

**Cambridgeshire Pension Fund - Investments as at 31st December 2023 (unaudited)**

**Investment Holdings**

Asset Name	No. of Shares held	Asset Class	ISIN	Country	Market Value (GBP)
Alternative Assets					917,706,155.20
Accrued Income					850,451.51
Cash and Cash Equivalents					42,272,262.27
ANZ GROUP HOLDINGS LTD NPV	20911	Equities	AU000000ANZ3	Australia	290,006.24
BLUESCOPE STEEL NPV	27731	Equities	AU000000BSL0	Australia	347,184.94
BRAMBLES LTD NPV	60412	Equities	AU000000BXB1	Australia	439,771.67
COMMONWEALTH BANK OF AUSTRALIA NPV	11453	Equities	AU000000CBA7	Australia	685,371.73
FORTESCUE LTD NPV	97985	Equities	AU000000FMG4	Australia	1,522,026.21
IGO LTD	41424	Equities	AU000000IGO4	Australia	200,662.28
INSURANCE AUSTRALIA GROUP LTD	10892	Equities	AU000000IAG3	Australia	32,939.82
LOTTERY CORPORATIO NPV	132761	Equities	AU0000219529	Australia	343,938.67
NATL AUSTRALIA BK NPV	22774	Equities	AU000000NAB4	Australia	373,989.83
ORICA LIMITED NPV	23675	Equities	AU000000ORI1	Australia	201,869.58
PILBARA MINERALS NPV	14655	Equities	AU000000PLS0	Australia	30,906.31
SCENTRE GROUP	63426	Equities	AU000000SCG8	Australia	101,169.29
SONIC HEALTHCARE NPV	1939	Equities	AU000000SHL7	Australia	33,294.87
SUNCORP GROUP LTD NPV	19005	Equities	AU000000SUN6	Australia	140,789.12
WESTPAC BKG CORP NPV	23867	Equities	AU000000WBC1	Australia	292,421.13
ERSTE GROUP BANK AG NPV	1189	Equities	AT0000652011	Austria	37,729.65
VERBUND AG CLASS'A'NPV	1706	Equities	AT0000746409	Austria	123,807.35
AGEAS NPV	2238	Equities	BE0974264930	Belgium	76,233.48
KBC GROEP NV NPV	1459	Equities	BE0003565737	Belgium	73,984.75
UCB NPV	5487	Equities	BE0003739530	Belgium	374,760.66
UMICORE NPV	11934	Equities	BE0974320526	Belgium	257,287.69
AGNICO EAGLE MINES LTD COM NPV	27541.26	Equities	CA0084741085	Canada	1,186,880.76
BANK OF MONTREAL COM NPV	6406	Equities	CA0636711016	Canada	499,308.97
BK OF NOVA SCOTIA COM NPV	8328	Equities	CA0641491075	Canada	319,505.20
CAMECO CORP COM NPV	26039	Equities	CA13321L1085	Canada	884,050.38
CANADIAN IMP BANK COM NPV	4362	Equities	CA1360691010	Canada	165,480.54
CGI INC	11520	Equities	CA12532H1047	Canada	970,764.53
FAIRFAX FINL HLDGS SUB-VTG COM NPV	347	Equities	CA3039011026	Canada	251,845.47
GREAT WEST LIFECO COM NPV	7717	Equities	CA39138C1068	Canada	201,033.43
HYDRO ONE LTD COM NPV	20952	Equities	CA4488112083	Canada	493,713.69
MANULIFE FINL CORP COM NPV	64776	Equities	CA56501R1064	Canada	1,126,387.40
NATL BK OF CANADA COM NPV	695	Equities	CA6330671034	Canada	41,659.86
NORTHLAND PWR INC COM	15091	Equities	CA6665111002	Canada	215,822.80
NUTRIEN LTD COM NPV	3862	Equities	CA67077M1086	Canada	171,164.38
ONEX CORP SUB-VTG NPV	200	Equities	CA68272K1030	Canada	10,978.31
OPEN TEXT CO COM NPV	876	Equities	CA6837151068	Canada	28,928.12
POWER CORP CANADA SUB-VTG NPV	7398	Equities	CA7392391016	Canada	166,140.73
ROGERS COMMS INC CLASS'B'COM CAD1.62478	5938	Equities	CA7751092007	Canada	218,592.54
ROYAL BK OF CANADA COM NPV	8652	Equities	CA7800871021	Canada	689,194.70
STANTEC INC COM	6815	Equities	CA85472N1096	Canada	429,750.68

SUN LIFE FINL INC COM NPV	4222 Equities	CA8667961053	Canada	172,250.52
TORONTO-DOMINION COM NPV	9038 Equities	CA8911605092	Canada	459,816.84
WSP GLOBAL INC COM NPV	7675 Equities	CA92938W2022	Canada	844,320.07
A.P. MOLLER-MAERSK SER'A'DKK1000	19 Equities	DK0010244425	Denmark	26,392.58
A.P. MOLLER-MAERSK SER'B'DKK1000	23 Equities	DK0010244508	Denmark	32,416.78
CHR. HANSEN HLDG DKK10	501 Equities	DK0060227585	Denmark	32,903.83
DSV A S DKK1	1678 Equities	DK0060079531	Denmark	230,942.55
NOVO NORDISK A/S SER'B'DKK0.1	19882 Equities	DK0062498333	Denmark	1,610,149.44
ORSTED A/S	4628 Equities	DK0060094928	Denmark	201,306.33
VESTAS WIND SYSTEM DKK0.20	25346 Equities	DK0061539921	Denmark	630,792.33
ELISA OYJ NPV	709 Equities	FI0009007884	Finland	25,680.60
KESKO OYJ SER'B'EUR2	8484 Equities	FI0009000202	Finland	131,741.09
KONE CORPORATION NPV ORD 'B'	1704 Equities	FI0009013403	Finland	66,784.98
NOKIA OYJ EURO.06	28501 Equities	FI0009000681	Finland	75,424.37
STORA ENSO OYJ SER'R'NPV	34542 Equities	FI0009005961	Finland	373,845.81
UPM-KYMMENE CORP NPV	4942 Equities	FI0009005987	Finland	145,686.61
AIR LIQUIDE(L') EUR5.50	3269 Equities	FR0000120073	France	498,778.30
BNP PARIBAS EUR2	7185 Equities	FR0000131104	France	389,312.01
DANONE EURO.25	3679 Equities	FR0000120644	France	186,399.82
DASSAULT SYSTEMES EURO.10	9373 Equities	FR0014003TT8	France	359,153.38
EDENRED EUR2	1169 Equities	FR0010908533	France	54,822.00
EIFFAGE EUR4	4830 Equities	FR0000130452	France	404,721.43
HERMES INTL NPV	189 Equities	FR0000052292	France	314,216.40
IPSEN SA EUR1	318 Equities	FR0010259150	France	29,704.93
KERING	2538 Equities	FR0000121485	France	877,499.98
L'OREAL EURO.20	4412 Equities	FR0000120321	France	1,721,933.94
LA FRANCAISE DES EURO.40	5494 Equities	FR0013451333	France	156,151.12
LEGRAND SA EUR4	268 Equities	FR0010307819	France	21,848.15
LVMH MOET HENNESSY EURO.30	1674 Equities	FR0000121014	France	1,064,136.59
PERNOD RICARD NPV EUR 1.55	7279 Equities	FR0000120693	France	1,007,300.93
PUBLICIS GROUPE SA EURO.40	1727 Equities	FR0000130577	France	125,705.48
REMY COINTREAU EUR1.60	1134 Equities	FR0000130395	France	112,954.78
SCHNEIDER ELECTRIC EUR4.00	5728 Equities	FR0000121972	France	900,572.43
SOCIETE GENERALE EUR1.25	11478 Equities	FR0000130809	France	238,952.85
SODEXHO EUR4	5127 Equities	FR0000121220	France	442,580.68
VINCI EUR2.50	3158 Equities	FR0000125486	France	311,139.53
WORLDLINE EURO.68	939 Equities	FR0011981968	France	12,750.21
ADIDAS AG	988 Equities	DE000A1EWWW0	Germany	157,664.84
BAYERISCHE MOTOREN WERKE A G COM	12837 Equities	DE0005190003	Germany	1,121,038.42
BEIERSDORF AG EUR1	281 Equities	DE0005200000	Germany	32,944.79
DAIMLER TRUCK HOLD NPV	2108 Equities	DE000DTROCK8	Germany	62,142.33
DEUTSCHE POST AG NPV(REGD)	6214 Equities	DE0005552004	Germany	241,526.46
DEUTSCHE TELEKOM NPV(REGD)	19462 Equities	DE0005557508	Germany	365,703.82
FRESENIUS MEDICAL CARE AG	1002 Equities	DE0005785802	Germany	32,959.19
GEA GROUP AG NPV	1111 Equities	DE0006602006	Germany	36,149.86
HELLOFRESH SE NPV	9114 Equities	DE000A161408	Germany	113,013.74
HENKEL AG & CO KGAA NPV(BR)	1002 Equities	DE0006048408	Germany	56,332.78
KNORR BREMSE AG	583 Equities	DE000KBX1006	Germany	29,704.93

