICA CORP	155,700	4,899,581
Equities	BANK OF CHINA LTD H CNY1	20,314,312	5,322,222
Equities	BANK OF COMMUNICATIONS CO 'H'	12,662,284	5,561,234
Equities	BANK OF GEORGIA GR ORD GBPO.01	100,000	1,552,000
Equities	BANK OF MONTREAL COM NPV	78,519	5,807,940
Equities	BARRATT DEVELOPMENTS ORD GBPO.10	948,766	6,261,856
Equities	BASF - ORD SHS COMSTK	318,821	18,045,327
Equities	BAYER AG NPV (REGD)	194,524	7,859,217
Equities	BAYERISCHE MOTOREN WERKE A G COM	306,825	21,825,956
Equities	BCE INC COM NPV	1,095,282	40,652,506
Equities	BE SEMICONDUCTOR INDUSTRIES NV EURO.01	265,926	15,693,747
Equities	BECTON DICKINSON & CO COM	32,357	5,900,019
Equities	BEIERSDORF AG EUR1	51,094	4,104,476
Equities	BELLWAY GBPO.125	162,000	5,311,980
Equities	BERKELEY GP HLDGS ORD GBPO.054141	183,370	7,996,766
Equities	BERKLEY W R CORP COM	131,440	7,132,765
Equities	BHP GROUP PLC ORD USD0.50	142,618	2,692,628

Equities	BIFFA PLC ORD GBP0.01	1,004,000	3,609,380
Equities	BIG YELLOW GROUP (PLACING) ORD GBP0.10	218,622	3,047,591
Equities	BK OF NOVA SCOTIA COM NPV	129,875	5,925,191
Equities	BODYCOTE PLC ORD GBP0.1727272	892,815	7,834,452
Equities	BOOHOO GROUP PLC ORD GBP0.01	2,150,000	4,671,950
Equities	BOOKING HLDGS INC COM	2,022	3,559,880
Equities	BORG WARNER INC COM	34,505	1,105,511
Equities	BOUYGUES EUR1	897,974	27,708,963
Equities	BP ORD USD0.25	3,494,049	11,888,502
Equities	BRIDGESTONE CORP NPV	524,328	18,461,349
Equities	BRILLIANCE CHINA USD0.01	1,110,000	771,976
Equities	BRINKER INTL INC COM	293,004	10,658,838
Equities	BRISTOL MYERS SQUIBB CO COM	158,933	6,972,140
Equities	BRITISH AMERICAN TOBACCO ORD GBP0.25	551,041	14,349,108
Equities	BROADRIDGE FINL SOLUTIONS INC COM STK	14,886	1,839,622
Equities	BT GROUP ORD GBP0.05	7,018,701	11,215,884
Equities	BUNZL PLC ORD GBP0.32142857	214,157	5,255,413
Equities	BURBERRY GROUP ORD GBP0.0005	343,784	6,239,680
Equities	BURFORD CAP DI	1,388,703	11,248,494
Equities	CAMPBELL SOUP CO COM	212,878	6,599,399
Equities	CANADIAN IMP BANK COM NPV	62,125	5,127,386
Equities	CANON INC NPV	1,888,141	34,338,469
Equities	CAPGEMINI EUR8	91,891	14,224,884
Equities	CAPITALAND INTEGRATED COMMERCIAL TRUST	434,938	482,335
Equities	CAPITALAND INVESTMENT LTD NPV	2,812,000	5,222,996
Equities	CARLSBERG SER'B'DKK20	60,054	7,288,823
Equities	CARVANA CO CL A CL A	5,765	1,290,888
Equities	CATERPILLAR INC COM	78,736	11,202,951
Equities	CATHAY FINL HLDG TWD10	5,988,000	9,229,300
Equities	CBRE GROUP INC CL A CL A	39,477	2,849,335
Equities	CENT ASIA METALS COMSTK	420,389	931,162
Equities	CENTRICA ORD GBP0.061728395	4,646,668	2,632,802
Equities	CERTARA INC COM	47,188	1,157,346
Equities	CF INDS HLDGS INC COM	305,931	12,660,620
Equities	CGI INC	62,900	3,954,086
Equities	CGN POWER CO LTD CNY1	43,243,886	9,764,079
Equities	CHARTER COMMUNICATIONS INC NEW CL A CL A	7,760	4,184,017
Equities	CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01	14,941	1,251,815
Equities	CHEGG INC COM	20,473	1,033,405
Equities	CHEVRON CORP COM	53,460	4,022,336
Equities	CHINA CONSTRUCTION BANK HCHNY1	27,863,155	14,759,216
Equities	CHINA DEV FIN HLDG TWD10	21,800,000	8,211,478
Equities	CHINA LIFE INS TWD10	1,383,000	1,067,649
Equities	CHINA MINSHENG BAN 'H' CNY1	11,939,490	3,548,939
Equities	CHINA MOBILE LTD NPV	7,215,814	32,241,585
Equities	CHINA STEEL CORP TWD10	8,542,000	8,254,192
Equities	CHINA TELECOM CORPORATION CNY1 H SHS	66,034,419	16,231,112
Equities	CHUBB LTD ORD CHF24.15	77,929	10,029,886
Equities	CHUGOKU ELECTRIC POWER CO INC NPV	592,000	4,009,833
Equities	CHUNGHWA TELECOM TWD10	7,124,776	20,957,617
Equities	CIGNA CORP NEW COM	66,962	9,942,864
Equities	CISCO SYSTEMS INC	206,660	8,339,355
Equities	CITIGROUP INC COM NEW COM NEW	26,200	1,363,290
Equities	CITRIX SYS INC COM	980	78,031
Equities	CK ASSET HOLDINGS LTD	4,140,326	17,770,005
Equities	CK HUTCHISON HLDGS HKD1	4,223,682	20,904,269
Equities	CLOUDFLARE INC COM	30,860	2,577,789
Equities	CLP HOLDINGS LTD NPV	1,421,000	10,146,679
Equities	CMC MARKETS ORD GBP0.25	584,953	1,661,267
Equities	CME GROUP INC COM STK	37,904	5,433,370
Equities	CMS ENERGY CORP COM	145,328	6,435,668
Equities	CNH INDUSTRIAL NV COM EURO.01	280,000	3,536,630
Equities	COCA COLA CO COM	246,436	9,586,210
Equities	COGNIZANT TECH SOLUTIONS CORP CL A	73,497	4,044,556
Equities	COLGATE-PALMOLIVE CO COM	357,222	20,023,610
Equities	COLOPLAST SER'B'DKK1	90,852	10,601,492
Equities	COMCAST CORP NEW-CL A	346,996	14,390,932
Equities	COMPASS GROUP ORD GBP0.1105	41,000	624,635
Equities	COMPUTACENTER ORD GBP0.075555	337,841	9,182,518
Equities	CONOCOPHILLIPS COM	93,200	4,684,365
