

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------|--|----------------|---------------|---------------|----------------------|---------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | local market price | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| Argentina - USD | | | | | | | | |
| GLOBANT SA USD1.20 SEDOL : BP40HF4 | | | | | | | | |
| 10,825.000 | 87.88 | | 0.00 | 767,209.10 | 857,466.30 | -135,758.64 | 45,501.44 | -90,257.20 |
| Total USD | | | 0.00 | 767,209.10 | 857,466.30 | -135,758.64 | 45,501.44 | -90,257.20 |
| Total Argentina | | | 0.00 | 767,209.10 | 857,466.30 | -135,758.64 | 45,501.44 | -90,257.20 |
| Australia - AUD | | | | | | | | |
| ARISTOCRAT LEISURE NPV SEDOL : 6253983 | | | | | | | | |
| ALL AU | | | | | | | | |
| 116,124.000 | 21.35 | | 0.00 | 1,223,777.86 | 1,291,828.79 | 57,364.32 | -125,415.25 | -68,050.93 |
| BRAMBLES LTD NPV SEDOL : B1FJ0C0 | | | | | | | | |
| 481,913.000 | 10.56 | | 9,300.57 | 2,511,974.84 | 2,532,193.00 | 73,144.04 | -93,362.20 | -20,218.16 |
| COCHLEAR LTD NPV SEDOL : 6211798 | | | | | | | | |
| 320,600.000 | 187.45 | | 133,959.85 | 29,664,134.88 | 18,803,938.33 | 12,426,181.67 | -1,565,985.12 | 10,860,196.55 |
| CSL LTD NPV SEDOL : 6185495 | | | | | | | | |
| CSL.AU | | | | | | | | |
| 184,685.000 | 296.68 | | 134,124.17 | 27,045,973.52 | 20,422,167.77 | 8,346,827.00 | -1,723,021.25 | 6,623,805.75 |
| DEXUS PROPERTY GROUP NPV SEDOL : B033YN6 | | | | | | | | |
| 349,645.000 | 9.09 | | 0.00 | 1,568,822.93 | 2,102,045.14 | -334,205.93 | -199,016.28 | -533,222.21 |
| GOODMAN GROUPNPV SEDOL : B03FYZ4 | | | | | | | | |
| 49,555.000 | 12.10 | | 0.00 | 295,975.37 | 261,567.64 | 36,547.29 | -2,139.56 | 34,407.73 |
| NEWCREST MINING LTD NPV SEDOL : 6637101 | | | | | | | | |
| NCM AU | | | | | | | | |
| 282,963.000 | 23.05 | | 0.00 | 3,219,462.01 | 4,731,431.44 | -1,123,914.72 | -388,054.71 | -1,511,969.43 |

◆ Strathclyde Pension Fund Assets

| Description / Asset ID | Exchange rate/ local market price | Accrued income/expense | Market Value | Cost | Market | Unrealized gain/loss Translation | Total |
|------------------------|--------------------------------------|---------------------------|--------------|------|--------|-------------------------------------|-------|
|------------------------|--------------------------------------|---------------------------|--------------|------|--------|-------------------------------------|-------|

*Equities***Common stock****Australia - AUD**

OOH MEDIA LIMITED NPV SEDOL : BSXN8D0

| | | | | | | | |
|-------|------|-----------|------|------|------|------|------|
| 0.000 | 0.64 | 26,850.34 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
|-------|------|-----------|------|------|------|------|------|

SEVEN GROUP HLDGS NPV SEDOL : B432QW4

| | | | | | | | |
|-------------|-------|-----------|--------------|--------------|---------------|-------------|---------------|
| 359,215.000 | 11.24 | 37,235.44 | 1,992,982.56 | 3,851,878.51 | -1,433,263.50 | -425,632.45 | -1,858,895.95 |
|-------------|-------|-----------|--------------|--------------|---------------|-------------|---------------|

SONIC HEALTHCARE NPV SEDOL : 6821120

| | | | | | | | | |
|--------|---------------|-------|------|---------------|---------------|--------------|---------------|--------------|
| SHL AU | 1,092,642.000 | 24.33 | 0.00 | 13,122,081.28 | 11,192,786.12 | 3,795,401.87 | -1,866,106.71 | 1,929,295.16 |
|--------|---------------|-------|------|---------------|---------------|--------------|---------------|--------------|

WEBJET LTD NPV SEDOL : 6015815

| | | | | | | | |
|-------------|------|-----------|------------|--------------|---------------|-------------|---------------|
| 381,843.000 | 3.76 | 16,963.29 | 708,688.53 | 2,974,291.46 | -1,914,755.99 | -350,846.94 | -2,265,602.93 |
|-------------|------|-----------|------------|--------------|---------------|-------------|---------------|

| | | | | | | | |
|-----------|--|------------|---------------|---------------|---------------|---------------|---------------|
| Total AUD | | 358,433.66 | 81,353,873.78 | 68,164,128.20 | 19,929,326.05 | -6,739,580.47 | 13,189,745.58 |
|-----------|--|------------|---------------|---------------|---------------|---------------|---------------|

Australia - GBP

MYSALE GROUP PLC ORD NPV SEDOL : BMH4MR9

| | | | | | | | |
|----------------|------|------|------------|--------------|---------------|------|---------------|
| 28,200,273.000 | 0.02 | 0.00 | 564,005.46 | 4,078,957.66 | -3,514,952.20 | 0.00 | -3,514,952.20 |
|----------------|------|------|------------|--------------|---------------|------|---------------|

SALT LAKE POTASH LIMITED SEDOL : BZ5ZX05

| | | | | | | | |
|---------------|------|------|------------|--------------|-------------|------|-------------|
| 2,605,095.000 | 0.18 | 0.00 | 468,917.10 | 1,055,883.72 | -586,966.62 | 0.00 | -586,966.62 |
|---------------|------|------|------------|--------------|-------------|------|-------------|

WAMEJA LTD SEDOL : BK5H157

| | | | | | | | |
|----------------|--------|------|------------|--------------|---------------|------|---------------|
| 32,505,400.000 | 0.0295 | 0.00 | 958,909.30 | 5,704,555.05 | -4,745,645.75 | 0.00 | -4,745,645.75 |
|----------------|--------|------|------------|--------------|---------------|------|---------------|

| | | | | | | | |
|-----------|--|------|--------------|---------------|---------------|------|---------------|
| Total GBP | | 0.00 | 1,991,831.86 | 10,839,396.43 | -8,847,564.57 | 0.00 | -8,847,564.57 |
|-----------|--|------|--------------|---------------|---------------|------|---------------|

Australia - USD

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|---------------|---------------|----------------------|---------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| Australia - USD | | | | | | | | |
| ATLISSIAN CORPORATION PLC COM USD0.1 CLA SEDOL : BZ09BD1 | | | | | | | | |
| 3,081.000 | 137.26 | | 0.00 | 341,060.55 | 255,797.50 | 67,036.75 | 18,226.30 | 85,263.05 |
| Total USD | | | 0.00 | 341,060.55 | 255,797.50 | 67,036.75 | 18,226.30 | 85,263.05 |
| Total Australia | | | 358,433.66 | 83,686,766.19 | 79,259,322.13 | 11,148,798.23 | -6,721,354.17 | 4,427,444.06 |
| Belgium - EUR | | | | | | | | |
| UMICORE NPV SEDOL : BF44466 | | | | | | | | |
| 490,189.000 | 31.85 | | 0.00 | 13,815,748.41 | 14,921,529.99 | -1,134,034.96 | 28,253.38 | -1,105,781.58 |
| WAREHOUSES DE PAUW NPV SEDOL : BK8VQD9 | | | | | | | | |
| 163,312.000 | 26.17 | | 0.00 | 3,782,014.92 | 3,096,367.37 | 604,732.46 | 80,915.09 | 685,647.55 |
| Total EUR | | | 0.00 | 17,597,763.33 | 18,017,897.36 | -529,302.50 | 109,168.47 | -420,134.03 |
| Total Belgium | | | 0.00 | 17,597,763.33 | 18,017,897.36 | -529,302.50 | 109,168.47 | -420,134.03 |
| Canada - CAD | | | | | | | | |
| AGNICO EAGLE MINES LTDCOM NPV SEDOL : 2009823 | | | | | | | | |
| 7,139.000 | 56.18 | | 0.00 | 227,249.65 | 189,821.84 | 45,907.39 | -8,479.58 | 37,427.81 |
| ALIMENTATION COUCH CLASS'B'S/VTG COM NPV SEDOL : 2011646 ATD/B CN | | | | | | | | |
| 23,454.000 | 33.15 | | 930.25 | 440,539.20 | 149,850.86 | 296,591.73 | -5,903.39 | 290,688.34 |
| BANK OF MONTREAL COM NPV SEDOL : 2076009 BMO CN | | | | | | | | |
| 18,076.000 | 71.06 | | 0.00 | 727,799.31 | 705,690.15 | 85,950.56 | -63,841.40 | 22,109.16 |
| BARRICK GOLD CORP COM NPV SEDOL : 2024644 | | | | | | | | |
| 1,829,351.000 | 25.86 | | 0.00 | 26,804,620.79 | 34,825,275.35 | -5,330,317.92 | -2,690,336.64 | -8,020,654.56 |

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| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|-------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| Canada - CAD | | | | | | | | |
| BAUSCH HEALTH COMP COM NPV SEDOL : BFFY852 | | | | | | | | |
| 10,496.000 | 21.81 | | 0.00 | 129,707.05 | 409,107.98 | -258,959.74 | -20,441.19 | -279,400.93 |
| BCE INC COM NPV SEDOL : B188TH2 | | | | | | | | |
| BCE CN | | | | | | | | |
| 9,044.000 | 57.73 | | 4,266.08 | 295,832.73 | 232,731.11 | 78,400.57 | -15,298.95 | 63,101.62 |
| BK OF NOVA SCOTIA COM NPV SEDOL : 2076281 | | | | | | | | |
| BNS CN | | | | | | | | |
| 35,314.000 | 57.47 | | 0.00 | 1,149,932.15 | 1,238,801.43 | 18,497.64 | -107,366.92 | -88,869.28 |
| BROOKFIELD ASSET LIMITED VTG SHARESCLASS A SEDOL : 2092599 | | | | | | | | |
| BAM/A CN | | | | | | | | |
| 25,362.000 | 62.38 | | 0.00 | 896,422.96 | 451,072.50 | 474,986.66 | -29,636.20 | 445,350.46 |
| CANADIAN IMP BANK COM NPV SEDOL : 2170525 | | | | | | | | |
| 12,226.000 | 82.00 | | 10,113.96 | 568,044.49 | 606,751.98 | 12,019.92 | -50,727.41 | -38,707.49 |
| CANADIAN PACIFIC R COM NPV SEDOL : 2793115 | | | | | | | | |
| CP CN | | | | | | | | |
| 4,061.000 | 310.55 | | 3,819.66 | 714,576.33 | 236,813.37 | 497,776.47 | -20,013.51 | 477,762.96 |
| CANADIAN TIRE LTD CLASS'A'CUM NON-VTGCOM NPV SEDOL : 2172286 | | | | | | | | |
| 1,481.000 | 84.94 | | 0.00 | 71,277.33 | 64,334.36 | 13,664.78 | -6,721.81 | 6,942.97 |
| CANOPY GROWTH CORP COM NPV SEDOL : BYTN3W0 | | | | | | | | |
| 5,021.000 | 20.46 | | 0.00 | 58,207.64 | 101,780.46 | -37,382.62 | -6,190.20 | -43,572.82 |
| CDN NATL RAILWAYS COM NPV SEDOL : 2180632 | | | | | | | | |
| CNR CN | | | | | | | | |
| 21,055.000 | 110.03 | | 0.00 | 1,312,654.60 | 673,503.67 | 697,777.19 | -58,626.26 | 639,150.93 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | | | | <u>Unrealized gain/loss</u> | | |
|---|---------------------------|-----------------------|---------------------|---------------|--|-----------------------------|--------------------|---------------|
| <u>Investment Mgr ID</u> | <u>Exchange rate/</u> | <u>Accrued</u> | | | | <u>Market</u> | <u>Translation</u> | <u>Total</u> |
| <u>Shares/PAR value</u> | <u>local market price</u> | <u>income/expense</u> | <u>Market Value</u> | <u>Cost</u> | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| Canada - CAD | | | | | | | | |
| CDN NATURAL RESOURCES COMMON STOCK SEDOL : 2171573 | | | | | | | | |
| CNQ CN | | | | | | | | |
| 32,831.000 | 19.25 | 7,906.01 | 358,095.57 | 593,646.27 | | -187,245.36 | -48,305.34 | -235,550.70 |
| CDN UTILITIES CLASS'A'COM NON-VTG NPV SEDOL : 2172639 | | | | | | | | |
| 6,445.000 | 33.64 | 0.00 | 122,846.56 | 121,925.99 | | 7,053.27 | -6,132.70 | 920.57 |
| CENOVUS ENERGY INC COM NPV SEDOL : B57FG04 | | | | | | | | |
| 37,248.000 | 2.84 | 0.00 | 59,938.44 | 529,873.23 | | -429,074.95 | -40,859.84 | -469,934.79 |
| CGI INC SEDOL : BJ2L575 | | | | | | | | |
| 6,701.000 | 76.19 | 0.00 | 289,282.19 | 111,692.10 | | 184,890.26 | -7,300.17 | 177,590.09 |
| CONSTELLATION SOFT COM STK NPV SEDOL : B15C4L6 | | | | | | | | |
| 42,606.000 | 1,279.02 | 33,710.46 | 30,876,794.22 | 11,524,506.66 | | 18,515,867.46 | 836,420.10 | 19,352,287.56 |
| DOLLARAMA INC COM STK NPV SEDOL : B4TP9G2 | | | | | | | | |
| 9,204.000 | 39.04 | 0.00 | 203,596.60 | 261,741.99 | | -39,860.77 | -18,284.62 | -58,145.39 |
| ENBRIDGE INC COM NPV SEDOL : 2466149 | | | | | | | | |
| ENB CN | | | | | | | | |
| 43,420.000 | 40.98 | 0.00 | 1,008,198.11 | 1,048,963.26 | | 1,203.05 | -41,968.20 | -40,765.15 |
| FAIRFAX FINL HLDGS SUB-VTG COM NPV SEDOL : 2566351 | | | | | | | | |
| 84,810.000 | 431.43 | 0.00 | 20,732,014.75 | 22,377,421.39 | | -956,881.97 | -688,524.67 | -1,645,406.64 |
| FORTIS INC COM NPV SEDOL : 2347200 | | | | | | | | |
| 14,361.000 | 54.27 | 0.00 | 441,599.54 | 347,854.73 | | 113,805.34 | -20,060.53 | 93,744.81 |

◆ Strathclyde Pension Fund Assets

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|--|--------------------------------------|--|----------------|--------------|------------|----------------------|-------------|-------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| Canada - CAD | | | | | | | | |
| FRANCO NEVADA CORP COM NPV SEDOL : B29NF31 | | | | | | | | |
| 5,952.000 | 140.61 | | 0.00 | 474,201.84 | 242,340.81 | 246,806.66 | -14,945.63 | 231,861.03 |
| GEORGE WESTON COM NPV SEDOL : 2956662 | | | | | | | | |
| 2,227.000 | 100.63 | | 662.47 | 126,978.97 | 82,706.93 | 47,069.31 | -2,797.27 | 44,272.04 |
| GREAT WEST LIFECO COM NPV SEDOL : 2384951 | | | | | | | | |
| 6,788.000 | 24.31 | | 0.00 | 93,499.85 | 105,952.53 | -6,100.51 | -6,352.17 | -12,452.68 |
| HUSKY ENERGY INC COM NPV SEDOL : 2623836 HSE CN | | | | | | | | |
| 8,917.000 | 3.54 | | 631.56 | 17,885.71 | 125,106.09 | -96,026.50 | -11,193.88 | -107,220.38 |
| HYDRO ONE LTD COM NPV SEDOL : BYYXJY9 | | | | | | | | |
| 14,980.000 | 25.34 | | 0.00 | 215,081.24 | 213,906.07 | 9,652.36 | -8,477.19 | 1,175.17 |
| IGM FINANCIAL INC COM NPV SEDOL : 2469375 | | | | | | | | |
| 2,669.000 | 23.35 | | 850.66 | 35,311.78 | 71,251.61 | -28,837.85 | -7,101.98 | -35,939.83 |
| IMPERIAL OIL COM NPV SEDOL : 2454241 | | | | | | | | |
| 7,783.000 | 15.91 | | 970.18 | 70,161.90 | 208,966.99 | -116,960.23 | -21,844.86 | -138,805.09 |
| INTACT FINL CORP COM NPV SEDOL : B04YJV1 IFC CN | | | | | | | | |
| 3,733.000 | 121.63 | | 0.00 | 257,266.24 | 136,836.65 | 130,668.19 | -10,238.60 | 120,429.59 |
| INTER PIPELINE LTD COM NPV SEDOL : BDD54N3 | | | | | | | | |
| 14,183.000 | 8.42 | | 1,145.16 | 67,665.03 | 253,860.75 | -183,493.87 | -2,701.85 | -186,195.72 |

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| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| Canada - CAD | | | | | | | | |
| KIRKLAND LAKE GOLD COM NPV SEDOL : BD4G349 | | | | | | | | |
| 205,070.000 | 41.45 | | 20,357.31 | 4,816,269.40 | 3,286,130.17 | 1,618,214.96 | -88,075.73 | 1,530,139.23 |
| LOBLAWS COS LTD COM NPV SEDOL : 2521800 | | | | | | | | |
| 5,489.000 | 72.55 | | 979.69 | 225,639.30 | 106,164.21 | 129,180.06 | -9,704.97 | 119,475.09 |
| MAGNA INTL INC COM NPV SEDOL : 2554475 | | | | | | | | |
| MG CN | | | | | | | | |
| 9,337.000 | 44.91 | | 0.00 | 237,593.48 | 119,788.32 | 130,325.51 | -12,520.35 | 117,805.16 |
| MANULIFE FINL CORP COM NPV SEDOL : 2492519 | | | | | | | | |
| 55,185.000 | 17.67 | | 0.00 | 552,511.98 | 446,165.44 | 137,292.07 | -30,945.53 | 106,346.54 |
| METRO INC COM NPV SEDOL : 2583952 | | | | | | | | |
| MRU/A CN | | | | | | | | |
| 6,952.000 | 56.91 | | 0.00 | 224,172.56 | 98,655.65 | 137,708.76 | -12,191.85 | 125,516.91 |
| NATL BK OF CANADA COM NPV SEDOL : 2077303 | | | | | | | | |
| NA CN | | | | | | | | |
| 10,040.000 | 54.39 | | 4,039.02 | 309,411.80 | 241,481.33 | 87,624.57 | -19,694.10 | 67,930.47 |
| NUTRIEN LTD COM NPV SEDOL : BDRJLN0 | | | | | | | | |
| NTR CN | | | | | | | | |
| 17,980.000 | 48.11 | | 13,029.20 | 490,127.59 | 857,638.47 | -279,897.27 | -87,613.61 | -367,510.88 |
| PEMBINA PIPELINE CORPORATION COMMONSTOCK SEDOL : B4PT2P8 | | | | | | | | |
| 14,418.000 | 26.40 | | 1,715.57 | 215,671.65 | 312,789.33 | -75,519.38 | -21,598.30 | -97,117.68 |
| POWER CORP CANADA SUB-VTG NPV SEDOL : 2697701 | | | | | | | | |
| 18,661.000 | 22.64 | | 4,731.65 | 239,384.18 | 289,967.99 | -21,037.25 | -29,546.56 | -50,583.81 |

