

**Cambridgeshire Pension Fund - Investments as at 31st March 2024 (unaudited)**

**Investment Holdings**

Asset Name	No. of Shares held	Asset Class	ISIN	Country	Market Value (GBP)
Alternative Assets					938,587,800.39
Accrued Income					1,303,129.69
Cash and Cash Equivalents					87,523,308.93
ANZ GROUP HOLDINGS LTD NPV	20911	Equities	AU000000ANZ3	Australia	317,394.23
BLUESCOPE STEEL NPV	27731	Equities	AU000000BSL0	Australia	341,425.87
BRAMBLES LTD NPV	60412	Equities	AU000000BXB1	Australia	503,872.18
COMMONWEALTH BANK OF AUSTRALIA NPV	8759	Equities	AU000000CBA7	Australia	544,001.84
FORTESCUE LTD NPV	97985	Equities	AU000000FMG4	Australia	1,300,520.97
INSURANCE AUSTRALIA GROUP LTD	10892	Equities	AU000000IAG3	Australia	36,000.81
LOTTERY CORPORATIO NPV	132761	Equities	AU0000219529	Australia	352,418.16
NATL AUSTRALIA BK NPV	22774	Equities	AU000000NAB4	Australia	407,419.53
ORICA LIMITED NPV	23675	Equities	AU000000ORI1	Australia	223,140.04
PILBARA MINERALS NPV	174798	Equities	AU000000PLS0	Australia	345,748.16
SCENTRE GROUP	63426	Equities	AU000000SCG8	Australia	111,043.12
SUNCORP GROUP LTD NPV	19005	Equities	AU000000SUN6	Australia	160,770.52
WESTPAC BKG CORP NPV	23867	Equities	AU000000WBC1	Australia	321,585.57
ERSTE GROUP BANK AG NPV	1189	Equities	AT0000652011	Austria	41,900.99
VERBUND AG CLASS'A'NPV	1706	Equities	AT0000746409	Austria	98,960.82
AGEAS NPV	2238	Equities	BE0974264930	Belgium	82,101.86
KBC GROEP NV NPV	524	Equities	BE0003565737	Belgium	31,099.28
UCB NPV	5487	Equities	BE0003739530	Belgium	536,186.17
UMICORE NPV	11934	Equities	BE0974320526	Belgium	203,954.48
AGNICO EAGLE MINES LTD COM NPV	27766	Equities	CA0084741085	Canada	1,302,627.70
BANK OF MONTREAL COM NPV	4508	Equities	CA0636711016	Canada	348,590.17
BK OF NOVA SCOTIA COM NPV	8328	Equities	CA0641491075	Canada	341,305.65
CAMECO CORP COM NPV	26797	Equities	CA13321L1085	Canada	916,540.99
CANADIAN IMP BANK COM NPV	4362	Equities	CA1360691010	Canada	175,169.64
CGI INC	11520	Equities	CA12532H1047	Canada	1,006,176.10
FAIRFAX FINL HLDGS SUB-VTG COM NPV	347	Equities	CA3039011026	Canada	296,153.85
GEORGE WESTON COM NPV	2322	Equities	CA9611485090	Canada	248,283.16
GREAT WEST LIFECO COM NPV	7717	Equities	CA39138C1068	Canada	195,013.59
HYDRO ONE LTD COM NPV	20952	Equities	CA4488112083	Canada	483,264.49
MANULIFE FINL CORP COM NPV	64776	Equities	CA56501R1064	Canada	1,278,852.70
NORTHLAND PWR INC COM	15286	Equities	CA6665111002	Canada	197,614.47
NUTRIEN LTD COM NPV	10895	Equities	CA67077M1086	Canada	468,305.23
ONEX CORP SUB-VTG NPV	200	Equities	CA68272K1030	Canada	11,823.39
OPEN TEXT CO COM NPV	876	Equities	CA6837151068	Canada	26,871.96
POWER CORP CANADA SUB-VTG NPV	7398	Equities	CA7392391016	Canada	164,015.98
ROGERS COMMS INC CLASS'B'COM CAD1.62478	2232	Equities	CA7751092007	Canada	72,437.47
ROYAL BK OF CANADA COM NPV	4574	Equities	CA7800871021	Canada	365,359.57
STANTEC INC COM	7286	Equities	CA85472N1096	Canada	477,864.62
SUN LIFE FINL INC COM NPV	4222	Equities	CA8667961053	Canada	182,439.53
TORONTO-DOMINION COM NPV	9038	Equities	CA8911605092	Canada	432,049.31

WSP GLOBAL INC COM NPV	7675 Equities	CA92938W2022	Canada	1,011,649.39
DSV A S DKK1	1678 Equities	DK0060079531	Denmark	215,408.40
NOVO NORDISK A/S SER'B'DKK0.1	20184 Equities	DK0062498333	Denmark	2,044,626.04
ORSTED A/S	6862 Equities	DK0060094928	Denmark	302,727.08
VESTAS WIND SYSTEM DKK0.20	25346 Equities	DK0061539921	Denmark	558,245.30
ELISA OYJ NPV	709 Equities	FI0009007884	Finland	25,058.27
KESKO OYJ SER'B'EUR2	8484 Equities	FI0009000202	Finland	125,264.33
KONE CORPORATION NPV ORD 'B'	1704 Equities	FI0009013403	Finland	62,978.06
NOKIA OYJ EUR0.06	28501 Equities	FI0009000681	Finland	80,214.77
STORA ENSO OYJ SER'R'NPV	34542 Equities	FI0009005961	Finland	379,624.28
UPM-KYMMENE CORP NPV	3282 Equities	FI0009005987	Finland	86,618.29
AIR LIQUIDE(L') EUR5.50	3269 Equities	FR0000120073	France	538,891.61
BNP PARIBAS EUR2	7185 Equities	FR0000131104	France	404,498.55
DANONE EURO.25	3679 Equities	FR0000120644	France	188,341.49
DASSAULT SYSTEMES EURO.10	9373 Equities	FR0014003TT8	France	328,867.07
EDENRED EUR2	1169 Equities	FR0010908533	France	49,431.42
EIFFAGE EUR4	2839 Equities	FR0000130452	France	255,216.70
HERMES INTL NPV	189 Equities	FR0000052292	France	382,225.08
IPSEN SA EUR1	318 Equities	FR0010259150	France	29,960.09
KERING	3355 Equities	FR0000121485	France	1,050,664.03
L'OREAL EURO.20	4412 Equities	FR0000120321	France	1,654,581.10
LA FRANCAISE DES EURO.40	5494 Equities	FR0013451333	France	177,453.69
LEGRAND SA EUR4	268 Equities	FR0010307819	France	22,504.49
LVMH MOET HENNESSY EURO.30	1674 Equities	FR0000121014	France	1,193,162.72
PERNOD RICARD NPV EUR 1.55	7279 Equities	FR0000120693	France	933,152.47
REMY COINTREAU EUR1.60	1134 Equities	FR0000130395	France	90,590.01
REXEL EUR5	12565 Equities	FR0010451203	France	268,879.54
SCHNEIDER ELECTRIC EUR4.00	5728 Equities	FR0000121972	France	1,026,673.37
SOCIETE GENERALE EUR1.25	20760 Equities	FR0000130809	France	440,251.66
SODEXHO EUR4	5127 Equities	FR0000121220	France	348,381.91
WORLDLINE EURO.68	939 Equities	FR0011981968	France	9,215.99
ADIDAS AG	988 Equities	DE000A1EWWW0	Germany	174,848.42
BAYERISCHE MOTOREN WERKE A G COM	12837 Equities	DE0005190003	Germany	1,172,770.77
BEIERSDORF AG EUR1	281 Equities	DE0005200000	Germany	32,420.05
DAIMLER TRUCK HOLD NPV	2108 Equities	DE000DTROCK8	Germany	84,253.25
DEUTSCHE POST AG NPV(REGD)	6214 Equities	DE0005552004	Germany	212,051.72
DEUTSCHE TELEKOM NPV(REGD)	19462 Equities	DE0005557508	Germany	374,372.90
FRESENIUS MEDICAL CARE AG	1002 Equities	DE0005785802	Germany	30,496.65
GEA GROUP AG NPV	1111 Equities	DE0006602006	Germany	37,224.06
HENKEL AG & CO KGAA NPV(BR)	1002 Equities	DE0006048408	Germany	57,189.79
MERCEDES-BENZ GROUP AG	9661 Equities	DE0007100000	Germany	609,637.55
PUMA SE NPV	1752 Equities	DE0006969603	Germany	62,939.69
RATIONAL AG NPV	273 Equities	DE0007010803	Germany	186,484.98
SAP SE	6270 Equities	DE0007164600	Germany	967,348.39
SIEMENS AG NPV(REGD)	17827 Equities	DE0007236101	Germany	2,697,042.53
SIEMENS ENERGY AG NPV	2040 Equities	DE000ENER6Y0	Germany	29,640.52
SIEMENS HEALTHINEE NPV	1344 Equities	DE000SHL1006	Germany	65,081.41
SYMRISE AG NPV (BR)	338 Equities	DE000SYM9999	Germany	32,061.10