MERCEDES-BENZ GROUP AG		9155 Equities	DE0007100000	Germany	496,133.81
PUMA SE NPV		6926 Equities	DE0006969603	Germany	301,999.15
RATIONAL AG NPV		44 Equities	DE0007010803	Germany	26,612.81
SAP SE		6270 Equities	DE0007164600	Germany	757,813.05
SIEMENS AG NPV(REGD)		18270 Equities	DE0007236101	Germany	2,684,700.10
SIEMENS ENERGY AG NPV		2040 Equities	DE000ENER6Y0	Germany	21,124.22
SIEMENS HEALTHINEE NPV		1344 Equities	DE000SHL1006	Germany	61,258.68
SYMRISE AG NPV (BR)		338 Equities	DE000SYM9999	Germany	29,177.35
AIA GROUP LTD NPV		38400 Equities	HK0000069689	Hong Kong	262,510.61
CK ASSET HOLDINGS LTD		15500 Equities	KYG2177B1014	Hong Kong	60,960.84
ESR GROUP LIMITED USD0.001		56800 Equities	KYG319891092	Hong Kong	61,511.26
HANG LUNG PROP NPV		24000 Equities	HK0101000591	Hong Kong	26,135.33
HONG KONG EXCHANGES & CLEAR		6400 Equities	HK0388045442	Hong Kong	172,049.57
LINK REAL ESTATE INVESTMENT TRUST UNITS		81300 Equities	HK0823032773	Hong Kong	357,319.00
MTR CORP HKD1		86500 Equities	HK0066009694	Hong Kong	262,862.72
NEW WORLD DEVEL CO NPV POST CON		96000 Equities	HK0000608585	Hong Kong	116,692.81
SITC INTERNATIONAL HKD0.10		74000 Equities	KYG8187G1055	Hong Kong	100,060.87
SUN HUNG KAI PROP NPV		9500 Equities	HK0016000132	Hong Kong	80,452.34
SWIRE PROPERTIES LTD HKD1		20200 Equities	HK0000063609	Hong Kong	32,062.40
WHARF(HLDGS) NPV		15000 Equities	HK0004000045	Hong Kong	37,822.70
AIB GROUP PLC ORD EURO.625		45550 Equities	IE00BF0L3536	Ireland	151,960.85
BANK OF IRELAND GR ORD EUR1.00		24869 Equities	IE00BD1RP616	Ireland	176,879.81
KINGSPAN GROUP ORD EURO.13		491 Equities	IE0004927939	Ireland	33,356.48
BANK HAPOALIM B.M. ILS1		23330 Equities	IL0006625771	Israel	166,649.11
BK LEUMI LE ISRAEL ILS1		12487 Equities	IL0006046119	Israel	80,056.24
ICL GROUP LTD		3952 Equities	IL0002810146	Israel	15,599.91
ISRAEL DISCOUNT BK ILS0.10		7412 Equities	IL0006912120	Israel	29,645.24
DAVIDE CAMPARI MIL EURO.01		2560 Equities	NL0015435975	Italy	22,648.96
ENEL SPA EUR1		54744 Equities	IT0003128367	Italy	319,252.42
MONCLER SPA NPV		4361 Equities	IT0004965148	Italy	210,486.32
STELLANTIS N.V COM EURO.01		38375 Equities	NL00150001Q9	Italy	702,802.41
TERNA SPA ORD EURO.22		81222 Equities	IT0003242622	Italy	531,377.59
UNICREDIT SPA NPV		13645 Equities	IT0005239360	Italy	289,800.71
ADVANTEST CORP NPV		4000 Equities	JP3122400009	Japan	106,431.45
AEON CO LTD NPV		1700 Equities	JP3388200002	Japan	29,748.84
AZBIL CORP NPV		3700 Equities	JP3937200008	Japan	96,040.36
CHUGAI PHARMACY CO. LTD NPV		12000 Equities	JP3519400000	Japan	355,884.32
DAIFUKU CO LTD NPV		14900 Equities	JP3497400006	Japan	236,241.03
DAIKIN INDUSTRIES NPV		1600 Equities	JP3481800005	Japan	204,182.79
DAIWA HOUSE INDS NPV		2400 Equities	JP3505000004	Japan	56,954.85
DISCO CORPORATION NPV		500 Equities	JP3548600000	Japan	97,178.23
FAST RETAILING CO LTD NPV		5000 Equities	JP3802300008	Japan	972,895.14
HITACHI NPV		4900 Equities	JP3788600009	Japan	276,461.36
HOSHIZAKI CORP		5600 Equities	JP3845770001	Japan	160,532.98
KAJIMA CORP NPV		25300 Equities	JP3210200006	Japan	331,169.67
KAWASAKI KISEN KAISHA LTD NPV		7000 Equities	JP3223800008	Japan	235,447.86
KDDI CORP NPV		57300 Equities	JP3496400007	Japan	1,424,199.97
KEYENCE CORP NPV		2900 Equities	JP3236200006	Japan	1,000,276.42

KOSE CORPORATION NPV	1900 Equities	JP3283650004	Japan	111,586.65
LASERTEC CORP NPV	400 Equities	JP3979200007	Japan	82,594.54
MITSUBISHI UFJ FIN NPV	13100 Equities	JP3902900004	Japan	88,124.77
NINTENDO CO LTD NPV	60700 Equities	JP3756600007	Japan	2,482,088.92
NIPPON PAINT HLDGS NPV	50100 Equities	JP3749400002	Japan	317,373.86
NIPPON SANSO HOLDINGS CORP	2600 Equities	JP3711600001	Japan	54,626.80
NIPPON YUSEN KABUSHIKI KAISHA NPV	29500 Equities	JP3753000003	Japan	716,320.13
NITTO DENKO CORP NPV	4100 Equities	JP3684000007	Japan	240,107.85
NOMURA RESEARCH INSTITUTE NPV	1300 Equities	JP3762800005	Japan	29,599.16
OBAYASHI CORP NPV	700 Equities	JP3190000004	Japan	4,744.01
OBIC CO LTD NPV	300 Equities	JP3173400007	Japan	40,445.95
OLYMPUS CORP NPV	6400 Equities	JP3201200007	Japan	72,485.56
OMRON CORP NPV	200 Equities	JP3197800000	Japan	7,320.22
ONO PHARMACEUTICAL NPV	18500 Equities	JP3197600004	Japan	258,526.64
ORIENTAL LAND CO LTD NPV	5800 Equities	JP3198900007	Japan	169,106.26
RAKUTEN GROUP INC NPV	51600 Equities	JP3967200001	Japan	179,817.73
RECRUIT HLDGS CO L NPV	41900 Equities	JP3970300004	Japan	1,385,776.59
SEKISUI HOUSE NPV	34400 Equities	JP3420600003	Japan	599,296.73
SG HOLDINGS CO LTD NPV	17900 Equities	JP3162770006	Japan	201,089.66
SHIMADZU CORP NPV	600 Equities	JP3357200009	Japan	13,140.34
SHIMANO INC NPV	300 Equities	JP3358000002	Japan	36,431.40
SHISEIDO CO LTD NPV	2100 Equities	JP3351600006	Japan	49,601.79
SMC CORP NPV	500 Equities	JP3162600005	Japan	210,158.70
SOFTBANK CORP NPV	14900 Equities	JP3732000009	Japan	145,707.53
SOFTBANK GROUP CORP	10700 Equities	JP3436100006	Japan	373,889.97
SONY GROUP CORPORA NPV	12000 Equities	JP3435000009	Japan	892,381.60
SUMITOMO METAL MINING CO LTD NPV	15100 Equities	JP3402600005	Japan	356,156.41
SUMITOMO MITSUI FINANCIAL GROUP NPV	1500 Equities	JP3890350006	Japan	57,221.93
SYSMEX CORP NPV	800 Equities	JP3351100007	Japan	34,916.28
TOKYO ELECTRON NPV	2700 Equities	JP3571400005	Japan	378,586.13
TOYOTA INDUSTRIES NPV	7700 Equities	JP3634600005	Japan	492,493.04
TOYOTA MOTOR CORP NPV	102600 Equities	JP3633400001	Japan	1,476,020.20
TOYOTA TSUSHO CORP NPV	12800 Equities	JP3635000007	Japan	589,713.00
YAKULT HONSHA CO NPV	11600 Equities	JP3931600005	Japan	204,024.76
YASKAWA ELEC CORP NPV	800 Equities	JP3932000007	Japan	26,142.70
ZOZO INC	7700 Equities	JP3399310006	Japan	135,858.67
AKZO NOBEL NV EURO.50(POST REV SPLIT)	6187 Equities	NL0013267909	Netherlands	401,125.64
ASM INTL NV EURO.04	241 Equities	NL0000334118	Netherlands	98,141.18
ASML HOLDING NV EURO.09	2458 Equities	NL0010273215	Netherlands	1,451,544.45
IMCD NV EURO.16	3464 Equities	NL0010801007	Netherlands	469,908.78
KONINKLIJKE KPN	10086 Equities	NL0000009082	Netherlands	27,207.00
KONINKLIJKE PHILIP EURO.20	4490 Equities	NL0000009538	Netherlands	82,016.18
RANDSTAD N.V. EURO.10	6279 Equities	NL0000379121	Netherlands	308,609.51
UNVL MUSIC GROUP EUR10.00	30730 Equities	NL0015000IY2	Netherlands	686,480.29
WOLTERS KLUWER EURO.12	1272 Equities	NL0000395903	Netherlands	141,415.29
AERCAP HOLDINGS N.V. EURO.01	12275 Equities	NL0000687663	Netherlands	715,431.78
COCA-COLA EUROPACIFIC PARTNERS	5765 Equities	GB00BDCPN049	Netherlands	301,816.81
AUCKLAND INTL NPV	7664 Equities	NZAIAE0002S6	New Zealand	33,154.17