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| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| Canada - CAD | | | | | | | | |
| RESTAURANT BRANDS INTERN-W/I COMMON STOCK SEDOL : BTF8CF0 | | | | | | | | |
| 5,349.000 | 56.71 | | 2,243.22 | 171,876.44 | 129,673.75 | 49,512.63 | -7,309.94 | 42,202.69 |
| RIOCAN REAL ESTATE UNIT SEDOL : 2229610 | | | | | | | | |
| 14,651.000 | 16.13 | | 996.17 | 133,901.59 | 237,224.61 | -88,854.64 | -14,468.38 | -103,323.02 |
| RITCHIE BROS AUCTI COM NPV SEDOL : 2345390 | | | | | | | | |
| 433,928.000 | 48.20 | | 0.00 | 11,850,831.35 | 6,609,541.23 | 5,427,699.00 | -186,408.88 | 5,241,290.12 |
| ROGERS COMMS INC CLASS'B'COM CAD1.62478 SEDOL : 2169051 RCI/B CN | | | | | | | | |
| 9,844.000 | 58.74 | | 2,788.85 | 327,634.52 | 264,347.53 | 80,036.56 | -16,749.57 | 63,286.99 |
| ROYAL BK OF CANADA COM NPV SEDOL : 2754383 RY CN | | | | | | | | |
| 43,474.000 | 87.17 | | 0.00 | 2,147,240.81 | 1,525,157.23 | 738,686.09 | -116,602.51 | 622,083.58 |
| SAPUTO INC COM NPV SEDOL : 2112226 | | | | | | | | |
| 6,881.000 | 33.84 | | 0.00 | 131,936.82 | 93,675.62 | 48,047.03 | -9,785.83 | 38,261.20 |
| SHAW COMMUNICATION 'B'CNV NPV SEDOL : 2801836 | | | | | | | | |
| 12,085.000 | 22.83 | | 0.00 | 156,327.96 | 150,396.81 | 21,652.34 | -15,721.19 | 5,931.15 |
| SHOPIFY INC COM NPV CL A SEDOL : BX865C7 | | | | | | | | |
| 319.000 | 589.62 | | 0.00 | 106,572.95 | 49,318.59 | 57,147.75 | 106.61 | 57,254.36 |
| SUN LIFE FINL INC COM NPV SEDOL : 2566124 | | | | | | | | |
| 16,755.000 | 45.27 | | 0.00 | 429,772.90 | 261,003.98 | 185,557.20 | -16,788.28 | 168,768.92 |

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|---|--------------------------------------|---------------------------|----------------|---------------|---------------|-----------------------------|---------------|--|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | Accrued income/expense | Market Value | Cost | Market | Translation | Total | |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| Canada - CAD | | | | | | | | |
| SUNCOR ENERGY INC COM NPV 'NEW' SEDOL : B3NB1P2 SU.CN | | | | | | | | |
| 46,421.000 | 22.46 | 0.00 | 590,756.28 | 960,223.26 | -282,155.61 | -87,311.37 | -369,466.98 | |
| TC ENERGY CORPORAT COM NPV SEDOL : BJMY6G0 | | | | | | | | |
| 27,618.000 | 62.55 | 12,675.39 | 978,821.82 | 840,895.44 | 201,203.15 | -63,276.77 | 137,926.38 | |
| TECK RESOURCES LTD CLASS'B'SUB-VTG COMNPV SEDOL : 2879327 TCK/B CN | | | | | | | | |
| 15,057.000 | 10.67 | 0.00 | 91,030.51 | 255,564.17 | -150,913.70 | -13,619.96 | -164,533.66 | |
| TELUS CORPORATION COM NPV(NON CANADIAN) SEDOL : B2R9BG6 | | | | | | | | |
| 12,778.000 | 22.25 | 2,108.69 | 161,093.12 | 115,841.10 | 57,396.38 | -12,144.36 | 45,252.02 | |
| THOMSON-REUTERS COM NPV SEDOL : BFXPTB0 | | | | | | | | |
| 6,610.000 | 95.88 | 0.00 | 359,098.50 | 121,726.40 | 250,096.33 | -12,724.23 | 237,372.10 | |
| TORONTO-DOMINION COM NPV SEDOL : 2897222 TD CN | | | | | | | | |
| 53,453.000 | 59.83 | 0.00 | 1,812,070.93 | 1,461,663.71 | 469,899.66 | -119,492.44 | 350,407.22 | |
| WHEATON PRECIOUS M COM NPV SEDOL : BF13KN5 | | | | | | | | |
| 13,737.000 | 38.73 | 1,107.87 | 301,455.70 | 227,690.70 | 88,026.25 | -14,261.25 | 73,765.00 | |
| Total CAD | | 131,779.08 | 115,908,486.91 | 97,306,814.15 | 22,824,374.97 | -4,222,702.21 | 18,601,672.76 | |
| Canada - USD | | | | | | | | |
| AGNICO-EAGLE MINES LTD COM NPV SEDOL : 2009834 | | | | | | | | |
| 202,014.000 | 39.79 | 0.00 | 6,482,629.47 | 7,098,139.98 | -1,072,119.96 | 456,609.45 | -615,510.51 | |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|----------------|----------------|----------------------|---------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| Canada - USD | | | | | | | | |
| BARRICK GOLD CORP SEDOL : 2024677 | | | | | | | | |
| 513,155.000 | 18.32 | | 0.00 | 7,581,756.39 | 5,034,525.91 | 2,358,951.39 | 188,279.09 | 2,547,230.48 |
| CANADIAN PAC RY LTD COM NPV SEDOL : 2793104 | | | | | | | | |
| CP | | | | | | | | |
| 136,000.000 | 219.59 | | 63,958.92 | 24,085,033.74 | 24,259,308.98 | -513,553.66 | 339,278.42 | -174,275.24 |
| CDN NAT RES LTD COM CDN NAT RES COM STK SEDOL : 2125202 | | | | | | | | |
| 2,570.000 | 13.55 | | 618.14 | 28,084.60 | 64,832.25 | -42,593.25 | 5,845.60 | -36,747.65 |
| ENBRIDGE INC COM SEDOL : 2478906 | | | | | | | | |
| ENB | | | | | | | | |
| 15,743.000 | 29.09 | | 0.00 | 369,340.56 | 325,253.58 | -24,894.87 | 68,981.85 | 44,086.98 |
| NORTEL NETWORKS CORP NEW COM SEDOL : B1H4Y87 | | | | | | | | |
| 176.000 | 0.0005 | | 0.00 | 0.07 | 0.00 | 0.07 | 0.00 | 0.07 |
| NUTRIEN LTD COM NPV SEDOL : BDH3SB9 | | | | | | | | |
| NTR | | | | | | | | |
| 218,845.000 | 33.94 | | 79,422.75 | 5,990,240.49 | 7,598,708.11 | -1,792,130.22 | 183,662.60 | -1,608,467.62 |
| RESTAURANT BRANDS INTL INC COM NPV SEDOL : BTF8CG1 | | | | | | | | |
| QSR | | | | | | | | |
| 2,901.000 | 40.03 | | 1,216.60 | 93,654.60 | 45,152.03 | 31,731.82 | 16,770.75 | 48,502.57 |
| SHOPIFY INC CL A SHOPIFY INC SEDOL : BXDZ9Z0 | | | | | | | | |
| 2,538.000 | 416.93 | | 0.00 | 853,395.91 | 309,347.86 | 522,754.58 | 21,293.47 | 544,048.05 |
| Total USD | | | 145,216.41 | 45,484,135.83 | 44,735,268.70 | -531,854.10 | 1,280,721.23 | 748,867.13 |
| Total Canada | | | 276,995.49 | 161,392,622.74 | 142,042,082.85 | 22,292,520.87 | -2,941,980.98 | 19,350,539.89 |

China - CNH

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | | | | <u>Unrealized gain/loss</u> | | |
|---|--------------------------------------|---------------------------|----------------------|---------------------|---------------------|-----------------------------|---------------------|--|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | Accrued income/expense | Market Value | Cost | Market | Translation | Total | |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| China - CNH | | | | | | | | |
| BEIJING THUNISOFT LIMITED SEDOL : BD5C9K4 | | | | | | | | |
| 307,900.000 | 25.80 | 0.00 | 903,835.18 | 982,877.53 | -115,096.71 | 36,054.36 | -79,042.35 | |
| GLODON CO LTD'A'CN1 (STOCK CONNE SEDOL : BD5CCK01) | | | | | | | | |
| 220,400.000 | 42.67 | 0.00 | 1,070,025.39 | 943,699.14 | 106,394.56 | 19,931.69 | 126,326.25 | |
| HANGZHOU TIGERMED CONSULTING CO LTD(STOCK CONNECT) SEDOL : BD5CCK5 | | | | | | | | |
| 389,135.000 | 64.05 | 0.00 | 2,835,824.02 | 1,646,212.24 | 1,164,070.31 | 25,541.47 | 1,189,611.78 | |
| JONJEE HI-TECH INDUSTRIAL & COMM GP'A'CN1 (STOCK CONNE SEDOL : BP3RB10) | | | | | | | | |
| 261,000.000 | 47.80 | 0.00 | 1,419,476.65 | 1,260,737.22 | 171,713.84 | -12,974.41 | 158,739.43 | |
| LAOBAIXING PHARMACY CHAIN JO STOCK'A'CN1 (STOCK CONN SEDOL : BYZW4H3) | | | | | | | | |
| 298,210.000 | 77.90 | 0.00 | 2,643,136.00 | 2,297,708.78 | 302,746.62 | 42,680.60 | 345,427.22 | |
| YIFENG PHARMACY CHAIN CO LTD 'A'CN1 (STOCK CONNECT) SEDOL : BYYFJV2 | | | | | | | | |
| 147,606.000 | 93.10 | 0.00 | 1,563,556.36 | 866,531.21 | 687,832.25 | 9,192.90 | 697,025.15 | |
| ZHEJIANG SUPOR CO 'A'CN1 SEDOL : BD5M227 | | | | | | | | |
| 261,144.000 | 69.13 | 0.00 | 2,054,028.46 | 1,349,062.94 | 694,686.75 | 10,278.77 | 704,965.52 | |
| Total CNH | | 0.00 | 12,489,882.06 | 9,346,829.06 | 3,012,347.62 | 130,705.38 | 3,143,053.00 | |
| China - HKD | | | | | | | | |
| BOC AVIATION LTD NPV SEDOL : BYZJV17 | | | | | | | | |
| 310,400.000 | 49.60 | 0.00 | 1,601,943.03 | 1,495,929.50 | -6,208.84 | 112,222.37 | 106,013.53 | |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|---------------|---------------|----------------------|-------------|--------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| China - HKD | | | | | | | | |
| CHINA NEW HIGHER COM SEDOL : BDRXQR1 | | | | | | | | |
| 3,137,000.000 | 2.85 | | 0.00 | 930,257.24 | 1,487,834.34 | -663,343.50 | 105,766.40 | -557,577.10 |
| CHINA OILFIELD SERVICESH CNY1 SEDOL : 6560995 | | | | | | | | |
| 1,494,000.000 | 5.99 | | 0.00 | 931,153.11 | 1,554,003.21 | -668,830.50 | 45,980.40 | -622,850.10 |
| CTRY GARDEN SVCS USD0.0001 SEDOL : BDQZP48 | | | | | | | | |
| 1,205,000.000 | 31.50 | | 0.00 | 3,949,492.36 | 2,023,344.75 | 1,885,468.44 | 40,679.17 | 1,926,147.61 |
| GUANGDONG INVEST NPV SEDOL : 6913168 270 HK | | | | | | | | |
| 610,000.000 | 14.94 | | 0.00 | 948,252.75 | 736,081.60 | 175,258.64 | 36,912.51 | 212,171.15 |
| HAIER ELECTRONICS HKD0.10 SEDOL : B1TL3R8 1169 HK | | | | | | | | |
| 1,126,000.000 | 20.65 | | 0.00 | 2,419,369.07 | 2,269,239.53 | -117,464.57 | 267,594.11 | 150,129.54 |
| INNOVENT BIOLOGICS INC SEDOL : BGR6KX5 | | | | | | | | |
| 251,000.000 | 32.70 | | 0.00 | 854,014.32 | 634,891.79 | 192,578.36 | 26,544.17 | 219,122.53 |
| KINGSOFT CORP LTD USD.0005 SEDOL : B27WRM3 | | | | | | | | |
| 428,000.000 | 25.30 | | 0.00 | 1,126,699.15 | 1,137,942.34 | -27,008.25 | 15,765.06 | -11,243.19 |
| PHARMARON BEIJING CO LTD 144A SEDOL : BK72QD3 | | | | | | | | |
| 135,300.000 | 50.45 | | 0.00 | 710,235.94 | 562,973.99 | 118,858.49 | 28,403.46 | 147,261.95 |
| PING AN HEALTHCARE 144A SEDOL : BDRYVB3 | | | | | | | | |
| 3,258,900.000 | 72.30 | | 0.00 | 24,516,191.74 | 17,047,042.01 | 7,219,720.14 | 249,429.59 | 7,469,149.73 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|----------------|---------------|----------------------|--------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| China - HKD | | | | | | | | |
| PING AN INSURANCE GROUP HCNV1 SEDOL : B01FLR7 | | | | | | | | |
| 2318.HK | | | | | | | | |
| 2,906,500.000 | 76.15 | | 0.00 | 23,029,468.38 | 24,535,259.15 | -3,303,472.68 | 1,797,681.91 | -1,505,790.77 |
| SHENZHOU INTERNATI HKD0.10 SEDOL : B0MP1B0 | | | | | | | | |
| 2313 HK | | | | | | | | |
| 179,000.000 | 82.40 | | 0.00 | 1,534,701.51 | 1,115,934.49 | 316,399.84 | 102,367.18 | 418,767.02 |
| TENCENT HLDGS LIMITED COMMON STOCK SEDOL : BMMV2K8 | | | | | | | | |
| HK700 | | | | | | | | |
| 999,600.000 | 380.20 | | 0.00 | 39,544,131.14 | 29,770,560.08 | 8,515,353.15 | 1,258,217.91 | 9,773,571.06 |
| TOPSPORTS INTL COM SEDOL : BJRFW26 | | | | | | | | |
| 1,067,000.000 | 8.12 | | 0.00 | 901,496.67 | 1,039,442.20 | -198,648.20 | 60,702.67 | -137,945.53 |
| Total HKD | | | 0.00 | 102,997,406.41 | 85,410,478.98 | 13,438,660.52 | 4,148,266.91 | 17,586,927.43 |
| China - USD | | | | | | | | |
| ADR 51JOB INC SPONSORED ADR REPSTG COM SEDOL : B02TT74 | | | | | | | | |
| 54,846.000 | 61.39 | | 0.00 | 2,715,428.58 | 2,566,301.87 | 19,761.60 | 129,365.11 | 149,126.71 |
| ADR ALIBABA GROUP HOLDING LTD SPON ADS EACH REP 8 ORD SHS AD SEDOL : BP41ZD1 | | | | | | | | |
| BABA | | | | | | | | |
| 419,106.000 | 194.48 | | 0.00 | 65,734,689.55 | 42,610,065.13 | 19,064,564.80 | 4,060,059.62 | 23,124,624.42 |
| ADR HUTCHISON CHINA MEDITECH LTDSPONSORED ADR SEDOL : BYXV9H7 | | | | | | | | |
| 43,515.000 | 17.85 | | 0.00 | 626,430.65 | 900,078.93 | -340,844.80 | 67,196.52 | -273,648.28 |
| ADR TENCENT MUSIC ENTMT GROUP ADS SEDOL : BFZYWR2 | | | | | | | | |
| 1,949,121.000 | 10.06 | | 0.00 | 15,813,666.42 | 21,943,375.83 | -6,700,434.64 | 570,725.23 | -6,129,709.41 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|----------------|----------------|----------------------|--------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| China - USD | | | | | | | | |
| ADR VIPSHOP HLDGS LTD SPONSORED ADR SEDOL : B3N0H17 | | | | | | | | |
| 98,269.000 | 15.58 | | 0.00 | 1,234,752.12 | 722,379.33 | 508,924.44 | 3,448.35 | 512,372.79 |
| YUM CHINA HLDGS INC COM SEDOL : BYW4289 | | | | | | | | |
| 9,919.000 | 42.63 | | 0.00 | 341,019.34 | 114,926.26 | 197,046.85 | 29,046.23 | 226,093.08 |
| Total USD | | | 0.00 | 86,465,986.66 | 68,857,127.35 | 12,749,018.25 | 4,859,841.06 | 17,608,859.31 |
| Total China | | | 0.00 | 201,953,275.13 | 163,614,435.39 | 29,200,026.39 | 9,138,813.35 | 38,338,839.74 |
| Denmark - DKK | | | | | | | | |
| DSV PANALPINA A/S DKK1 SEDOL : B1WT5G2 | | | | | | | | |
| DSV DC | | | | | | | | |
| 336,939.000 | 618.20 | | 0.00 | 24,701,088.39 | 3,980,699.70 | 20,666,776.09 | 53,612.60 | 20,720,388.69 |
| GN STORE NORD DKK4 SEDOL : 4501093 | | | | | | | | |
| 38,594.000 | 303.80 | | 0.00 | 1,390,411.56 | 1,406,664.49 | -11,495.45 | -4,757.48 | -16,252.93 |
| NOVOZYMES A/S SERIES'B'DKK2 (POST CONSOLIDAT SEDOL : B798FW0 | | | | | | | | |
| 613,032.000 | 309.30 | | 0.00 | 22,485,309.59 | 12,428,113.19 | 9,893,306.45 | 163,889.95 | 10,057,196.40 |
| ROCKWOOL INTL SER'B'DKK10 SEDOL : 4713490 | | | | | | | | |
| 12,513.000 | 1,230.00 | | 0.00 | 1,825,165.97 | 2,440,555.32 | -723,324.66 | 107,935.31 | -615,389.35 |
| ROYAL UNIBREW A/S DKK2 (POST SPLIT) SEDOL : BX8ZX20 | | | | | | | | |
| 10,432.000 | 490.30 | | 0.00 | 606,548.14 | 605,532.17 | 3,446.53 | -2,430.56 | 1,015.97 |
| SIM CORP SEDOL : BBCR9N1 | | | | | | | | |
| 37,106.000 | 571.00 | | 0.00 | 2,512,557.76 | 2,958,790.44 | -578,913.30 | 132,680.62 | -446,232.68 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|---------------|---------------|----------------------|--------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| Denmark - DKK | | | | | | | | |
| VESTAS WIND SYSTEM DKK1 SEDOL : 5964651 | | | | | | | | |
| 61,259.000 | 552.60 | | 0.00 | 4,014,362.53 | 4,623,660.94 | -825,701.72 | 216,403.31 | -609,298.41 |
| Total DKK | | | 0.00 | 57,535,443.94 | 28,444,016.25 | 28,424,093.94 | 667,333.75 | 29,091,427.69 |
| Total Denmark | | | 0.00 | 57,535,443.94 | 28,444,016.25 | 28,424,093.94 | 667,333.75 | 29,091,427.69 |
| Finland - EUR | | | | | | | | |
| HUHTAMAKI OYJ SER'NPV SEDOL : 4447476 | | | | | | | | |
| HUH1V FH | | | | | | | | |
| 95,925.000 | 29.18 | | 0.00 | 2,476,957.26 | 3,205,241.56 | -710,941.79 | -17,342.51 | -728,284.30 |
| KONE CORPORATION NPV ORD 'B' SEDOL : B09M9D2 | | | | | | | | |
| KNEBV FH | | | | | | | | |
| 641,850.000 | 51.62 | | 0.00 | 29,319,257.23 | 13,846,622.41 | 15,368,916.34 | 103,718.48 | 15,472,634.82 |
| NOKIA OYJ EUR0.06 SEDOL : 5902941 | | | | | | | | |
| NOKIA. | | | | | | | | |
| 8,698,420.000 | 2.869 | | 0.00 | 22,083,725.48 | 27,113,148.42 | -5,964,277.36 | 934,854.42 | -5,029,422.94 |
| UPONOR OYJ NPV SEDOL : 5232671 | | | | | | | | |
| 25,313.000 | 8.30 | | 0.00 | 185,918.72 | 256,097.39 | -77,280.91 | 7,102.24 | -70,178.67 |
| Total EUR | | | 0.00 | 54,065,858.69 | 44,421,109.78 | 8,616,416.28 | 1,028,332.63 | 9,644,748.91 |
| Total Finland | | | 0.00 | 54,065,858.69 | 44,421,109.78 | 8,616,416.28 | 1,028,332.63 | 9,644,748.91 |
| France - EUR | | | | | | | | |
| AIRBUS SE EUR1 SEDOL : 4012250 | | | | | | | | |
| AIR.FP | | | | | | | | |
| 309,000.000 | 59.34 | | 0.00 | 16,225,849.35 | 19,893,215.45 | -4,529,973.11 | 862,607.01 | -3,667,366.10 |
| ALTEN NPV1.05 SEDOL : 5608915 | | | | | | | | |
| 41,920.000 | 65.45 | | 0.00 | 2,427,908.65 | 3,213,649.84 | -855,659.01 | 69,917.82 | -785,741.19 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|---------------|---------------|----------------------|--------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| France - EUR | | | | | | | | |
| DANONE EURO.25 SEDOL : B1Y9TB3 BN FP | | | | | | | | |
| 371,153.000 | 58.64 | | 0.00 | 19,259,648.42 | 23,062,927.90 | -3,685,237.44 | -118,042.04 | -3,803,279.48 |
| EDENRED EUR2 SEDOL : B62G1B5 | | | | | | | | |
| 983,130.000 | 38.09 | | 0.00 | 33,137,774.58 | 18,898,120.31 | 13,716,262.20 | 523,392.07 | 14,239,654.27 |
| ESSILORLUXOTTICA EUR 0.18 SEDOL : 7212477 | | | | | | | | |
| 66,390.000 | 98.28 | | 0.00 | 5,773,899.69 | 5,576,662.00 | -498,354.06 | 695,591.75 | 197,237.69 |
| EURONEXT EUR1.60 SEDOL : BNBNSG0 ENX FP | | | | | | | | |
| 720.000 | 67.80 | | 0.00 | 43,198.00 | 39,794.24 | 4,384.11 | -980.35 | 3,403.76 |
| IPSEN EUR1 SEDOL : B0R7JF1 | | | | | | | | |
| 52,126.000 | 47.18 | | 0.00 | 2,176,274.91 | 3,288,560.50 | -1,270,934.87 | 158,649.28 | -1,112,285.59 |
| IPSOS EUR0.25 SEDOL : B188NJ2 | | | | | | | | |
| 163,924.000 | 19.00 | | 0.00 | 2,756,116.44 | 3,726,234.43 | -1,024,341.61 | 54,223.62 | -970,117.99 |
| KORIAN SEDOL : B1HKRM0 | | | | | | | | |
| 100,014.000 | 28.28 | | 0.00 | 2,502,889.18 | 3,075,727.69 | -614,865.15 | 42,026.64 | -572,838.51 |
| LEGRAND SA EUR4 SEDOL : B11ZRK9 LR FP | | | | | | | | |
| 311,308.000 | 58.48 | | 0.00 | 16,110,130.68 | 12,099,849.09 | 2,426,507.51 | 1,583,774.08 | 4,010,281.59 |
| LVMH MOET HENNESSY LOUIS VUITTON SE EUR0.30 SEDOL : 4061412 MC.FP | | | | | | | | |
| 17,541.000 | 338.45 | | 0.00 | 5,253,518.73 | 5,526,286.44 | -258,670.35 | -14,097.36 | -272,767.71 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|----------------|----------------|----------------------|--------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| France - EUR | | | | | | | | |
| NEXANS EUR1 SEDOL : 7130836 | | | | | | | | |
| 92,294.000 | 27.02 | | 0.00 | 2,206,786.06 | 2,808,285.79 | -612,447.93 | 10,948.20 | -601,499.73 |
| PERNOD RICARD NPV EUR 1.55 SEDOL : 4682329 | | | | | | | | |
| 29,853.000 | 129.45 | | 0.00 | 3,419,727.13 | 3,974,701.20 | -675,006.38 | 120,032.31 | -554,974.07 |
| REMY COINTREAU EUR1.60 SEDOL : 4741714 | | | | | | | | |
| 68,670.000 | 99.65 | | 0.00 | 6,055,440.88 | 5,804,472.97 | 86,346.83 | 164,621.08 | 250,967.91 |
| SAFRAN SA EUR0.20 SEDOL : B058TZ6 SAF.FP | | | | | | | | |
| 249,960.000 | 80.14 | | 0.00 | 17,726,429.67 | 13,958,949.17 | 3,559,161.56 | 208,318.94 | 3,767,480.50 |
| SANOFI EUR2 SEDOL : 5671735 SAN FP | | | | | | | | |
| 574,285.000 | 80.14 | | 0.00 | 40,726,606.93 | 34,012,460.67 | 6,723,802.99 | -9,656.73 | 6,714,146.26 |
| SCHNEIDER ELECTRIC EUR4.00 SEDOL : 4834108 SU FP | | | | | | | | |
| 92,658.000 | 78.58 | | 0.00 | 6,443,122.14 | 5,661,099.00 | 1,005,464.76 | -223,441.62 | 782,023.14 |
| SOPRA STERIA GROUP SEDOL : 5633616 | | | | | | | | |
| 35,725.000 | 99.95 | | 0.00 | 3,159,777.15 | 3,612,770.49 | -457,352.16 | 4,358.82 | -452,993.34 |
| VIRBAC EUR1.25 SEDOL : 7399369 | | | | | | | | |
| 13,457.000 | 162.00 | | 0.00 | 1,929,144.17 | 1,866,445.12 | 58,487.08 | 4,211.97 | 62,699.05 |
| Total EUR | | | 0.00 | 187,334,242.76 | 170,100,212.30 | 13,097,574.97 | 4,136,455.49 | 17,234,030.46 |
| Total France | | | 0.00 | 187,334,242.76 | 170,100,212.30 | 13,097,574.97 | 4,136,455.49 | 17,234,030.46 |