Equities	CONS EDISON INC COM	93,964	5,059,358
Equities	CONTINENTAL AG ORD NPV	40,100	3,267,149
Equities	COSTAR GROUP INC COM	18,012	1,148,835
Equities	COSTCO WHOLESALE CORP NEW COM	30,244	10,078,865
Equities	CP ALL PCL THB1(ALIEN MKT)	3,762,000	5,215,674
Equities	CREDIT SUISSE AG CHF0.04(REGD)	682,805	5,044,189
Equities	CREST NICHOLSON H ORD GBP0.05	664,000	2,541,792
Equities	CRH PLC EQUITY	70,792	2,470,641
Equities	CROWN HLDGS INC COM	27,870	2,083,506
Equities	CTBC FINANCIAL HOLDING CO COM STK	10,336,000	6,300,810
Equities	CUSHMAN & WAKEFIELD INC	51,200	706,285
Equities	CVS HEALTH CORP COM	111,234	6,997,342
Equities	CYBERAGENT INC	120,400	1,731,865
Equities	DAIMLER AG ORD NPV(REGD)	398,401	26,271,875
Equities	DANAHER CORP COM	36,880	8,321,829
Equities	DANONE EURO.25	374,731	19,019,609
Equities	DATADOG INC COM USD0.00001 CL A	12,802	1,341,962
Equities	DBS GROUP HLDGS NPV	365,000	6,043,719
Equities	DENSO CORP NPV	22,300	1,087,561
Equities	DEUTSCHE BOERSE AG NPV(REGD)	9,550	1,153,299
Equities	DEUTSCHE POST AG NPV(REGD)	1,731,488	81,080,915
Equities	DEUTSCHE TELEKOM NPV(REGD)	458,000	6,848,208
Equities	DIAGEO ORD PLC	162,061	5,843,109
Equities	DIPLOMA ORD GBP0.05	525,654	14,939,087
Equities	DIVERSIFIED ENERGY COMPANY PLC ORD GBP0.01	1,083,996	1,283,451
Equities	DOLLAR GEN CORP NEW COM	11,888	1,870,022
Equities	DOLLAR TREE INC COM STK	11,511	816,317
Equities	DOMINION ENERGY INC COM STK NPV	79,727	4,315,847

Equities	DOORDASH INC CL A COM USD0.00001 CLASS A	15,981	2,440,381
Equities	DRAX GROUP ORD GBP0.1155172	920,000	4,432,560
Equities	DT MIDSTREAM INC COM USD0.01 WI	38,741	1,328,287
Equities	DTE ENERGY CO COM	77,483	6,416,547
Equities	DUERR AG ORD NPV	208,446	6,668,559
Equities	DUKE ENERGY CORP NEW COM NEW COM NEW	74,032	5,356,592
Equities	EAST JAPAN RAILWAY CO NPV	83,000	4,318,762
Equities	EASYJET ORD GBP0.27285714	802,796	5,320,932
Equities	EBAY INC COM USD0.001	149,713	7,734,643
Equities	ECOLAB INC COM STK USD1	48,492	7,501,361
Equities	EDF EURO.5	1,154,886	10,805,120
Equities	EDISON INTL COM	19,796	814,097
Equities	ELECTRA PRIVATE EQ ORD GBP0.25	102,000	628,320
Equities	EMERA INC COM NPV	175,157	5,868,449
Equities	ENDEAVOUR GROUP LIMITED NPV	237,609	887,239
Equities	ENERGIAS DE PORTUGAL SA EUR1(REGD)	676,776	2,636,313
Equities	ENI SPA EUR1	1,120,111	11,114,231
Equities	ENTERGY CORP NEW COM	104,599	7,699,373
Equities	ENVISTA HLDGS CORP COM	37,500	1,163,644
Equities	EPIROC AB SER'A'NPV	244,428	3,765,018
Equities	EPIROC AB SER'B'NPV	94,773	1,251,336
Equities	EQUINOR ASA NOK2.50	985,444	18,620,318
Equities	ESSITY AB SER'B'NPV	1,324,500	30,563,375
Equities	ESTEE LAUDER COMPANIES INC CL A USD0.01	10,771	2,395,206
Equities	ETABLISSEMENTEN COLRUYT ORDSHR	114,758	4,340,080
Equities	EVERGY INC COM NPV	131,253	6,054,760
Equities	EVERSOURCE ENERGY COM	125,889	7,631,672
Equities	EXACT SCIENCES CORP COM	10,151	718,591
Equities	EXELON CORP COM	778,032	27,887,626
Equities	EXPERIAN ORD USD0.10	284,830	8,855,365
Equities	EXXON MOBIL CORP COM	534,396	23,308,358
Equities	FAR EASTERN NEW CENTURY CORP TWD10	7,690,000	6,110,533
Equities	FAR EASTONE TELECO TWD10	3,330,000	5,433,918
Equities	FARFETCH LTD COM USD0.04 CLASS A	48,105	1,337,528
Equities	FEDEX CORP COM	6,560	1,066,550
Equities	FERREXPO PLC ORD GBP0.10	1,810,000	5,922,320
Equities	FIDELITY NATL INFORMATION SVCS INC COM STK	75,585	6,816,579
Equities	FIRST FINL HLDG CO TWD10	10,980,896	6,577,013
Equities	FISERV INC COM	87,402	7,033,126
Equities	FLOWERS FOODS INC COM	128,200	2,246,720
Equities	FLOWSERVE CORP COM	66,100	1,699,133
Equities	FOCUSRITE PLC ORD GBP0.001	36,000	590,400
Equities	FORMOSA CHEM&FIBRE TWD10	694,000	1,548,146
Equities	FORMOSA PLASTIC TWD10	2,380,000	7,159,188
Equities	FORTIS INC COM NPV	175,847	5,773,180
Equities	FORTUM OYJ EUR3.40	1,260,410	28,449,106
Equities	FRESENIUS SE&KGAA NPV	102,875	3,672,706
Equities	FUBON FINANCIAL HL TWD10	4,727,800	9,653,012
Equities	FUBON FINANCIAL HOLDING CO LTD RIGHTS 23/10/2021	163,843	77,635
Equities	FUBON RIGHTS	99,660	-
Equities	FUTURE PLC PLC	714,775	26,375,198
Equities	GALLAGHER ARTHUR J & CO COM	101,291	11,162,404
Equities	GAMESYS GROUP PLC ORD GBP0.1	410,826	7,596,173
Equities	GAMMA COMMUNICATIO ORD GBP0.0025	29,461	537,958
Equities	GEN MTRS CO COM	138,200	5,400,495
Equities	GENERAL DYNAMICS CORP COM	48,365	7,032,984
Equities	GENERAL MILLS INC COM	338,055	14,997,921
Equities	GENMAB AS DKK1	3,951	1,280,593
Equities	GENPACT LIMITED COM STK USD0.01	43,913	1,546,978
Equities	GEORGE WESTON COM NPV	85,831	6,864,842
Equities	GILEAD SCIENCES INC	166,600	8,626,848