VOLKSWAGEN AG ORD NPV		670 Equities	DE0007664005	Germany	81,109.64
AIA GROUP LTD NPV		38400 Equities	HK0000069689	Hong Kong	204,103.19
CK ASSET HOLDINGS LTD		117500 Equities	KYG2177B1014	Hong Kong	382,683.37
ESR GROUP LIMITED USD0.001		56800 Equities	KYG319891092	Hong Kong	48,028.66
HANG LUNG PROP NPV		24000 Equities	HK0101000591	Hong Kong	19,444.18
LINK REAL ESTATE INVESTMENT TRUST UNITS		51600 Equities	HK0823032773	Hong Kong	175,622.69
MTR CORP HKD1		86500 Equities	HK0066009694	Hong Kong	225,288.59
SITC INTERNATIONAL HKD0.10		74000 Equities	KYG8187G1055	Hong Kong	107,031.99
SUN HUNG KAI PROP NPV		13500 Equities	HK0016000132	Hong Kong	103,024.11
SWIRE PROPERTIES LTD HKD1		62400 Equities	HK0000063609	Hong Kong	103,634.32
WHARF(HLDGS) NPV		15000 Equities	HK0004000045	Hong Kong	38,915.67
HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG)		24900 Equities	BMG4587L1090	Hong Kong	60,315.85
AIB GROUP PLC ORD EURO.625		29747 Equities	IE00BF0L3536	Ireland	119,631.33
BANK OF IRELAND GR ORD EUR1.00		24869 Equities	IE00BD1RP616	Ireland	200,835.59
KINGSPAN GROUP ORD EURO.13		491 Equities	IE0004927939	Ireland	35,445.75
BANK HAPOALIM B.M. ILS1		23330 Equities	IL0006625771	Israel	175,573.50
BK LEUMI LE ISRAEL ILS1		12487 Equities	IL0006046119	Israel	83,477.45
ICL GROUP LTD		11665 Equities	IL0002810146	Israel	49,224.10
ISRAEL DISCOUNT BK ILS0.10		7412 Equities	IL0006912120	Israel	31,085.06
DAVIDE CAMPARI MIL EURO.01		2560 Equities	NL0015435975	Italy	20,376.24
ENEL SPA EUR1		54744 Equities	IT0003128367	Italy	286,385.75
FERRARI NV COM EURO.01		598 Equities	NL0011585146	Italy	206,546.09
MONCLER SPA NPV		1286 Equities	IT0004965148	Italy	75,949.99
STELLANTIS N.V COM EURO.01		40070 Equities	NL00150001Q9	Italy	902,338.60
TERNA SPA ORD EURO.22		81222 Equities	IT0003242622	Italy	531,908.43
UNICREDIT SPA NPV		11598 Equities	IT0005239360	Italy	348,680.89
ADVANTEST CORP NPV		4000 Equities	JP3122400009	Japan	142,645.99
AEON CO LTD NPV		1700 Equities	JP3388200002	Japan	31,957.26
AZBIL CORP NPV		3700 Equities	JP3937200008	Japan	81,010.92
CHUGAI PHARMACY CO. LTD NPV		12000 Equities	JP3519400000	Japan	362,347.60
DAI-ICHI LIFE HOLD NPV		1800 Equities	JP3476480003	Japan	36,219.07
DAIFUKU CO LTD NPV		16600 Equities	JP3497400006	Japan	311,098.19
DAIKIN INDUSTRIES NPV		1600 Equities	JP3481800005	Japan	172,355.19
DAIWA HOUSE INDS NPV		11200 Equities	JP3505000004	Japan	264,671.29
DENSO CORP NPV		10500 Equities	JP3551500006	Japan	158,307.40
DISCO CORPORATION NPV		500 Equities	JP3548600000	Japan	149,330.56
FANUC CORP NPV		4000 Equities	JP3802400006	Japan	87,537.52
FAST RETAILING CO LTD NPV		5000 Equities	JP3802300008	Japan	1,232,565.58
HITACHI NPV		4900 Equities	JP3788600009	Japan	356,248.85
HOSHIZAKI CORP		6600 Equities	JP3845770001	Japan	194,078.47
KAJIMA CORP NPV		25300 Equities	JP3210200006	Japan	413,535.82
KAWASAKI KISEN KAISHA LTD NPV		21000 Equities	JP3223800008	Japan	222,207.02
KDDI CORP NPV		57300 Equities	JP3496400007	Japan	1,342,988.08
KEYENCE CORP NPV		4900 Equities	JP3236200006	Japan	1,781,756.84
KOITO MFG CO LTD NPV		12600 Equities	JP3284600008	Japan	167,067.16
LASERTEC CORP NPV		1100 Equities	JP3979200007	Japan	240,498.05
MITSUBISHI UFJ FIN NPV		29700 Equities	JP3902900004	Japan	241,484.78
MIZUHO FINANCIAL GROUP NPV		19600 Equities	JP3885780001	Japan	311,858.71