Germany - EUR

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | | | | <u>Unrealized gain/loss</u> | | |
|--|--------------------------------------|---------------------------|---------------|---------------|---------------|-----------------------------|---------------|--|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | Accrued income/expense | Market Value | Cost | Market | Translation | Total | |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| Germany - EUR | | | | | | | | |
| ALSTRIA OFFICE REI NPV (BR) SEDOL : B1VP947 | | | | | | | | |
| 113,319.000 | 13.04 | 0.00 | 1,307,620.57 | 1,329,845.50 | 5,639.26 | -27,864.19 | -22,224.93 | |
| BAYER AG NPV (REGD) SEDOL : 5069211 | | | | | | | | |
| BAYN GR | | | | | | | | |
| 539,212.000 | 52.85 | 0.00 | 25,217,728.13 | 27,019,930.58 | -1,540,275.29 | -261,927.16 | -1,802,202.45 | |
| BECHTLE AG NPV SEDOL : 5932409 | | | | | | | | |
| 13,767.000 | 116.90 | 0.00 | 1,424,148.38 | 1,325,156.63 | 130,408.67 | -31,416.92 | 98,991.75 | |
| BEIERSDORF AG EUR1 SEDOL : 5107401 | | | | | | | | |
| 91,917.000 | 92.56 | 0.00 | 7,528,710.63 | 7,022,339.10 | 264,418.18 | 241,953.35 | 506,371.53 | |
| CONTINENTAL AG ORD NPV SEDOL : 4598589 | | | | | | | | |
| CON.GR | | | | | | | | |
| 102,964.000 | 65.61 | 0.00 | 5,978,013.09 | 7,590,809.93 | -2,141,679.75 | 528,882.91 | -1,612,796.84 | |
| DEUTSCHE BOERSE AG NPV(REGD) SEDOL : 7021963 | | | | | | | | |
| DB1.GR | | | | | | | | |
| 379,602.000 | 125.00 | 0.00 | 41,989,424.56 | 20,137,966.42 | 21,061,525.16 | 789,932.98 | 21,851,458.14 | |
| E.ON SE NPV SEDOL : 4942904 | | | | | | | | |
| EOAN.G | | | | | | | | |
| 4,978,878.000 | 9.441 | 0.00 | 41,595,935.91 | 29,151,788.03 | 10,261,210.22 | 2,182,937.66 | 12,444,147.88 | |
| ECKERT & ZIEGLER NPV (BR) SEDOL : 5689857 | | | | | | | | |
| 13,817.000 | 142.80 | 0.00 | 1,745,996.56 | 2,196,248.64 | -522,626.37 | 72,374.29 | -450,252.08 | |
| ENCAVIS AG SEDOL : 5491966 | | | | | | | | |
| 431,104.000 | 9.25 | 0.00 | 3,528,785.04 | 3,260,592.66 | 248,459.97 | 19,732.41 | 268,192.38 | |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|---------------|---------------|----------------------|--------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| Germany - EUR | | | | | | | | |
| INFINEON TECHNOLOG ORD NPV (REGD) SEDOL : 5889505 | | | | | | | | |
| 271,643.000 | 13.43 | | 0.00 | 3,228,315.33 | 3,983,492.26 | -786,497.33 | 31,320.40 | -755,176.93 |
| MTU AERO ENGINES A NPV (REGD) SEDOL : B09DHL9 | | | | | | | | |
| 85,874.000 | 133.35 | | 0.00 | 10,133,422.04 | 5,312,096.62 | 4,510,985.01 | 310,340.41 | 4,821,325.42 |
| NEMETSCHEK SE ORD NPV SEDOL : 5633962 | | | | | | | | |
| 40,690.000 | 45.28 | | 0.00 | 1,630,405.10 | 1,910,264.20 | -344,915.88 | 65,056.78 | -279,859.10 |
| SAP SE SEDOL : 4846288 | | | | | | | | |
| SAP GR | | | | | | | | |
| 516,872.000 | 102.80 | | 0.00 | 47,019,449.36 | 30,029,697.04 | 15,883,847.83 | 1,105,904.49 | 16,989,752.32 |
| SCOUT24 AG NPV SEDOL : BYT9340 | | | | | | | | |
| G24 GR | | | | | | | | |
| 847,291.000 | 54.75 | | 0.00 | 41,050,470.09 | 30,660,111.24 | 10,161,378.05 | 228,980.80 | 10,390,358.85 |
| SHOP APOTHEKE EURO NPV 144A SEDOL : BYYH7G9 | | | | | | | | |
| 24,270.000 | 50.80 | | 0.00 | 1,091,025.51 | 1,149,514.98 | -17,655.57 | -40,833.90 | -58,489.47 |
| SIEMENS AG NPV(REGD) SEDOL : 5727973 | | | | | | | | |
| SIE GR | | | | | | | | |
| 450,283.000 | 77.47 | | 0.00 | 30,868,855.29 | 37,620,951.59 | -7,015,377.43 | 263,281.13 | -6,752,096.30 |
| SIEMENS HEALTHINEE NPV SEDOL : BD594Y4 | | | | | | | | |
| 225,342.000 | 36.045 | | 0.00 | 7,187,677.66 | 7,242,251.86 | -34,542.10 | -20,032.10 | -54,574.20 |
| SOFTWARE AG NPV (REGD) SEDOL : BF06WX9 | | | | | | | | |
| 106,086.000 | 27.30 | | 0.00 | 2,562,843.81 | 2,782,732.54 | -321,167.00 | 101,278.27 | -219,888.73 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|----------------|----------------|----------------------|--------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| Germany - EUR | | | | | | | | |
| STROEER SE&CO KGAA NPV SEDOL : B3S3S52 | | | | | | | | |
| 68,476.000 | 47.44 | | 0.00 | 2,874,646.73 | 3,759,942.15 | -934,034.72 | 48,739.30 | -885,295.42 |
| Total EUR | | | 0.00 | 277,963,473.79 | 223,485,731.97 | 48,869,100.91 | 5,608,640.91 | 54,477,741.82 |
| Total Germany | | | 0.00 | 277,963,473.79 | 223,485,731.97 | 48,869,100.91 | 5,608,640.91 | 54,477,741.82 |
| Hong Kong - GBP | | | | | | | | |
| CATHAY INTL HLDGS COM SHS USD0.05 SEDOL : 3019025 | | | | | | | | |
| 13,375,610.000 | 0.0185 | | 0.00 | 247,448.79 | 3,687,457.68 | -3,440,008.89 | 0.00 | -3,440,008.89 |
| Total GBP | | | 0.00 | 247,448.79 | 3,687,457.68 | -3,440,008.89 | 0.00 | -3,440,008.89 |
| Hong Kong - HKD | | | | | | | | |
| AIA GROUP LTD NPV SEDOL : B4TX8S1 1299 HK | | | | | | | | |
| 6,783,200.000 | 70.15 | | 0.00 | 49,511,487.62 | 35,570,636.12 | 11,764,438.86 | 2,176,412.64 | 13,940,851.50 |
| CAFE DE CORAL HLDG HKD0.10 SEDOL : 6160953 | | | | | | | | |
| 1,402,000.000 | 12.72 | | 0.00 | 1,855,576.24 | 2,723,403.33 | -961,181.03 | 93,353.94 | -867,827.09 |
| HONG KONG EXCHANGES & CLEAR SEDOL : 6267359 388 HK | | | | | | | | |
| 1,098,200.000 | 233.80 | | 341,661.71 | 26,715,888.60 | 11,556,509.12 | 11,491,753.77 | 3,667,625.71 | 15,159,379.48 |
| ITNL HOUSEWARES RE HKD0.1 SEDOL : BDGTGK3 | | | | | | | | |
| 3,748,000.000 | 1.72 | | 0.00 | 670,767.03 | 646,113.75 | -35,308.08 | 59,961.36 | 24,653.28 |
| JS GLOBAL JS GLOBAL LIFESTYLE CO LTD SEDOL : BKL9QV8 | | | | | | | | |
| 447,000.000 | 6.28 | | 0.00 | 292,086.07 | 228,089.86 | 47,794.19 | 16,202.02 | 63,996.21 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|---------------|---------------|----------------------|--------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| Hong Kong - HKD | | | | | | | | |
| MINTH GRP HKD0.1 SEDOL : B0RJCG9 | | | | | | | | |
| 1,094,000.000 | 16.62 | | 0.00 | 1,891,873.17 | 2,823,565.41 | -1,070,417.20 | 138,724.96 | -931,692.24 |
| SITC INTERNATIONAL HKD0.10 SEDOL : B61X7R5 | | | | | | | | |
| 1,661,000.000 | 7.25 | | 0.00 | 1,253,000.71 | 1,373,513.92 | -211,555.27 | 91,042.06 | -120,513.21 |
| STELLA INTL HLDG HKD0.1 SEDOL : B1Z6560 | | | | | | | | |
| 1,835,000.000 | 8.15 | | 0.00 | 1,556,099.47 | 2,158,695.82 | -711,732.83 | 109,136.48 | -602,596.35 |
| TECHTRONIC INDUSTR NPV SEDOL : B0190C7 669 HK | | | | | | | | |
| 1,063,000.000 | 50.30 | | 0.00 | 5,563,459.45 | 2,946,940.02 | 2,285,723.74 | 330,795.69 | 2,616,519.43 |
| XINYI GLASS HLDGS HKD0.1 SEDOL : B05NXN7 HK868 | | | | | | | | |
| 3,216,000.000 | 8.90 | | 0.00 | 2,978,171.65 | 3,012,115.09 | -178,192.52 | 144,249.08 | -33,943.44 |
| Total HKD | | | 341,661.71 | 92,288,410.01 | 63,039,582.44 | 22,421,323.63 | 6,827,503.94 | 29,248,827.57 |
| Total Hong Kong | | | 341,661.71 | 92,535,858.80 | 66,727,040.12 | 18,981,314.74 | 6,827,503.94 | 25,808,818.68 |
| India - INR | | | | | | | | |
| CRISIL LTD INR1 SEDOL : B45Z353 | | | | | | | | |
| 36,214.000 | 1,254.30 | | 5,018.80 | 484,236.61 | 636,080.25 | -145,499.71 | -6,343.93 | -151,843.64 |
| DR LAL PATHLABS LT INR10 SEDOL : BYY2W03 | | | | | | | | |
| 88,733.000 | 1,401.70 | | 0.00 | 1,325,927.99 | 1,057,161.28 | 312,306.29 | -43,539.58 | 268,766.71 |
| EIH LTD INR2 SEDOL : B1CSBH2 | | | | | | | | |
| 343,167.000 | 65.80 | | 0.00 | 240,719.41 | 477,675.18 | -219,772.92 | -17,182.85 | -236,955.77 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | | | | <u>Unrealized gain/loss</u> | | |
|---|--------------------------------------|---------------------------|---------------|---------------|---------------|-----------------------------|---------------|--|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | Accrued income/expense | Market Value | Cost | Market | Translation | Total | |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| India - INR | | | | | | | | |
| ENDURANCE TECH INR10 SEDOL : BYZ02R3 | | | | | | | | |
| 33,086.000 | 601.10 | 0.00 | 212,017.00 | 425,520.00 | -204,174.18 | -9,328.82 | -213,503.00 | |
| GUJARAT PIPAVAV PORT LTD COM SEDOL : B53NR43 | | | | | | | | |
| 460,657.000 | 60.25 | 0.00 | 295,879.19 | 775,338.37 | -454,479.02 | -24,980.16 | -479,459.18 | |
| HDFC ASSET MANAGEMENT COMPANY LTD EQ NEW FV RS. 5/- SEDOL : BG0R3M5 | | | | | | | | |
| 19,929.000 | 2,112.80 | 0.00 | 448,873.12 | 627,401.51 | -158,777.23 | -19,751.16 | -178,528.39 | |
| HOUSING DEVEL FIN INR2 SEDOL : 6171900 | | | | | | | | |
| 1,590,240.000 | 1,633.10 | 0.00 | 27,685,677.35 | 34,053,651.80 | -5,627,908.02 | -740,066.43 | -6,367,974.45 | |
| MULTI COMMODITY EX INR10 SEDOL : B7L5LS7 | | | | | | | | |
| 47,770.000 | 1,124.25 | 0.00 | 572,529.46 | 538,183.35 | 75,268.60 | -40,922.49 | 34,346.11 | |
| Total INR | | 5,018.80 | 31,265,860.13 | 38,591,011.74 | -6,423,036.19 | -902,115.42 | -7,325,151.61 | |
| India - USD | | | | | | | | |
| ADR HDFC BK LTD ADR REPSTG 3 SHS SEDOL : 2781648 | | | | | | | | |
| HDB | | | | | | | | |
| 170,282.000 | 38.46 | 0.00 | 5,281,701.03 | 879,287.08 | 4,050,482.25 | 351,931.70 | 4,402,413.95 | |
| ADR ICICI BK LTD SEDOL : 2569286 | | | | | | | | |
| IBN | | | | | | | | |
| 261,925.000 | 8.50 | 0.00 | 1,795,525.88 | 1,734,972.59 | -61,763.13 | 122,316.42 | 60,553.29 | |
| Total USD | | 0.00 | 7,077,226.91 | 2,614,259.67 | 3,988,719.12 | 474,248.12 | 4,462,967.24 | |
| Total India | | 5,018.80 | 38,343,087.04 | 41,205,271.41 | -2,434,317.07 | -427,867.30 | -2,862,184.37 | |
| Indonesia - IDR | | | | | | | | |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|---------------|---------------|----------------------|-------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| Indonesia - IDR | | | | | | | | |
| BANK RAKYAT INDONESIA PERSER SEDOL : 6709099 | | | | | | | | |
| BBRI IJ | | | | | | | | |
| 11,602,100.000 | 3,020.00 | | 0.00 | 1,732,548.48 | 2,615,662.83 | -638,570.90 | -244,543.45 | -883,114.35 |
| BFI FIN INDONESIA IDR25 SEDOL : B80NSQ6 | | | | | | | | |
| 15,901,600.000 | 240.00 | | 0.00 | 188,709.57 | 631,032.17 | -387,873.58 | -54,449.02 | -442,322.60 |
| MAP AKTIF ADIPERKA IDR100 SEDOL : BG20RW0 | | | | | | | | |
| 1,717,500.000 | 1,965.00 | | 0.00 | 166,878.79 | 610,520.10 | -390,922.70 | -52,718.61 | -443,641.31 |
| PT PAKUWON JATI IDR25 SEDOL : B4KWQ72 | | | | | | | | |
| 12,332,600.000 | 308.00 | | 0.00 | 187,822.32 | 382,343.88 | -166,769.76 | -27,751.80 | -194,521.56 |
| Total IDR | | | 0.00 | 2,275,959.16 | 4,239,558.98 | -1,584,136.94 | -379,462.88 | -1,963,599.82 |
| Total Indonesia | | | 0.00 | 2,275,959.16 | 4,239,558.98 | -1,584,136.94 | -379,462.88 | -1,963,599.82 |
| Ireland - AUD | | | | | | | | |
| FINEOS CORPORATION NPV CDI SEDOL : BK5XVJ9 | | | | | | | | |
| 464,296.000 | 2.73 | | 0.00 | 625,662.77 | 672,821.20 | 32,666.93 | -79,825.36 | -47,158.43 |
| Total AUD | | | 0.00 | 625,662.77 | 672,821.20 | 32,666.93 | -79,825.36 | -47,158.43 |
| Ireland - EUR | | | | | | | | |
| KINGSPAN GROUP ORD EUR0.13 SEDOL : 4491235 | | | | | | | | |
| 663,605.000 | 48.70 | | 0.00 | 28,598,287.57 | 17,913,403.18 | 10,122,045.82 | 562,838.57 | 10,684,884.39 |
| RYANAIR HOLDINGS ORD EUR0.006 SEDOL : BYTBXV3 | | | | | | | | |
| 3,007,531.000 | 9.208 | | 0.00 | 24,506,248.96 | 15,489,094.69 | 8,442,618.40 | 574,535.87 | 9,017,154.27 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | | | | <u>Unrealized gain/loss</u> | | |
|---|--------------------------------------|---------------------------|---------------|---------------|---------------|-----------------------------|---------------|--|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | Accrued income/expense | Market Value | Cost | Market | Translation | Total | |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| Ireland - EUR | | | | | | | | |
| RYANAIR LTD ORD EURO.006 SEDOL : BYTBY10 | | | | | | | | |
| 238,110.000 | 9.214 | 0.00 | 1,941,454.70 | 2,406,240.16 | -501,987.40 | 37,201.94 | -464,785.46 | |
| Total EUR | | 0.00 | 55,045,991.23 | 35,808,738.03 | 18,062,676.82 | 1,174,576.38 | 19,237,253.20 | |
| Ireland - GBP | | | | | | | | |
| CRH PLC EQUITY SEDOL : 0182704 | | | | | | | | |
| 878,710.000 | 21.98 | 489,877.55 | 19,314,045.80 | 15,331,952.09 | 3,982,093.71 | 0.00 | 3,982,093.71 | |
| Total GBP | | 489,877.55 | 19,314,045.80 | 15,331,952.09 | 3,982,093.71 | 0.00 | 3,982,093.71 | |
| Total Ireland | | 489,877.55 | 74,985,699.80 | 51,813,511.32 | 22,077,437.46 | 1,094,751.02 | 23,172,188.48 | |
| Israel - GBP | | | | | | | | |
| BATM ADVANCED COMM ORD ILS0.01 SEDOL : 0911146 | | | | | | | | |
| 27,122,248.000 | 0.45 | 0.00 | 12,205,011.60 | 6,807,967.71 | 5,397,043.89 | 0.00 | 5,397,043.89 | |
| Total GBP | | 0.00 | 12,205,011.60 | 6,807,967.71 | 5,397,043.89 | 0.00 | 5,397,043.89 | |
| Israel - USD | | | | | | | | |
| CHECK PT SOFTWARE TECHNOLOGIESORDILS.01 SEDOL : 2181334 CHKP | | | | | | | | |
| 3,687.000 | 100.54 | 0.00 | 298,956.37 | 109,137.12 | 162,344.85 | 27,474.40 | 189,819.25 | |
| CYBER-ARK SOFTWARE LTD COM ILS0.01 SEDOL : BQT3XY6 | | | | | | | | |
| 28,251.000 | 85.56 | 0.00 | 1,949,397.45 | 2,745,178.90 | -841,014.40 | 45,232.95 | -795,781.45 | |
| WIX.COM LTD COM ILS0.01 SEDOL : BFZCHN7 | | | | | | | | |
| 15,380.000 | 100.82 | 0.00 | 1,250,543.55 | 1,235,469.50 | -36,879.77 | 51,953.82 | 15,074.05 | |
| Total USD | | 0.00 | 3,498,897.37 | 4,089,785.52 | -715,549.32 | 124,661.17 | -590,888.15 | |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|---------------|---------------|----------------------|--------------|----------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| Total Israel | | | 0.00 | 15,703,908.97 | 10,897,753.23 | 4,681,494.57 | 124,661.17 | 4,806,155.74 |
| Italy - EUR | | | | | | | | |
| AMPLIFON EUR0.02 SEDOL : B14NJ71 | | | | | | | | |
| 161,636.000 | 18.72 | | 0.00 | 2,677,597.89 | 2,257,554.02 | 330,851.21 | 89,192.66 | 420,043.87 |
| ENI SPA EUR1 SEDOL : 7145056 | | | | | | | | |
| ENI IM | | | | | | | | |
| 3,258,194.000 | 9.22 | | 0.00 | 26,583,323.64 | 36,423,126.21 | -11,953,727.23 | 2,113,924.66 | -9,839,802.57 |
| ERG SPA EUR0.10 SEDOL : 5337093 | | | | | | | | |
| 231,057.000 | 16.31 | | 0.00 | 3,334,836.22 | 3,607,111.48 | -294,735.39 | 22,460.13 | -272,275.26 |
| FALCK RENEWABLES EUR1 SEDOL : 7315440 | | | | | | | | |
| 1,021,342.000 | 4.778 | | 0.00 | 4,318,359.11 | 3,114,434.40 | 1,177,760.75 | 26,163.96 | 1,203,924.71 |
| INTERPUMP GROUP EUR0.52 SEDOL : 5161407 | | | | | | | | |
| 79,858.000 | 21.98 | | 0.00 | 1,553,272.08 | 2,065,292.48 | -636,239.17 | 124,218.77 | -512,020.40 |
| PRYSMIAN SPA EUR0.10 SEDOL : B1W4V69 | | | | | | | | |
| 149,347.000 | 14.60 | | 0.00 | 1,929,526.63 | 2,680,162.68 | -724,728.26 | -25,907.79 | -750,636.05 |
| REPLY SPA SEDOL : BZ1DZ96 | | | | | | | | |
| 53,199.000 | 55.70 | | 0.00 | 2,622,165.40 | 2,423,718.93 | 182,506.95 | 15,939.52 | 198,446.47 |
| SANLORENZO SPA COM SEDOL : BKKCLZ7 | | | | | | | | |
| 214,338.000 | 10.19 | | 0.00 | 1,932,745.97 | 2,891,839.84 | -1,101,987.64 | 142,893.77 | -959,093.87 |
| Total EUR | | | 0.00 | 44,951,826.94 | 55,463,240.04 | -13,020,298.78 | 2,508,885.68 | -10,511,413.10 |
| Total Italy | | | 0.00 | 44,951,826.94 | 55,463,240.04 | -13,020,298.78 | 2,508,885.68 | -10,511,413.10 |
| Japan - JPY | | | | | | | | |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | | | | <u>Unrealized gain/loss</u> | | |
|--|--------------------------------------|---------------------------|--------------|--------------|---------------|-----------------------------|--------------|--|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | Accrued income/expense | Market Value | Cost | Market | Translation | Total | |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| Japan - JPY | | | | | | | | |
| ADVANTAGE RISK MAN NPV SEDOL : B1H58V1 | | | | | | | | |
| 226,100.000 | 602.00 | 18,580.02 | 1,016,834.10 | 1,860,963.96 | -1,025,656.42 | 181,526.56 | -844,129.86 | |
| AICA KOGYO CO NPV SEDOL : 6010047 | | | | | | | | |
| 118,100.000 | 3,095.00 | 50,289.56 | 2,730,634.66 | 3,017,047.72 | -558,210.18 | 271,797.12 | -286,413.06 | |
| ASAHI INTECC CO LT NPV SEDOL : B019MQ5 | | | | | | | | |
| 158,000.000 | 2,672.00 | 0.00 | 3,153,890.34 | 933,046.79 | 2,164,967.54 | 55,876.01 | 2,220,843.55 | |
| ATRAE INC NPV SEDOL : BYYLGL9 | | | | | | | | |
| 104,100.000 | 2,578.00 | 0.00 | 2,004,872.18 | 1,509,276.57 | 390,537.20 | 105,058.41 | 495,595.61 | |
| BASE INC NPV SEDOL : BKRQ8Q2 | | | | | | | | |
| 73,600.000 | 1,089.00 | 0.00 | 598,768.22 | 694,157.14 | -126,511.78 | 31,122.86 | -95,388.92 | |
| BENEFIT ONE INC NPV SEDOL : B02JV67 | | | | | | | | |
| 297,700.000 | 1,410.00 | 55,599.63 | 3,135,819.06 | 2,248,117.04 | 618,383.25 | 269,318.77 | 887,702.02 | |
| BENGO4.COM INC NPV SEDOL : BSLTDM4 | | | | | | | | |
| 91,200.000 | 4,225.00 | 0.00 | 2,878,555.45 | 1,531,350.39 | 1,203,579.61 | 143,625.45 | 1,347,205.06 | |
| CAPCOM CO LTD NPV SEDOL : 6173694 | | | | | | | | |
| 107,100.000 | 3,390.00 | 16,001.94 | 2,712,328.06 | 2,318,155.54 | 258,249.01 | 135,923.51 | 394,172.52 | |
| COSMOS PHARMACEUTI NPV SEDOL : B036QP1 | | | | | | | | |