Equities	GIVAUDAN SA CHF10	2,192	7,425,703
Equities	GLAXOSMITHKLINE ORD GBP0.25	2,340,453	32,845,917
Equities	GLENCORE PLC ORD USD0.01	683,700	2,405,598
Equities	GLOBAL PMTS INC COM	27,322	3,192,885
Equities	GLOBE LIFE INC COM	91,461	6,038,385
Equities	GOODYEAR TIRE & RUBBER CO COM	917,898	12,049,388
Equities	GPE BRUXELLES LAM NPV	85,348	6,970,604
Equities	GRAND CANYON ED INC COM STK	26,214	1,710,078
Equities	GREAT WEST LIFECO COM NPV	209,671	4,719,618
Equities	GREATLAND GOLD ORD GBP0.001	9,200,000	1,472,000
Equities	GUANGDONG INVEST NPV	9,630,486	9,303,457
Equities	HALFORDS GROUP ORD GBP0.01	843,955	2,565,623
Equities	HANG SENG BANK NPV	318,000	4,047,546
Equities	HANKYU HANSHIN HOLDINGS INC NPV	175,000	4,100,413
Equities	HANNOVER RUECK SE ORD NPV(REGD)	52,633	6,847,036
Equities	HARBOURVEST GLOBAL PRIVATE EQUITY ORD NPV	4,434,371	103,764,281
Equities	HARWORTH GROUP PLC ORD GBP0.1	340,236	578,401
Equities	HASBRO INC COM	74,795	4,945,284
Equities	HAYS PLC ORD GBP0.01	357,294	577,744
Equities	HEINEKEN NV EUR1.60	78,519	6,087,561
Equities	HELIOS TOWERS PLC ORD GBP1.00	4,195,000	7,584,560
Equities	HELVETIA HOLDING AG	51,771	4,194,172
Equities	HENDERSON LAND DEVELOPMENT HKD2	1,737,655	4,933,306
Equities	HENKEL AG & CO KGAA NON-VTG PRF NPV	56,775	3,912,778
Equities	HERMES INTL NPV	16,478	16,939,389
Equities	HERSHEY COMPANY COM STK USD1	84,029	10,548,260
Equities	HESS CORP COM STK	80,472	4,659,957
Equities	HEXPOL NPV (POST SPLIT) B	928,580	7,899,469
Equities	HICL ORD GBP0.0001	15,919,994	26,522,710
Equities	HKT TRUST AND HKT HKD0.0005 SHARE STAPLED	18,158,433	18,406,796
Equities	HONG KONG & CHINA GAS HKD0.25	4,295,340	4,820,599
Equities	HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG)	1,573,497	5,601,501
Equities	HOSHIZAKI CORP	9,800	661,836
Equities	HOWARD HUGHES CORP COM STOCK	12,039	784,028
Equities	HOWMET AEROSPACE INC COM USD1.00 WI	86,600	2,002,587
Equities	HSBC HLDGS ORD USD0.50(UK REG)	683,371	2,665,147
Equities	HUGO BOSS AG	155,270	6,950,573

Equities	HUMANA INC COM	10,805	3,117,571
Equities	HYDRO ONE LTD COM NPV	315,225	5,508,548
Equities	IAC/INTERACTIVECORP NEW COM NEW COM NEW	6,603	637,504
Equities	IBERDROLA SA EURO.75	751,411	5,607,372
Equities	IG GROUP HLDGS ORD GBP0.00005	1,859,664	14,960,997
Equities	ILLUMINA INC COM	5,173	1,555,065
Equities	IMPAX ASSET MGMT ORD GBP0.01	129,000	1,483,500
Equities	IMPERIAL BRANDS PLC GBP0.10	614,707	9,580,209
Equities	INCITEC PIVOT NPV	1,685,671	2,655,004
Equities	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'	38,833,805	15,982,765
Equities	INFOSYS LIMITED ADR	74,703	1,232,169
Equities	INGREDION INC COM	199,102	13,143,521
Equities	INTACT FINL CORP COM NPV	85,421	8,356,785
Equities	INTEL CORP COM	202,956	8,018,292
Equities	INTERNATIONAL BUSINESS MACHS CORP COM	340,317	35,052,633
Equities	INTERPUBLIC GROUP COMPANIES INC COM	103,100	2,803,163
Equities	INVESTEC ORD GBP0.0002	1,531,000	4,883,890
Equities	INVESTOR AB SER'B'NPV	391,948	6,276,559
Equities	IP GROUP	1,568,512	2,189,643
Equities	ITOCHU CORP NPV	809,244	17,621,943
Equities	ITV ORD GBP0.10	2,415,757	2,575,197
Equities	IWATANI CORP	35,000	1,528,494
Equities	JACKSON FINANCIAL COM USD0.01 CL A	23,172	449,667
Equities	JACKSON FINANCIAL INC CL A COM	-2,725	-52,465
Equities	JAPAN TOBACCO INC NPV	1,447,782	21,070,679
Equities	JARDINE MATHESON HLDGS USD0.25(SINGAPORE REG)	425,354	16,732,134
Equities	JERONIMO MARTINS EUR1	486,420	7,193,300
Equities	JOHNSON & JOHNSON COM USD1	334,275	40,020,770
Equities	JOHNSON CTLS INTL PLC COM USD0.01	12,600	636,004
Equities	JUBILEE METALS GROUP PLC	5,780,000	913,240
Equities	JULIUS BAER GRUPPE CHF0.02 (REGD)	68,855	3,410,429
Equities	JUST EAT TAKEAWAY ORD EURO.04 (CDI)	136,618	7,373,273
Equities	KAPE TECHNOLOGIES ORD USD0.0001	392,000	1,626,800
Equities	KDDI CORP NPV	902,008	22,130,175
Equities	KELLOGG CO COM USD0.25	400,522	18,987,179
Equities	KENMARE RESOURCES ORD EURO.001 (CDI)	135,000	579,150
Equities	KERING	18,422	9,750,761
Equities	KEURIG DR PEPPER INC COM	55,700	1,411,141
Equities	KEYWORDS STUDIOS P ORD GBP0.01	292,983	8,531,665
Equities	KIMBERLY-CLARK CORP COM	61,873	6,079,233
Equities	KOHL'S CORP COM	269,369	9,405,489
Equities	KON AHOLD DELHAIZE EURO.01	889,479	21,968,933
Equities	KONE CORPORATION NPV ORD 'B'	154,612	8,093,242
Equities	KROGER CO COM	391,984	11,747,744
Equities	KRUNG THAI BK PUB THB5.15 (POST RECON	46,993,536	11,330,835
Equities	KT CORPORATION KRW5000	1,248,339	25,452,423
Equities	KT&G CORPORATION KRW5000	415,416	21,103,266
Equities	KUEHNE&NAGEL INTL CHF1 (REGD)	44,005	11,170,855