MERIDIAN ENERGY LT NPV	46656 Equities	NZMELE0002S7	New Zealand	125,131.26
NORSK HYDRO ASA NOK1.098	78318 Equities	NO0005052605	Norway	413,050.49
ORKLA ASA NOK1.25	26401 Equities	NO0003733800	Norway	160,284.29
ENERGIAS DE PORTUGAL SA EUR1(REGD)	36386 Equities	PTEDP0AM0009	Portugal	143,616.82
CAPITALAND INVESTMENT LTD NPV	148400 Equities	SGXE62145532	Singapore	277,987.10
GENTING SING LTD NPV	322100 Equities	SGXE21576413	Singapore	191,545.04
OVERSEA-CHINESE BANKING CORPORATION SGD0.5	3700 Equities	SG1S04926220	Singapore	28,559.90
SINGAPORE AIRLINES NPV	93000 Equities	SG1V61937297	Singapore	361,693.66
UOL GROUP LIMITED SGD1	27300 Equities	SG1S83002349	Singapore	101,791.23
AMADEUS IT GROUP EURO.01	2556 Equities	ES0109067019	Spain	143,654.88
BANCO BILBAO VIZCA EURO.49	33363 Equities	ES0113211835	Spain	237,813.44
BANCO SANTANDER EURO.50(REGD)	18906 Equities	ES0113900J37	Spain	61,909.76
CELLNEX TELECOM SA EURO.25	15509 Equities	ES0105066007	Spain	479,099.73
CORP ACCIONA ENERG EUR1	3254 Equities	ES0105563003	Spain	79,120.28
INDITEX (IND.DE DISENO TEXTIL SA) EURO.03 (POST SUBD)	33380 Equities	ES0148396007	Spain	1,140,501.10
REDEIA CORPORACION SA	2470 Equities	ES0173093024	Spain	31,890.83
ASSA ABLOY SER'B'NPV (POST SPLIT)	19316 Equities	SE0007100581	Sweden	435,567.74
ATLAS COPCO AB SER'A'NPV	25358 Equities	SE0017486889	Sweden	341,962.32
ATLAS COPCO AB SER'B'NPV	46261 Equities	SE0017486897	Sweden	536,526.65
BOLIDEN AB NPV	10395 Equities	SE0020050417	Sweden	254,266.88
EPIROC AB SER'A'NPV	3873 Equities	SE0015658109	Sweden	60,805.58
EPIROC AB SER'B'NPV	3661 Equities	SE0015658117	Sweden	50,239.12
ERICSSON(LM)TEL SER'B'NPV	14158 Equities	SE0000108656	Sweden	69,471.73
HENNES & MAURITZ SER'B'NPV	2541 Equities	SE0000106270	Sweden	34,885.42
LIFCO AB SER'B'NPV	6260 Equities	SE0015949201	Sweden	119,915.68
NIBE INDUSTRIER AB SER'B'NPV	9352 Equities	SE0015988019	Sweden	51,465.23
SAAB AB SER'B'NPV	2524 Equities	SE0000112385	Sweden	119,213.36
SVENSKA CELLULOSA SER'B'NPV	2908 Equities	SE0000112724	Sweden	34,065.98
SWEDISH ORPHAN BIOVITRUM AB NPV	7708 Equities	SE0000872095	Sweden	159,712.82
TELE2 AB SER'B'NPV	34235 Equities	SE0005190238	Sweden	230,183.16
VOLVO CAR AB SER'B'NPV	10840 Equities	SE0016844831	Sweden	27,439.10
BARRY CALLEBAUT AG CHF62.2000 (REGD)	104 Equities	CH0009002962	Switzerland	137,447.22
GIVAUDAN SA CHF10	228 Equities	CH0010645932	Switzerland	738,441.41
KUEHNE&NAGEL INTL CHF1 (REGD)	2997 Equities	CH0025238863	Switzerland	808,652.06
LOGITECH INTL CHF0.25 (REGD)	1003 Equities	CH0025751329	Switzerland	74,505.04
NESTLE SA CHF0.10(REGD)	16007 Equities	CH0038863350	Switzerland	1,454,591.17
ROCHE HLDGS AG CHF1 (BR)	1578 Equities	CH0012032113	Switzerland	383,860.91
ROCHE HLDGS AG GENUSSSCHEINE NPV	8796 Equities	CH0012032048	Switzerland	2,004,018.14
SCHINDLER-HLDG AG CHF0.10 (PTG CERT)	249 Equities	CH0024638196	Switzerland	48,712.25
SIKA AG CHF0.01 (REG)	893 Equities	CH0418792922	Switzerland	227,632.98
SONOVA HOLDING AG COMMON STOCK	257 Equities	CH0012549785	Switzerland	65,631.16
STRAUMANN HLDG	682 Equities	CH1175448666	Switzerland	86,065.56
SWISS RE AG CHF0.10	674 Equities	CH0126881561	Switzerland	59,401.00
SWISSCOM AG CHF1(REGD)	1586 Equities	CH0008742519	Switzerland	747,962.95
UBS GROUP AG USD0.10 (REGD)	46212 Equities	CH0244767585	Switzerland	1,124,143.25
ANGLO AMERICAN USD0.54945	63744 Equities	GB00B1XZS820	United Kingdom	1,256,139.26
ANTOFAGASTA PLC ORD GBP0.05	18669 Equities	GB0000456144	United Kingdom	313,545.86
ASTRAZENECA ORD USD0.25	11736 Equities	GB0009895292	United Kingdom	1,243,781.28