NINTENDO CO LTD NPV	61400 Equities	JP3756600007	Japan	2,631,842.64
NIPPON PAINT HLDGS NPV	59500 Equities	JP3749400002	Japan	334,088.56
NIPPON SANZO HOLDINGS CORP	10200 Equities	JP3711600001	Japan	253,257.31
NIPPON YUSEN KABUSHIKI KAISHA NPV	29500 Equities	JP3753000003	Japan	628,307.69
NITTO DENKO CORP NPV	4100 Equities	JP3684000007	Japan	295,405.14
OBAYASHI CORP NPV	700 Equities	JP3190000004	Japan	6,815.59
OBIC CO LTD NPV	300 Equities	JP3173400007	Japan	35,666.73
OLYMPUS CORP NPV	6400 Equities	JP3201200007	Japan	74,013.56
OMRON CORP NPV	200 Equities	JP3197800000	Japan	5,659.39
ONO PHARMACEUTICAL NPV	23800 Equities	JP3197600004	Japan	305,487.97
ORIENTAL LAND CO LTD NPV	5800 Equities	JP3198900007	Japan	147,073.08
RAKUTEN GROUP INC NPV	51600 Equities	JP3967200001	Japan	229,328.44
RECRUIT HLDGS CO L NPV	41900 Equities	JP3970300004	Japan	1,469,671.13
SEKISUI HOUSE NPV	34400 Equities	JP3420600003	Japan	632,450.24
SG HOLDINGS CO LTD NPV	21000 Equities	JP3162770006	Japan	208,971.25
SHIMADZU CORP NPV	600 Equities	JP3357200009	Japan	13,271.85
SHIMANO INC NPV	300 Equities	JP3358000002	Japan	35,823.64
SHISEIDO CO LTD NPV	2100 Equities	JP3351600006	Japan	44,946.67
SMC CORP NPV	400 Equities	JP3162600005	Japan	177,481.07
SOFTBANK CORP NPV	14900 Equities	JP3732000009	Japan	152,010.93
SOFTBANK GROUP CORP	10700 Equities	JP3436100006	Japan	500,506.36
SONY GROUP CORPORA NPV	12000 Equities	JP3435000009	Japan	815,015.35
SUMITOMO METAL MINING CO LTD NPV	15100 Equities	JP3402600005	Japan	362,204.29
SUMITOMO MITSUI FINANCIAL GROUP NPV	6300 Equities	JP3890350006	Japan	293,471.43
SYSMEX CORP NPV	2400 Equities	JP3351100007	Japan	33,404.02
TOKYO ELECTRON NPV	2900 Equities	JP3571400005	Japan	600,063.03
YAKULT HONSHA CO NPV	11600 Equities	JP3931600005	Japan	189,180.64
YASKAWA ELEC CORP NPV	14500 Equities	JP3932000007	Japan	480,990.87
ZOZO INC	7700 Equities	JP3399310006	Japan	153,205.31
AKZO NOBEL NV EURO.50(POST REV SPLIT)	6187 Equities	NL0013267909	Netherlands	365,927.54
ASM INTL NV EURO.04	241 Equities	NL0000334118	Netherlands	116,577.41
ASML HOLDING NV EURO.09	2499 Equities	NL0010273215	Netherlands	1,906,175.56
DSM FIRMENICH AG EURO.01	766 Equities	CH1216478797	Netherlands	69,024.58
IMCD NV EURO.16	3464 Equities	NL0010801007	Netherlands	483,613.58
KONINKLIJKE KPN	10086 Equities	NL0000009082	Netherlands	29,886.98
KONINKLIJKE PHILIP EURO.20	4490 Equities	NL0000009538	Netherlands	71,391.58
RANDSTAD N.V. EURO.10	6279 Equities	NL0000379121	Netherlands	262,610.06
UNVL MUSIC GROUP EUR10.00	30730 Equities	NL0015000IY2	Netherlands	732,207.12
WOLTERS KLUWER EURO.12	1272 Equities	NL0000395903	Netherlands	157,902.19
AERCAP HOLDINGS N.V. EURO.01	12275 Equities	NL0000687663	Netherlands	843,727.03
COCA-COLA EUROPACIFIC PARTNERS	5765 Equities	GB00BDCPN049	Netherlands	319,134.31
AUCKLAND INTL NPV	7664 Equities	NZAIAE0002S6	New Zealand	30,119.96
MERIDIAN ENERGY LT NPV	46656 Equities	NZMELE0002S7	New Zealand	129,567.57
NORSK HYDRO ASA NOK1.098	78318 Equities	NO0005052605	Norway	339,457.19
ORKLA ASA NOK1.25	26401 Equities	NO0003733800	Norway	147,373.29
EDP RENOVAVEIS SA EUR5	7966 Equities	ES0127797019	Portugal	85,436.88
ENERGIAS DE PORTUGAL SA EUR1(REGD)	19537 Equities	PTEDPOAM0009	Portugal	60,264.12
CAPITALAND INVESTMENT LTD NPV	148400 Equities	SGXE62145532	Singapore	233,278.27

GENTING SING LTD NPV	322100 Equities	SGXE21576413	Singapore	167,201.28
OVERSEA-CHINESE BANKING CORPORATION SGD0.5	26200 Equities	SG1S04926220	Singapore	207,309.33
SINGAPORE AIRLINES NPV	31500 Equities	SG1V61937297	Singapore	118,248.63
UTD O/S BANK NPV	6900 Equities	SG1M31001969	Singapore	118,623.44
AMADEUS IT GROUP EURO.01	2556 Equities	ES0109067019	Spain	130,239.14
BANCO BILBAO VIZCA EURO.49	6260 Equities	ES0113211835	Spain	59,058.32
BANCO SANTANDER EURO.50(REGD)	18906 Equities	ES0113900J37	Spain	73,083.04
CELLNEX TELECOM SA EURO.25	24255 Equities	ES0105066007	Spain	679,535.49
INDITEX (IND.DE DISENO TEXTIL SA) EURO.03 (POST SUBD)	33380 Equities	ES0148396007	Spain	1,331,859.93
REDEIA CORPORACION SA	2470 Equities	ES0173093024	Spain	33,375.35
ASSA ABLOY SER'B'NPV (POST SPLIT)	19316 Equities	SE0007100581	Sweden	441,020.64
ATLAS COPCO AB SER'A'NPV	19248 Equities	SE0017486889	Sweden	257,638.87
ATLAS COPCO AB SER'B'NPV	46261 Equities	SE0017486897	Sweden	541,641.04
BOLIDEN AB NPV	10395 Equities	SE0020050417	Sweden	228,179.46
EPIROC AB SER'A'NPV	3873 Equities	SE0015658109	Sweden	57,805.00
EPIROC AB SER'B'NPV	9634 Equities	SE0015658117	Sweden	129,238.58
ERICSSON(LM)TEL SER'B'NPV	14158 Equities	SE0000108656	Sweden	60,730.62
HENNES & MAURITZ SER'B'NPV	2541 Equities	SE0000106270	Sweden	32,980.97
LIFCO AB SER'B'NPV	6260 Equities	SE0015949201	Sweden	129,904.67
NIBE INDUSTRIER AB SER'B'NPV	9352 Equities	SE0015988019	Sweden	36,071.95
NORDEA BANK ABP NPV	5895 Equities	FI4000297767	Sweden	52,135.52
SAAB AB SER'B'NPV	2524 Equities	SE0000112385	Sweden	177,218.17
SWEDISH ORPHAN BIOVITRUM AB NPV	7708 Equities	SE0000872095	Sweden	152,591.54
TELE2 AB SER'B'NPV	34235 Equities	SE0005190238	Sweden	222,734.62
VOLVO CAR AB SER'B'NPV	47384 Equities	SE0016844831	Sweden	142,179.07
BARRY CALLEBAUT AG CHF62.2000 (REGD)	104 Equities	CH0009002962	Switzerland	119,647.47
GIVAUDAN SA CHF10	239 Equities	CH0010645932	Switzerland	843,571.94
KUEHNE&NAGEL INTL CHF1 (REGD)	2997 Equities	CH0025238863	Switzerland	660,872.87
LOGITECH INTL CHF0.25 (REGD)	1003 Equities	CH0025751329	Switzerland	71,173.81
NESTLE SA CHF0.10(REGD)	16007 Equities	CH0038863350	Switzerland	1,346,895.46
ROCHE HLDGS AG CHF1 (BR)	1578 Equities	CH0012032113	Switzerland	336,733.41
ROCHE HLDGS AG GENUSSSCHEINE NPV	8948 Equities	CH0012032048	Switzerland	1,806,021.62
SCHINDLER-HLDG AG CHF0.10 (PTG CERT)	249 Equities	CH0024638196	Switzerland	49,677.04
SIKA AG CHF0.01 (REG)	893 Equities	CH0418792922	Switzerland	210,729.95
SONOVA HOLDING AG COMMON STOCK	257 Equities	CH0012549785	Switzerland	58,952.76
STRAUMANN HLDG	682 Equities	CH1175448666	Switzerland	86,283.26
SWISS RE AG CHF0.10	4023 Equities	CH0126881561	Switzerland	409,792.48
SWISSCOM AG CHF1(REGD)	1586 Equities	CH0008742519	Switzerland	768,321.37
UBS GROUP AG USD0.10 (REGD)	41432 Equities	CH0244767585	Switzerland	1,010,119.78
ANGLO AMERICAN USD0.54945	78380 Equities	GB00B1XZS820	United Kingdom	1,529,820.84
ANTOFAGASTA PLC ORD GBP0.05	18669 Equities	GB0000456144	United Kingdom	380,474.22
ASTRAZENECA ORD USD0.25	11736 Equities	GB0009895292	United Kingdom	1,253,170.08
BARCLAYS PLC ORD GBP0.25	213988 Equities	GB0031348658	United Kingdom	392,026.02
BARRATT DEVELOPMENTS ORD GBP0.10	60303 Equities	GB0000811801	United Kingdom	286,801.07
COMPASS GROUP ORD GBP0.1105	48152 Equities	GB00BD6K4575	United Kingdom	1,118,570.96
CRODA INTL ORD GBP0.10609756	865 Equities	GB00BJFFLV09	United Kingdom	42,402.30
DIAGEO PLC ORD GBP0.28 101/108	25113 Equities	GB0002374006	United Kingdom	734,680.82
ENTAIN PLC EURO.01	39845 Equities	IM00B5VQMV65	United Kingdom	317,724.03