Equities	LEARNING TECHS GP ORD GBP0.00375	3,087,320	6,643,913
Equities	LENDINGTREE INC NEW COM USD0.01	2,204	228,581
Equities	LIBERTY GLOBAL PLC USD0.01 A	129,700	2,866,511
Equities	LINDE PLC COM USD0.001	40,985	8,916,482
Equities	LINK REAL ESTATE INVESTMENT	686,000	4,362,482
Equities	LIONTRUST ASSET MANAGEMENT ORD GBP0.01	169,000	3,591,250
Equities	LITE-ON TECHNOLOGY TWD10	12,882,558	21,433,373
Equities	LKQ CORP COM LKQ CORP	141,436	5,278,346
Equities	LLOYD'S BANKING GP ORD GBP0.1	12,582,800	5,858,552
Equities	LOBLAWS COS LTD COM NPV	455,475	23,091,628
Equities	LOCKHEED MARTIN CORP COM	350,960	89,776,093
Equities	LOWE'S CORP COM	109,150	4,364,057
Equities	L'OREAL EURO.20	30,801	9,447,406
Equities	LOWE'S COS INC COM	14,024	2,108,462
Equities	LUCECO PLC ORD GBP0.0005	430,000	1,388,900
Equities	LYFT INC CL A CL A	27,284	1,083,590
Equities	MAIL.RU GROUP LTD GDR EACH REPR 1 SHARE REG S	22,796	347,599
Equities	MALAYAN BKG BERHAD MYR1	2,784,400	3,970,761
Equities	MARKEL CORP HOLDING CO COM	1,559	1,382,918
Equities	MARSH & MCLENNAN CO'S INC COM	77,066	8,651,098
Equities	MARTIN MARIETTA MATLS INC COM	13,790	3,493,650
Equities	MASTERCARD INC CL A	20,466	5,275,153
Equities	MAXIMUS INC COM	210,736	13,006,599
Equities	MAXIS BHD MYR0.10	3,588,600	2,949,777
Equities	MC DONALDS CORP COM	53,410	9,549,905
Equities	MCKESSON CORP	31,676	4,684,152
Equities	MEDTRONIC PLC COMMON STOCK STOCK	144,828	13,461,854
Equities	MEGA FINANCIAL HD TWD10	7,911,000	6,749,441
Equities	MEIJI HOLDINGS CO NPV	77,400	3,704,280
Equities	MEITUAN USD0.00001	130,800	3,070,483
Equities	MELEXIS NPV	119,133	9,415,554
Equities	MELROSE IND PLC ORD GBP0.076190476	8,766,004	15,252,847
Equities	MERCK & CO INC NEW COM	769,980	42,886,112
Equities	MERCK KGAA NPV	50,616	8,146,512
Equities	META PLATFORMS INC	10,465	2,632,878
Equities	METRO INC COM NPV	226,681	8,194,533
Equities	MICHELIN (CGDE) EUR2	87,071	9,931,309
Equities	MICRO FOCUS INTERNATIONAL PLC ORD GBP0.10	1,054,001	4,316,134
Equities	MICROSOFT CORP COM	56,318	11,765,651
Equities	MITIE GROUP ORD GBP0.025	1,572,000	1,112,976
Equities	MITSUBISHI CORP NPV	793,006	18,633,580
Equities	MITSUBISHI HVY IND NPV	700,232	14,061,223
Equities	MIITSUI & CO LTD NPV	1,136,530	18,610,750
Equities	MIZUHO FINANCIAL GROUP NPV	535,000	5,632,995
Equities	MODERNA INC COM	16,102	4,595,999
Equities	MOLTEN VENTURES PLC	324,661	3,259,596
Equities	MONDELEZ INTL INC COM	583,112	25,143,417
Equities	MOODYS CORP COM	20,499	5,395,553
Equities	MTR CORP HKD1	1,334,000	5,337,813
Equities	MUENCHENER RUECKVE NPV(REGD)	22,139	4,508,013

Equities	NAN YA PLASTIC TWD10	2,930,000	7,128,895
Equities	NASPERS N ZARO.02	14,097	1,732,139
Equities	NATIONAL GRID ORD GBP0.12431289	703,186	6,220,383
Equities	NESTLE SA CHF0.10(REGD)	249,635	22,359,428
Equities	NETFLIX INC COM STK	3,106	1,405,261
Equities	NEWMARKET CORP COM	44,501	11,180,778
Equities	NEXTERA ENERGY INC COM	104,014	6,055,622
Equities	NIPPON TELEGRAPH & TELEPHONE CORP NPV	2,459,208	50,429,056
Equities	NISOURCE INC COM	163,767	2,941,696
Equities	NORTHROP GRUMMAN CORP COM	54,626	14,589,619
Equities	NOV INC COM	164,200	1,596,516
Equities	NOVARTIS AG CHF0.50 (REGD)	524,312	32,026,251
Equities	NOVOCURE LTD COM USD0.00	13,112	1,128,720
Equities	NOVO-NORDISK AS DKK0.2 SERIES'B'	147,809	10,610,080
Equities	NOVOZYMES A/S SERIES'B'DKK2 (POST CONSOLIDAT	165,957	8,425,275
Equities	OLYMPUS CORP NPV	190,800	3,105,972
Equities	OMNICOM GROUP INC COM	66,439	3,568,937
Equities	OPEN TEXT CO COM NPV	40,100	1,447,974
Equities	ORACLE CORP COM	328,597	21,231,406
Equities	ORANGE EUR4	502,000	4,034,817
Equities	ORGANON & CO COM	17,951	436,410
Equities	ORICA LIMITED NPV	55,095	406,730
Equities	ORIX CORP NPV	1,383,278	19,359,544
Equities	ORKLA ASA NOK1.25	3,147,612	21,447,463
Equities	OSAKA GAS CO LTD NPV	357,000	4,862,287
Equities	OSB GROUP PLC ORD GBP 0.0100	572,590	2,862,950
Equities	OSCAR HEALTH INC CL A CL A	43,983	567,259
Equities	OVERSEA-CHINESE BANKING CORPORATION SGDO.5	814,957	5,115,407
Equities	PAGEGROUP PLC ORD GBP0.01	882,000	5,477,220
Equities	PAN AFRICAN RES ORD GBP0.01	4,990,091	780,450
Equities	PANDORA A/S DKK0.01	123,582	11,159,472
Equities	PANTHEON INTL PLC ORD GBP0.67	245,000	7,374,500
Equities	PARAGON BANKING GR ORD GBP1	377,000	2,056,535
Equities	PATISSERIE HOLDINGS LTD	195,000	837,525
Equities	PELTON INTERACTIVE INC	12,657	817,141
Equities	PEPSICO INC COM	221,919	24,750,380
Equities	PERNOD RICARD NPV EUR 1.55	68,686	11,255,560
Equities	PERSIMMON ORD GBP0.10	603,246	16,088,571
Equities	PFIZER INC COM	2,048,036	65,313,557
Equities	PHILIP MORRIS INTL COM STK NPV	300,317	21,112,504