BARCLAYS PLC ORD GBP0.25	213988	Equities	GB0031348658	United Kingdom	329,070.75
BARRATT DEVELOPMENTS ORD GBP0.10	60303	Equities	GB0000811801	United Kingdom	339,264.68
COMPASS GROUP ORD GBP0.1105	48152	Equities	GB00BD6K4575	United Kingdom	1,033,341.92
CRODA INTL ORD GBP0.10609756	865	Equities	GB00BJFFLV09	United Kingdom	43,682.50
DIAGEO ORD GBP0.28 101/108	25113	Equities	GB0002374006	United Kingdom	717,227.28
ENTAIN PLC EURO.01	29290	Equities	IM00B5VQMV65	United Kingdom	290,263.90
EXPERIAN ORD USD0.10	3622	Equities	GB00B19NLV48	United Kingdom	115,940.22
HALEON PLC ORD GBP0.01	28503	Equities	GB00BMX86B70	United Kingdom	91,679.90
HALMA ORD GBP0.10	1294	Equities	GB0004052071	United Kingdom	29,554.96
HSBC HLDGS ORD USD0.50(UK REG)	236234	Equities	GB0005405286	United Kingdom	1,501,030.84
LLOYDS BANKING GP ORD GBP0.1	835561	Equities	GB0008706128	United Kingdom	398,604.38
NATWEST GROUP PLC ORD GBP1.0769	13510	Equities	GB00BM8PJY71	United Kingdom	29,627.43
NEXT ORD GBP0.10	570	Equities	GB0032089863	United Kingdom	46,272.60
PEARSON ORD GBP0.25	26542	Equities	GB0006776081	United Kingdom	255,917.96
RECKITT BENCK GRP ORD GBP0.10	4415	Equities	GB00B24CGK77	United Kingdom	239,293.00
RELX PLC	52016	Equities	GB00B2B0DG97	United Kingdom	1,617,177.44
SAGE GROUP GBP0.01051948	5196	Equities	GB00B8C3BL03	United Kingdom	60,923.10
STANDARD CHARTERED PLC SHS	27014	Equities	GB0004082847	United Kingdom	179,967.27
TAYLOR WIMPEY PLC ORD GBP0.01	141276	Equities	GB0008782301	United Kingdom	207,746.36
VODAFONE GROUP ORD USD0.2095238	700354	Equities	GB00BH4HKS39	United Kingdom	480,092.67
WPP PLC ORD GBP0.10	53285	Equities	JE00B8KF9B49	United Kingdom	400,809.77
5TH 3RD BANCORP COM	1557	Equities	US3167731005	United States	42,124.98
ABBOTT LAB COM	10403	Equities	US0028241000	United States	898,388.91
ABBVIE INC COM USD0.01	10626	Equities	US00287Y1091	United States	1,291,907.44
ACCENTURE PLC CLS A	9565	Equities	IE00B4BNMY34	United States	2,634,351.46
ADOBE INC COM	4520	Equities	US00724F1012	United States	2,115,691.71
ADVANCED MICRO DEVICES INC COM	32762	Equities	US0079031078	United States	3,788,652.07
AFLAC INC COM	7273	Equities	US0010551028	United States	470,679.68
AGILENT TECHNOLOGIES INC COM	1669	Equities	US00846U1016	United States	181,995.35
AIR PROD & CHEM INC COM	402	Equities	US0091581068	United States	86,341.07
ALLSTATE CORP COM	1908	Equities	US0200021014	United States	209,598.60
ALPHABET INC CAP STK USD0.001 CL C	16236	Equities	US02079K1079	United States	1,794,900.61
ALPHABET INC CAPITAL STOCK USD0.001 CL A	15209	Equities	US02079K3059	United States	1,666,690.57
AMAZON COM INC COM	50143	Equities	US0231351067	United States	5,976,409.49
AMCOR PLC ORD USD0.01	6627	Equities	JE00BJ1F3079	United States	50,113.17
AMER FINL GROUP INC OH COM STK	1004	Equities	US0259321042	United States	93,713.48
AMERICAN EXPRESS CO	3714	Equities	US0258161092	United States	545,795.97
AMERICAN INTERNATIONAL GROUP INC COM	16744	Equities	US0268747849	United States	889,738.37
AMERICAN TOWER CORP	2737	Equities	US03027X1000	United States	463,860.06
AMGEN INC COM	3154	Equities	US0311621009	United States	712,594.14
AMPHENOL CORP NEW CL A	3440	Equities	US0320951017	United States	267,579.52
ANNALY CAPITAL MANAGEMENT INC COM NEW COM USD0.01(POST REV SPLT)	6484	Equities	US0357108390	United States	98,521.39
APOLLO GLOBAL MANAGEMENT INC COM USD0.00001	1869	Equities	US03769M1062	United States	136,597.68
APPLE INC COM STK	110091	Equities	US0378331005	United States	16,623,325.17
APPLIED MATERIALS INC COM	4920	Equities	US0382221051	United States	625,459.00
APTIV PLC COM USD	2199	Equities	JE00B783TY65	United States	154,764.88
ARCH CAPITAL GROUP COM STK	4969	Equities	BMG0450A1053	United States	289,494.51
ARISTA NETWORKS INC COM	8839	Equities	US0404131064	United States	1,632,455.28

AUTOMATIC DATA PROCESSING INC COM	2370	Equities	US0530151036	United States	433,099.43
AVALONBAY CMNTYS REIT	851	Equities	US0534841012	United States	124,959.74
AVANTOR INC COM	3556	Equities	US05352A1007	United States	63,683.30
AVERY DENNISON CORP COM	4101	Equities	US0536111091	United States	650,343.66
BANK NEW YORK MELLON CORP COM STK	7363	Equities	US0640581007	United States	300,515.27
BANK OF AMERICA CORP	80228	Equities	US0605051046	United States	2,118,351.32
BEST BUY INC COM STK	5680	Equities	US0865161014	United States	348,561.63
BIOGEN INC COMMON STOCK	894	Equities	US09062X1037	United States	181,464.87
BLACKROCK INC COM STK	864	Equities	US09247X1019	United States	550,667.79
BLACKSTONE INC COM USD0.00001	140	Equities	US09260D1072	United States	14,378.88
BOOKING HLDGS INC COM	122	Equities	US09857L1089	United States	338,944.26
BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK	841	Equities	US0995021062	United States	84,363.88
BORG WARNER INC COM	1217	Equities	US0997241064	United States	34,224.54
BOSTON SCIENTIFIC CORP COM	8568	Equities	US1011371077	United States	388,544.12
BRISTOL MYERS SQUIBB CO COM	43661	Equities	US1101221083	United States	1,756,646.15
BROADCOM INC COM	2733	Equities	US11135F1012	United States	2,393,368.61
BROWN-FORMAN INC CL B NON-VTG COM	3074	Equities	US1156372096	United States	137,616.23
BUNGE GLOBAL SA F COMMON STOCK	9264	Equities	CH1300646267	United States	733,460.50
CAPITAL ONE FINL CORP COM	2654	Equities	US14040H1059	United States	272,915.62
CARDINAL HLTH INC	8856	Equities	US14149Y1082	United States	700,115.79
CARRIER GLOBAL CORPORATION COM USD0.01 WI	51677	Equities	US14448C1045	United States	2,328,869.95
CENCORA INC	10574	Equities	US03073E1055	United States	1,703,220.10
CIN FNCL CORP COM	1060	Equities	US1720621010	United States	86,018.98
CISCO SYSTEMS INC	47379	Equities	US17275R1023	United States	1,877,617.58
CITIGROUP INC COM NEW COM NEW	22133	Equities	US1729674242	United States	893,445.32
CITIZENS FINL GROUP INC COM	9938	Equities	US1746101054	United States	258,350.56
COMCAST CORP NEW-CL A	7481	Equities	US20030N1019	United States	257,445.44
CONAGRA BRANDS INC COM USD5	2350	Equities	US2058871029	United States	52,832.60
CONS EDISON INC COM	21586	Equities	US2091151041	United States	1,540,212.12
CORTEVA INC COM USD0.01 WI	3662	Equities	US22052L1044	United States	137,655.34
COSTAR GROUP INC COM	329	Equities	US22160N1090	United States	22,553.58
CROWN CASTLE INC COM	20406	Equities	US22822V1017	United States	1,843,551.02
CVS HEALTH CORP COM	22962	Equities	US1266501006	United States	1,421,885.89
DAYFORCE INC	466	Equities	US15677J1088	United States	24,542.86
DECKERS OUTDOOR CORP COM	404	Equities	US2435371073	United States	211,830.61
DELL TECHNOLOGIES INC COM USD0.01 CL C WI COMMON STOCK	15833	Equities	US24703L2025	United States	950,004.77
DEXCOM INC COM	2006	Equities	US2521311074	United States	195,265.55
DISCOVER FINL SVCS COM STK	1230	Equities	US2547091080	United States	108,440.30
DOMINOS PIZZA INC COM	98	Equities	US25754A2015	United States	31,685.49
DUPONT DE NEMOURS INC COMMON STOCK	141	Equities	US26614N1028	United States	8,511.10
EATON CORP PLC COM USD0.50	12594	Equities	IE00B8KQN827	United States	2,379,799.52
EBAY INC COM USD0.001	8457	Equities	US2786421030	United States	289,440.60
EDWARDS LIFESCIENCES CORP COM	2907	Equities	US28176E1082	United States	173,900.06
ELEVANCE HEALTH INC	7406	Equities	US0367521038	United States	2,739,545.88
ELI LILLY & CO COM	1853	Equities	US5324571083	United States	847,716.91
EQTY RESDNTL EFF 5/15/02	357	Equities	US29476L1070	United States	17,127.49
EQUITABLE HLDGS INC COM	1304	Equities	US29452E1010	United States	34,062.75
ESTEE LAUDER COMPANIES INC CL A USD0.01	7302	Equities	US5184391044	United States	838,114.65