EXPERIAN ORD USD0.10	3637 Equities	GB00B19NLV48	United Kingdom	125,621.98
HALEON PLC ORD GBP0.01	28503 Equities	GB00BMX86B70	United Kingdom	94,943.49
HALMA ORD GBP0.10	1294 Equities	GB0004052071	United Kingdom	30,551.34
HSBC HLDGS ORD USD0.50(UK REG)	236234 Equities	GB0005405286	United Kingdom	1,462,052.23
LLOYDS BANKING GP ORD GBP0.1	835561 Equities	GB0008706128	United Kingdom	432,486.37
NATWEST GROUP PLC ORD GBP1.0769	26795 Equities	GB00BM8PJY71	United Kingdom	71,113.93
NEXT ORD GBP0.10	570 Equities	GB0032089863	United Kingdom	52,622.40
PEARSON ORD GBP0.25	3894 Equities	GB0006776081	United Kingdom	40,575.48
RECKITT BENCK GRP ORD GBP0.10	4415 Equities	GB00B24CGK77	United Kingdom	199,160.65
RELX PLC	38885 Equities	GB00B2B0DG97	United Kingdom	1,331,422.40
SAGE GROUP GBP0.01051948	5196 Equities	GB00B8C3BL03	United Kingdom	65,755.38
STANDARD CHARTERED PLC SHS	46427 Equities	GB0004082847	United Kingdom	311,710.88
TAYLOR WIMPEY PLC ORD GBP0.01	163366 Equities	GB0008782301	United Kingdom	223,893.10
UNILEVER PLC ORD GBP0.031111	14044 Equities	GB00B10RZP78	United Kingdom	558,249.00
VODAFONE GROUP ORD USD0.2095238	700354 Equities	GB00BH4HKS39	United Kingdom	493,399.39
WPP PLC ORD GBP0.10	53285 Equities	JE00B8KF9B49	United Kingdom	401,555.76
5TH 3RD BANCORP COM	1557 Equities	US3167731005	United States	45,837.98
ABBOTT LAB COM	10403 Equities	US0028241000	United States	935,837.58
ABBVIE INC COM USD0.01	10846 Equities	US00287Y1091	United States	1,561,154.18
ACCENTURE PLC CLS A	8263 Equities	IE00B4BNMY34	United States	2,263,273.62
ADOBE INC COM	4427 Equities	US00724F1012	United States	1,767,225.32
ADVANCED MICRO DEVICES INC COM	21630 Equities	US0079031078	United States	3,089,241.47
AFLAC INC COM	7273 Equities	US0010551028	United States	494,212.76
AGILENT TECHNOLOGIES INC COM	1669 Equities	US00846U1016	United States	192,115.00
ALLSTATE CORP COM	1908 Equities	US0200021014	United States	261,221.91
ALNYLAM PHARMACEUTICALS INC COM	409 Equities	US02043Q1076	United States	48,341.80
ALPHABET INC CAP STK USD0.001 CL C	29630 Equities	US02079K1079	United States	3,569,203.83
ALPHABET INC CAPITAL STOCK USD0.001 CL A	15209 Equities	US02079K3059	United States	1,815,448.19
AMAZON COM INC COM	52897 Equities	US0231351067	United States	7,547,322.01
AMCOR PLC ORD USD0.01	6627 Equities	JE00BJ1F3079	United States	49,836.92
AMER FINL GROUP INC OH COM STK	1004 Equities	US0259321042	United States	108,375.56
AMERICAN EXPRESS CO	3714 Equities	US0258161092	United States	669,387.26
AMERICAN INTERNATIONAL GROUP INC COM	16744 Equities	US0268747849	United States	1,035,722.19
AMERICAN TOWER CORP	2737 Equities	US03027X1000	United States	427,931.78
AMETEK INC NEW COM	999 Equities	US0311001004	United States	144,513.95
AMGEN INC COM	3154 Equities	US0311621009	United States	709,671.79
AMPHENOL CORP NEW CL A	3440 Equities	US0320951017	United States	314,059.11
ANNALY CAPITAL MANAGEMENT INC COM NEW COM USD0.01(POST REV SPLT)	6484 Equities	US0357108390	United States	100,962.02
APOLLO GLOBAL MANAGEMENT INC COM USD0.00001	1869 Equities	US03769M1062	United States	166,297.71
APPLE INC COM STK	110859 Equities	US0378331005	United States	15,047,687.49
APPLIED MATERIALS INC COM	4920 Equities	US0382221051	United States	802,700.91
APTIV PLC COM USD	12527 Equities	JE00B783TY65	United States	789,253.00
ARISTA NETWORKS INC COM	8977 Equities	US0404131064	United States	2,058,758.33
AUTOMATIC DATA PROCESSING INC COM	2370 Equities	US0530151036	United States	468,202.77
AVALONBAY CMNTYS REIT	851 Equities	US0534841012	United States	124,896.41
AVANTOR INC COM	3556 Equities	US05352A1007	United States	71,894.11
AVERY DENNISON CORP COM	4101 Equities	US0536111091	United States	724,301.63
BALL CORP COM	1056 Equities	US0584981064	United States	56,283.77

BANK NEW YORK MELLON CORP COM STK	7363 Equities	US0640581007	United States	335,844.87
BANK OF AMERICA CORP	81530 Equities	US0605051046	United States	2,446,706.55
BEST BUY INC COM STK	6788 Equities	US0865161014	United States	440,729.64
BIOGEN INC COMMON STOCK	894 Equities	US09062X1037	United States	152,537.30
BLACKROCK INC COM STK	864 Equities	US09247X1019	United States	568,998.59
BLACKSTONE INC COM USD0.00001	140 Equities	US09260D1072	United States	14,556.90
BOOKING HLDGS INC COM	122 Equities	US09857L1089	United States	349,968.31
BORG WARNER INC COM	1217 Equities	US0997241064	United States	33,458.47
BOSTON SCIENTIFIC CORP COM	8568 Equities	US1011371077	United States	464,465.94
BRISTOL MYERS SQUIBB CO COM	63227 Equities	US1101221083	United States	2,714,268.70
BROADCOM INC COM	2733 Equities	US11135F1012	United States	2,865,165.99
BROWN-FORMAN INC CL B NON-VTG COM	3074 Equities	US1156372096	United States	125,588.07
BUNGE GLOBAL SA F COMMON STOCK	9264 Equities	CH1300646267	United States	751,460.13
CAPITAL ONE FINL CORP COM	2654 Equities	US14040H1059	United States	312,723.43
CARDINAL HLTH INC	8856 Equities	US14149Y1082	United States	784,333.43
CARRIER GLOBAL CORPORATION COM USD0.01 WI	51677 Equities	US14448C1045	United States	2,377,571.35
CENCORA INC	10574 Equities	US03073E1055	United States	2,032,518.09
CIN FNCL CORP COM	1060 Equities	US1720621010	United States	104,158.16
CISCO SYSTEMS INC	54412 Equities	US17275R1023	United States	2,148,482.36
CITIGROUP INC COM NEW COM NEW	24738 Equities	US1729674242	United States	1,238,025.91
CITIZENS FINL GROUP INC COM	9938 Equities	US1746101054	United States	285,415.09
COMCAST CORP NEW-CL A	11783 Equities	US20030N1019	United States	404,255.04
CONAGRA BRANDS INC COM USD5	2350 Equities	US2058871029	United States	55,120.12
CONS EDISON INC COM	21586 Equities	US2091151041	United States	1,551,218.62
COREBRIDGE FINL INC COM	8500 Equities	US21871X1090	United States	193,247.56
CORTEVA INC COM USD0.01 WI	3662 Equities	US22052L1044	United States	167,148.94
COSTAR GROUP INC COM	329 Equities	US22160N1090	United States	25,148.02
CROWN CASTLE INC COM	20406 Equities	US22822V1017	United States	1,708,240.12
CVS HEALTH CORP COM	26458 Equities	US1266501006	United States	1,669,896.04
DAYFORCE INC	466 Equities	US15677J1088	United States	24,413.12
DECKERS OUTDOOR CORP COM	1167 Equities	US2435371073	United States	868,111.21
DELL TECHNOLOGIES INC COM USD0.01 CL C WI COMMON STOCK	13192 Equities	US24703L2025	United States	1,191,535.39
DEXCOM INC COM	2006 Equities	US2521311074	United States	220,251.08
DISCOVER FINL SVCS COM STK	1230 Equities	US2547091080	United States	127,639.57
DOMINOS PIZZA INC COM	186 Equities	US25754A2015	United States	73,098.40
DOVER CORP COM USD1.00	393 Equities	US2600031080	United States	55,086.88
EATON CORP PLC COM USD0.50	8693 Equities	IE00B8KQN827	United States	2,149,560.42
EBAY INC COM USD0.001	8457 Equities	US2786421030	United States	353,342.90
EDWARDS LIFESCIENCES CORP COM	3362 Equities	US28176E1082	United States	254,189.27
ELEVANCE HEALTH INC	7499 Equities	US0367521038	United States	3,076,830.70
ELI LILLY & CO COM	3116 Equities	US5324571083	United States	1,915,232.94
EQTY RESDNTL EFF 5/15/02	357 Equities	US29476L1070	United States	17,832.34
EQUITABLE HLDGS INC COM	1304 Equities	US29452E1010	United States	39,225.80
ESTEE LAUDER COMPANIES INC CL A USD0.01	7302 Equities	US5184391044	United States	890,286.13
EVERSOURCE ENERGY COM	21473 Equities	US30040W1080	United States	1,015,473.52
EXACT SCIENCES CORP COM	920 Equities	US30063P1057	United States	50,295.03
EXPEDITORS INTL WASH INC COM	9642 Equities	US3021301094	United States	927,601.16
FASTENAL CO COM	35165 Equities	US3119001044	United States	2,147,340.50