Equities	PICC PROPERTY & CA 'H' CNY1	22,907,430	16,433,481
Equities	PING AN HEALTHCARE 144A	87,400	420,912
Equities	PING AN INSURANCE GROUP H CNY1	288,000	1,459,696
Equities	PINNACLE W. CAP CORP COM	97,587	5,236,340
Equities	PLASTIC OMNIUM EURO.06	302,238	5,761,992
Equities	PLAYTECH PLC ORD NPV	1,126,869	5,287,269
Equities	POLAR CAPITAL HLDG ORD GBP0.025	160,000	1,286,400
Equities	POWER ASSETS HLDGS NPV	638,000	2,777,762
Equities	POWER CORP CANADA SUB-VTG NPV	465,374	11,355,387
Equities	PPG IND INC COM	60,399	6,406,096
Equities	PRESIDENT CHAIN ST TWD10	162,000	1,201,015
Equities	PROCTER & GAMBLE COM NPV	211,685	21,943,270
Equities	PROSUS N.V. EURO.05	152,496	9,036,324
Equities	PRUDENTIAL GBP0.05	1,198,613	17,433,826
Equities	PUB SERVICE ENTERPRISE GROUP INC COM	228,628	10,322,891
Equities	PUBLIC BK BHD NPV	6,462,500	4,659,520
Equities	QUALCOMM INC COM	12,310	1,177,546
Equities	QUANTA COMPUTER TWD10	659,000	1,357,797
Equities	QUEBECOR INC CLASS'B'SUB-VTG NPV	154,851	2,767,661
Equities	QUEST DIAGNOSTICS INC COM	100,270	10,801,510
Equities	RECKITT ORD GBP0.10 COM	103,482	6,033,001
Equities	RED ELECTRICA CORP EURO.5	1,600,928	23,805,645
Equities	REDDE NORTHGATE PL ORD GBP0.50	571,033	2,295,553
Equities	REDROW PLC ORD GBP0.105	880,000	5,874,880
Equities	RELIANCE INDS SPON GDR EACH RP 2 ORD 144A	55,452	2,798,612
Equities	RELX PLC	342,548	7,354,506
Equities	RENEW HOLDINGS ORD GBP0.10	101,000	797,900
Equities	RENISHAW ORD GBP0.20	75,031	3,562,472
Equities	REPUBLIC SVCS INC COM	114,927	10,235,052
Equities	RESMED INC COM	9,946	1,944,130
Equities	RHI MAGNESITA N.V.	42,833	1,404,066
Equities	RICHEMONT(CIE FIN) CHF1 (REGD)	18,482	1,431,177
Equities	RIGHTMOVE COM STCK	2,480,308	16,950,425
Equities	RIO TINTO ORD GBP0.10	691,064	33,955,430
Equities	ROCHE HLDGS AG GENUSSSCHEINE NPV	250,795	68,171,594
Equities	ROGERS COMMS INC CLASS'B'COM CAD1.62478	682,875	23,626,577
Equities	ROYAL BK OF CANADA COM NPV	129,944	9,585,149
Equities	ROYAL DUTCH SHELL 'A'SHS EURO.07	713,000	11,901,476
Equities	ROYAL MAIL PLC ORD GBP0.01	1,600,000	6,736,000
Equities	RYANAIR HOLDINGS ORD EURO.006	111,985	1,571,839
Equities	RYANAIR LTD ORD EURO.006	182,606	2,574,074
Equities	RYDER SYS INC COM	161,596	9,914,959
Equities	S&P GLOBAL INC COM	6,801	2,141,557
Equities	SAGE GROUP GBP0.01051948	1,334,696	9,471,003
Equities	SAINSBURY(J) ORD GBP0.28571428	5,070,360	14,460,667
Equities	SAMPO PLC SER'A'NPV	129,426	4,762,432
Equities	SANDS CHINA LTD USD0.01	263,200	400,701
Equities	SANOFI EUR2	693,654	49,533,776
Equities	SAP SE	19,700	1,979,103
Equities	SAPUTO INC COM NPV	257,422	4,840,534
Equities	SBERBANK OF RUSSIA SPON ADR	95,213	1,326,845
Equities	SCHIBSTED ASA A-AKSJER	29,539	1,044,524
Equities	SCHIBSTED ASA SER'B'NOK0.5	18,467	583,346
Equities	SCHINDLER-HLDG AG CHF0.10 (PTG CERT)	76,067	15,185,478
Equities	SCHNEIDER ELECTRIC EUR4.00	406,216	50,229,533
Equities	SCHWAB CHARLES CORP COM NEW	25,896	1,397,598
Equities	SECOM CO NPV	365,193	19,667,316
Equities	SEKISUI HOUSE NPV	367,000	5,735,207

Equities	SERVICE CORP INTL COM	65,474	2,925,656
Equities	SEVEN & I HOLDINGS NPV	689,773	23,305,408
Equities	SGS SA CHF1 (REGD)	2,293	4,967,708
Equities	SHAW COMMUNICATION 'B'CNV NPV	1,425,829	30,692,565
Equities	SHOPIFY INC CL A SHOPIFY INC	3,723	3,743,763
Equities	SIAM CEMENT CO THB1(ALIEN MKT)	2,254,082	19,862,179
Equities	SIEMENS AG NPV(REGD)	299,669	36,555,058
Equities	SILGAN HLDGS INC COM	546,504	15,543,757
Equities	SINGAPORE AIRLINES NPV	1,787,100	4,910,688
Equities	SINGAPORE TECHNOLOGIES ENGINEERING	2,457,500	5,101,555
Equities	SINGAPORE TELECOMMUNICATIONS NEW COM STK	2,422,600	3,255,684
Equities	SIRIUS REAL ESTATE ORD NPV	700,000	914,200
Equities	SITEONE LANDSCAPE SUPPLY INC COM	13,573	2,008,041
Equities	SK TELECOM KRW500	39,500	8,016,554
Equities	SMC CORP NPV	4,200	1,952,006
Equities	SNOWFLAKE INC CL A CL A	6,142	1,377,127
Equities	SOJITZ CORPORATION	1,439,491	17,347,516
Equities	SONIC HEALTHCARE NPV	389,000	8,440,139
Equities	SOUTHERN CO COM STK	127,442	5,856,273
Equities	SPECTRIS ORD GBP0.05	142,068	5,499,452
Equities	SPOTIFY TECHNOLOGY S A COM EURO.025	4,531	756,696
Equities	SSE PLC ORD GBP0.50	1,464,847	23,005,422
Equities	STAAR SURGICAL CO COM NEW PAR \$0.01	11,410	1,086,546
Equities	STANLEY BLACK & DECKER INC COM	12,382	1,609,701
Equities	STATE STR CORP COM	40,395	2,537,214
Equities	STEEL DYNAMICS INC COM	424,000	18,389,525
Equities	STERICYCLE INC COM	18,125	913,408
Equities	STHREE PLC ORD GBP0.01	317,000	1,825,920
Equities	STRIX GROUP PLC ORD GBP0.01	260,000	887,900