EVEREST GROUP LTD	829 Equities	BMG3223R1088	United States	229,932.38
EVERSOURCE ENERGY COM	6817 Equities	US30040W1080	United States	329,941.06
EXACT SCIENCES CORP COM	920 Equities	US30063P1057	United States	53,390.02
EXPEDITORS INTL WASH INC COM	9642 Equities	US3021301094	United States	962,006.50
FASTENAL CO COM	35165 Equities	US3119001044	United States	1,786,110.43
FEDEX CORP COM	887 Equities	US31428X1063	United States	176,015.35
FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK	1922 Equities	US31620R3030	United States	76,922.21
FIDELITY NATL INFORMATION SVCS INC COM STK	31844 Equities	US31620M1062	United States	1,500,274.94
FISERV INC COM	1540 Equities	US3377381088	United States	160,475.04
FMC CORP COM (NEW)	6379 Equities	US3024913036	United States	315,297.11
FOX CORP CL A CL A	1562 Equities	US35137L1052	United States	36,342.11
FREEMPORT-MCMORAN INC	9789 Equities	US35671D8570	United States	326,658.32
FRKLN RES INC COM	2646 Equities	US3546131018	United States	61,811.95
GENERAL MILLS INC COM	13605 Equities	US3703341046	United States	694,977.67
GILEAD SCIENCES INC	20983 Equities	US3755581036	United States	1,333,411.28
GLOBAL PMTS INC COM	1388 Equities	US37940X1028	United States	138,266.48
GOLDMAN SACHS GROUP INC COM	2826 Equities	US38141G1040	United States	854,960.26
HARTFORD FINL SVCS GROUP INC COM	4193 Equities	US4165151048	United States	264,315.54
HASBRO INC COM	940 Equities	US4180561072	United States	37,642.76
HENRY SCHEIN INC COMMON STOCK	521 Equities	US8064071025	United States	30,942.04
HERSHEY COMPANY COM STK USD1	7586 Equities	US4278661081	United States	1,109,395.88
HEWLETT PACKARD ENTERPRISE CO COM	46622 Equities	US42824C1099	United States	620,626.98
HOLOGIC INC COM	2280 Equities	US4364401012	United States	127,771.56
HOME DEPOT INC COM	6068 Equities	US4370761029	United States	1,649,326.82
HP INC COM	23966 Equities	US40434L1052	United States	565,686.29
HUBSPOT INC COM	197 Equities	US4435731009	United States	89,654.46
HUMANA INC COM	2947 Equities	US4448591028	United States	1,057,572.52
HUNTINGTON BANCSHARES INC COM	14335 Equities	US4461501045	United States	143,035.13
IDEX CORP COM	459 Equities	US45167R1041	United States	78,171.86
IDEXX LABS INC COM	387 Equities	US45168D1046	United States	168,500.42
ILLUMINA INC COM	986 Equities	US4523271090	United States	107,680.35
INCYTE CORP COM	7150 Equities	US45337C1027	United States	352,171.69
INSULET CORP COM STK	336 Equities	US45784P1012	United States	57,173.76
INTERCONTINENTAL EXCHANGE INC COM	2110 Equities	US45866F1049	United States	212,555.84
INTL FLAVORS & FRAGRANCES INC COM	1251 Equities	US4595061015	United States	79,458.32
INTUIT COM	7525 Equities	US4612021034	United States	3,690,661.58
IRON MTN INC NEW COM	882 Equities	US46284V1017	United States	48,424.20
JOHNSON & JOHNSON COM USD1	19022 Equities	US4781601046	United States	2,338,804.55
JPMORGAN CHASE & CO COM	35321 Equities	US46625H1005	United States	4,716,854.85
JUNIPER NETWORKS INC COM	1518 Equities	US48203R1041	United States	35,092.14
KEURIG DR PEPPER INC COM	34154 Equities	US49271V1008	United States	892,697.83
KEYSIGHT TECHNOLOGIES INC COM	924 Equities	US49338L1035	United States	115,318.79
KKR & CO INC CL A CL A	1790 Equities	US48251W1045	United States	116,319.10
KLA CORPORATION COM USD0.001	813 Equities	US4824801009	United States	370,722.36
KRAFT HEINZ CO COM	52403 Equities	US5007541064	United States	1,520,130.83
LAB CORP AMER HLDGS COM NEW	411 Equities	US50540R4092	United States	73,259.74
LEAR CORP COM NEW COM NEW	256 Equities	US5218652049	United States	28,379.29
LIBERTY MEDIA CORP DEL COM LIBERTY FORMULA ONE SER C	2529 Equities	US5312297550	United States	125,259.69



LIBERTY MEDIA CORP DEL COM LIBERTY	SIRIUSXM SER C	9702 Equities	US5312297899	United States	219,033.21
LINDE PLC		5400 Equities	IE000S9YS762	United States	1,739,962.21
LIVE NATION ENTERTAINMENT INC		1026 Equities	US5380341090	United States	75,340.33
LKQ CORP COM LKQ CORP		16044 Equities	US5018892084	United States	601,461.17
M & T BK CORP COM		1334 Equities	US55261F1049	United States	143,383.01
MARVELL TECHNOLOGY INC COM		4836 Equities	US5738741041	United States	228,750.22
MASCO CORP COM		11846 Equities	US5745991068	United States	622,407.45
MASTERCARD INC CL A		14366 Equities	US57636Q1040	United States	4,806,546.78
MC CORMICK & CO INC COM NON-VTG		13507 Equities	US5797802064	United States	724,724.45
MC DONALDS CORP COM		4421 Equities	US5801351017	United States	1,027,948.31
MCKESSON CORP		5724 Equities	US58155Q1031	United States	2,078,699.08
MEDTRONIC PLC COMMON STOCK	STOCK	7488 Equities	IE00BTN1Y115	United States	484,064.98
MERCADOLIBRE INC COM STK		265 Equities	US58733R1023	United States	326,279.67
META PLATFORMS INC COM USD0.000006 CL 'A'		18317 Equities	US30303M1027	United States	5,085,740.23
METLIFE INC COM STK USD0.01		11573 Equities	US59156R1086	United States	600,347.06
METTLER-TOLEDO INTL INC COM		90 Equities	US5926881054	United States	85,760.50
MGM RESORTS INTERNATIONAL COM		2485 Equities	US5529531015	United States	87,076.36
MICROSOFT CORP COM		43065 Equities	US5949181045	United States	12,698,904.05
MONDELEZ INTL INC COM		27119 Equities	US6092071058	United States	1,540,813.47
MONOLITHIC PWR SYS INC COM		210 Equities	US6098391054	United States	103,921.00
MONSTER BEVERAGE CORP NEW COM		18299 Equities	US61174X1090	United States	827,100.95
MORGAN STANLEY COM STK USD0.01		11172 Equities	US6174464486	United States	817,480.45
MOTOROLA SOLUTIONS INC		1455 Equities	US6200763075	United States	357,278.49
MSCI INC COM USD0.01		473 Equities	US55354G1004	United States	209,707.29
NETAPP INC COM STK		3076 Equities	US64110D1046	United States	212,675.41
NETFLIX INC COM STK		1563 Equities	US64110L1061	United States	596,926.67
NUCOR CORP COM		9658 Equities	US6703461052	United States	1,318,618.42
NVIDIA CORP COM		17871 Equities	US67066G1040	United States	6,941,624.08
ORACLE CORP COM		16947 Equities	US68389X1054	United States	1,401,171.68
OTIS WORLDWIDE CORP COM USD0.01 WI		25356 Equities	US68902V1070	United States	1,780,369.77
PACCAR INC COM		1420 Equities	US6937181088	United States	108,761.21
PALO ALTO NETWORKS INC COM USD0.0001		3583 Equities	US6974351057	United States	828,350.86
PARKER-HANNIFIN CORP COM		597 Equities	US7010941042	United States	215,759.19
PAYPAL HLDGS INC COM		11359 Equities	US70450Y1038	United States	547,099.58
PEPSICO INC COM		8858 Equities	US7134481081	United States	1,180,140.10
PFIZER INC COM		33356 Equities	US7170811035	United States	753,048.01
PNC FINANCIAL SERVICES GROUP COM STK		2968 Equities	US6934751057	United States	360,616.16
POOL CORP COM STK		100 Equities	US73278L1052	United States	31,277.06
PPG IND INC COM		7169 Equities	US6935061076	United States	840,957.15
PRINCIPAL FINL GROUP INC COM STK		4497 Equities	US74251V1026	United States	277,552.50
PROLOGIS INC COM		5285 Equities	US74340W1036	United States	552,669.67
PRUDENTIAL FINL INC COM		7224 Equities	US7443201022	United States	587,644.13
QUALCOMM INC COM		13927 Equities	US7475251036	United States	1,580,061.07
QUANTA SVCS INC COM		647 Equities	US74762E1029	United States	109,535.24
REALTY INCOME CORP COM		3171 Equities	US7561091049	United States	142,854.19
REGENCY CTRS CORP COM		926 Equities	US7588491032	United States	48,668.02
REGENERON PHARMACEUTICALS INC COM		630 Equities	US75886F1075	United States	433,804.48
REGIONS FINL CORP NEW COM		2707 Equities	US7591EP1005	United States	41,110.38