FEDEX CORP COM	887 Equities	US31428X1063	United States	203,246.39
FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK	1922 Equities	US31620R3030	United States	80,790.18
FIDELITY NATL INFORMATION SVCS INC COM STK	28872 Equities	US31620M1062	United States	1,694,494.29
FISERV INC COM	1540 Equities	US3377381088	United States	194,576.99
FMC CORP COM (NEW)	7731 Equities	US3024913036	United States	389,717.03
FOX CORP CL A CL A	1562 Equities	US35137L1052	United States	38,665.14
FREEMPORT-MCMORAN INC	9789 Equities	US35671D8570	United States	364,050.81
FRKLN RES INC COM	2646 Equities	US3546131018	United States	58,879.12
GENERAL MILLS INC COM	13605 Equities	US3703341046	United States	753,242.53
GILEAD SCIENCES INC	20983 Equities	US3755581036	United States	1,216,374.41
GLOBAL PMTS INC COM	1388 Equities	US37940X1028	United States	146,793.42
GOLDMAN SACHS GROUP INC COM	2826 Equities	US38141G1040	United States	934,185.04
HARTFORD FINL SVCS GROUP INC COM	4193 Equities	US4165151048	United States	341,945.64
HASBRO INC COM	2690 Equities	US4180561072	United States	120,312.68
HENRY SCHEIN INC COMMON STOCK	521 Equities	US8064071025	United States	31,138.33
HERSHEY COMPANY COM STK USD1	7586 Equities	US4278661081	United States	1,167,580.34
HEWLETT PACKARD ENTERPRISE CO COM	52206 Equities	US42824C1099	United States	731,896.45
HOLOGIC INC COM	2280 Equities	US4364401012	United States	140,653.38
HOME DEPOT INC COM	6068 Equities	US4370761029	United States	1,841,511.16
HP INC COM	23966 Equities	US40434L1052	United States	573,135.01
HUBSPOT INC COM	197 Equities	US4435731009	United States	97,678.93
HUMANA INC COM	3271 Equities	US4448591028	United States	897,236.59
HUNTINGTON BANCSHARES INC COM	14335 Equities	US4461501045	United States	158,187.12
IDEX CORP COM	459 Equities	US45167R1041	United States	88,635.23
IDEXX LABS INC COM	387 Equities	US45168D1046	United States	165,304.82
ILLUMINA INC COM	986 Equities	US4523271090	United States	107,127.24
INCYTE CORP COM	10324 Equities	US45337C1027	United States	465,346.14
INSULET CORP COM STK	336 Equities	US45784P1012	United States	45,546.52
INTERCONTINENTAL EXCHANGE INC COM	2110 Equities	US45866F1049	United States	229,431.69
INTL FLAVORS & FRAGRANCES INC COM	1251 Equities	US4595061015	United States	85,076.91
INTUIT COM	7585 Equities	US4612021034	United States	3,901,869.00
IRON MTN INC NEW COM	350 Equities	US46284V1017	United States	22,209.38
JOHNSON & JOHNSON COM USD1	19022 Equities	US4781601046	United States	2,381,871.93
JPMORGAN CHASE & CO COM	33442 Equities	US46625H1005	United States	5,302,009.29
JUNIPER NETWORKS INC COM	1518 Equities	US48203R1041	United States	44,497.55
KEURIG DR PEPPER INC COM	34154 Equities	US49271V1008	United States	828,942.46
KEYSIGHT TECHNOLOGIES INC COM	924 Equities	US49338L1035	United States	114,266.59
KKR & CO INC CL A CL A	1790 Equities	US48251W1045	United States	142,505.67
KLA CORPORATION COM USD0.001	813 Equities	US4824801009	United States	449,114.49
KRAFT HEINZ CO COM	53503 Equities	US5007541064	United States	1,561,571.70
LAB CORP AMER HLDGS COM NEW	411 Equities	US50540R4092	United States	71,040.45
LEAR CORP COM NEW COM NEW	256 Equities	US5218652049	United States	29,350.07
LIBERTY MEDIA CORP DEL COM LIBERTY FORMULA ONE SER C	10829 Equities	US5312297550	United States	562,087.85
LIBERTY MEDIA CORP DEL COM LIBERTY SIRIUSXM SER C	9702 Equities	US5312297899	United States	228,024.82
LINDE PLC	5400 Equities	IE00059YS762	United States	1,983,754.44
LKQ CORP COM LKQ CORP	16044 Equities	US5018892084	United States	678,083.59
M & T BK CORP COM	1334 Equities	US55261F1049	United States	153,606.67
MARVELL TECHNOLOGY INC COM	4836 Equities	US5738741041	United States	271,344.27