| 6,200.000 | 25,780.00 | 0.00 | 1,194,064.13 | 463,041.19 | 722,724.65 | 8,298.29 | 731,022.94 | |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|---------------|---------------|----------------------|--------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| Japan - JPY | | | | | | | | |
| CYBERAGENT INC SEDOL : 6220501 | | | | | | | | |
| 107,700.000 | 4,190.00 | | 0.00 | 3,371,186.46 | 2,423,592.65 | 708,277.08 | 239,316.73 | 947,593.81 |
| DENSO CORP NPV SEDOL : 6640381 | | | | | | | | |
| 643,400.000 | 3,491.00 | | 336,459.00 | 16,779,690.78 | 21,378,753.98 | -11,277,117.35 | 6,678,054.15 | -4,599,063.20 |
| DISCO CORPORATION NPV SEDOL : 6270948 | | | | | | | | |
| 29,700.000 | 21,360.00 | | 62,633.16 | 4,739,262.30 | 3,527,658.79 | 1,049,828.72 | 161,774.79 | 1,211,603.51 |
| FANUC CORP NPV SEDOL : 6356934 6954 JP | | | | | | | | |
| 179,900.000 | 14,655.00 | | 184,382.53 | 19,695,637.12 | 18,664,862.91 | -1,840,003.51 | 2,870,777.72 | 1,030,774.21 |
| FP CORP NPV SEDOL : 6329947 | | | | | | | | |
| 99,200.000 | 7,170.00 | | 30,384.25 | 5,313,539.04 | 3,715,123.96 | 1,235,467.18 | 362,947.90 | 1,598,415.08 |
| GMO INTERNET INC NPV SEDOL : 6170167 | | | | | | | | |
| 93,700.000 | 1,816.00 | | 4,199.95 | 1,271,184.19 | 1,548,751.08 | -403,469.45 | 125,902.56 | -277,566.89 |
| GMO PAYMENT GATEWA NPV SEDOL : B06CMQ9 | | | | | | | | |
| 32,700.000 | 7,580.00 | | 0.00 | 1,851,697.36 | 642,548.25 | 1,164,697.85 | 44,451.26 | 1,209,149.11 |
| GRACE TECHNOLOGY I NPV SEDOL : BYVG2L9 | | | | | | | | |
| 106,400.000 | 2,555.00 | | 5,564.07 | 2,030,886.16 | 1,412,465.69 | 466,419.34 | 152,001.13 | 618,420.47 |
| HARMONIC DRIVE SYS NPV SEDOL : 6108179 | | | | | | | | |
| 42,600.000 | 4,725.00 | | 3,182.46 | 1,503,711.29 | 1,210,913.25 | 230,394.30 | 62,403.74 | 292,798.04 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | | | | <u>Unrealized gain/loss</u> | | |
|--|--------------------------------------|---------------------------|---------------|---------------|---------------|-----------------------------|---------------|--|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | Accrued income/expense | Market Value | Cost | Market | Translation | Total | |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| Japan - JPY | | | | | | | | |
| HIKARI TSUSHIN INC NPV SEDOL : 6416322 | | | | | | | | |
| 31,200.000 | 18,130.00 | 23,774.30 | 4,225,766.02 | 4,026,885.70 | -171,448.55 | 370,328.87 | 198,880.32 | |
| HIRANO TECSEED CO NPV SEDOL : 6428640 | | | | | | | | |
| 56,400.000 | 1,081.00 | 7,584.11 | 455,467.97 | 961,286.74 | -593,562.75 | 87,743.98 | -505,818.77 | |
| INFOMART CORPORATI NPV SEDOL : B18RC03 | | | | | | | | |
| 560,900.000 | 711.00 | 0.00 | 2,979,257.83 | 1,020,394.14 | 1,857,755.00 | 101,108.69 | 1,958,863.69 | |
| IRISO ELECTRONICS NPV SEDOL : 6461128 | | | | | | | | |
| 44,900.000 | 3,190.00 | 23,479.97 | 1,070,015.51 | 1,275,101.60 | -328,670.29 | 123,584.20 | -205,086.09 | |
| JAPAN EXCHANGE GROUP INC NPV SEDOL : 6743882 | | | | | | | | |
| 2,168,100.000 | 1,906.00 | 485,907.51 | 30,871,323.85 | 16,254,298.79 | 11,840,640.50 | 2,776,384.56 | 14,617,025.06 | |
| JTOWER INC NPV SEDOL : BK7C5R0 | | | | | | | | |
| 8,200.000 | 3,320.00 | 0.00 | 203,378.47 | 102,283.37 | 94,007.33 | 7,087.77 | 101,095.10 | |
| KANSAI ELECTRIC POWER CO NPV SEDOL : 6483489 JP9503 | | | | | | | | |
| 2,548,100.000 | 1,203.50 | 475,893.23 | 22,909,499.98 | 18,959,302.82 | -87,055.68 | 4,037,252.84 | 3,950,197.16 | |
| KANSAI PAINT CO NPV SEDOL : 6483746 JP4613 | | | | | | | | |
| 539,400.000 | 2,058.00 | 60,444.28 | 8,292,955.98 | 9,053,079.89 | -1,475,594.12 | 715,470.21 | -760,123.91 | |
| KAO CORP NPV SEDOL : 6483809 JP4452 | | | | | | | | |
| 95,500.000 | 8,830.00 | 0.00 | 6,299,660.18 | 5,630,549.91 | 770,962.75 | -101,852.48 | 669,110.27 | |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| Japan - JPY | | | | | | | | |
| KUMAGAI GUMI CO NPV SEDOL : 6497565 | | | | | | | | |
| 65,400.000 | 2,501.00 | | 58,628.94 | 1,221,924.82 | 1,434,628.44 | -529,124.02 | 316,420.40 | -212,703.62 |
| LINTEC CORP NPV SEDOL : 6330080 | | | | | | | | |
| 74,600.000 | 2,274.00 | | 21,734.84 | 1,267,308.47 | 1,533,882.32 | -398,675.04 | 132,101.19 | -266,573.85 |
| LITALICO INC NPV SEDOL : BDCG534 | | | | | | | | |
| 128,600.000 | 2,094.00 | | 0.00 | 2,011,734.64 | 1,448,451.63 | 416,888.71 | 146,394.30 | 563,283.01 |
| M UFJ LEASE SEDOL : 6268976 | | | | | | | | |
| 793,000.000 | 532.00 | | 74,051.91 | 3,151,649.17 | 3,267,565.79 | -455,047.73 | 339,131.11 | -115,916.62 |
| M3 INC NPV SEDOL : B02K2M3 2413 JP | | | | | | | | |
| 182,900.000 | 3,195.00 | | 11,614.10 | 4,365,536.42 | 1,813,899.50 | 2,387,885.38 | 163,751.54 | 2,551,636.92 |
| MAKITA CORP NPV SEDOL : 6555805 6586 JP | | | | | | | | |
| 47,500.000 | 3,315.00 | | 13,839.21 | 1,176,332.76 | 1,532,903.47 | -476,054.90 | 119,484.19 | -356,570.71 |
| MARUI GROUP CO LTD SEDOL : 6569527 | | | | | | | | |
| 147,800.000 | 1,815.00 | | 32,020.31 | 2,004,029.51 | 1,875,246.00 | -209,861.69 | 338,645.20 | 128,783.51 |
| MEC COMPANY LTD NPV SEDOL : 6315407 | | | | | | | | |
| 174,300.000 | 1,503.00 | | 0.00 | 1,957,083.77 | 1,930,014.46 | -13,439.29 | 40,508.60 | 27,069.31 |
| MERCARI INC NPV SEDOL : BG0GM14 | | | | | | | | |
| 155,600.000 | 2,100.00 | | 0.00 | 2,441,079.57 | 4,614,425.17 | -2,583,017.53 | 409,671.93 | -2,173,345.60 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|---------------|---------------|----------------------|--------------|----------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| Japan - JPY | | | | | | | | |
| MILBON CO LTD NPV SEDOL : 6586117 | | | | | | | | |
| 44,700.000 | 5,450.00 | | 0.00 | 1,819,940.01 | 1,427,586.21 | 265,251.00 | 127,102.80 | 392,353.80 |
| MISUMI GROUP INC NPV SEDOL : 6595179 | | | | | | | | |
| 231,400.000 | 2,355.00 | | 17,667.18 | 4,071,058.23 | 3,314,339.66 | 447,030.60 | 309,687.97 | 756,718.57 |
| MITSUBISHI HVY IND NPV SEDOL : 6597067 | | | | | | | | |
| 1,321,800.000 | 2,732.50 | | 740,593.78 | 26,982,299.97 | 41,195,994.83 | -16,758,488.89 | 2,544,794.03 | -14,213,694.86 |
| MITSUBISHI UFJ FIN NPV SEDOL : 6335171 JP8306 | | | | | | | | |
| 7,889,200.000 | 403.00 | | 736,709.09 | 23,751,500.98 | 29,713,887.94 | -7,636,301.51 | 1,673,914.55 | -5,962,386.96 |
| MITSUI CHEMICALS NPV SEDOL : 6597368 | | | | | | | | |
| 178,000.000 | 2,051.00 | | 66,487.97 | 2,727,336.41 | 3,092,968.19 | -809,523.29 | 443,891.51 | -365,631.78 |
| MIURA CO LTD NPV SEDOL : 6597777 | | | | | | | | |
| 177,400.000 | 3,855.00 | | 25,180.26 | 5,108,942.86 | 2,938,777.16 | 1,768,541.12 | 401,624.58 | 2,170,165.70 |
| MONEY FORWARD INC NPV SEDOL : BD5ZWW6 | | | | | | | | |
| 41,200.000 | 4,120.00 | | 0.00 | 1,268,082.41 | 994,610.68 | 181,181.61 | 92,290.12 | 273,471.73 |
| MONOGATARI CORPORA NPV SEDOL : B2PWSL1 | | | | | | | | |
| 38,200.000 | 6,230.00 | | 0.00 | 1,777,888.24 | 2,599,793.94 | -1,059,583.84 | 237,678.14 | -821,905.70 |
| MONOTARO CO.LTD NPV SEDOL : B1GHR88 | | | | | | | | |
| 111,000.000 | 2,868.00 | | 0.00 | 2,378,237.23 | 772,532.09 | 1,570,381.42 | 35,323.72 | 1,605,705.14 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | | | | <u>Unrealized gain/loss</u> | | |
|--|--------------------------------------|---------------------------|---------------|---------------|---------------|-----------------------------|---------------|--|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | Accrued income/expense | Market Value | Cost | Market | Translation | Total | |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| Japan - JPY | | | | | | | | |
| NET ONE SYSTEMS CO NPV SEDOL : 6036548 | | | | | | | | |
| 193,100.000 | 2,248.00 | 30,293.86 | 3,242,885.60 | 2,548,835.64 | 471,687.23 | 222,362.73 | 694,049.96 | |
| NEXON CO LTD NPV SEDOL : B63QM77 | | | | | | | | |
| 457,500.000 | 1,765.00 | 0.00 | 6,032,382.29 | 5,026,600.50 | 426,474.65 | 579,307.14 | 1,005,781.79 | |
| NIDEC CORPORATION NPV SEDOL : 6640682 6594 JP | | | | | | | | |
| 652,200.000 | 5,607.00 | 146,168.94 | 27,318,974.86 | 21,591,283.68 | 1,071,855.30 | 4,655,835.88 | 5,727,691.18 | |
| NIFCO INC NPV SEDOL : 6639163 | | | | | | | | |
| 70,900.000 | 1,940.00 | 16,419.54 | 1,027,545.39 | 1,364,214.44 | -570,923.80 | 234,254.75 | -336,669.05 | |
| NIHON M&A CENTER I NPV SEDOL : B1DN466 | | | | | | | | |
| 40,000.000 | 2,955.00 | 3,585.87 | 883,019.97 | 417,560.90 | 437,696.53 | 27,762.54 | 465,459.07 | |
| NIKKATO CORP NPV SEDOL : 6640819 | | | | | | | | |
| 109,600.000 | 584.00 | 9,006.50 | 478,163.53 | 981,588.77 | -591,289.25 | 87,864.01 | -503,425.24 | |
| NISHIMATSU CONSTCN NPV SEDOL : 6640983 | | | | | | | | |
| 157,900.000 | 2,071.00 | 117,960.11 | 2,442,953.93 | 2,984,342.52 | -688,946.07 | 147,557.48 | -541,388.59 | |
| NISSEI ASB MACHINE NPV SEDOL : 6644974 | | | | | | | | |
| 60,200.000 | 3,140.00 | 0.00 | 1,412,144.66 | 2,415,288.09 | -1,232,829.22 | 229,685.79 | -1,003,143.43 | |
| NITORI HOLDINGS NPV SEDOL : 6644800 JP9843 | | | | | | | | |
| 7,900.000 | 14,580.00 | 3,186.94 | 860,473.82 | 671,897.05 | 89,763.42 | 98,813.35 | 188,576.77 | |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | | | | <u>Unrealized gain/loss</u> | | |
|---|--------------------------------------|---------------------------|---------------|---------------|---------------|-----------------------------|---------------|--|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | Accrued income/expense | Market Value | Cost | Market | Translation | Total | |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| Japan - JPY | | | | | | | | |
| NITTOKU CO LTD NPV SEDOL : 6646248 | | | | | | | | |
| 48,000.000 | 2,780.00 | 5,378.80 | 996,871.27 | 661,317.06 | 225,214.70 | 110,339.51 | 335,554.21 | |
| NOMURA HOLDINGS NPV SEDOL : 6643108 | | | | | | | | |
| JP8604 | | | | | | | | |
| 5,618,800.000 | 457.80 | 629,633.58 | 19,216,416.81 | 20,881,934.81 | -6,833,500.91 | 5,167,982.91 | -1,665,518.00 | |
| PAN PACIFIC INTERNATIONAL HOLDINGS CORP SEDOL : 6269861 | | | | | | | | |
| 220,900.000 | 2,049.00 | 0.00 | 3,381,354.64 | 1,532,530.32 | 1,654,309.87 | 194,514.45 | 1,848,824.32 | |
| PERSOL HOLDINGS CO NPV SEDOL : B3CY709 | | | | | | | | |
| 113,800.000 | 1,086.00 | 12,752.24 | 923,262.37 | 1,722,771.01 | -912,328.61 | 112,819.97 | -799,508.64 | |
| RAITO KOGYO CO LTD NPV SEDOL : 6721004 | | | | | | | | |
| 501,100.000 | 1,227.00 | 149,739.87 | 4,593,270.41 | 5,225,915.96 | -905,579.01 | 272,933.46 | -632,645.55 | |
| RAKSUL INC NPV SEDOL : BFM1K61 | | | | | | | | |
| 72,900.000 | 2,350.00 | 0.00 | 1,279,818.66 | 1,060,418.51 | 127,055.16 | 92,344.99 | 219,400.15 | |
| RINNAI CORP NPV SEDOL : 6740582 | | | | | | | | |
| 5947 JP | | | | | | | | |
| 31,500.000 | 7,650.00 | 11,295.48 | 1,800,217.74 | 1,971,538.74 | -399,993.53 | 228,672.53 | -171,321.00 | |
| RISO KYOIKU CO LTD NPV SEDOL : 6187491 | | | | | | | | |
| 440,100.000 | 286.00 | 9,863.38 | 940,308.69 | 1,471,928.86 | -513,755.86 | -17,864.31 | -531,620.17 | |
| SAKAI CHEMICAL IND NPV SEDOL : 6769402 | | | | | | | | |
| 50,300.000 | 1,797.00 | 7,515.38 | 675,257.02 | 976,013.34 | -388,762.61 | 88,006.29 | -300,756.32 | |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | | | | <u>Unrealized gain/loss</u> | | |
|---|--------------------------------------|---------------------------|---------------|---------------|---------------|-----------------------------|---------------|--|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | Accrued income/expense | Market Value | Cost | Market | Translation | Total | |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| Japan - JPY | | | | | | | | |
| SAN-A CO LTD NPV SEDOL : 6280680 | | | | | | | | |
| 54,100.000 | 4,505.00 | 21,420.33 | 1,820,728.16 | 1,663,296.17 | -190,034.20 | 347,466.19 | 157,431.99 | |
| SANSAN INC NPV SEDOL : BJYJG18 | | | | | | | | |
| 87,700.000 | 4,495.00 | 0.00 | 2,944,979.92 | 3,437,374.47 | -560,081.08 | 67,686.53 | -492,394.55 | |
| SEVEN & I HOLDINGS NPV SEDOL : B0FS5D6 3382 JP | | | | | | | | |
| 155,400.000 | 3,576.00 | 59,207.16 | 4,151,466.83 | 2,513,862.07 | -88,080.84 | 1,725,685.60 | 1,637,604.76 | |
| SHIMADZU CORP NPV SEDOL : 6804369 | | | | | | | | |
| 241,800.000 | 2,845.00 | 27,095.71 | 5,139,153.80 | 4,260,549.01 | 452,715.20 | 425,889.59 | 878,604.79 | |
| SHIMANO INC NPV SEDOL : 6804820 7309 JP | | | | | | | | |
| 199,200.000 | 15,440.00 | 0.00 | 22,976,807.09 | 10,507,622.99 | 12,311,202.26 | 157,981.84 | 12,469,184.10 | |
| SMC CORP NPV SEDOL : 6763965 6273 JP | | | | | | | | |
| 88,400.000 | 45,750.00 | 132,079.47 | 30,213,178.14 | 5,490,481.17 | 22,211,528.16 | 2,511,168.81 | 24,722,696.97 | |
| SONY CORP NPV SEDOL : 6821506 | | | | | | | | |
| 604,100.000 | 6,421.00 | 112,824.10 | 28,977,742.82 | 22,077,361.50 | 4,672,251.32 | 2,228,130.00 | 6,900,381.32 | |
| SQUARE ENIX HOLDINGS CO LTD NPV SEDOL : 6309262 | | | | | | | | |
| 95,100.000 | 4,825.00 | 23,444.85 | 3,427,921.62 | 2,284,974.23 | 771,692.75 | 371,254.64 | 1,142,947.39 | |
| STAR MICA HLDGS CO NPV SEDOL : BJXRGM4 | | | | | | | | |
| 240,300.000 | 1,471.00 | 0.00 | 2,640,702.59 | 2,809,800.30 | -394,928.19 | 225,830.48 | -169,097.71 | |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | | | | <u>Unrealized gain/loss</u> | | |
|--|--------------------------------------|---------------------------|---------------|---------------|---------------|-----------------------------|---------------|--|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | Accrued income/expense | Market Value | Cost | Market | Translation | Total | |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| Japan - JPY | | | | | | | | |
| SUMCO CORPORATION NPV SEDOL : B0M0C89 | | | | | | | | |
| 202,100.000 | 1,393.00 | 0.00 | 2,103,151.11 | 2,709,037.78 | -789,859.96 | 183,973.29 | -605,886.67 | |
| SUMITOMO MITSUI TRUST HOLDINGS INC SEDOL : 6431897 | | | | | | | | |
| 640,100.000 | 3,124.00 | 358,642.82 | 14,938,668.85 | 16,395,474.91 | -7,618,748.92 | 6,161,942.86 | -1,456,806.06 | |
| SYSMEX CORP NPV SEDOL : 6883807 | | | | | | | | |
| 6869 JP | | | | | | | | |
| 126,800.000 | 7,846.00 | 34,101.60 | 7,432,255.06 | 6,048,458.50 | 760,635.42 | 623,161.14 | 1,383,796.56 | |
| TAIYO NIPPON SAN SO CORP NPV SEDOL : 6640541 | | | | | | | | |
| 271,400.000 | 1,601.00 | 28,385.13 | 3,246,042.66 | 2,968,634.75 | 30,748.81 | 246,659.10 | 277,407.91 | |
| TAIYO YUDEN CO LTD NPV SEDOL : 6870564 | | | | | | | | |
| 6976 JP | | | | | | | | |
| 268,200.000 | 2,861.00 | 30,054.05 | 5,732,310.14 | 5,407,421.83 | -121,869.42 | 446,757.73 | 324,888.31 | |
| TAKARA BIO INC NPV SEDOL : B03ML21 | | | | | | | | |
| 60,900.000 | 2,231.00 | 3,639.66 | 1,015,009.04 | 1,044,302.28 | -117,743.74 | 88,450.50 | -29,293.24 | |
| TEIKOKU ELECTRIC M NPV SEDOL : 6155829 | | | | | | | | |
| 219,400.000 | 1,313.00 | 24,585.61 | 2,152,060.11 | 2,203,184.48 | -298,893.79 | 247,769.42 | -51,124.37 | |
| TOPCON CORPORATION NPV SEDOL : 6894241 | | | | | | | | |
| 206,600.000 | 802.00 | 21,607.84 | 1,237,820.68 | 2,667,120.41 | -1,683,910.09 | 254,610.36 | -1,429,299.73 | |
| TOSHO CO LTD NPV SEDOL : 6727671 | | | | | | | | |
| 164,300.000 | 993.00 | 9,819.30 | 1,218,820.81 | 3,650,828.06 | -2,707,264.28 | 275,257.03 | -2,432,007.25 | |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | | | | <u>Unrealized gain/loss</u> | | |
|---|--------------------------------------|---------------------------|----------------|----------------|---------------|-----------------------------|---------------|--|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | Accrued income/expense | Market Value | Cost | Market | Translation | Total | |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| Japan - JPY | | | | | | | | |
| TOYOTA MOTOR CORP NPV SEDOL : 6900643 | | | | | | | | |
| JP7203 | | | | | | | | |
| 551,400.000 | 6,501.00 | 494,311.89 | 26,779,346.57 | 22,563,905.69 | 1,770,973.40 | 2,444,467.48 | 4,215,440.88 | |
| TOYOTA TSUSHO CORP NPV SEDOL : 6900580 | | | | | | | | |
| 830,000.000 | 2,546.00 | 372,033.79 | 15,786,633.98 | 14,317,219.82 | -1,079,228.65 | 2,548,642.81 | 1,469,414.16 | |
| TRI CHEMICAL LABOR NPV SEDOL : B1Z8XW8 | | | | | | | | |
| 26,600.000 | 7,330.00 | 18,284.93 | 1,456,594.48 | 746,434.67 | 664,435.68 | 45,724.13 | 710,159.81 | |
| TSUKISHIMA KIKAI NPV SEDOL : 6906823 | | | | | | | | |
| 179,600.000 | 1,355.00 | 17,442.26 | 1,818,020.08 | 1,992,591.38 | -247,370.32 | 72,799.02 | -174,571.30 | |
| UZABASE INC NPV SEDOL : BYZ6P94 | | | | | | | | |
| 56,100.000 | 1,388.00 | 0.00 | 581,708.45 | 795,504.62 | -293,915.90 | 80,119.73 | -213,796.17 | |
| Total JPY | | 6,584,668.55 | 508,068,296.81 | 443,945,938.63 | 1,918,034.95 | 62,204,323.23 | 64,122,358.18 | |
| Total Japan | | 6,584,668.55 | 508,068,296.81 | 443,945,938.63 | 1,918,034.95 | 62,204,323.23 | 64,122,358.18 | |
| Korea, Republic of - KRW | | | | | | | | |
| AFREECATV CO LTD KRW500 SEDOL : 6724508 | | | | | | | | |
| 23,785.000 | 52,500.00 | 0.00 | 827,261.49 | 721,973.22 | 113,362.01 | -8,073.74 | 105,288.27 | |
| DAELIM INDUSTRIAL KRW5000 SEDOL : 6249584 | | | | | | | | |
| 000210 KS | | | | | | | | |
| 0.000 | 73,700.00 | 11,955.89 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | |
| DENTIUM CO LTD SEDOL : BF07GJ6 | | | | | | | | |
| 34,515.000 | 34,150.00 | 0.00 | 780,870.35 | 1,276,049.50 | -475,618.47 | -19,560.68 | -495,179.15 | |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|---------------|---------------|----------------------|---------------|----------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| Korea, Republic of - KRW | | | | | | | | |
| GS RETAIL CO LTD SEDOL : B7F9Q79 | | | | | | | | |
| 63,997.000 | 30,900.00 | | 0.00 | 1,310,081.90 | 1,658,132.16 | -358,175.24 | 10,124.98 | -348,050.26 |
| HANON SYSTEMS SEDOL : B00LR01 | | | | | | | | |
| 235,129.000 | 8,870.00 | | 19,064.47 | 1,381,688.57 | 1,859,774.83 | -470,212.77 | -7,873.49 | -478,086.26 |
| HITE JINRO KRW5000 SEDOL : B05R492 | | | | | | | | |
| 0.000 | 26,850.00 | | 16,241.89 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| HUGEL INC KRW500 SEDOL : BZ1G175 | | | | | | | | |
| 3,124.000 | 337,000.00 | | 0.00 | 697,463.16 | 765,347.89 | -58,678.68 | -9,206.05 | -67,884.73 |
| KIWOOM SECURITIES KRW5000 SEDOL : B00VS64 | | | | | | | | |
| 42,634.000 | 70,000.00 | | 45,609.16 | 1,977,126.56 | 2,223,556.58 | -206,907.74 | -39,522.28 | -246,430.02 |
| KOH YOUNG TECHNOLO KRW500 SEDOL : B39Q399 | | | | | | | | |
| 22,706.000 | 77,600.00 | | 0.00 | 1,167,300.59 | 1,360,423.68 | -209,610.66 | 16,487.57 | -193,123.09 |
| KOREA ELEC POWER KRW5000 SEDOL : 6495730 015760 KS | | | | | | | | |
| 1,427,234.000 | 19,250.00 | | 0.00 | 18,201,461.71 | 37,600,992.02 | -17,611,272.90 | -1,788,257.41 | -19,399,530.31 |
| KOREA INVESTMENT HOLDINGS KRW5000 SEDOL : 6654586 | | | | | | | | |
| 58,459.000 | 49,750.00 | | 59,937.53 | 1,926,747.56 | 2,480,224.23 | -516,937.70 | -36,538.97 | -553,476.67 |
| LEENO INDUSTRIAL KRW500 SEDOL : 6430139 | | | | | | | | |
| 24,741.000 | 74,900.00 | | 20,999.34 | 1,227,663.71 | 903,321.24 | 352,946.54 | -28,604.07 | 324,342.47 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | | | | <u>Unrealized gain/loss</u> | | |
|---|--------------------------------------|---------------------------|---------------|---------------|---------------|-----------------------------|---------------|--|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | Accrued income/expense | Market Value | Cost | Market | Translation | Total | |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| Korea, Republic of - KRW | | | | | | | | |
| MANDO (NEW) SEDOL : BQJZQJ8 K20432 | | | | | | | | |
| 55,770.000 | 20,700.00 | 8,190.41 | 764,806.09 | 1,324,609.21 | -561,580.94 | 1,777.82 | -559,803.12 | |
| NASMEDIA CO LTD KRW500 SEDOL : BCCVXC7 | | | | | | | | |
| 39,022.000 | 24,850.00 | 17,069.50 | 642,415.88 | 1,461,129.20 | -781,829.14 | -36,884.18 | -818,713.32 | |
| NAVER CORPORATION KRW500 SEDOL : 6560393 035420 KS | | | | | | | | |
| 145,399.000 | 170,000.00 | 30,785.66 | 16,375,353.74 | 5,622,560.42 | 9,879,704.82 | 873,088.50 | 10,752,793.32 | |
| NCSOFT CORP KRW500 SEDOL : 6264189 | | | | | | | | |
| 3,789.000 | 652,000.00 | 9,371.05 | 1,636,637.70 | 1,281,822.53 | 391,121.85 | -36,306.68 | 354,815.17 | |
| NONGSHIM CO KRW5000 SEDOL : 6638115 | | | | | | | | |
| 0.000 | 288,500.00 | 9,807.26 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | |
| SAMSUNG ELECTRONIC KRW100 SEDOL : 6771720 K05930 | | | | | | | | |
| 2,150,690.000 | 47,750.00 | 890,107.93 | 68,034,867.17 | 31,853,668.38 | 32,905,937.67 | 3,275,261.12 | 36,181,198.79 | |
| SK MATERIALS CO LTD SEDOL : 6199571 | | | | | | | | |
| 18,955.000 | 134,000.00 | 25,760.22 | 1,682,708.69 | 2,157,952.48 | -486,077.84 | 10,834.05 | -475,243.79 | |
| VITZROCELL CO LTD KRW500 SEDOL : B4NYSN5 | | | | | | | | |
| 89,751.000 | 13,900.00 | 4,185.65 | 826,483.99 | 773,783.97 | 60,457.36 | -7,757.34 | 52,700.02 | |
| YUHAN CORP KRW1000 SEDOL : 6988337 | | | | | | | | |
| 12,532.000 | 229,000.00 | 5,649.20 | 1,901,236.83 | 1,830,473.58 | 74,591.30 | -3,828.05 | 70,763.25 | |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|----------------|---------------|----------------------|--------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| Korea, Republic of - KRW | | | | | | | | |
| ZINUS INC KRW500 SEDOL : 6474041 | | | | | | | | |
| 31,073.000 | 62,300.00 | | 15,565.28 | 1,282,482.89 | 1,698,377.15 | -411,818.72 | -4,075.54 | -415,894.26 |
| Total KRW | | | 1,190,300.44 | 122,644,658.58 | 98,854,172.27 | 21,629,400.75 | 2,161,085.56 | 23,790,486.31 |
| Total Korea, Republic of | | | 1,190,300.44 | 122,644,658.58 | 98,854,172.27 | 21,629,400.75 | 2,161,085.56 | 23,790,486.31 |
| Malaysia - MYR | | | | | | | | |
| BURSA MALAYSIA BHD MYR0.50 SEDOL : B06FV38 | | | | | | | | |
| 1,942,700.000 | 5.05 | | 0.00 | 1,831,509.53 | 2,526,311.40 | -707,863.28 | 13,061.41 | -694,801.87 |
| HEINEKEN MALAYSIA MYR0.50 SEDOL : 6397803 | | | | | | | | |
| 386,900.000 | 21.88 | | 0.00 | 1,580,367.58 | 1,891,184.99 | -247,971.13 | -62,846.28 | -310,817.41 |
| WESTPORTS HOLDINGS MYR0.1 SEDOL : BDFM1K8 | | | | | | | | |
| 261,100.000 | 3.38 | | 0.00 | 164,753.87 | 163,049.76 | 1,516.29 | 187.82 | 1,704.11 |
| Total MYR | | | 0.00 | 3,576,630.98 | 4,580,546.15 | -954,318.12 | -49,597.05 | -1,003,915.17 |
| Total Malaysia | | | 0.00 | 3,576,630.98 | 4,580,546.15 | -954,318.12 | -49,597.05 | -1,003,915.17 |
| Netherlands - EUR | | | | | | | | |
| AALBERTS NVEUR0.25 SEDOL : B1W8P14 | | | | | | | | |
| 117,287.000 | 21.64 | | 0.00 | 2,245,993.80 | 3,218,737.97 | -1,099,088.14 | 126,343.97 | -972,744.17 |
| ARCADIS NV COMSTK SEDOL : 5769209 | | | | | | | | |
| 240,888.000 | 14.50 | | 0.00 | 3,090,897.38 | 3,551,792.72 | -543,341.01 | 82,445.67 | -460,895.34 |
| ASM INTL NV EUR0.04 SEDOL : 5165294 | | | | | | | | |
| 40,752.000 | 91.34 | | 0.00 | 3,293,907.15 | 3,769,489.95 | -635,442.84 | 159,860.04 | -475,582.80 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|---------------|---------------|----------------------|--------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| Netherlands - EUR | | | | | | | | |
| ASML HOLDING NV EUR0.09 SEDOL : B929F46 | | | | | | | | |
| 122,211.000 | 242.45 | | 0.00 | 26,220,073.47 | 14,033,211.29 | 11,884,225.00 | 302,637.18 | 12,186,862.18 |
| ASR NEDERLAND NV EUR0.16 SEDOL : BD9PNF2 | | | | | | | | |
| 133,361.000 | 22.96 | | 0.00 | 2,709,581.04 | 3,766,253.81 | -1,214,303.29 | 157,630.52 | -1,056,672.77 |
| BE SEMICONDUCTOR INDUSTRIES NV EUR0.01 SEDOL : BG0SCK9 | | | | | | | | |
| 55,801.000 | 27.80 | | 0.00 | 1,372,739.71 | 1,352,956.32 | 49,554.68 | -29,771.29 | 19,783.39 |
| HEINEKEN HOLDING EUR1.6 A SEDOL : B0CCH46 | | | | | | | | |
| 338,635.000 | 69.85 | | 0.00 | 20,931,467.20 | 8,346,094.85 | 10,973,414.97 | 1,611,957.38 | 12,585,372.35 |
| IMCD NV EUR0.16 SEDOL : BNCBD46 | | | | | | | | |
| 323,288.000 | 64.75 | | 0.00 | 18,523,829.52 | 17,672,359.97 | 574,335.47 | 277,134.08 | 851,469.55 |
| JUST EAT TAKEAWAY.COM N.V. SEDOL : BYQ7HZ6 | | | | | | | | |
| 180,609.000 | 68.70 | | 0.00 | 10,979,878.72 | 13,363,267.63 | -2,215,480.90 | -167,908.01 | -2,383,388.91 |
| PROSUS N.V. EUR0.05 SEDOL : BJDS7L3 PRX NA | | | | | | | | |
| 157,264.000 | 63.15 | | 0.00 | 8,788,284.15 | 3,041,126.58 | 6,058,197.96 | -311,040.39 | 5,747,157.57 |
| SIGNIFY NV EUR0.01 SEDOL : BYY7VY5 | | | | | | | | |
| 115,027.000 | 17.69 | | 0.00 | 1,800,648.92 | 3,035,083.98 | -1,393,676.54 | 159,241.48 | -1,234,435.06 |
| UNILEVER NV EUR0.16 SEDOL : B1527V7 | | | | | | | | |
| 1,232,553.000 | 44.805 | | 0.00 | 48,869,005.69 | 39,664,085.06 | 8,580,444.84 | 624,475.79 | 9,204,920.63 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|----------------|----------------|----------------------|--------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| Netherlands - EUR | | | | | | | | |
| WOLTERS KLUWER EUR0.12 SEDOL : 5671519 | | | | | | | | |
| 119,820.000 | 64.18 | | 0.00 | 6,805,036.30 | 4,204,001.68 | 2,618,194.84 | -17,160.22 | 2,601,034.62 |
| Total EUR | | | 0.00 | 155,631,343.05 | 119,018,461.81 | 33,637,035.04 | 2,975,846.20 | 36,612,881.24 |
| Netherlands - GBP | | | | | | | | |
| JUST EAT TAKEAWAY ORD EUR0.04 (CDI) SEDOL : BKM1QM4 | | | | | | | | |
| 243,072.000 | 60.60 | | 0.00 | 14,730,163.20 | 13,379,781.76 | 1,350,381.44 | 0.00 | 1,350,381.44 |
| Total GBP | | | 0.00 | 14,730,163.20 | 13,379,781.76 | 1,350,381.44 | 0.00 | 1,350,381.44 |
| Netherlands - USD | | | | | | | | |
| AERCAP HOLDINGS N.V. EUR0.01 SEDOL : B1HHKD3 | | | | | | | | |
| 3,490.000 | 22.79 | | 0.00 | 64,145.40 | 95,810.24 | -51,991.94 | 20,327.10 | -31,664.84 |
| COCA-COLA EUROPEAN PARTNERS PLC ORDGBP0.01 SEDOL : BYQQ3P5 | | | | | | | | |
| 5,010.000 | 37.53 | | 0.00 | 151,639.41 | 65,975.30 | 69,065.03 | 16,599.08 | 85,664.11 |
| NXP SEMICONDUCTORS N V COM STK SEDOL : B505PN7 | | | | | | | | |
| 9,506.000 | 82.93 | | 2,874.92 | 635,777.67 | 344,970.76 | 221,892.71 | 68,914.20 | 290,806.91 |
| Total USD | | | 2,874.92 | 851,562.48 | 506,756.30 | 238,965.80 | 105,840.38 | 344,806.18 |
| Total Netherlands | | | 2,874.92 | 171,213,068.73 | 132,904,999.87 | 35,226,382.28 | 3,081,686.58 | 38,308,068.86 |
| New Zealand - AUD | | | | | | | | |
| XERO LIMITED NPV SEDOL : B8P4LP4 | | | | | | | | |
| 111,046.000 | 67.91 | | 0.00 | 3,722,368.58 | 2,625,662.50 | 1,380,844.63 | -284,138.55 | 1,096,706.08 |
| Total AUD | | | 0.00 | 3,722,368.58 | 2,625,662.50 | 1,380,844.63 | -284,138.55 | 1,096,706.08 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|---------------|---------------|----------------------|---------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| Total New Zealand | | | 0.00 | 3,722,368.58 | 2,625,662.50 | 1,380,844.63 | -284,138.55 | 1,096,706.08 |
| Norway - NOK | | | | | | | | |
| EQUINOR ASA NOK2.50 SEDOL : 7133608 | | | | | | | | |
| STL NO | | | | | | | | |
| 479,955.000 | 131.15 | | 0.00 | 4,834,304.09 | 8,243,770.31 | -2,154,727.51 | -1,254,738.71 | -3,409,466.22 |
| SCATEC SOLAR ASA NOK0.025 SEDOL : BQSSWW3 | | | | | | | | |
| 170,067.000 | 132.10 | | 0.00 | 1,725,392.95 | 2,135,766.93 | -225,387.02 | -184,986.96 | -410,373.98 |
| TOMRA SYSTEMS ASA NOK1 SEDOL : 4730875 | | | | | | | | |
| 78,975.000 | 291.40 | | 0.00 | 1,767,438.59 | 1,590,770.37 | 202,677.47 | -26,009.25 | 176,668.22 |
| Total NOK | | | 0.00 | 8,327,135.63 | 11,970,307.61 | -2,177,437.06 | -1,465,734.92 | -3,643,171.98 |
| Total Norway | | | 0.00 | 8,327,135.63 | 11,970,307.61 | -2,177,437.06 | -1,465,734.92 | -3,643,171.98 |
| Peru - USD | | | | | | | | |
| CREDICORP LTD COM STK SEDOL : 2232878 | | | | | | | | |
| BAP | | | | | | | | |
| 141,048.000 | 143.07 | | 0.00 | 16,274,636.67 | 13,775,412.58 | 611,477.49 | 1,887,746.60 | 2,499,224.09 |
| SOUTHN COPPER CORP DEL COM SEDOL : 2823777 | | | | | | | | |
| SCCO | | | | | | | | |
| 2,312.000 | 28.16 | | 0.00 | 52,506.89 | 46,627.97 | -5,853.91 | 11,732.83 | 5,878.92 |
| Total USD | | | 0.00 | 16,327,143.56 | 13,822,040.55 | 605,623.58 | 1,899,479.43 | 2,505,103.01 |
| Total Peru | | | 0.00 | 16,327,143.56 | 13,822,040.55 | 605,623.58 | 1,899,479.43 | 2,505,103.01 |
| Philippines - PHP | | | | | | | | |
| BDO UNIBANK INC PHP10 SEDOL : B5VJH76 | | | | | | | | |
| 700,790.000 | 103.50 | | 0.00 | 1,150,132.03 | 1,508,495.56 | -410,581.39 | 52,217.86 | -358,363.53 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------|--|----------------|---------------|---------------|----------------------|--------------|----------------|
| <u>Investment Mgr ID</u> | Exchange rate/ | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | local market price | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| Philippines - PHP | | | | | | | | |
| CENTURY PACIFIC FO PHP1 SEDOL : BLRL853 | | | | | | | | |
| 2,440,700.000 | 13.50 | | 0.00 | 522,477.54 | 567,935.31 | -85,601.51 | 40,143.74 | -45,457.77 |
| WILCON DEPOT INC PHP1 SEDOL : BYXYHM7 | | | | | | | | |
| 5,253,100.000 | 12.96 | | 10,495.56 | 1,079,543.44 | 699,497.75 | 347,879.93 | 32,165.76 | 380,045.69 |
| Total PHP | | | 10,495.56 | 2,752,153.01 | 2,775,928.62 | -148,302.97 | 124,527.36 | -23,775.61 |
| Total Philippines | | | 10,495.56 | 2,752,153.01 | 2,775,928.62 | -148,302.97 | 124,527.36 | -23,775.61 |
| Russian Federation - USD | | | | | | | | |
| MAGNIT PJSC GDR REGS SEDOL : B2QKYZO | | | | | | | | |
| MGNT.L | | | | | | | | |
| 986,824.000 | 8.962 | | 0.00 | 7,132,477.90 | 18,405,394.96 | -14,293,463.36 | 3,020,546.30 | -11,272,917.06 |
| MMC NORILSK NICKEL ADR EACH REPR 1/10SHARE (S SEDOL : BYSW6D0 | | | | | | | | |
| 625,350.000 | 24.92 | | 0.00 | 12,568,023.50 | 11,740,010.09 | 1,058,169.22 | -230,155.81 | 828,013.41 |
| YANDEX N.V. COM USD0.01 CL 'A SEDOL : B5BSZB3 | | | | | | | | |
| 7,233.000 | 34.05 | | 0.00 | 198,623.84 | 126,707.41 | 32,121.78 | 39,794.65 | 71,916.43 |
| Total USD | | | 0.00 | 19,899,125.24 | 30,272,112.46 | -13,203,172.36 | 2,830,185.14 | -10,372,987.22 |
| Total Russian Federation | | | 0.00 | 19,899,125.24 | 30,272,112.46 | -13,203,172.36 | 2,830,185.14 | -10,372,987.22 |
| Singapore - GBP | | | | | | | | |
| JADESTONE ENERGY NPV SEDOL : BDDVW60 | | | | | | | | |
| 4,193,382.000 | 0.34 | | 0.00 | 1,425,749.88 | 1,467,683.70 | -41,933.82 | 0.00 | -41,933.82 |
| Total GBP | | | 0.00 | 1,425,749.88 | 1,467,683.70 | -41,933.82 | 0.00 | -41,933.82 |
| Singapore - SGD | | | | | | | | |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|---------------|---------------|----------------------|---------------|----------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| Singapore - SGD | | | | | | | | |
| CAPITALAND COMM TR NPV (REIT) SEDOL : B011YD2 | | | | | | | | |
| 603,300.000 | 1.53 | | 0.00 | 522,824.97 | 709,204.00 | -186,758.21 | 379.18 | -186,379.03 |
| DBS GROUP HLDGS NPV SEDOL : 6175203 | | | | | | | | |
| DBS.SP | | | | | | | | |
| 470,900.000 | 18.57 | | 0.00 | 4,953,043.69 | 6,485,584.41 | -1,648,799.44 | 116,258.72 | -1,532,540.72 |
| FRASERS CENTREPOIN TRUST SEDOL : B17NZ47 | | | | | | | | |
| 347,100.000 | 2.24 | | 0.00 | 440,386.70 | 433,269.33 | 9,313.86 | -2,196.49 | 7,117.37 |
| MAPLETREE LOGISTIC NPV (REIT) SEDOL : B0D6P43 | | | | | | | | |
| 2,695,358.000 | 1.58 | | 0.00 | 2,412,154.43 | 2,293,407.56 | 120,489.83 | -1,742.96 | 118,746.87 |
| SINGAPORE TECHNOLOGIES ENGINEERING SEDOL : 6043214 | | | | | | | | |
| 479,000.000 | 3.12 | | 0.00 | 846,489.69 | 1,178,686.29 | -302,876.40 | -29,320.20 | -332,196.60 |
| UTD O/S BANK NPV SEDOL : 6916781 | | | | | | | | |
| UOB SP | | | | | | | | |
| 1,241,571.000 | 19.45 | | 0.00 | 13,678,004.13 | 10,077,536.23 | 963,592.97 | 2,636,874.93 | 3,600,467.90 |
| Total SGD | | | 0.00 | 22,852,903.61 | 21,177,687.82 | -1,045,037.39 | 2,720,253.18 | 1,675,215.79 |
| Total Singapore | | | 0.00 | 24,278,653.49 | 22,645,371.52 | -1,086,971.21 | 2,720,253.18 | 1,633,281.97 |
| South Africa - ZAR | | | | | | | | |
| DISCOVERY LIMITED ZAR0.001 SEDOL : 6177878 | | | | | | | | |
| DSY SJ | | | | | | | | |
| 3,341,274.000 | 77.96 | | 0.00 | 11,762,463.17 | 30,105,215.12 | -12,127,487.55 | -6,215,264.40 | -18,342,751.95 |
| NASPERS N ZAR0.02 SEDOL : 6622691 | | | | | | | | |
| NPN SJ | | | | | | | | |
| 157,264.000 | 2,553.71 | | 0.00 | 18,134,903.53 | 5,893,194.00 | 13,760,024.34 | -1,518,314.81 | 12,241,709.53 |
| Total ZAR | | | 0.00 | 29,897,366.70 | 35,998,409.12 | 1,632,536.79 | -7,733,579.21 | -6,101,042.42 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|---------------|---------------|----------------------|---------------|----------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| Total South Africa | | | 0.00 | 29,897,366.70 | 35,998,409.12 | 1,632,536.79 | -7,733,579.21 | -6,101,042.42 |
| Spain - EUR | | | | | | | | |
| AENA SME S.A. EUR10 SEDOL : BVRZ8L1 | | | | | | | | |
| AENA SM | | | | | | | | |
| 143,800.000 | 99.52 | | 0.00 | 12,663,993.28 | 10,433,411.51 | 1,577,752.29 | 652,829.48 | 2,230,581.77 |
| AMADEUS IT GROUP EUR0.01 SEDOL : B3MSM28 | | | | | | | | |
| AMS SM | | | | | | | | |
| 417,978.000 | 43.20 | | 0.00 | 15,978,594.97 | 26,016,386.56 | -11,104,412.81 | 1,066,621.22 | -10,037,791.59 |
| BANKINTER SA EUR0.30(REGD) SEDOL : 5474008 | | | | | | | | |
| BKT.SM | | | | | | | | |
| 3,285,462.000 | 3.344 | | 0.00 | 9,722,190.70 | 15,903,975.58 | -8,668,820.19 | 2,487,035.31 | -6,181,784.88 |
| GRIFOLS SA SEDOL : BYY3DX6 | | | | | | | | |
| GRF.SM | | | | | | | | |
| 540,496.000 | 31.00 | | 0.00 | 14,827,078.82 | 12,495,120.64 | 2,366,597.35 | -34,639.17 | 2,331,958.18 |
| IBERDROLA SA EUR0.75 SEDOL : B288C92 | | | | | | | | |
| 726,172.000 | 8.984 | | 0.00 | 5,773,121.01 | 5,538,701.60 | 10,734.83 | 223,684.58 | 234,419.41 |
| INDITEX (IND.DE DISENO TEXTIL SA)EUR0.03 (POST SUBD) SEDOL : BP9DL90 | | | | | | | | |
| ITX SM | | | | | | | | |
| 1,234,047.000 | 23.66 | | 0.00 | 25,837,343.49 | 15,763,620.53 | 9,510,045.79 | 563,677.17 | 10,073,722.96 |
| SIEMENS GAMESA RENEWABLE ENERGY SEDOL : B01CP21 | | | | | | | | |
| 359,747.000 | 13.73 | | 0.00 | 4,370,882.54 | 4,580,295.60 | -406,012.89 | 196,599.83 | -209,413.06 |
| SOLARIA ENERGIA Y COMSTK SEDOL : B1YVKJ4 | | | | | | | | |
| 511,997.000 | 7.67 | | 0.00 | 3,475,075.13 | 2,860,784.91 | 601,717.27 | 12,572.95 | 614,290.22 |
| Total EUR | | | 0.00 | 92,648,279.94 | 93,592,296.93 | -6,112,398.36 | 5,168,381.37 | -944,016.99 |