RESMED INC COM	748 Equities	US7611521078	United States	100,934.22
REVVITY INC	7472 Equities	US7140461093	United States	640,817.14
ROBERT HALF INC COM USD0.001	5620 Equities	US7703231032	United States	387,598.34
ROCKWELL AUTOMATION	6987 Equities	US7739031091	United States	1,701,094.30
ROYAL CARIBBEAN GROUP COM STK	1071 Equities	LR0008862868	United States	108,763.45
RPM INTL INC	7747 Equities	US7496851038	United States	678,439.76
S&P GLOBAL INC COM	1750 Equities	US78409V1044	United States	604,826.20
SALESFORCE INC COM USD0.001	5866 Equities	US79466L3024	United States	1,211,024.29
SCHWAB CHARLES CORP COM NEW	2294 Equities	US8085131055	United States	123,895.42
SERVICENOW INC COM USD0.001	1211 Equities	US81762P1021	United States	671,654.67
SHERWIN-WILLIAMS CO COM	3793 Equities	US8243481061	United States	928,344.71
SIMON PROPERTY GROUP INC COM	2777 Equities	US8288061091	United States	310,680.66
SMUCKER J M CO COM NEW	971 Equities	US8326964058	United States	96,216.43
STANLEY BLACK & DECKER INC COM	5210 Equities	US8545021011	United States	400,885.52
STARBUCKS CORP COM	7858 Equities	US8552441094	United States	591,815.60
STATE STR CORP COM	3052 Equities	US8574771031	United States	185,447.05
STEEL DYNAMICS INC COM	7534 Equities	US8581191009	United States	697,964.65
STRYKER CORP	1969 Equities	US8636671013	United States	462,903.40
SYNCHRONY FINL COM	4996 Equities	US87165B1035	United States	149,629.17
SYSCO CORP COM	10828 Equities	US8718291078	United States	620,987.62
T-MOBILE US INC COM	17115 Equities	US8725901040	United States	2,152,666.21
TE CONNECTIVITY LTD	1800 Equities	CH0102993182	United States	198,454.64
TERADYNE INC COM	684 Equities	US8807701029	United States	58,243.01
TESLA INC COM USD0.001	18123 Equities	US88160R1014	United States	3,532,477.79
THE CIGNA GROUP	4548 Equities	US1255231003	United States	1,068,537.32
TJX COS INC COM NEW	6907 Equities	US8725401090	United States	508,218.19
TOAST INC COM USD0.000001 CLASS A	20000 Equities	US8887871080	United States	286,476.29
TRANSDIGM GROUP INC COM	299 Equities	US8936411003	United States	237,267.32
TRANSUNION COM	3707 Equities	US89400J1079	United States	199,802.28
TRUIST FINL CORP COM	11019 Equities	US89832Q1094	United States	319,125.70
TWILIO INC CL A CL A	7136 Equities	US90138F1021	United States	424,532.63
UBER TECHNOLOGIES INC COM USD0.00001	10339 Equities	US90353T1007	United States	499,350.63
UNITED PARCEL SVC INC CL B	5029 Equities	US9113121068	United States	620,301.14
UNITED RENTALS INC COM	2943 Equities	US9113631090	United States	1,323,726.57
UNITEDHEALTH GROUP INC COM	9917 Equities	US91324P1021	United States	4,099,124.88
US BANCORP	8372 Equities	US9029733048	United States	284,232.92
VAIL RESORTS INC COM	1290 Equities	US91879Q1094	United States	215,873.61
VENTAS INC REIT	4526 Equities	US92276F1003	United States	176,914.47
VERIZON COMMUNICATIONS COM	24468 Equities	US92343V1044	United States	723,406.69
VERTEX PHARMACEUTICALS INC COM	9229 Equities	US92532F1003	United States	2,945,634.79
VICI PPTYS INC COM	1881 Equities	US9256521090	United States	47,025.00
VISA INC COM CL A STK	30822 Equities	US92826C8394	United States	6,299,554.02
W P CAREY INC COM	596 Equities	US92936U1097	United States	30,300.25
WALGREENS BOOTS ALLIANCE INC COM	23488 Equities	US9314271084	United States	481,257.07
WATERS CORP COM	3576 Equities	US9418481035	United States	923,033.19
WELLS FARGO & CO NEW COM STK	29495 Equities	US9497461015	United States	1,138,801.21
WELLTOWER INC COM REIT	4611 Equities	US95040Q1040	United States	326,148.29
WILLIS TOWERS WATSON PLC COM USD0.000115	787 Equities	IE00BDB6Q211	United States	148,905.23

WORKDAY INC CL A COM USD0.001	1150	Equities	US98138H1014	United States	249,025.32
WYNN RESORTS LTD COM	3781	Equities	US9831341071	United States	270,198.52
XYLEM INC COM	949	Equities	US98419M1009	United States	85,140.51
YUM BRANDS INC COM	2001	Equities	US9884981013	United States	205,028.71
UBS ASSET MANAGEMENT LIFE LTD LIFE CLIMATE AWARE WORLD EQTY A GBP HGD	425002705.2	Equities	GB00BJJNS16	Global Region	696,621,934.07
NORTHERN TRUST GLOBAL SVCS LTD WS ACCESS GLOBAL EQTY JOHCM A GBP DIS	350615184.5	Equities	GB00BJ9NBJ83	United Kingdom	442,791,916.50
WAYSTONE MANAGEMENT (UK) LIMITED WS ACCESS GLOBAL EQUITY A GBP DIS	212870181.3	Equities	GB00BGWL4221	United Kingdom	321,412,686.74
WAYSTONE MANAGEMENT (UK) LIMITED WS ACCESS GLOBAL STOCK A GBP DIS	279884310.9	Equities	GB00BGWL3Y77	United Kingdom	438,158,888.78
BAYER MOTOREN WERK NON VTG PRF EUR1	3520	Equities	DE0005190037	Germany	273,601.02
HENKEL AG & CO KGAA NON-VTG PRF NPV	439	Equities	DE0006048432	Germany	27,663.11
TRANSURBAN GROUP STAPLED UNITS NPV	138973	Equities	AU000000TCL6	Australia	1,019,842.28
FUT 15 MAR 24 EURX E-STXX 50	7	Equities	DE000C6SLNY5	European Union	- 1,243.47
FUT MAR 24 FTSE 100	2	Equities	GB00KHK64W72	United Kingdom	3,920.00
FUT MAR 24 EMINI S&P 500	5	Equities		United States	31,289.22
BLUEBAY FUNDS MGMT TOTAL RETURN DIVERSIFIED CR	2526199.575	Fixed Income	LU1050660825	Global Region	305,578,194.91
WAYSTONE MANAGEMENT (UK) LIMITED WS ACCESS ALPHA OPPORTUNITIES A GBP DIS	266602374.2	Fixed Income	GB00BJT13T61	United Kingdom	285,024,598.26
TSY 2046 I/L STOCK DUE 22/03/2046	5428600	Fixed Income	GB00BYMWG366	United Kingdom	6,670,876.14
UK(GOVERNMENT OF) 0.125% I/L 22/03/2058	4525700	Fixed Income	GB00BP9DLZ64	United Kingdom	5,096,363.94
UK(GOVERNMENT OF) 0.25% I/L 22/03/2052	5063300	Fixed Income	GB00B73ZYW09	United Kingdom	6,531,295.31
UK(GOVERNMENT OF) 0.75% I/L 22/3/34 GBP	5645800	Fixed Income	GB00B46CGH68	United Kingdom	9,650,527.29
UK(GOVT OF) 0.125% I/L 22/03/29	5938000	Fixed Income	GB00B3Y1JG82	United Kingdom	9,530,936.92
UK(GOVT OF) 0.75% I/L STK 22/11/2047	4702900	Fixed Income	GB00B24FFM16	United Kingdom	8,205,387.41
UK(GOVT OF) IDX/LKD GTD 10/08/2031 GBP	3685000	Fixed Income	GB00BNNGP551	United Kingdom	4,809,946.03
UK(GOVT OF) IDX/LKD GTD 22/03/2051 GBP	2714800	Fixed Income	GB00BNNGP882	United Kingdom	2,791,685.79
UK(GOVT OF) IDX/LKD SNR 10/08/2028 GBP	6736200	Fixed Income	GB00BZ1NTB69	United Kingdom	9,225,112.05
UK(GOVT OF) IDX/LKD SNR 10/08/2041 GBP	4921000	Fixed Income	GB00BGDYHF49	United Kingdom	5,981,614.61
UK(GOVT OF) IDX/LKD SNR 10/08/2048 GBP	4774600	Fixed Income	GB00BZ13DV40	United Kingdom	5,378,135.02
UK(GOVT OF) IDX/LKD SNR 22/03/2039 GBP	2477900	Fixed Income	GB00BLH38265	United Kingdom	2,912,922.56
UK(GOVT OF) IDX/LKD SNR 22/03/2040 GBP	5544000	Fixed Income	GB00B3LZBF68	United Kingdom	9,578,217.51
UK(GOVT OF) IDX/LKD SNR 22/03/2044 GBP	6279900	Fixed Income	GB00B7RN0G65	United Kingdom	8,431,116.53
UK(GOVT OF) IDX/LKD SNR 22/03/2050 GBP	4964100	Fixed Income	GB00B421JZ66	United Kingdom	7,851,365.56
UK(GOVT OF) IDX/LKD SNR 22/03/2062 GBP	5152700	Fixed Income	GB00B4PTCY75	United Kingdom	6,822,192.37
UK(GOVT OF) IDX/LKD SNR 22/03/2068 GBP	5311700	Fixed Income	GB00BDX8CX86	United Kingdom	5,991,633.25
UK(GOVT OF) IDX/LKD SNR 22/03/2073 GBP	1882400	Fixed Income	GB00BM8Z2W66	United Kingdom	1,835,070.03
UK(GOVT OF) IDX/LKD SNR 22/07/2030 GBP	1863400	Fixed Income	GB0008932666	United Kingdom	6,536,483.81
UK(GOVT OF) IDX/LKD SNR 22/11/2036 GBP	5432300	Fixed Income	GB00BYZW3J87	United Kingdom	7,615,140.19
UK(GOVT OF) IDX/LKD SNR 22/11/2037 GBP	5106900	Fixed Income	GB00B1L6W962	United Kingdom	10,337,733.58
UK(GOVT OF) IDX/LKD SNR 22/11/2042 GBP	4973300	Fixed Income	GB00B3MYD345	United Kingdom	8,606,086.49
UK(GOVT OF) IDX/LKD SNR 22/11/2055 GBP	4171100	Fixed Income	GB00B0CNHZ09	United Kingdom	8,896,215.17
UK(GOVT OF) IDX/LKD SNR 22/11/2056 GBP	2954800	Fixed Income	GB00BYVP4K94	United Kingdom	3,269,748.74
UK(GOVT OF) IDX/LKD SNR 26/01/2035 GBP	3540900	Fixed Income	GB0031790826	United Kingdom	8,946,540.73
UK(GOVT OF)1.25% I/L STK 22/11/2032	5658800	Fixed Income	GB00B3D4VD98	United Kingdom	10,888,466.53
UNITED KINGDOM(GOVERNMENT OF) .125% IDX LKD GILT 22/11/2065 GBP0.1 (WI)	3395700	Fixed Income	GB00BD9MZZ71	United Kingdom	3,674,186.31
SPECIALIST INVESTM M&G EUROPEAN LOAN C DIS GBP	829091.195	Fixed Income	IE00B0CQS903	Ireland	72,487,443.18
UBS ASST MGMT LIFE OVER 5 YR IDX LKD GILT TR A	78539416.17	Fixed Income	GB0009417568	United Kingdom	224,041,538.56
AXA EUROPEAN ADDED VALUE FUND LP	1	Real Estate		Europe Region	5,408.00
INCOME PLUS REAL ESTATE DEBT FUND	17888967.25	Real Estate		United Kingdom	15,216,473.61
OCTOPUS INVSTS LTD OCTOPUS HEALTHCARE UNITS Q	3175.449	Real Estate	GB00BD9FRF09	United Kingdom	3,998,588.89