MASCO CORP COM	12570 Equities	US5745991068	United States	783,902.25
MASTERCARD INC CL A	14449 Equities	US57636Q1040	United States	5,500,970.92
MC CORMICK & CO INC COM NON-VTG	15521 Equities	US5797802064	United States	943,607.92
MC DONALDS CORP COM	5670 Equities	US5801351017	United States	1,264,837.42
MCKESSON CORP	5724 Equities	US58155Q1031	United States	2,431,516.04
MEDTRONIC PLC COMMON STOCK STOCK	7969 Equities	IE00BTN1Y115	United States	549,644.90
META PLATFORMS INC COM USD0.000006 CL 'A'	15602 Equities	US30303M1027	United States	5,995,267.95
METLIFE INC COM STK USD0.01	11573 Equities	US59156R1086	United States	678,851.56
METTLER-TOLEDO INTL INC COM	90 Equities	US5926881054	United States	94,846.06
MGM RESORTS INTERNATIONAL COM	2485 Equities	US5529531015	United States	92,869.06
MICROSOFT CORP COM	42127 Equities	US5949181045	United States	14,005,871.62
MONDELEZ INTL INC COM	27831 Equities	US6092071058	United States	1,541,307.43
MONOLITHIC PWR SYS INC COM	210 Equities	US6098391054	United States	112,476.54
MONSTER BEVERAGE CORP NEW COM	18299 Equities	US61174X1090	United States	858,274.82
MORGAN STANLEY COM STK USD0.01	11172 Equities	US6174464486	United States	832,383.58
MOTOROLA SOLUTIONS INC	1273 Equities	US6200763075	United States	357,377.15
MSCI INC COM USD0.01	473 Equities	US55354G1004	United States	209,696.34
NETAPP INC COM STK	3076 Equities	US64110D1046	United States	255,454.69
NETFLIX INC COM STK	1563 Equities	US64110L1061	United States	751,106.04
NUCOR CORP COM	9658 Equities	US6703461052	United States	1,511,716.75
NVIDIA CORP COM	16475 Equities	US67066G1040	United States	11,770,967.60
ORACLE CORP COM	11775 Equities	US68389X1054	United States	1,170,369.19
OTIS WORLDWIDE CORP COM USD0.01 WI	25356 Equities	US68902V1070	United States	1,992,350.18
PACCAR INC COM	1420 Equities	US6937181088	United States	139,206.64
PALO ALTO NETWORKS INC COM USD0.0001	3583 Equities	US6974351057	United States	805,178.67
PARKER-HANNIFIN CORP COM	1272 Equities	US7010941042	United States	558,773.72
PAYPAL HLDGS INC COM	22499 Equities	US70450Y1038	United States	1,192,584.94
PEPSICO INC COM	8858 Equities	US7134481081	United States	1,227,182.63
PFIZER INC COM	34820 Equities	US7170811035	United States	764,344.76
PNC FINANCIAL SERVICES GROUP COM STK	2968 Equities	US6934751057	United States	379,513.95
POOL CORP COM STK	100 Equities	US73278L1052	United States	31,908.17
PPG IND INC COM	7169 Equities	US6935061076	United States	821,519.38
PRINCIPAL FINL GROUP INC COM STK	4497 Equities	US74251V1026	United States	307,073.97
PROLOGIS INC COM	5285 Equities	US74340W1036	United States	544,627.94
PRUDENTIAL FINL INC COM	8865 Equities	US7443201022	United States	823,727.38
QUALCOMM INC COM	13927 Equities	US7475251036	United States	1,865,936.72
QUANTA SVCS INC COM	647 Equities	US74762E1029	United States	132,949.33
REALTY INCOME CORP COM	3171 Equities	US7561091049	United States	135,751.17
REGENERON PHARMACEUTICALS INC COM	630 Equities	US75886F1075	United States	479,812.35
REGIONS FINL CORP NEW COM	2707 Equities	US7591EP1005	United States	45,064.88
RESMED INC COM	748 Equities	US7611521078	United States	117,240.44
REVVITY INC	7472 Equities	US7140461093	United States	620,414.03
ROBERT HALF INC COM USD0.001	5620 Equities	US7703231032	United States	352,615.21
ROCKWELL AUTOMATION	7124 Equities	US7739031091	United States	1,640,564.16
ROYAL CARIBBEAN GROUP COM STK	1891 Equities	LR0008862868	United States	207,864.03
RPM INTL INC	8094 Equities	US7496851038	United States	761,185.14
S&P GLOBAL INC COM	1623 Equities	US78409V1044	United States	545,890.69
SALESFORCE INC COM USD0.001	5998 Equities	US79466L3024	United States	1,428,314.44

SCHWAB CHARLES CORP COM NEW	2294 Equities	US8085131055	United States	131,311.40
SERVICENOW INC COM USD0.001	1211 Equities	US81762P1021	United States	730,118.15
SHERWIN-WILLIAMS CO COM	3793 Equities	US8243481061	United States	1,042,072.81
SIMON PROPERTY GROUP INC COM	2777 Equities	US8288061091	United States	343,813.79
SMUCKER J M CO COM NEW	971 Equities	US8326964058	United States	96,688.76
STANLEY BLACK & DECKER INC COM	5210 Equities	US8545021011	United States	403,849.72
STARBUCKS CORP COM	7858 Equities	US8552441094	United States	568,177.05
STATE STR CORP COM	3052 Equities	US8574771031	United States	186,731.89
STEEL DYNAMICS INC COM	6295 Equities	US8581191009	United States	738,606.63
STRYKER CORP	1969 Equities	US8636671013	United States	557,211.76
SYNCHRONY FINL COM	4996 Equities	US87165B1035	United States	170,534.34
SYSCO CORP COM	11325 Equities	US8718291078	United States	727,328.06
T-MOBILE US INC COM	17115 Equities	US8725901040	United States	2,210,554.66
TE CONNECTIVITY LTD	1800 Equities	CH0102993182	United States	206,709.66
TERADYNE INC COM	684 Equities	US8807701029	United States	61,092.99
TESLA INC COM USD0.001	18320 Equities	US88160R1014	United States	2,548,919.81
THE CIGNA GROUP	4668 Equities	US1255231003	United States	1,342,070.68
TJX COS INC COM NEW	6907 Equities	US8725401090	United States	554,145.57
TOAST INC COM USD0.000001 CLASS A	21600 Equities	US8887871080	United States	425,758.92
TRANSDIGM GROUP INC COM	299 Equities	US8936411003	United States	291,073.19
TRANSUNION COM	3707 Equities	US89400J1079	United States	234,172.63
TRUIST FINL CORP COM	11019 Equities	US89832Q1094	United States	339,925.11
TWILIO INC CL A CL A	10577 Equities	US90138F1021	United States	511,664.69
UBER TECHNOLOGIES INC COM USD0.00001	10910 Equities	US90353T1007	United States	664,747.78
UNITED PARCEL SVC INC CL B	5029 Equities	US9113121068	United States	591,696.19
UNITED RENTALS INC COM	2035 Equities	US9113631090	United States	1,160,090.86
UNITEDHEALTH GROUP INC COM	9999 Equities	US91324P1021	United States	3,913,481.25
US BANCORP	8372 Equities	US9029733048	United States	296,176.25
VAIL RESORTS INC COM	1817 Equities	US91879Q1094	United States	320,378.82
VENTAS INC REIT	789 Equities	US92276F1003	United States	27,181.70
VERALTO CORP COM	706 Equities	US92338C1036	United States	49,549.93
VERIZON COMMUNICATIONS COM	25517 Equities	US92343V1044	United States	847,368.35
VERTEX PHARMACEUTICALS INC COM	7982 Equities	US92532F1003	United States	2,640,552.18
VICI PPTYS INC COM	1881 Equities	US9256521090	United States	44,313.13
VISA INC COM CL A STK	30991 Equities	US92826C8394	United States	6,838,013.65
W P CAREY INC COM	596 Equities	US92936U1097	United States	26,618.89
WALGREENS BOOTS ALLIANCE INC COM	33893 Equities	US9314271084	United States	581,406.10
WATERS CORP COM	3691 Equities	US9418481035	United States	1,005,313.49
WELLS FARGO & CO NEW COM STK	29495 Equities	US9497461015	United States	1,352,812.32
WELLTOWER INC COM REIT	4611 Equities	US95040Q1040	United States	340,737.63
WILLIAMS SONOMA INC COM	185 Equities	US9699041011	United States	46,497.13
WILLIS TOWERS WATSON PLC COM USD0.000115	787 Equities	IE00BDB6Q211	United States	171,180.66
WORKDAY INC CL A COM USD0.001	1150 Equities	US98138H1014	United States	248,216.09
WYNN RESORTS LTD COM	3781 Equities	US9831341071	United States	305,922.01
XYLEM INC COM	949 Equities	US98419M1009	United States	97,059.80
ZILLOW GROUP INC COM USD0.0001 CLASS C	2990 Equities	US98954M2008	United States	115,410.56
UBS ASSET MANAGEMENT LIFE LTD LIFE CLIMATE AWARE WORLD EQTY A GBP HGD	425002705.2 Equities	GB00BJJNNS16	Global Region	765,982,375.55
NORTHERN TRUST GLOBAL SVCS LTD WS ACCESS GLOBAL EQTY JOHCM A GBP DIS	297688351.4 Equities	GB00BJ9NB83	United Kingdom	422,985,378.54