Equities	SUMITOMO CORP NPV	1,462,371	15,334,066
Equities	SUMITOMO REALTY & DEVELOPMENT NPV	29,700	806,255
Equities	SUN HUNG KAI PROP NPV	790,302	7,333,482
Equities	SUNTORY BEVERAGE & NPV	637,977	19,591,938
Equities	SVENSKA HANDELSBANKEN SER'A'NPV (P/S)	148,663	1,238,091
Equities	SWEDISH MATCH NPV	1,577,721	10,258,569
Equities	SWIRE PACIFIC 'A' NPV	3,852,156	16,991,944
Equities	SWISS LIFE HOLDINGS AG	19,845	7,470,619
Equities	SWISSCOM AG CHF1(REGD)	47,283	20,201,711
Equities	SYLVANIA PLATINUM ORD NPV	1,789,000	1,627,990
Equities	SYNTHOMER PLC ORD GBP0.10	711,000	3,537,936
Equities	SYSMEX CORP NPV	25,300	2,335,894
Equities	TAIWAN CEMENT TWD10	17,655,460	23,922,426
Equities	TAIWAN MOBILE CO TWD10	6,670,512	17,561,591
Equities	TAKEDA PHARMACEUTICAL CO NPV	141,500	3,478,194
Equities	TAPESTRY INC COM USD0.01	348,040	9,553,127
Equities	TARGET CORP COM STK	4,829	818,962
Equities	TATE & LYLE ORD GBP0.25	2,252,468	15,578,609
Equities	TBC BANK GROUP PLC ORD GBP0.01	23,835	345,608
Equities	TD SYNnex CORPORATION COM USD0.001	15,294	1,180,894
Equities	TE CONNECTIVITY LTD	55,800	5,677,044
Equities	TEIJIN LTD NPV	1,216,394	12,888,222
Equities	TELADOC HEALTH INC	12,748	1,198,076
Equities	TELENOR ASA ORD NOK6	2,722,984	34,065,970
Equities	TELIA COMPANY AB NPV	3,626,529	11,098,380
Equities	TELUS CORPORATION COM NPV(NON CANADIAN)	293,884	4,789,799
Equities	TENET HEALTHCARE CORP COM NEW .	81,294	4,003,353
Equities	TERADYNE INC COM	24,629	1,993,189
Equities	TERNA SPA ORD EURO.22	1,071,706	5,652,272
Equities	TESLA INC COM USD0.001	6,169	3,545,842
Equities	THE TRADE DESK INC COM CL A COM CL A	42,659	2,224,146
Equities	THERMO FISHER CORP	5,088	2,154,669
Equities	THOMSON REUTERS CORP FORMERLY THOMSON CORP TO 04/15/2008 COM NEW COM NEW	110,945	9,089,697
Equities	THOMSON-REUTERS COM NPV	126,201	10,321,965
Equities	TORONTO-DOMINION COM NPV	115,621	5,670,187
Equities	TOTALENERGIES SE	513,881	18,255,344
Equities	TOYOTA MOTOR CORP NPV	635,500	8,448,429
Equities	TRAVELERS COS INC COM STK	57,034	6,429,463
Equities	TRAVIS PERKINS ORD GBP0.11205105	72,018	1,105,476
Equities	TW COOPERATIVE FIN TWD10	10,597,800	6,220,606
Equities	TWILIO INC CL A CL A	9,640	2,280,469
Equities	UBISOFT ENTERTAIN NPV	12,249	544,950
Equities	UGI CORP NEW COM	148,409	4,692,161
Equities	UNILEVER PLC ORD GBP 0.031111	1,300,041	52,122,376
Equities	UNI-PRESIDENT ENT TWD10	11,638,193	21,159,951
Equities	UNITED PARCEL SVC INC CL B	117,144	15,812,070
Equities	UNITED UTILITIES GROUP ORD GBP0.05	544,301	5,271,011
Equities	UNWL HEALTH SERVICES INC CL B COM	31,439	3,224,925
Equities	UPM-KYMMENE CORP NPV	1,708,072	45,013,251
Equities	UTD O/S BANK NPV	381,700	5,383,985
Equities	VERIZON COMMUNICATIONS COM	1,387,704	55,576,078
Equities	VESUVIUS PLC ORD GBP0.10	475,453	2,320,211
Equities	VICTREX ORD GBP0.01	107,484	2,560,269
Equities	VIMEO INC COM	28,782	625,867
Equities	VINCI EUR2.50	606,586	46,991,987
Equities	VIRGIN MONEY UK PLC ORD GBP0.10	2,600,000	5,314,400
Equities	VISCOFAN SA EURO.30	121,350	5,898,403
Equities	VISTRY GROUP PLC GBP0.50	525,000	6,412,875
Equities	VITESCO TECHNOLOGI NPV	7,700	337,538
Equities	VMWARE INC CL A COM CL A COM	24,397	2,688,220
Equities	VODAFONE GROUP ORD USD0.2095238	4,668,115	5,288,974
Equities	VOLEX PLC ORD GBP0.25	418,000	1,818,300
Equities	WALMART INC COM	50,807	5,249,698
Equities	WASTE MGMT INC DEL COM STK	92,548	10,248,333
Equities	WAYFAIR INC CL A CL A	9,093	1,722,231
Equities	WEC ENERGY GROUP INC COM	124,249	8,125,691
Equities	WEIR GROUP ORD GBP0.125	132,984	2,248,095
Equities	WESFARMERS LTD NPV	182,467	5,449,720
Equities	WESTERN UNION CO	335,236	5,024,748

Equities	WESTROCK CO COM	390,000	14,410,055
Equities	WILLIS TOWERS WATSON PLC COM USD0.000115	41,416	7,142,097
Equities	WIZZ AIR HLDGS PLC ORD GBP0.0001	19,012	953,262
Equities	WM MORRISON SUPERMARKETS ORD GBP0.10	2,922,388	8,606,433
Equities	WOLTERS KLUWER EURO.12	102,870	8,083,362
Equities	WOOLWORTHS GRP LTD NPV	237,609	5,002,654
Equities	XCEL ENERGY INC COM	133,614	6,191,420
Equities	XEROX HLDGS CORP COM NEW COM NEW	338,950	5,067,847
Equities	YUANTA FINL HOLDS TWD10	9,530,000	6,253,429
Equities	ZIFF DAVIS INC COM USD0.001	53,933	5,464,698
Equities	ZILLOW GROUP INC COM USD0.0001 CLASS C	23,999	1,566,827
Equities	ZIMMER BIOMET HLDGS INC COM	52,964	5,749,108
Equities	ZURICH INSURANCE GROUP AG CHF0.10	21,571	6,576,898
Fixed Income	BAILLIE GIFFORD INV GRADE BD C GROSS ACC	14,464,012	35,306,654
Fixed Income	LGIM AAA-AA-A Corporate Bonds All Stocks Index Fund	138,374,256	142,311,004
Fixed Income	CREDIT SUISSE GROU 3% EXCH GTD 12/11/2021 CHF	237	201,613