Spain - USD

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|---------------|----------------|----------------------|--------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| Spain - USD | | | | | | | | |
| ADR GRIFOLS S A SPONSORED ADR REPSTG 1/2CL B NON VTG NEW SEDOL : B8K7T65 GRFS | | | | | | | | |
| 386,447.000 | 20.14 | | 0.00 | 6,276,899.84 | 7,177,925.64 | -1,209,350.65 | 308,324.85 | -901,025.80 |
| Total USD | | | 0.00 | 6,276,899.84 | 7,177,925.64 | -1,209,350.65 | 308,324.85 | -901,025.80 |
| Total Spain | | | 0.00 | 98,925,179.78 | 100,770,222.57 | -7,321,749.01 | 5,476,706.22 | -1,845,042.79 |
| Sweden - SEK | | | | | | | | |
| AAK AB NPV SEDOL : BF2FPV3 | | | | | | | | |
| 313,001.000 | 161.90 | | 0.00 | 4,124,920.05 | 3,936,892.69 | 244,353.48 | -56,326.12 | 188,027.36 |
| AF POYRY ABSER'B'NPV SEDOL : BN791J6 | | | | | | | | |
| 189,482.000 | 152.30 | | 0.00 | 2,349,042.24 | 2,724,886.60 | -291,350.97 | -84,493.39 | -375,844.36 |
| ASSA ABLOY SER'B'NPV (POST SPLIT) SEDOL : BYPC1T4 ASSAB SS | | | | | | | | |
| 443,304.000 | 187.70 | | 0.00 | 6,773,121.79 | 6,767,274.99 | 571,961.41 | -566,114.61 | 5,846.80 |
| ATLAS COPCO AB SER'B'NPV SEDOL : BD97BS7 | | | | | | | | |
| 1,176,087.000 | 293.00 | | 0.00 | 28,049,816.98 | 6,943,993.33 | 21,366,190.72 | -260,367.07 | 21,105,823.65 |
| BRAVIDA HOLDING AB NPV SEDOL : BZ1DP29 | | | | | | | | |
| 521,620.000 | 70.15 | | 0.00 | 2,978,549.84 | 3,365,182.90 | -236,212.80 | -150,420.26 | -386,633.06 |
| EPIROC AB SER'B'NPV SEDOL : BDZV127 | | | | | | | | |
| 2,374,937.000 | 98.42 | | 0.00 | 19,026,478.57 | 10,024,976.27 | 9,505,312.03 | -503,809.73 | 9,001,502.30 |
| HEXAGON AB SER'B'NPV SEDOL : B1XFTL2 HEXAB SS | | | | | | | | |
| 191,190.000 | 424.00 | | 0.00 | 6,598,633.26 | 6,288,518.94 | 802,232.87 | -492,118.55 | 310,114.32 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|---------------|---------------|----------------------|---------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| Sweden - SEK | | | | | | | | |
| NIBE INDUSTRIER AB SER'B'NPV SEDOL : BYYT1T6 | | | | | | | | |
| 148,888.000 | 144.60 | | 0.00 | 1,752,471.45 | 1,498,811.50 | 263,342.34 | -9,682.39 | 253,659.95 |
| SVENSKA HANDELSBANKEN SER'A'NPV (P/S) SEDOL : BXDZ9Q1 | | | | | | | | |
| 3,143,300.000 | 83.14 | | 0.00 | 21,272,513.83 | 25,998,774.74 | -4,606,100.72 | -120,160.19 | -4,726,260.91 |
| SWECO AB SER'B'NPV SEDOL : B1WT1L9 | | | | | | | | |
| 87,582.000 | 283.60 | | 0.00 | 2,021,827.26 | 2,027,574.81 | 47,095.65 | -52,843.20 | -5,747.55 |
| VITROLIFE AB NPV SEDOL : BFZCSN4 | | | | | | | | |
| 35,001.000 | 143.30 | | 0.00 | 408,272.01 | 367,839.39 | 47,025.35 | -6,592.73 | 40,432.62 |
| Total SEK | | | 0.00 | 95,355,647.28 | 69,944,726.16 | 27,713,849.36 | -2,302,928.24 | 25,410,921.12 |
| Total Sweden | | | 0.00 | 95,355,647.28 | 69,944,726.16 | 27,713,849.36 | -2,302,928.24 | 25,410,921.12 |
| Switzerland - CHF | | | | | | | | |
| BELIMO HOLDING AG CHF1 (REGD) SEDOL : 4152952 | | | | | | | | |
| 380.000 | 6,260.00 | | 0.00 | 1,982,806.40 | 1,473,083.07 | 403,210.22 | 106,513.11 | 509,723.33 |
| CEMBRA MONEY BANK CHF1 (REGD) SEDOL : BFSSBH4 | | | | | | | | |
| 37,822.000 | 89.20 | | 0.00 | 2,812,106.26 | 2,744,924.75 | -140,016.41 | 207,197.92 | 67,181.51 |
| EMMI AG CHF10 (REGD) SEDOL : B03PQZ8 | | | | | | | | |
| 2,917.000 | 883.00 | | 0.00 | 2,146,938.06 | 2,026,222.99 | -30,349.41 | 151,064.48 | 120,715.07 |
| HELVETIA HOLDING AG SEDOL : BK6QWF0 | | | | | | | | |
| 38,209.000 | 83.30 | | 0.00 | 2,652,974.37 | 3,531,393.39 | -1,116,305.23 | 237,886.21 | -878,419.02 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|----------------|---------------|----------------------|---------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| Switzerland - CHF | | | | | | | | |
| KUEHNE&NAGEL INTL CHF1 (REGD) SEDOL : B142S60 | | | | | | | | |
| 193,956.000 | 132.85 | | 0.00 | 21,477,669.71 | 22,422,951.84 | -1,659,773.22 | 714,491.09 | -945,282.13 |
| LOGITECH INTL CHF0.25 (REGD) SEDOL : B18ZRK2 | | | | | | | | |
| 131,865.000 | 41.84 | | 0.00 | 4,598,790.19 | 4,058,975.96 | 478,491.19 | 61,323.04 | 539,814.23 |
| NESTLE SA CHF0.10(REGD) SEDOL : 7123870 | | | | | | | | |
| NESN VX | | | | | | | | |
| 765,118.000 | 99.45 | | 0.00 | 63,424,286.23 | 30,169,380.29 | 25,948,418.04 | 7,306,487.90 | 33,254,905.94 |
| PSP SWISS PROPERTY CHF0.10 (REGD) SEDOL : B012877 | | | | | | | | |
| 12,980.000 | 120.70 | | 0.00 | 1,305,883.23 | 1,247,053.59 | 112,729.76 | -53,900.12 | 58,829.64 |
| RICHEMONT(CIE FIN) CHF1 (REGD) SEDOL : BCRWZ18 | | | | | | | | |
| 361,203.000 | 53.06 | | 0.00 | 15,975,004.02 | 18,975,773.97 | -6,756,995.69 | 3,756,225.74 | -3,000,769.95 |
| SIEGFRIED HLDG AG CHF27 (REGD) SEDOL : 7391763 | | | | | | | | |
| 11,173.000 | 390.00 | | 0.00 | 3,632,091.56 | 3,569,235.53 | -104,453.95 | 167,309.98 | 62,856.03 |
| SIG COMBIBLOC GROU CHF0.01 SEDOL : BD5GN60 | | | | | | | | |
| 433,159.000 | 14.48 | | 0.00 | 5,228,032.59 | 4,011,316.76 | 1,040,494.70 | 176,221.13 | 1,216,715.83 |
| TECAN GROUP AG CHF0.10 (REGD) SEDOL : 7110902 | | | | | | | | |
| 12,576.000 | 290.40 | | 0.00 | 3,044,118.28 | 2,493,319.10 | 444,771.21 | 106,027.97 | 550,799.18 |
| ZUR ROSE GP AG CHF30.00 SEDOL : B92M6T7 | | | | | | | | |
| 13,106.000 | 122.20 | | 0.00 | 1,334,946.16 | 1,489,987.08 | -92,247.27 | -62,793.65 | -155,040.92 |
| Total CHF | | | 0.00 | 129,615,647.06 | 98,213,618.32 | 18,527,973.94 | 12,874,054.80 | 31,402,028.74 |
| Total Switzerland | | | 0.00 | 129,615,647.06 | 98,213,618.32 | 18,527,973.94 | 12,874,054.80 | 31,402,028.74 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| Taiwan - TWD | | | | | | | | |
| CHAILEASE HOLDING TWD10 SEDOL : B58J1S8 | | | | | | | | |
| 1,261,060.000 | 91.50 | | 0.00 | 3,077,154.67 | 3,231,081.32 | -335,128.87 | 181,202.22 | -153,926.65 |
| CHROMA ATE INC TWD10 SEDOL : 6212100 | | | | | | | | |
| 663,000.000 | 124.50 | | 0.00 | 2,201,280.37 | 2,458,657.34 | -384,143.83 | 126,766.86 | -257,376.97 |
| ECLAT TEXTILE CO TWD10 SEDOL : 6345783 | | | | | | | | |
| 371,739.000 | 240.50 | | 0.00 | 2,384,216.50 | 3,441,865.24 | -1,412,508.49 | 354,859.75 | -1,057,648.74 |
| GLOBAL UNICHIP COR TWD10 SEDOL : B056381 | | | | | | | | |
| 214,000.000 | 183.50 | | 0.00 | 1,047,230.60 | 1,369,720.95 | -382,594.89 | 60,104.54 | -322,490.35 |
| NIEN MADE ENTERPRI TWD10 SEDOL : BSZLN15 | | | | | | | | |
| 159,000.000 | 180.50 | | 0.00 | 765,361.85 | 1,022,138.71 | -333,709.91 | 76,933.05 | -256,776.86 |
| PARADE TECHNOLOGIE TWD10 SEDOL : B6RV676 | | | | | | | | |
| 242,000.000 | 645.00 | | 0.00 | 4,162,627.62 | 2,946,295.74 | 1,017,176.28 | 199,155.60 | 1,216,331.88 |
| REALTEK SEMICOND TWD10 SEDOL : 6051422 | | | | | | | | |
| 721,000.000 | 218.50 | | 0.00 | 4,201,256.40 | 1,916,160.18 | 2,094,748.47 | 190,347.75 | 2,285,096.22 |
| SILERGY CORP TWD10 SEDOL : BH4DMW9 | | | | | | | | |
| 53,000.000 | 990.00 | | 0.00 | 1,399,276.52 | 980,046.63 | 368,320.95 | 50,908.94 | 419,229.89 |
| SIMPLO TECHNOLOGY TWD10 SEDOL : 6421928 | | | | | | | | |
| 215,000.000 | 265.00 | | 0.00 | 1,519,416.42 | 1,656,925.92 | -215,481.57 | 77,972.07 | -137,509.50 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|---------------|---------------|----------------------|--------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| Taiwan - TWD | | | | | | | | |
| SPORTON INTERNATIO TWD10 SEDOL : 6431381 | | | | | | | | |
| 186,000.000 | 159.00 | | 0.00 | 788,683.13 | 1,050,233.73 | -287,154.64 | 25,604.04 | -261,550.60 |
| TAIWAN FAMILYMART TWD10 SEDOL : 6440945 | | | | | | | | |
| 122,000.000 | 206.00 | | 0.00 | 670,223.32 | 691,996.79 | -65,076.23 | 43,302.76 | -21,773.47 |
| TAIWAN SEMICON MAN TWD10 SEDOL : 6889106 2330 TT | | | | | | | | |
| 7,905,000.000 | 274.00 | | 474,325.94 | 57,762,358.60 | 16,516,413.13 | 37,320,487.69 | 3,925,457.78 | 41,245,945.47 |
| TRIPOD TECHNOLOGY TWD10 SEDOL : 6305721 | | | | | | | | |
| 839,000.000 | 95.00 | | 0.00 | 2,125,582.90 | 1,945,703.55 | 76,461.95 | 103,417.40 | 179,879.35 |
| VANGUARD INTL SEMI TWD10 SEDOL : 6109677 | | | | | | | | |
| 351,000.000 | 59.30 | | 0.00 | 555,078.35 | 647,603.60 | -128,755.85 | 36,230.60 | -92,525.25 |
| VOLTRONIC POWER TE TWD10 SEDOL : B96HCH8 | | | | | | | | |
| 266,339.000 | 633.00 | | 0.00 | 4,496,048.18 | 2,629,362.23 | 1,574,063.05 | 292,622.90 | 1,866,685.95 |
| Total TWD | | | 474,325.94 | 87,155,795.43 | 42,504,205.06 | 38,906,704.11 | 5,744,886.26 | 44,651,590.37 |
| Total Taiwan | | | 474,325.94 | 87,155,795.43 | 42,504,205.06 | 38,906,704.11 | 5,744,886.26 | 44,651,590.37 |
| Thailand - THB | | | | | | | | |
| 1ST BANGKOK CITY THB0.01(ALIEN MKT) SEDOL : B06CLQ2 | | | | | | | | |
| 419,600.000 | 0.00 | | 0.00 | 0.00 | 114,135.87 | -178,940.80 | 64,804.93 | -114,135.87 |
| HOME PRODUCT CENTE THB1(NVDR) SEDOL : 6418555 | | | | | | | | |
| 1,613,500.000 | 11.10 | | 0.00 | 440,131.31 | 459,063.77 | 2,501.18 | -21,433.64 | -18,932.46 |