WAYSTONE MANAGEMENT (UK) LIMITED WS ACCESS GLOBAL EQUITY A GBP DIS	213793690.7	Equities	GB00BGWL4221	United Kingdom	350,899,584.51
WAYSTONE MANAGEMENT (UK) LIMITED WS ACCESS GLOBAL STOCK A GBP DIS	232552214.4	Equities	GB00BGWL3Y77	United Kingdom	385,943,654.99
BAYER MOTOREN WERK NON VTG PRF EUR1	3520	Equities	DE0005190037	Germany	299,132.41
HENKEL AG & CO KGAA NON-VTG PRF NPV	439	Equities	DE0006048432	Germany	27,961.16
VOLKSWAGEN AG NON VTG PRF NPV	944	Equities	DE0007664039	Germany	99,107.10
TRANSURBAN GROUP STAPLED UNITS NPV	138973	Equities	AU000000TCL6	Australia	956,003.09
FUT 21 JUN 24 EURX E-STXX 50	5	Equities	DE000C6XKBW6	European Union	6,818.13
FUT JUN 24 FTSE 100	2	Equities	GB00KHLXXF30	United Kingdom	6,370.00
FUT JUN 24 EMINI S&P 500	3	Equities		United States	13,868.99
LINK FUND SOLUTIONS LTD WS ACCESS TOTAL RETURN CREDIT FUND A INC	305762668.9	Fixed Income	GB00BMV2C137	Global Region	307,872,431.31
WAYSTONE MANAGEMENT (UK) LIMITED WS ACCESS ALPHA OPPORTUNITIES A GBP DIS	271267039.6	Fixed Income	GB00BJT13T61	United Kingdom	295,681,073.15
SPECIALIST INVESTM M&G EUROPEAN LOAN C DIS GBP	846962.27	Fixed Income	IE00B0CQS903	Ireland	74,498,801.27
UBS ASST MGMT LIFE OVER 5 YR IDX LKD GILT TR A	144243904.8	Fixed Income	GB0009417568	United Kingdom	401,647,153.02
AXA EUROPEAN ADDED VALUE FUND LP	1	Real Estate		Europe Region	343.68
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	4,016,022.10
SCHRODERS CAPITAL REAL ESTATE DEBT SCSP SICAV-RAIF	5141772.88	Real Estate		United Kingdom	4,758,664.52
INDUSTRIAL PROPERTY INVESTMENT FUND IPIF FEEDER GBP	21770.9	Real Estate	JE00BSTJTG29	Jersey, Channel Islands	34,366,874.37
REFORM FEEDER UT	89.853	Real Estate		Jersey, Channel Islands	8,985,300.00
BLACKROCK UK FD	349038	Real Estate	GB0005201990	United Kingdom	12,750,044.01
HERMES INVEST MNGM HERMES PROPERTY UNIT TRUST	1981056	Real Estate	GB0004262191	United Kingdom	11,759,548.42
LIME PROPERTY FUND UNIT TRUST	89436065	Real Estate		United Kingdom	98,376,183.49
MAYFAIR CAP PPTY (MCPUT)	16096.165	Real Estate		United Kingdom	19,090,051.69
METRO PPTY UNIT TR	33779.65	Real Estate		United Kingdom	15,933,185.31
MULTI-LET INDL PROPERTY UNIT TRUST	11053.604	Real Estate		United Kingdom	16,869,347.21
NUVEEN UK RETAIL WAREHOUSE FUND	624.129	Real Estate		United Kingdom	2,734,571.28
SCHRODER INV MGMT FUT WORKPLACE PPTY UT	18737.268	Real Estate		United Kingdom	14,322,205.54
SCHRODERS CAPITAL UNIT TRUSTS UK REAL ESTATE SREF I INC	521308.439	Real Estate	GB00B8215Z66	United Kingdom	20,268,472.11
SCHRODERS LOCAL RETAIL FUND	11316.592	Real Estate		United Kingdom	11,175,360.93
SDR CAPITAL RE DEBT SCSP LOANS LP	5000000	Real Estate		United Kingdom	5,000,000.00
SSHF UNIT TRUST	11939456	Real Estate		United Kingdom	12,655,823.36
Schroder RECAP SSF Unit Trust	21890022.55	Real Estate		United Kingdom	23,730,973.45
THREADNEEDLE ASSET THREADNEEDLE PROP UNIT TRST	42441.36	Real Estate	GB0005086672	United Kingdom	10,635,804.82
UK RETIREMENT LIVING UNIT TRUST	11416443	Real Estate	GB00BYZW3J87	United Kingdom	10,742,872.86
UNITE UK STUDENT ACCOMADATI	2864971	Real Estate	GB00B1L6W962	United Kingdom	4,134,153.15
					<u>4,710,650,504.08</u>