Fixed Income	CSG GUERNSEY VII LTD 3.0% 144A 12/11/2021	200	168,627
Fixed Income	TSY 2046 I/L STOCK DUE 22/03/2046	2,401,000	4,963,548
Fixed Income	TSY INFL IX N/B 1% TIPS 02-15-2048	35,290,000	38,419,438
Fixed Income	UK(GOVERNMENT OF) 0.125% I/L 22/03/2058	13,781,629	36,080,288
Fixed Income	UK(GOVERNMENT OF) 0.25% I/L 22/03/2052	6,928,146	17,582,023
Fixed Income	UK(GOVERNMENT OF) 0.75% I/L 22/3/34 GBP	1,927,834	3,790,909
Fixed Income	UK(GOVERNMENT OF) 1.25% I/L 22/11/2027	4,530,000	9,288,704
Fixed Income	UK(GOVT OF) 0.125% I/L 22/03/29	4,518,000	7,311,536
Fixed Income	UK(GOVT OF) 0.125% I/L SNR 22/03/24 GBP	1,071,000	1,488,460
Fixed Income	UK(GOVT OF) 0.125% I/L SNR 22/03/68 GBP	17,713,593	60,083,807
Fixed Income	UK(GOVT OF) 0.125% I/L SNR 22/11/36 GBP	4,018,000	7,017,282
Fixed Income	UK(GOVT OF) 0.125% I/L SNR 22/11/56 GBP	5,343,000	13,132,530
Fixed Income	UK(GOVT OF) 0.125% SNR 31/01/23 GBP1000	80,000,000	79,863,200
Fixed Income	UK(GOVT OF) 0.375% I/L SNR 22/03/62 GBP	8,125,746	26,551,733
Fixed Income	UK(GOVT OF) 0.5% I/L GILT SNR 03/2050	16,919,923	49,315,720
Fixed Income	UK(GOVT OF) 0.5% SNR 22/10/2061 GBP1000	2,815,000	2,124,991
Fixed Income	UK(GOVT OF) 0.625% I/L GILT 03/40 GBP	17,390,228	41,597,580
Fixed Income	UK(GOVT OF) 0.625% IDX/LKD 22/11/42	20,575,390	53,200,296
Fixed Income	UK(GOVT OF) 0.75% I/L STK 22/11/2047	18,393,824	54,999,149
Fixed Income	UK(GOVT OF) 1.125% IDX/LKD 22/11/37	22,494,344	58,577,175
Fixed Income	UK(GOVT OF) 1.25% IDX/LKD 22/11/55 GBP	13,048,278	55,391,849
Fixed Income	UK(GOVT OF) 1.5% SNR 22/07/2047 GBP1000	18,360,000	18,757,310
Fixed Income	UK(GOVT OF) 1.625% SNR 22/10/28 GBP1000	4,422,000	4,683,242
Fixed Income	UK(GOVT OF) 1.625% SNR 22/10/54 GBP1000	17,900,000	19,083,734
Fixed Income	UK(GOVT OF) 1.625% SNR 22/10/71 GBP1000	97,000	112,795
Fixed Income	UK(GOVT OF) 1.75% GILT SNR 09/22 GBP	3,385,000	3,434,218
Fixed Income	UK(GOVT OF) 1.75% SNR 22/07/57 GBP1000	1,070,000	1,196,598
Fixed Income	UK(GOVT OF) 1.875% I/L STK 22/11/22 GBP	5,774,000	9,312,173
Fixed Income	UK(GOVT OF) 2% IDX/LKD SNR 26/01/35	1,350,000	4,047,551
Fixed Income	UK(GOVT OF) 2% SNR 07/09/2025 GBP1000	6,322,000	6,689,940
Fixed Income	UK(GOVT OF) 2.25% SNR 07/09/23 GBP1000	2,390,000	2,479,220
Fixed Income	UK(GOVT OF) 2.5% GILT SNR 22/07/2065	6,362,000	8,978,253
Fixed Income	UK(GOVT OF) 2.5% IDX/LKD 17/07/24	2,480,000	9,045,428
Fixed Income	UK(GOVT OF) 3.75% GILT 22/07/52 GBP	932,000	1,486,492
Fixed Income	UK(GOVT OF) 4.125% IDX/LKD 22/07/30	3,120,000	11,842,724
Fixed Income	UK(GOVT OF) 4.25% SNR 07/06/32 GBP1000	6,854,000	9,055,779
Fixed Income	UK(GOVT OF) 4.5% SNR 07/12/2042 GBP1000	3,138,000	4,946,586
Fixed Income	UK(GOVT OF) 4.75% SNR 07/12/38 GBP1000	10,550,000	16,192,351
Fixed Income	UK(GOVT OF) IDX/LKD SNR 22/03/2044 GBP	30,025,991	63,737,489
Fixed Income	UK(GOVT OF) 1.25% I/L STK 22/11/2032	5,690,000	12,156,920
Fixed Income	UNITED KINGDOM(GOVERNMENT OF) .125% IDX LKD GILT 22/11/2065 GBP0.1 (WI)	5,425,000	16,424,958
Fixed Income	UNITED KINGDOM(GOVERNMENT OF) 0.125% IDX/LKD 22/03/26 GBP	4,118,000	5,683,055
Fixed Income	UNITED KINGDOM(GOVERNMENT OF) 1.75% 07/09/2037	5,974,000	6,356,260
Fixed Income	UNITED KINGDOM(GOVERNMENT OF) 3.25% GILTDUE 22/01/2044	12,700,000	17,211,040
Fixed Income	UNITED STATES OF AMER TREAS BONDS 0.625% TIPS INFL IDX 02-15-2043 USD1000	53,400,000	55,996,330
Fixed Income	UNITED STATES TREAS BDS 0.125% 02-15-2051	23,810,000	20,280,553
Fixed Income	UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046	27,000,000	30,022,775
Fixed Income	US TREASURY DTD 02/15/2010 02-15-2040	16,790,000	23,398,945
Real Estate	STANDARD LIFE POOLED PROPERTY FUND		43,920,427
Real Estate	IN-HOUSE DIRECT PROPERTY		406,398,681

	UNLISTED INVESTMENTS Private Equity, Private Debt, Infrastructure, Timber and Real Estate)	Investment	Commitment
		3i India Infrastructure C	22,249,413
		Aberdeen Standard UK Shopping Centre Trust	12,500,000
		Actis Emerging Markets 3	11,124,706
		Actis IV	14,832,942
		Alcentra European Direct Lending Fund III (GBP) SCSP	53,800,000
		Alinda Fund II	14,027,394
		Alinda Infrastructure Fund III	18,541,177
		Alinda Infrastructure Parallel Fund II L.P.	4,195,886
		Alinda Infrastructure Parallel Fund III	11,124,706
		Alinda Infrastructure Parallel Fund III L.P. (2)	7,531,564
		Alinda Logistics Partners Co-Investment A, L.P.	8,431,222
		Ancala Midstream Partners II L.P.	14,400,000
		Ancala Renewables II L.P.	25,125,000
		Ancala Utilities I L.P.	22,500,000
		Archmore International Infrastructure (No.4) Fund	35,086,427