◆ Strathclyde Pension Fund Assets

| Description / Asset ID | Exchange rate/ local market price | Accrued income/expense | Market Value | Cost | Market | Unrealized gain/loss Translation | Total |
|------------------------|--------------------------------------|---------------------------|--------------|------|--------|-------------------------------------|-------|
|------------------------|--------------------------------------|---------------------------|--------------|------|--------|-------------------------------------|-------|

*Equities***Common stock****Thailand - THB**

KCE ELECTRONICS THB1(NVDR) SEDOL : 6712150

| | | | | | | | |
|---------------|-------|----------|------------|------------|-------------|-----------|-------------|
| 1,066,200.000 | 13.70 | 9,432.60 | 358,962.90 | 557,148.47 | -192,914.83 | -5,270.74 | -198,185.57 |
|---------------|-------|----------|------------|------------|-------------|-----------|-------------|

PLAN B MEDIA PCL THB0.1(NVDR) GDR SEDOL : BVG6W13

| | | | | | | | |
|---------------|------|------|------------|------------|-------------|------------|-------------|
| 3,306,100.000 | 2.96 | 0.00 | 240,490.55 | 780,755.24 | -479,703.85 | -60,560.84 | -540,264.69 |
|---------------|------|------|------------|------------|-------------|------------|-------------|

SRISAWAD CORP PCL THB1 (NVDR) SEDOL : BMHS7D2

| | | | | | | | |
|---------------|-------|------|--------------|--------------|------------|-----------|------------|
| 1,607,750.000 | 42.50 | 0.00 | 1,679,181.97 | 1,691,072.52 | -59,141.36 | 47,250.81 | -11,890.55 |
|---------------|-------|------|--------------|--------------|------------|-----------|------------|

THAI OIL PCL THB10(NVDR) SEDOL : B030K62

| | | | | | | | |
|-------|-------|----------|------|------|------|------|------|
| 0.000 | 30.75 | 3,129.60 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
|-------|-------|----------|------|------|------|------|------|

TISCO FINL GROUP NVDR SEDOL : B3KFW10

| | | | | | | | |
|-------------|-------|------|------------|------------|------------|------------|------------|
| 187,400.000 | 69.75 | 0.00 | 321,221.14 | 362,877.11 | -29,415.38 | -12,240.59 | -41,655.97 |
|-------------|-------|------|------------|------------|------------|------------|------------|

VGI PLC SEDOL : B8B2V85

| | | | | | | | |
|---------------|------|------|------------|--------------|-------------|-----------|-------------|
| 6,255,500.000 | 5.70 | 0.00 | 876,248.32 | 1,193,425.21 | -335,673.67 | 18,496.78 | -317,176.89 |
|---------------|------|------|------------|--------------|-------------|-----------|-------------|

| | | | | | | | |
|-----------|--|-----------|--------------|--------------|---------------|-----------|---------------|
| Total THB | | 12,562.20 | 3,916,236.19 | 5,158,478.19 | -1,273,288.71 | 31,046.71 | -1,242,242.00 |
|-----------|--|-----------|--------------|--------------|---------------|-----------|---------------|

| | | | | | | | |
|----------------|--|-----------|--------------|--------------|---------------|-----------|---------------|
| Total Thailand | | 12,562.20 | 3,916,236.19 | 5,158,478.19 | -1,273,288.71 | 31,046.71 | -1,242,242.00 |
|----------------|--|-----------|--------------|--------------|---------------|-----------|---------------|

United Arab Emirates - USD

ADES INTERNATIONAL ORD USD1 (DI) SEDOL : BZ0XLG6

| | | | | | | | |
|------------|------|------|------------|------------|-------------|-----------|-------------|
| 80,644.000 | 8.75 | 0.00 | 569,083.38 | 833,716.11 | -309,984.60 | 45,351.87 | -264,632.73 |
|------------|------|------|------------|------------|-------------|-----------|-------------|

| | | | | | | | |
|-----------|--|------|------------|------------|-------------|-----------|-------------|
| Total USD | | 0.00 | 569,083.38 | 833,716.11 | -309,984.60 | 45,351.87 | -264,632.73 |
|-----------|--|------|------------|------------|-------------|-----------|-------------|

| | | | | | | | |
|----------------------------|--|------|------------|------------|-------------|-----------|-------------|
| Total United Arab Emirates | | 0.00 | 569,083.38 | 833,716.11 | -309,984.60 | 45,351.87 | -264,632.73 |
|----------------------------|--|------|------------|------------|-------------|-----------|-------------|