SCHRODERS CAPITAL REAL ESTATE DEBT SCSP SICAV-RAIF	5298607	Real Estate		United Kingdom	4,915,498.64
INDUSTRIAL PROPERTY INVESTMENT FUND IPIF FEEDER GBP	21770.9	Real Estate	JE00BSTJTG29	Jersey, Channel Islands	34,428,046.25
REFORM FEEDER UT	89.853	Real Estate		Jersey, Channel Islands	8,985,300.00
BLACKROCK UK FD	349038	Real Estate	GB0005201990	United Kingdom	13,554,890.73
HERMES INVEST MNGM HERMES PROPERTY UNIT TRUST	1981056	Real Estate	GB0004262191	United Kingdom	11,818,980.10
MAYFAIR CAP PPTY (MCPUT)	16096.165	Real Estate		United Kingdom	19,138,340.19
METRO PPTY UNIT TR	33779.65	Real Estate		United Kingdom	16,108,501.70
MULTI-LET INDL PROPERTY UNIT TRUST	11053.604	Real Estate		United Kingdom	16,933,900.26
NUVEEN UK RETAIL WAREHOUSE FUND	624.129	Real Estate		United Kingdom	2,758,007.33
SCHRODER INV MGMT FUT WORKPLACE PPTY UT	18737.268	Real Estate		United Kingdom	14,679,337.87
SCHRODERS CAPITAL UNIT TRUSTS UK REAL ESTATE SREF I INC	521308.439	Real Estate	GB00B8215Z66	United Kingdom	20,565,617.92
SCHRODERS LOCAL RETAIL FUND	11316.592	Real Estate		United Kingdom	11,167,099.82
SDR CAPITAL RE DEBT SCSP LOANS LP	5000000	Real Estate		United Kingdom	5,000,000.00
SSHF UNIT TRUST	9791897	Real Estate		United Kingdom	10,281,491.85
Schroder RECAP SSF Unit Trust	17879948.2	Real Estate		United Kingdom	18,509,322.38
THREADNEEDLE PROP THREADNEEDLE PROP UNITRST	42441.36	Real Estate	GB0005086672	United Kingdom	10,726,629.33
UK RETIREMENT LIVING UNIT TRUST	9457351	Real Estate		United Kingdom	8,492,701.20
UNITE UK STUDENT ACCOMADATI	2864971	Real Estate		United Kingdom	4,148,478.01
					<u>4,477,208,264.39</u>