**Cambridgeshire Pension Fund - Investments as at 31st March 2024 (unaudited)**

**Alternative Assets**

Asset Name	Amount Committed (Currency)	Amount Drawn as at 31/12/2023 (Currency)	Distributions as at 31/12/2023 Currency	Amount Undrawn at 31/12/2023 (Currency)	Net Asset value as at 31/03/2024 (Currency)	Net Asset value as at 31/03/2024 (GBP)
Adams Street Partners 2003 US Fund LP	\$ 9,000,000.00	\$ 8,550,000.00	\$ 13,743,300.00	\$ 450,000.00	\$ 77,936.00	£ 61,694.83
Adams Street Partners 2003 Non-US Fund LP	\$ 9,000,000.00	\$ 8,595,000.00	\$ 13,441,540.00	\$ 405,000.00	\$ 351,637.00	£ 278,358.97
Adams Street Partners 2004 US Fund LP	\$ 9,000,000.00	\$ 8,550,000.00	\$ 13,460,776.00	\$ 450,000.00	\$ 118,794.00	£ 94,038.39
Adams Street Partners 2004 Non-US Fund LP	\$ 9,000,000.00	\$ 8,577,900.00	\$ 11,809,178.00	\$ 422,100.00	\$ 417,430.00	£ 330,441.30
Adams Street Partners 2007 US Fund LP	\$ 8,800,000.00	\$ 8,390,800.00	\$ 15,928,582.00	\$ 409,200.00	\$ 1,325,701.00	£ 1,049,436.69
Adams Street Partners 2007 Non-US Fund LP	\$ 5,600,000.00	\$ 5,322,800.00	\$ 8,069,533.00	\$ 277,200.00	\$ 814,465.02	£ 644,737.74
Adams Street Partners 2007 Direct Fund LP	\$ 1,600,000.00	\$ 1,558,400.00	\$ 3,424,181.00	\$ 41,600.00	\$ 339,781.00	£ 268,973.66
Adams Street Partners 2008 US Fund LP	\$ 10,000,000.00	\$ 9,307,000.00	\$ 19,010,885.00	\$ 693,000.00	\$ 2,825,305.00	£ 2,236,536.53
Adams Street Partners 2008 Non-US Fund LP	\$ 8,000,000.00	\$ 7,306,400.00	\$ 11,523,680.00	\$ 693,600.00	\$ 2,808,591.95	£ 2,223,306.33
Adams Street Partners 2008 Direct Fund LP	\$ 2,000,000.00	\$ 1,949,800.00	\$ 4,466,036.00	\$ 50,200.00	\$ 624,814.00	£ 494,608.31
Adams Street Partners 2009 US Fund LP	\$ 10,000,000.00	\$ 9,180,000.00	\$ 17,153,885.00	\$ 820,000.00	\$ 4,890,117.90	£ 3,871,060.77
Adams Street Partners 2009 Non-US Developed Markets Fund LP	\$ 6,000,000.00	\$ 5,337,000.00	\$ 8,151,396.00	\$ 663,000.00	\$ 2,395,295.95	£ 1,896,137.55
Adams Street Partners 2009 Non-US Emerging Markets Fund LP	\$ 2,000,000.00	\$ 1,837,000.00	\$ 2,124,845.00	\$ 163,000.00	\$ 1,293,486.97	£ 1,023,935.77
Adams Street Partners 2009 Direct Fund LP	\$ 2,000,000.00	\$ 1,960,400.00	\$ 3,364,784.00	\$ 39,600.00	\$ 510,527.00	£ 404,137.71
Adams Street Partners 2010 US Fund LP	\$ 10,000,000.00	\$ 8,810,000.00	\$ 16,429,779.00	\$ 1,190,000.00	\$ 5,394,284.04	£ 4,270,163.16
Adams Street Partners 2010 Non-US Developed Markets Fund LP	\$ 6,000,000.00	\$ 5,403,000.00	\$ 8,106,377.00	\$ 597,000.00	\$ 2,276,151.01	£ 1,801,821.36
Adams Street Partners 2010 Non-US Emerging Markets Fund LP	\$ 2,000,000.00	\$ 1,796,000.00	\$ 1,996,985.00	\$ 204,000.00	\$ 1,556,792.03	£ 1,232,370.40
Adams Street Partners 2010 Direct Fund LP	\$ 2,000,000.00	\$ 1,922,000.00	\$ 2,934,541.00	\$ 78,000.00	\$ 629,420.00	£ 498,254.46
Adams Street Partners 2012 Global Fund	\$ 20,000,000.00	\$ 18,577,586.00	\$ 22,865,694.00	\$ 1,422,414.00	\$ 14,956,318.74	£ 11,839,554.76
Adams Street Partners 2014 Global Fund LP	\$ 20,000,000.00	\$ 18,477,444.00	\$ 17,704,305.00	\$ 1,522,556.00	\$ 21,266,564.32	£ 16,834,801.22
Adams Street Partners 2017 Global Fund LP	\$ 20,000,000.00	\$ 17,723,096.00	\$ 6,258,562.00	\$ 2,276,904.00	\$ 25,963,331.89	£ 20,552,804.14
Adams Street Partners 2018 Global Fund LP	\$ 40,000,000.00	\$ 30,886,000.00	\$ 5,046,216.00	\$ 9,114,000.00	\$ 46,484,647.97	£ 36,797,660.23
Adams Street Partners 2019 Global Fund LP	\$ 47,500,000.00	\$ 39,497,600.00	\$ 3,853,966.00	\$ 8,002,400.00	\$ 50,447,039.25	£ 39,934,324.37
Adams Street Partners 2020 Global Fund LP	\$ 49,000,000.00	\$ 35,936,943.00	\$ 3,622,341.00	\$ 13,063,057.00	\$ 40,340,144.06	£ 31,933,616.36
Adams Street Partners 2021 Global Fund LP	\$ 50,000,000.00	\$ 22,892,500.00	\$ 585,324.00	\$ 27,107,500.00	\$ 26,125,007.00	£ 20,680,787.60
Adams Street Partners 2022 Global Fund LP	\$ 65,000,000.00	\$ 13,523,250.00	\$ -	\$ 51,476,750.00	\$ 19,075,043.13	£ 15,099,973.58
HarbourVest Partners Buyout Fund LP VII 2002	\$ 10,000,000.00	\$ 9,450,000.00	\$ 15,700,652.00	\$ -	\$ 1.00	£ 0.79
HarbourVest Partners Venture Fund LP VII 2002	\$ 8,000,000.00	\$ 7,860,000.00	\$ 12,445,858.00	\$ 140,000.00	\$ 137,187.00	£ 108,598.45
HarbourVest Partners Buyout Fund LP VIII 2007	\$ 17,000,000.00	\$ 16,490,000.00	\$ 28,605,654.00	\$ 510,000.00	\$ 180,915.00	£ 143,213.92
HarbourVest Partners Venture Fund LP VIII 2007	\$ 3,000,000.00	\$ 2,940,000.00	\$ 5,504,656.00	\$ 60,000.00	\$ 729,669.99	£ 577,613.25
HarbourVest Partners IX Venture Fund LP	\$ 6,000,000.00	\$ 5,700,000.00	\$ 11,329,865.00	\$ 300,000.00	\$ 6,882,492.90	£ 5,448,242.51
HarbourVest Partners IX Buyout Fund LP	\$ 14,000,000.00	\$ 12,320,000.00	\$ 18,310,545.00	\$ 1,680,000.00	\$ 7,272,472.96	£ 5,756,954.19
HarbourVest Partners HIPEP VII (AIF) Partnership Fund LP	\$ 30,000,000.00	\$ 27,150,000.00	\$ 29,761,222.00	\$ 2,850,000.00	\$ 24,156,981.91	£ 19,122,881.45
HarbourVest Partners X AIF	\$ 15,000,000.00	\$ 12,341,250.00	\$ 8,705,054.00	\$ 2,658,750.00	\$ 16,296,394.35	£ 12,900,370.52
HarbourVest Partners HIPEP VIII (AIF) Partnership L.P	\$ 15,000,000.00	\$ 12,112,500.00	\$ 3,187,811.00	\$ 2,887,500.00	\$ 14,828,858.53	£ 11,738,656.13
HarbourVest Partners International Partnership Fund LPV 2005	€ 10,000,000.00	€ 9,600,000.00	€ 15,869,771.00	€ 400,000.00	€ 12,700.01	£ 10,857.72
HarbourVest Partners International Direct Fund LPV 2005	€ 5,000,000.00	€ 4,862,500.00	€ 6,682,285.00	€ 137,500.00	€ 25,057.99	£ 21,423.02
HarbourVest Partners International Partnership Fund LPVI 2008	€ 13,000,000.00	€ 12,350,000.00	€ 19,967,997.00	€ 650,000.00	€ 6,255,340.68	£ 5,347,925.99
HarbourVest Partners Global Feeder AIF LP2018	\$ 40,000,000.00	\$ 32,000,000.00	\$ 12,925,894.00	\$ 8,000,000.00	\$ 42,825,373.14	£ 33,900,945.77
HarbourVest Partners Global Feeder AIF LP2019	\$ 47,500,000.00	\$ 35,150,000.00	\$ 7,460,987.00	\$ 12,350,000.00	\$ 46,050,975.46	£ 36,454,361.22
HarbourVest Partners Global Feeder AIF LP2020	\$ 49,000,000.00	\$ 37,485,000.00	\$ 3,980,255.00	\$ 11,515,000.00	\$ 43,994,529.30	£ 34,826,460.18
HarbourVest Partners Global Feeder AIF LP2021	\$ 50,000,000.00	\$ 27,405,405.00	\$ 803,015.00	\$ 22,594,595.00	\$ 30,973,258.68	£ 24,518,706.69
HarbourVest Partners Global Feeder AIF LP2022	\$ 65,000,000.00	\$ 18,850,000.00	\$ 758,906.00	\$ 46,150,000.00	\$ 27,264,064.65	£ 21,582,475.75
HarbourVest Partners Global Feeder AIF LP2023	\$ 31,000,000.00	\$ 2,945,000.00	\$ -	\$ 28,055,000.00	\$ 4,960,000.00	£ 3,926,380.06
UBS Infrastructure Fund LP2007	\$ 30,000,000.00	\$ 28,538,085.00	\$ 21,099,582.17	\$ 1,461,915.00	\$ 7,978,493.08	£ 6,315,845.99

M&G Real Estate	£	55,000,000.00	£	55,000,000.00	£	-	£	-	£	56,428,828.33	£	56,428,828.33
M&G SOF	£	50,000,000.00	£	23,064,900.00	£	-	£	26,935,100.00	£	24,115,426.16	£	24,115,426.16
Equitix Infrastructure Fund LPII	£	20,000,000.00	£	19,981,933.00	£	14,380,861.00	£	18,067.00	£	31,046,076.33	£	31,046,076.33
Partners Group 2012	€	50,000,000.00	€	41,226,491.00	€	47,291,970.00	€	8,773,509.00	€	17,091,884.61	£	14,612,494.92
Partners Group 2015	€	33,000,000.00	€	28,011,332.00	€	22,954,989.00	€	4,988,668.00	€	23,273,640.36	£	19,897,510.39
Ares (AMP) Capital Infrastructure Debt Fund LPIII(EUR) LP	€	32,000,000.00	€	30,556,001.00	€	27,723,310.00	€	1,443,999.00	€	10,906,719.95	£	9,324,565.05
Ares (AMP) Capital Infrastructure Debt Fund LPIV (EUR) LP	€	35,000,000.00	€	34,836,009.00	€	22,381,348.00	€	163,991.00	€	22,580,920.20	£	19,305,277.87
Allianz UK Infrastructure Debt 2 LP	£	28,000,000.00	€	18,708,241.00	€	2,065,459.00	£	9,291,759.00	£	14,304,771.98	£	14,304,771.98
JP Morgan Infrastructure Investments Fund LP	\$	93,500,000.00	£	93,500,000.00	£	22,208,321.61	\$	-	\$	95,568,591.51	£	75,652,945.93
IFM Global Infrastructure (UK) B, L.P.	£	60,000,000.00	\$	60,000,000.00	\$	5,734,004.55	\$	-	£	91,804,851.85	£	91,804,851.85
Foresight	£	100,000,000.00	£	46,443,504.25	£	-	£	53,556,495.75	£	58,339,601.88	£	58,339,601.88
CAMBRIDGE BUILDING SOCIETY										15,000,000.00		15,000,000.00
THE CAMBRIDGE & COUNTIES BANK										69,699,999.91		69,699,999.91
												<u>938,587,800.39</u>