		Asper RPP2 A	12,892,980
		Astorg IV	7,649,835
		Barings Global Private Loan Fund 2	32,000,000
		Barings Global Private Loan Fund 3	55,000,000
		BlackRock European Middle Market Private Debt Fund I SCSP	53,033,124
		Brookfield Americas Infrastructure Fund, L.P.	15,469,854
		Carlyle Infrastructure Partners	22,249,413
		Cobalt Project Investments, L.P.	15,000,000
		Coral Project Investments, L.P.	7,895,932
		Crimson Project Investments L.P.	9,510,000
		CVC Capital Partners Asia Pacific III, L.P.	14,832,942
		Dalmore Capital Fund	25,000,000
		Dalmore Capital Fund 2019	26,500,000
		Dalmore Capital Fund 3, L.P.	15,000,000

	Dalmore Capital Fund Nov19	5,630,333
	Dalmore Infrastructure Investment 18, L.P.	29,755,435
	Dalmore Infrastructure Investment 20, L.P.	17,500,000
	Dalmore Infrastructure Investment L.P.	22,500,000
	Dalmore Infrastructure Investments 23, L.P.	13,000,000
	Dalmore Infrastructure Investments 35, L.P.	10,000,000
	Dalmore Infrastructure Investments III, L.P.	25,800,000
	DeAWM PEIF II	13,752,512
	EISER GIF	13,699,220
	Energy Capital Partners II-C	14,832,942
	Equitix Fund I, LP	13,500,039
	Equitix Fund II, LP	43,750,000
	Equitix MA 10, LP	7,608,750
	Equitix MA 12, LP	12,500,000
	Equitix MA 2 2020, L.P.	7,433,586
	Equitix MA 2, LP	21,875,000
	European Property Growth Fund	25,785,960
	European Strategic Partners 2008 'A'	12,892,980
	European Strategic Partners II 'D'	18,565,891
	European Strategic Partners, 2000 'C'	15,643,482
	Euston Co-Investment	18,166,205
	FIM Wind Energy L.P.	9,537,375
	Gaia, L.P.	35,000,000
	GFP New Zealand Properties III, LLC	6,113,052
	Global Infrastructure Partners II-C	12,931,989
Private Equity,	Global Infrastructure Partners III-A/B, L.P.	27,404,199
Private Debt,	Global Rights Fund II, L.P.	4,449,883
Infrastructure,	Gresham House Forest Carbon	55,965,000
Timber and	GS Vintage IV	24,659,766
Real Estate	GS Vintage V	10,357,102
	GTI 7 Institutional Investors Co. Ltd	18,090,801
	Harbert Power Fund V, LLC	26,080,940
	Highstar Capital III Prism Fund	5,912,487
	Innisfree PFI Continuation Fund, L.P.	14,634,211
	Innisfree PFI Secondary Fund, L.P.	17,597,949
	KKR 2006 Fund (Overseas) LTD	33,374,119
	KKR Atlanta Co-Invest, L.P.	11,016,435
	KKR Byzantium Infrastructure Co-invest II LP	8,165,554
	KKR European Infrastructure Investors II, L.P.	21,488,300
	KKR European Infrastructure Ltd	21,488,300
	KKR Evergreen Co-Invest II, L.P.	20,000,000
	KKR Global Infrastructure Investors III EEA USD SCSP	7,416,471
	KKR Starlight Co-Invest, L.P.	8,595,320
	Macquarie European Infrastructure Fund IV, L.P.	12,892,980
	Macquarie European Infrastructure Fund 5, L.P.	17,190,640
	Macquarie European Infrastructure Fund 6SCSP	12,892,980
	Macquarie Infrastructure Partners	44,421,816
	MCF Senior Debt Fund 2019-I LP	55,623,532
	MEIF2 Macquarie European Infrastructure Fund II	36,140,454
	MEIF3 Macquarie European Infrastructure Fund III	14,211,977
	NIBC Infrastructure Partners I BV	10,032,116
	Oaktree Ports America Fund, L.P.	14,832,942
	Panda Power Fund II A, L.P.	14,797,898
	Pantheon Asia Fund IV Ltd.	17,799,530
	Partners Group PMCS 2 S.A. - Compartment VIII	31,800,000
	Partners Group PMCS S.A - Compartment 2015 VI	27,000,000
	Partners Group Secondary 2008 SCA SICAR	12,892,980
	Patria Infrastructure Fund II Feeder	6,776,404
	PEIF II Co-Investment I GP	10,272,961
	Pemberton European Mid-Market Debt Fund 1 SCS, SICAV-FIS	34,381,280
	Permira Credit Solutions II Senior (Feeder) L.P.	24,000,000
	Permira Credit Solutions III Senior GBP, L.P.	32,000,000
	PG Global Real Estate 2008	16,164,247
	PineBridge PEP IV Co-Investment	7,268,142
	PineBridge PEP IV Non-US Buyout	6,066,300
	PineBridge PEP IV Secondary	5,232,730
	PineBridge PEP IV US Buyout	23,460,358
	PineBridge PEP IV US Venture	13,052,989
	Pinebridge PEP V Asia	13,241,034
	PineBridge PEP V US Small-Mid Buyouts	14,832,942
	PineBridge PEP V US Venture	22,249,413
	Project Greensands	17,947,995
	Resonance British Wind Energy Income, L.P.	7,407,142
	RII World Timberfund LLC, Inc	22,171,121
	Riverstone Global Energy And Power Fund IV, Non-US L.P.	22,249,413
	RREEF Pan-European Infrastructure Fund	30,606,366
	Scottish Equity Partnership II -	8,850,000
	Scottish Equity Partnership III	8,000,000
	Scottish Equity Partnership IV	10,000,000
	Silver Lake Partners III	14,832,973
	Stafford Elm Inc	37,082,355
	Stafford Shiloh LP	18,541,177
	Star II UK Limited Partnership No 1	7,723
	TRG Forestry Fund 9	18,541,177
	Waterloo Place (1) L.P.	10,500,000
	Waterloo Place (2) L.P.	9,012,884

\* Custodian Asset Categories