**Cambridgeshire Pension Fund - Investments as at 31st December 2023 (unaudited)**

**Alternative Assets**

Asset Name	Amount Committed (Currency)	Amount Drawn as at 30/09/2023 (Currency)	Distributions as at 30/09/2023 Currency)	Amount Undrawn at 30/09/2023 (Currency)	Net Asset value as at 31/12/2023 (Currency)	Net Asset value as at 31/12/2023 (GBP)
Adams Street Partners 2003 US Fund LP	\$ 9,000,000.00	\$ 8,550,000.00	\$ 13,703,831.00	\$ 450,000.00	\$ 73,627.00	£ 57,755.72
Adams Street Partners 2003 Non-US Fund LP	\$ 9,000,000.00	\$ 8,595,000.00	\$ 13,413,231.00	\$ 405,000.00	\$ 337,116.00	£ 264,446.17
Adams Street Partners 2004 US Fund LP	\$ 9,000,000.00	\$ 8,550,000.00	\$ 13,425,120.00	\$ 450,000.00	\$ 114,284.00	£ 89,648.57
Adams Street Partners 2004 Non-US Fund LP	\$ 9,000,000.00	\$ 8,577,900.00	\$ 11,773,509.00	\$ 422,100.00	\$ 407,947.00	£ 320,008.60
Adams Street Partners 2007 US Fund LP	\$ 8,800,000.00	\$ 8,390,800.00	\$ 15,928,582.00	\$ 409,200.00	\$ 1,444,872.00	£ 1,133,410.64
Adams Street Partners 2007 Non-US Fund LP	\$ 5,600,000.00	\$ 5,322,800.00	\$ 7,975,163.00	\$ 277,200.00	\$ 778,620.01	£ 610,778.12
Adams Street Partners 2007 Direct Fund LP	\$ 1,600,000.00	\$ 1,558,400.00	\$ 3,416,375.00	\$ 41,600.00	\$ 325,945.00	£ 255,683.22
Adams Street Partners 2008 US Fund LP	\$ 10,000,000.00	\$ 9,307,000.00	\$ 18,910,089.00	\$ 693,000.00	\$ 2,864,911.00	£ 2,247,341.37
Adams Street Partners 2008 Non-US Fund LP	\$ 8,000,000.00	\$ 7,306,400.00	\$ 11,348,846.00	\$ 693,600.00	\$ 2,731,644.93	£ 2,142,802.57
Adams Street Partners 2008 Direct Fund LP	\$ 2,000,000.00	\$ 1,949,800.00	\$ 4,447,215.00	\$ 50,200.00	\$ 625,214.00	£ 490,440.81
Adams Street Partners 2009 US Fund LP	\$ 10,000,000.00	\$ 9,180,000.00	\$ 17,011,866.00	\$ 820,000.00	\$ 5,060,399.92	£ 3,969,563.48
Adams Street Partners 2009 Non-US Developed Markets Fund I	\$ 6,000,000.00	\$ 5,337,000.00	\$ 8,012,132.00	\$ 663,000.00	\$ 2,309,517.97	£ 1,811,670.68
Adams Street Partners 2009 Non-US Emerging Markets Fund LF	\$ 2,000,000.00	\$ 1,837,000.00	\$ 2,063,307.00	\$ 163,000.00	\$ 1,332,266.99	£ 1,045,079.14
Adams Street Partners 2009 Direct Fund LP	\$ 2,000,000.00	\$ 1,960,400.00	\$ 3,355,039.00	\$ 39,600.00	\$ 465,625.00	£ 365,253.34
Adams Street Partners 2010 US Fund LP	\$ 10,000,000.00	\$ 8,810,000.00	\$ 16,429,779.00	\$ 1,190,000.00	\$ 5,623,597.93	£ 4,411,356.67
Adams Street Partners 2010 Non-US Developed Markets Fund I	\$ 6,000,000.00	\$ 5,403,000.00	\$ 8,106,377.00	\$ 597,000.00	\$ 2,315,619.98	£ 1,816,457.33
Adams Street Partners 2010 Non-US Emerging Markets Fund LF	\$ 2,000,000.00	\$ 1,796,000.00	\$ 1,953,263.00	\$ 204,000.00	\$ 1,616,833.03	£ 1,268,303.19
Adams Street Partners 2010 Direct Fund LP	\$ 2,000,000.00	\$ 1,922,000.00	\$ 2,934,541.00	\$ 78,000.00	\$ 648,937.00	£ 509,050.01
Adams Street Partners 2012 Global Fund	\$ 20,000,000.00	\$ 18,577,586.00	\$ 22,454,231.00	\$ 1,422,414.00	\$ 15,074,265.84	£ 11,824,807.54
Adams Street Partners 2014 Global Fund LP	\$ 20,000,000.00	\$ 18,430,961.00	\$ 17,110,320.00	\$ 1,569,039.00	\$ 21,636,944.55	£ 16,972,813.66
Adams Street Partners 2017 Global Fund LP	\$ 20,000,000.00	\$ 15,973,360.00	\$ 4,425,063.00	\$ 4,026,640.00	\$ 26,234,053.55	£ 20,578,954.73
Adams Street Partners 2018 Global Fund LP	\$ 40,000,000.00	\$ 30,886,000.00	\$ 5,046,216.00	\$ 9,114,000.00	\$ 45,005,463.82	£ 35,303,938.10
Adams Street Partners 2019 Global Fund LP	\$ 47,500,000.00	\$ 38,428,850.00	\$ 3,853,966.00	\$ 9,071,150.00	\$ 49,362,717.31	£ 38,721,927.70
Adams Street Partners 2020 Global Fund LP	\$ 49,000,000.00	\$ 35,410,193.00	\$ 3,622,341.00	\$ 13,589,807.00	\$ 38,408,092.60	£ 30,128,717.91
Adams Street Partners 2021 Global Fund LP	\$ 50,000,000.00	\$ 21,605,000.00	\$ 585,324.00	\$ 28,395,000.00	\$ 23,586,769.15	£ 18,502,327.66
Adams Street Partners 2022 Global Fund LP	\$ 65,000,000.00	\$ 11,456,250.00	\$ -	\$ 53,543,750.00	\$ 14,648,738.71	£ 11,491,008.44
HarbourVest Partners Buyout Fund LP VII 2002	\$ 10,000,000.00	\$ 9,450,000.00	\$ 15,700,652.00	\$ 550,000.00	\$ 1.00	£ 0.78
HarbourVest Partners Venture Fund LP VII 2002	\$ 8,000,000.00	\$ 7,860,000.00	\$ 12,435,976.00	\$ 140,000.00	\$ 136,875.00	£ 107,369.78
HarbourVest Partners Buyout Fund LP VIII 2007	\$ 17,000,000.00	\$ 16,490,000.00	\$ 27,835,258.00	\$ 510,000.00	\$ 330,413.00	£ 259,188.09
HarbourVest Partners Venture Fund LP VIII 2007	\$ 3,000,000.00	\$ 2,940,000.00	\$ 5,344,933.00	\$ 60,000.00	\$ 729,669.99	£ 572,379.93
HarbourVest Partners IX Venture Fund LP	\$ 6,000,000.00	\$ 5,700,000.00	\$ 11,017,743.00	\$ 300,000.00	\$ 6,994,821.97	£ 5,486,995.15
HarbourVest Partners IX Buyout Fund LP	\$ 14,000,000.00	\$ 12,320,000.00	\$ 17,839,272.00	\$ 1,680,000.00	\$ 8,346,502.93	£ 6,547,303.32
HarbourVest Partners HIPEP VII (AIF) Partnership Fund LP	\$ 30,000,000.00	\$ 26,850,000.00	\$ 28,857,423.00	\$ 3,150,000.00	\$ 25,270,990.33	£ 19,823,492.59
HarbourVest Partners X AIF	\$ 15,000,000.00	\$ 12,341,250.00	\$ 8,487,454.00	\$ 2,658,750.00	\$ 16,296,394.35	£ 12,783,490.02
HarbourVest Partners HIPEP VIII (AIF) Partnership L.P	\$ 15,000,000.00	\$ 12,112,500.00	\$ 3,031,642.00	\$ 2,887,500.00	\$ 14,602,878.76	£ 11,455,034.21
HarbourVest Partners International Partnership Fund LPV 2005	€ 10,000,000.00	€ 9,600,000.00	€ 15,820,658.00	€ 400,000.00	€ 14,191.99	£ 12,297.76
HarbourVest Partners International Direct Fund LPV 2005	€ 5,000,000.00	€ 4,862,500.00	€ 6,682,285.00	€ 137,500.00	€ 32,700.01	£ 28,335.47
HarbourVest Partners International Partnership Fund LPVI 2008	€ 13,000,000.00	€ 12,350,000.00	€ 19,519,002.00	€ 650,000.00	€ 6,820,828.80	£ 5,910,439.13
HarbourVest Partners Global Feeder AIF LP2018	\$ 40,000,000.00	\$ 31,000,000.00	\$ 11,464,608.00	\$ 9,000,000.00	\$ 42,825,373.14	£ 33,593,794.93
HarbourVest Partners Global Feeder AIF LP2019	\$ 47,500,000.00	\$ 33,012,500.00	\$ 7,460,987.00	\$ 14,487,500.00	\$ 46,265,853.43	£ 36,292,633.98
HarbourVest Partners Global Feeder AIF LP2020	\$ 49,000,000.00	\$ 36,015,000.00	\$ 3,980,255.00	\$ 12,985,000.00	\$ 41,299,529.14	£ 32,396,866.88
HarbourVest Partners Global Feeder AIF LP2021	\$ 50,000,000.00	\$ 24,655,405.00	\$ 803,015.00	\$ 25,344,595.00	\$ 29,223,774.36	£ 22,924,201.50
HarbourVest Partners Global Feeder AIF LP2022	\$ 65,000,000.00	\$ 13,650,000.00	\$ 758,906.00	\$ 51,350,000.00	\$ 21,739,065.71	£ 17,052,921.25
HarbourVest Partners Global Feeder AIF LP2023	\$ 31,000,000.00	\$ -	\$ -	\$ 31,000,000.00	\$ 2,945,000.00	£ 2,310,166.12

UBS Infrastructure Fund LP2007	\$	30,000,000.00	\$	28,538,085.00	\$	20,559,348.82	\$	1,461,915.00	\$	7,736,688.42	£	6,068,942.43
M&G Real Estate	£	55,000,000.00	£	55,000,000.00	£	-	£	-	£	58,580,002.15	£	58,580,002.15
M&G SOF	£	50,000,000.00	£	21,210,400.00	£	-	£	28,789,600.00	£	21,923,955.58	£	21,923,955.58
Equitix Infrastructure Fund LPII	£	20,000,000.00	£	19,981,932.94	£	14,380,861.08	£	18,067.06	£	31,695,912.98	£	31,695,912.98
Partners Group 2012	€	50,000,000.00	€	41,226,491.00	€	47,291,970.00	€	8,773,509.00	€	17,913,180.70	£	15,522,272.63
Partners Group 2015	€	33,000,000.00	€	28,011,332.00	€	22,954,989.00	€	4,988,668.00	€	23,187,879.40	£	20,092,946.74
Ares (AMP) Capital Infrastructure Debt Fund LPIII(EUR) LP	€	32,000,000.00	€	30,556,001.00	€	25,144,800.00	€	1,443,999.00	€	11,477,108.34	£	9,945,235.73
Ares (AMP) Capital Infrastructure Debt Fund LPIV (EUR) LP	€	35,000,000.00	€	34,117,021.00	€	20,084,386.00	€	882,979.00	€	28,134,596.64	£	24,379,415.73
Allianz UK Infrastructure Debt 2 LP	£	28,000,000.00	€	18,708,241.00	€	1,982,524.00	£	9,291,759.00	£	12,980,649.72	£	12,980,649.72
JP Morgan Infrastructure Investments Fund LP	\$	93,500,000.00	£	93,500,000.00	£	19,554,815.54	\$	-	\$	91,629,754.82	£	71,877,743.67
IFM Global Infrastructure (UK) B, L.P.	£	60,000,000.00	\$	60,000,000.00	\$	5,734,004.55	\$	-	£	92,149,077.99	£	92,149,077.99
Foresight	£	100,000,000.00	£	46,109,099.25	£	-	£	53,890,900.75	£	53,899,543.68	£	53,899,543.68
CAMBRIDGE BUILDING SOCIETY										15,000,000.00		15,000,000.00
THE CAMBRIDGE & COUNTIES BANK										69,699,999.91		69,699,999.91
												<u>917,706,155.20</u>