United Kingdom - EUR

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|---------------|---------------|----------------------|-------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United Kingdom - EUR | | | | | | | | |
| LINDE PLC COMMON STOCK SEDOL : BYWD9S5 | | | | | | | | |
| 45,157.000 | 160.55 | | 0.00 | 6,415,593.07 | 2,864,158.74 | 3,269,746.09 | 281,688.24 | 3,551,434.33 |
| ROYAL DUTCH SHELL 'A'SHS EUR0.07 SEDOL : B09CBL4 | | | | | | | | |
| RDSA NA | | | | | | | | |
| 334,160.000 | 16.298 | | 0.00 | 4,819,369.15 | 7,567,192.49 | -2,780,862.43 | 33,039.09 | -2,747,823.34 |
| Total EUR | | | 0.00 | 11,234,962.22 | 10,431,351.23 | 488,883.66 | 314,727.33 | 803,610.99 |
| United Kingdom - GBP | | | | | | | | |
| 4D PHARMA PLC ORD GBP0.0025 SEDOL : BJL5BR0 | | | | | | | | |
| 571,428.000 | 0.25 | | 0.00 | 142,857.00 | 285,714.00 | -142,857.00 | 0.00 | -142,857.00 |
| 888 HOLDINGS ORD GBP0.005 SEDOL : B0L4LM9 | | | | | | | | |
| 1,420,103.000 | 1.244 | | 0.00 | 1,766,608.13 | 3,424,881.96 | -1,658,273.83 | 0.00 | -1,658,273.83 |
| ACCESSO TECHNOLOGY GROUP PLC ORD GBP0.01 SEDOL : 0177142 | | | | | | | | |
| 423,501.000 | 1.85 | | 0.00 | 783,476.85 | 2,556,011.13 | -1,772,534.28 | 0.00 | -1,772,534.28 |
| ACCSYS TECHNOLOGIE EUR0.05 SEDOL : BQQG1H7 | | | | | | | | |
| 382,541.000 | 0.711 | | 0.00 | 271,986.65 | 344,286.90 | -72,300.25 | 0.00 | -72,300.25 |
| ACTUAL EXPERIENCE ORD GBP0.002 SEDOL : BJ05QC1 | | | | | | | | |
| 1,118,948.000 | 0.235 | | 0.00 | 262,952.78 | 2,314,809.86 | -2,051,857.08 | 0.00 | -2,051,857.08 |
| AFH FINANCIAL GROU ORD GBP0.10 SEDOL : B4W5WQ0 | | | | | | | | |
| 575,000.000 | 2.59 | | 0.00 | 1,489,250.00 | 1,505,237.89 | -15,987.89 | 0.00 | -15,987.89 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | <u>Exchange rate/</u> | <u>Accrued</u> | | | | <u>Unrealized gain/loss</u> | | |
|--|---------------------------|-----------------------|---------------------|---------------|---------------|-----------------------------|---------------|--|
| <u>Investment Mgr ID</u> | <u>local market price</u> | <u>income/expense</u> | <u>Market Value</u> | <u>Cost</u> | <u>Market</u> | <u>Translation</u> | <u>Total</u> | |
| <u>Shares/PAR value</u> | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United Kingdom - GBP | | | | | | | | |
| ALFA FINANCIAL SOF ORD GBP0.001 SEDOL : BDHXPG3 | | | | | | | | |
| 1,185,192.000 | 0.771 | 0.00 | 913,783.03 | 1,308,569.17 | -394,786.14 | 0.00 | -394,786.14 | |
| ALIZYME ORD GBP0.02 SEDOL : 0037428 | | | | | | | | |
| 8,150,388.000 | 0.0408 | 0.00 | 332,535.83 | 2,352,121.17 | -2,019,585.34 | 0.00 | -2,019,585.34 | |
| ALLIANCE PHARMA ORD GBP0.01 SEDOL : 3103081 | | | | | | | | |
| 2,012,530.000 | 0.65 | 0.00 | 1,308,144.50 | 1,608,341.19 | -300,196.69 | 0.00 | -300,196.69 | |
| APPRECIATE GROUP PLC ORD GBP0.02 SEDOL : 0671064 | | | | | | | | |
| 1,875,817.000 | 0.33 | 0.00 | 619,019.61 | 1,234,639.89 | -615,620.28 | 0.00 | -615,620.28 | |
| ARROW GLOBAL GROUP PLC ORD GBP0.01 SEDOL : BDGTXM4 | | | | | | | | |
| 1,883,769.000 | 1.07 | 0.00 | 2,015,632.83 | 5,312,663.81 | -3,297,030.98 | 0.00 | -3,297,030.98 | |
| ASSETCO PLC SEDOL : B42VYZ1 | | | | | | | | |
| 802,878.000 | 3.15 | 0.00 | 2,529,065.70 | 3,268,191.72 | -739,126.02 | 0.00 | -739,126.02 | |
| AVACTA GROUP PLC ORD GBP0.1 SEDOL : BYYW9G8 | | | | | | | | |
| 5,072,301.000 | 0.215 | 0.00 | 1,090,544.72 | 3,246,878.39 | -2,156,333.67 | 0.00 | -2,156,333.67 | |
| AVAST PLC ORD GBP0.10 SEDOL : BDD85M8 | | | | | | | | |
| 1,230,000.000 | 3.934 | 0.00 | 4,838,820.00 | 3,876,799.05 | 962,020.95 | 0.00 | 962,020.95 | |
| BAE SYSTEMS ORD GBP0.025 SEDOL : 0263494 | | | | | | | | |
| 6,405,100.000 | 5.218 | 0.00 | 33,421,811.80 | 32,217,180.61 | 1,204,631.19 | 0.00 | 1,204,631.19 | |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|---------------|---------------|----------------------|-------------|----------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United Kingdom - GBP | | | | | | | | |
| BANK OF GEORGIA GR ORD GBP0.01 SEDOL : BF4HYT8 | | | | | | | | |
| 115,000.000 | 9.15 | | 0.00 | 1,052,250.00 | 2,185,796.41 | -1,133,546.41 | 0.00 | -1,133,546.41 |
| BEEKS FINANCIAL CL ORD GBP0.00125 SEDOL : BZ0X8W1 | | | | | | | | |
| 1,470,238.000 | 0.815 | | 2,940.48 | 1,198,243.97 | 1,284,020.87 | -85,776.90 | 0.00 | -85,776.90 |
| BELLWAY GBP0.125 SEDOL : 0090498 | | | | | | | | |
| 122,000.000 | 21.56 | | 0.00 | 2,630,320.00 | 4,209,988.95 | -1,579,668.95 | 0.00 | -1,579,668.95 |
| BILLING SERVICES G COM STK USD0.59446 SEDOL : B0BGXJ6 | | | | | | | | |
| 3,584,192.000 | 0.03 | | 0.00 | 107,525.76 | 590,916.71 | -483,390.95 | 0.00 | -483,390.95 |
| BOOHOO GROUP PLC ORD GBP0.01 SEDOL : BG6L729 | | | | | | | | |
| 5,063,891.000 | 1.908 | | 0.00 | 9,661,904.03 | 10,255,207.43 | -593,303.40 | 0.00 | -593,303.40 |
| BP ORD USD0.25 SEDOL : 0798059 BP/ LN | | | | | | | | |
| 1,451,633.000 | 3.442 | | 0.00 | 4,996,520.79 | 7,958,911.86 | -2,962,391.07 | 0.00 | -2,962,391.07 |
| BREWIN DOLPHIN ORD GBP0.01 SEDOL : 0176581 | | | | | | | | |
| 570,536.000 | 2.19 | | 0.00 | 1,249,473.84 | 1,775,682.05 | -526,208.21 | 0.00 | -526,208.21 |
| BT GROUP ORD GBP0.05 SEDOL : 3091357 BT/A LN | | | | | | | | |
| 26,612,305.000 | 1.179 | | 0.00 | 31,375,907.60 | 59,172,637.58 | -27,796,729.98 | 0.00 | -27,796,729.98 |
| BURBERRY GROUP ORD GBP0.0005 SEDOL : 3174300 | | | | | | | | |
| 1,026,704.000 | 13.245 | | 0.00 | 13,598,694.48 | 15,114,888.69 | -1,516,194.21 | 0.00 | -1,516,194.21 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|---------------|---------------|----------------------|-------------|----------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United Kingdom - GBP | | | | | | | | |
| CAMBRIDGE COGNITIO ORD GBP0.01 SEDOL : B8DV964 | | | | | | | | |
| 2,849,721.000 | 0.19 | | 0.00 | 541,446.99 | 1,492,206.10 | -950,759.11 | 0.00 | -950,759.11 |
| CAPITA PLC ORD GBP0.02066666 SEDOL : B23K0M2 | | | | | | | | |
| 7,274,934.000 | 0.3271 | | 0.00 | 2,379,630.91 | 22,763,105.88 | -20,383,474.97 | 0.00 | -20,383,474.97 |
| CARETECH HOLDINGS ORD GBP0.005 SEDOL : B0KWHQ0 | | | | | | | | |
| 3,781,451.000 | 3.80 | | 300,625.36 | 14,369,513.80 | 8,308,725.14 | 6,060,788.66 | 0.00 | 6,060,788.66 |
| CERES POWER HLDGS ORD GBP0.10 SEDOL : BG5KQW0 | | | | | | | | |
| 1,567,194.000 | 3.35 | | 0.00 | 5,250,099.90 | 2,185,424.97 | 3,064,674.93 | 0.00 | 3,064,674.93 |
| CHEMRING GROUP ORD GBP0.01(POST SUBD) SEDOL : B45C9X4 | | | | | | | | |
| 3,033,743.000 | 2.005 | | 0.00 | 6,082,654.72 | 5,881,059.87 | 201,594.85 | 0.00 | 201,594.85 |
| CHESNARA ORD GBP0.05 SEDOL : B00FPT8 | | | | | | | | |
| 471,417.000 | 2.91 | | 0.00 | 1,371,823.47 | 1,553,270.75 | -181,447.28 | 0.00 | -181,447.28 |
| CIRCASSIA GROUP ORD GBP0.0008 SEDOL : BJVD3B2 | | | | | | | | |
| 3,083,387.000 | 0.168 | | 0.00 | 518,009.02 | 671,048.08 | -153,039.06 | 0.00 | -153,039.06 |
| CLARKSON ORD GBP0.25 SEDOL : 0201836 | | | | | | | | |
| 110,873.000 | 23.10 | | 0.00 | 2,561,166.30 | 2,722,652.79 | -161,486.49 | 0.00 | -161,486.49 |
| COMPASS GROUP ORD GBP0.1105 SEDOL : BD6K457 | | | | | | | | |
| 343,719.000 | 12.64 | | 0.00 | 4,344,608.16 | 4,662,264.46 | -317,656.30 | 0.00 | -317,656.30 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United Kingdom - GBP | | | | | | | | |
| COMPUTACENTER ORD GBP0.075555 SEDOL : BV9FP30 | | | | | | | | |
| 225,081.000 | 14.30 | | 0.00 | 3,218,658.30 | 3,001,507.35 | 217,150.95 | 0.00 | 217,150.95 |
| CVS GROUP PLC COMM STK SEDOL : B286382 | | | | | | | | |
| 341,829.000 | 8.25 | | 0.00 | 2,820,089.25 | 2,013,451.97 | 806,637.28 | 0.00 | 806,637.28 |
| DART GROUP ORD GBP0.0125 SEDOL : B1722W1 | | | | | | | | |
| 285,000.000 | 5.51 | | 0.00 | 1,570,350.00 | 4,335,494.34 | -2,765,144.34 | 0.00 | -2,765,144.34 |
| DCD MEDIA ORD GBP1.00 SEDOL : BBD7QB7 | | | | | | | | |
| 51,964.000 | 2.25 | | 0.00 | 116,919.00 | 1,402,276.11 | -1,285,357.11 | 0.00 | -1,285,357.11 |
| DECHRA PHARMA ORD GBP0.01 SEDOL : 0963318 | | | | | | | | |
| 88,000.000 | 23.52 | | 6,791.40 | 2,069,760.00 | 2,023,957.11 | 45,802.89 | 0.00 | 45,802.89 |
| DERWENT LONDON ORD GBP0.05 SEDOL : 0265274 | | | | | | | | |
| 45,000.000 | 32.70 | | 0.00 | 1,471,500.00 | 1,310,196.42 | 161,303.58 | 0.00 | 161,303.58 |
| DIAGEO ORD PLC SEDOL : 0237400 DGE.LN | | | | | | | | |
| 258,428.000 | 25.865 | | 70,835.12 | 6,684,240.22 | 6,901,650.08 | -217,409.86 | 0.00 | -217,409.86 |
| DIALIGHT ORD GBP0.0189 SEDOL : 3305779 | | | | | | | | |
| 294,489.000 | 2.25 | | 0.00 | 662,600.25 | 1,809,053.67 | -1,146,453.42 | 0.00 | -1,146,453.42 |
| DIPLOMA ORD GBP0.05 SEDOL : 0182663 | | | | | | | | |
| 170,000.000 | 16.14 | | 0.00 | 2,743,800.00 | 2,576,736.61 | 167,063.39 | 0.00 | 167,063.39 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|---------------|--------------|----------------------|-------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United Kingdom - GBP | | | | | | | | |
| DUNELM GROUP LTD W/I SEDOL : B1CKQ73 | | | | | | | | |
| 355,000.000 | 7.065 | | 0.00 | 2,508,075.00 | 3,257,217.47 | -749,142.47 | 0.00 | -749,142.47 |
| EASYJET ORD GBP0.27285714 SEDOL : B7KR2P8 EZJ.LN | | | | | | | | |
| 854,998.000 | 5.71 | | 0.00 | 4,882,038.58 | 5,069,748.94 | -187,710.36 | 0.00 | -187,710.36 |
| EKF DIAGNOSTICS HOLDINGS PLC GBP0.01 SEDOL : 3150980 | | | | | | | | |
| 11,267,188.000 | 0.271 | | 0.00 | 3,053,407.95 | 2,213,798.98 | 839,608.97 | 0.00 | 839,608.97 |
| E-THERAPEUTICS PLC ORD GBP0.001 SEDOL : B2823H9 | | | | | | | | |
| 19,622,142.000 | 0.08175 | | 0.00 | 1,604,110.11 | 5,562,986.19 | -3,958,876.08 | 0.00 | -3,958,876.08 |
| EXPERIAN ORD USD0.10 SEDOL : B19NLV4 EXP.N.L | | | | | | | | |
| 1,295,814.000 | 22.51 | | 0.00 | 29,168,773.14 | 8,344,074.34 | 20,824,698.80 | 0.00 | 20,824,698.80 |
| FIRSTGROUP ORD GBP0.05 SEDOL : 0345217 | | | | | | | | |
| 9,304,874.000 | 0.5045 | | 0.00 | 4,694,308.93 | 4,623,670.29 | 70,638.64 | 0.00 | 70,638.64 |
| FRONTIER DEVELOPME GBP0.005 SEDOL : BBT32N3 | | | | | | | | |
| 135,929.000 | 12.38 | | 0.00 | 1,682,801.02 | 1,630,880.60 | 51,920.42 | 0.00 | 51,920.42 |
| FRP ADVISORY GROUP ORD GBP0.001 SEDOL : BL9BW04 | | | | | | | | |
| 2,031,250.000 | 0.775 | | 0.00 | 1,574,218.75 | 1,625,000.00 | -50,781.25 | 0.00 | -50,781.25 |
| FUTURA MEDICAL ORD GBP0.002 SEDOL : 3327847 | | | | | | | | |
| 19,933,920.000 | 0.089 | | 0.00 | 1,774,118.88 | 4,764,391.12 | -2,990,272.24 | 0.00 | -2,990,272.24 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United Kingdom - GBP | | | | | | | | |
| FUTURE PLC PLC SEDOL : BYZN904 | | | | | | | | |
| 555,000.000 | 10.00 | | 0.00 | 5,550,000.00 | 6,470,163.37 | -920,163.37 | 0.00 | -920,163.37 |
| GALLIFORD TRY HOLDINGS PLC SEDOL : BKY40Q3 | | | | | | | | |
| 625,372.000 | 1.3156 | | 0.00 | 822,739.40 | 653,863.46 | 168,875.94 | 0.00 | 168,875.94 |
| GAMES WORKSHOP GRP ORD GBP0.05 SEDOL : 0371847 | | | | | | | | |
| 110,000.000 | 43.30 | | 0.00 | 4,763,000.00 | 3,348,503.31 | 1,414,496.69 | 0.00 | 1,414,496.69 |
| GAMESYS GROUP PLC ORD GBP0.1 SEDOL : BZ14BX5 | | | | | | | | |
| 144,176.000 | 7.32 | | 0.00 | 1,055,368.32 | 987,051.20 | 68,317.12 | 0.00 | 68,317.12 |
| GAMING REALMS PLC ORD GBP0.10 SEDOL : BBHXD54 | | | | | | | | |
| 2,288,471.000 | 0.0535 | | 0.00 | 122,433.20 | 567,255.82 | -444,822.62 | 0.00 | -444,822.62 |
| GEM DIAMONDS ORD USD0.01 (DI) SEDOL : B1P8H48 | | | | | | | | |
| 1,530,333.000 | 0.282 | | 0.00 | 431,553.91 | 1,608,562.50 | -1,177,008.59 | 0.00 | -1,177,008.59 |
| GO-AHEAD GROUP ORD GBP0.10 SEDOL : 0375377 | | | | | | | | |
| 33,431.000 | 8.265 | | 0.00 | 276,307.22 | 273,155.55 | 3,151.67 | 0.00 | 3,151.67 |
| GOCO GROUP PLC ORD GBP0.0002 SEDOL : BZ02Q91 | | | | | | | | |
| 5,081,264.000 | 0.612 | | 0.00 | 3,109,733.57 | 4,214,697.54 | -1,104,963.97 | 0.00 | -1,104,963.97 |
| GREENCORE GROUP ORD GBP0.01 SEDOL : 0386410 | | | | | | | | |
| 1,695,209.000 | 1.6495 | | 0.00 | 2,796,247.25 | 3,357,167.94 | -560,920.69 | 0.00 | -560,920.69 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | | | | <u>Unrealized gain/loss</u> | | |
|---|--------------------------------------|---------------------------|---------------|---------------|---------------|-----------------------------|---------------|--|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | Accrued income/expense | Market Value | Cost | Market | Translation | Total | |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United Kingdom - GBP | | | | | | | | |
| HALFORDS GROUP ORD GBP0.01 SEDOL : B012TP2 | | | | | | | | |
| 524,449.000 | 0.698 | 0.00 | 366,065.40 | 792,717.05 | -426,651.65 | 0.00 | -426,651.65 | |
| HARGREAVES LANSDOW ORD GBP0.004 SEDOL : B1VZ0M2 | | | | | | | | |
| 1,627,013.000 | 13.86 | 0.00 | 22,550,400.18 | 18,482,468.83 | 4,067,931.35 | 0.00 | 4,067,931.35 | |
| HIKMA PHARMACEUTIC ORD GBP0.10 SEDOL : B0LCW08 | | | | | | | | |
| 70,000.000 | 20.35 | 4,374.37 | 1,424,500.00 | 1,248,209.34 | 176,290.66 | 0.00 | 176,290.66 | |
| HORIZON DISCOVERY ORD GBP0.01 SEDOL : BK8FL36 | | | | | | | | |
| 1,917,822.000 | 1.05 | 0.00 | 2,013,713.10 | 3,023,958.25 | -1,010,245.15 | 0.00 | -1,010,245.15 | |
| HORIZONTE MINERALS ORD GBP0.01 SEDOL : B11DNM7 | | | | | | | | |
| 59,720,418.000 | 0.01675 | 0.00 | 1,000,317.00 | 2,369,742.04 | -1,369,425.04 | 0.00 | -1,369,425.04 | |
| HOTEL CHOCOLAT GRO ORD GBP0.001 SEDOL : BYZC3B0 | | | | | | | | |
| 1,902,930.000 | 2.725 | 0.00 | 5,185,484.25 | 5,869,578.16 | -684,093.91 | 0.00 | -684,093.91 | |
| HOWDEN JOINERY GR ORD GBP0.10 SEDOL : 0557681 | | | | | | | | |
| 330,000.000 | 5.12 | 0.00 | 1,689,600.00 | 1,688,065.65 | 1,534.35 | 0.00 | 1,534.35 | |
| HUNTSWORTH ORD GBP0.01 SEDOL : B0CRWK2 | | | | | | | | |
| 1,968,834.000 | 1.065 | 0.00 | 2,096,808.21 | 1,197,863.62 | 898,944.59 | 0.00 | 898,944.59 | |
| IDOX ORD GBP0.01 SEDOL : 0299819 | | | | | | | | |
| 6,019,973.000 | 0.34 | 0.00 | 2,046,790.82 | 2,023,564.68 | 23,226.14 | 0.00 | 23,226.14 | |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | | | | <u>Unrealized gain/loss</u> | | |
|---|--------------------------------------|---------------------------|--------------|--------------|---------------|-----------------------------|---------------|--|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | Accrued income/expense | Market Value | Cost | Market | Translation | Total | |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United Kingdom - GBP | | | | | | | | |
| IMPACT HEALTHCARE ORD GBP0.01 SEDOL : BYXVMJ0 | | | | | | | | |
| 1,634,202.000 | 0.915 | 0.00 | 1,495,294.83 | 1,732,254.12 | -236,959.29 | 0.00 | -236,959.29 | |
| INDEPENDENT OIL & ORD GBP0.01 SEDOL : BF49WF6 | | | | | | | | |
| 29,988,831.000 | 0.1325 | 0.00 | 3,973,520.11 | 5,402,593.66 | -1,429,073.55 | 0.00 | -1,429,073.55 | |
| INDUCTION HEALTHCA ORD GBP0.005 SEDOL : BJ0M354 | | | | | | | | |
| 1,046,956.000 | 0.91 | 0.00 | 952,729.96 | 1,156,292.15 | -203,562.19 | 0.00 | -203,562.19 | |
| INFRASTRATA PLC ORD GBP0.1 SEDOL : B28YMP6 | | | | | | | | |
| 350,000,000.000 | 0.00215 | 0.00 | 752,500.00 | 1,050,000.00 | -297,500.00 | 0.00 | -297,500.00 | |
| INSPIRED ENERGY ORD GBP0.00125 SEDOL : B5TZC71 | | | | | | | | |
| 10,000,000.000 | 0.135 | 0.00 | 1,350,000.00 | 1,501,801.00 | -151,801.00 | 0.00 | -151,801.00 | |
| INSTEM ORD GBP0.10 SEDOL : B3TQCK3 | | | | | | | | |
| 600,472.000 | 4.38 | 0.00 | 2,630,067.36 | 792,972.55 | 1,837,094.81 | 0.00 | 1,837,094.81 | |
| INTERMED CAP GRP ORD GBP0.2625 SEDOL : BYT1DJ1 | | | | | | | | |
| 430,000.000 | 8.965 | 0.00 | 3,854,950.00 | 5,216,200.60 | -1,361,250.60 | 0.00 | -1,361,250.60 | |
| IOMART GROUP ORD GBP0.01 SEDOL : 0428163 | | | | | | | | |
| 350,292.000 | 2.70 | 0.00 | 945,788.40 | 1,120,429.93 | -174,641.53 | 0.00 | -174,641.53 | |
| IP GROUP SEDOL : B128J45 | | | | | | | | |
| 10,583,485.000 | 0.501 | 0.00 | 5,302,325.99 | 6,381,520.65 | -1,079,194.66 | 0.00 | -1,079,194.66 | |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United Kingdom - GBP | | | | | | | | |
| IQE PLC ORD GBP0.01 SEDOL : 0961992 | | | | | | | | |
| 6,020,582.000 | 0.2666 | | 0.00 | 1,605,087.16 | 2,607,053.93 | -1,001,966.77 | 0.00 | -1,001,966.77 |
| JAYWING PLC SEDOL : BF5KDY4 | | | | | | | | |
| 9,180,741.000 | 0.035 | | 0.00 | 321,325.94 | 2,065,017.57 | -1,743,691.63 | 0.00 | -1,743,691.63 |
| JD SPORTS FASHION ORD GBP0.0025 SEDOL : BYX91H5 | | | | | | | | |
| 884,000.000 | 4.577 | | 0.00 | 4,046,068.00 | 3,898,985.99 | 147,082.01 | 0.00 | 147,082.01 |
| JOHN LAING GROUP P ORD GBP0.10 SEDOL : BVC3CB8 | | | | | | | | |
| 765,000.000 | 3.396 | | 0.00 | 2,597,940.00 | 2,735,133.78 | -137,193.78 | 0.00 | -137,193.78 |
| JOHNSON SERVICE GP ORD GBP0.10 SEDOL : 0476281 | | | | | | | | |
| 816,662.000 | 1.032 | | 0.00 | 842,795.18 | 522,851.46 | 319,943.72 | 0.00 | 319,943.72 |
| JUST GROUP PLC ORD GBP0.10 SEDOL : BCRX1J1 | | | | | | | | |
| 5,204,664.000 | 0.539 | | 0.00 | 2,805,313.90 | 6,262,221.58 | -3,456,907.68 | 0.00 | -3,456,907.68 |
| KIN AND CARTA PLC ORD GBP0.10 SEDOL : 0768900 | | | | | | | | |
| 4,427,479.000 | 0.61 | | 0.00 | 2,700,762.19 | 4,293,970.84 | -1,593,208.65 | 0.00 | -1,593,208.65 |
| LAMPRELL PLC ORD GBP0.05 SEDOL : B1CL524 | | | | | | | | |
| 5,398,342.000 | 0.1305 | | 0.00 | 704,483.63 | 1,234,646.82 | -530,163.19 | 0.00 | -530,163.19 |
| LEARNING TECHS GP ORD GBP0.00375 SEDOL : B4T7HX1 | | | | | | | | |
| 755,000.000 | 1.336 | | 0.00 | 1,008,680.00 | 916,140.73 | 92,539.27 | 0.00 | 92,539.27 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|---------------|---------------|----------------------|-------------|----------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United Kingdom - GBP | | | | | | | | |
| LLOYDS BANKING GP ORD GBP0.1 SEDOL : 0870612 | | | | | | | | |
| LLOY LN | | | | | | | | |
| 77,645,715.000 | 0.32 | | 0.00 | 24,846,628.80 | 45,438,019.18 | -20,591,390.38 | 0.00 | -20,591,390.38 |
| MARSHALLS ORD GBP0.25 SEDOL : B012BV2 | | | | | | | | |
| 253,000.000 | 5.855 | | 0.00 | 1,481,315.00 | 1,490,738.52 | -9,423.52 | 0.00 | -9,423.52 |
| MAX PETROLEUM ORD GBP0.0001 SEDOL : B0H1P66 | | | | | | | | |
| 87,868,096.000 | 0.0016 | | 0.00 | 140,588.95 | 4,757,928.89 | -4,617,339.94 | 0.00 | -4,617,339.94 |
| MINDS + MACHINES ORD NPV (DI) SEDOL : BKXG3X8 | | | | | | | | |
| 43,106,661.000 | 0.0575 | | 0.00 | 2,478,633.01 | 3,725,384.67 | -1,246,751.66 | 0.00 | -1,246,751.66 |
| MORSES CLUB PLC ORD GBP0.01 SEDOL : BZ6C4F7 | | | | | | | | |
| 1,361,552.000 | 0.388 | | 0.00 | 528,282.18 | 1,707,684.65 | -1,179,402.47 | 0.00 | -1,179,402.47 |
| MOTHERCARE ORD GBP0.01 SEDOL : 0906744 | | | | | | | | |
| 16,800,966.000 | 0.0506 | | 0.00 | 850,128.88 | 3,148,153.95 | -2,298,025.07 | 0.00 | -2,298,025.07 |
| NANOCO GROUP ORD GBP0.10 SEDOL : B01JLR9 | | | | | | | | |
| 20,533,671.000 | 0.10 | | 0.00 | 2,053,367.10 | 14,506,328.14 | -12,452,961.04 | 0.00 | -12,452,961.04 |
| NATL EXPRESS GRP ORD GBP0.05 SEDOL : 0621520 | | | | | | | | |
| 244,000.000 | 2.058 | | 0.00 | 502,152.00 | 1,057,087.94 | -554,935.94 | 0.00 | -554,935.94 |
| OAKLEY CAPITAL INV ORD GBP0.01 (DI) SEDOL : B23DL39 | | | | | | | | |
| 2,231,254.000 | 1.93 | | 0.00 | 4,306,320.22 | 3,116,048.93 | 1,190,271.29 | 0.00 | 1,190,271.29 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United Kingdom - GBP | | | | | | | | |
| ON THE BEACH GROUP ORD GBP0.01 SEDOL : BYM1K75 | | | | | | | | |
| 897,090.000 | 2.20 | | 0.00 | 1,973,598.00 | 2,477,820.60 | -504,222.60 | 0.00 | -504,222.60 |
| ONSAVINGS BANK PL ORD GBP0.01 SEDOL : BM7S7K9 | | | | | | | | |
| 214,000.000 | 2.508 | | 0.00 | 536,712.00 | 881,098.40 | -344,386.40 | 0.00 | -344,386.40 |
| OSIRIUM TECHNOLOGI ORD GBP0.01 SEDOL : BZ58DH1 | | | | | | | | |
| 1,498,634.000 | 0.28 | | 0.00 | 419,617.52 | 1,453,021.12 | -1,033,403.60 | 0.00 | -1,033,403.60 |
| OXFORD BIOMEDICA ORD GBP0.50 SEDOL : BDFBVT4 | | | | | | | | |
| 347,002.000 | 5.39 | | 0.00 | 1,870,340.78 | 1,832,525.70 | 37,815.08 | 0.00 | 37,815.08 |
| OXFORD INSTRUMENTS ORD GBP0.05 SEDOL : 0665045 | | | | | | | | |
| 188,614.000 | 12.80 | | 5,788.34 | 2,414,259.20 | 2,075,695.55 | 338,563.65 | 0.00 | 338,563.65 |
| PAN AFRICAN RES ORD GBP0.01 SEDOL : 0430049 | | | | | | | | |
| 8,696,835.000 | 0.095 | | 0.00 | 826,199.33 | 1,052,121.82 | -225,922.49 | 0.00 | -225,922.49 |
| PANCLTICA HLDGS L ORD NPV SEDOL : B2Q7JM3 | | | | | | | | |
| 628,282.000 | 0.0225 | | 0.00 | 14,136.35 | 600,402.91 | -586,266.56 | 0.00 | -586,266.56 |
| PAYPOINT ORD GBP0.0033 SEDOL : B02QND9 | | | | | | | | |
| 411,644.000 | 5.36 | | 0.00 | 2,206,411.84 | 3,887,707.89 | -1,681,296.05 | 0.00 | -1,681,296.05 |
| PHAROS ENERGY PLC SEDOL : B572ZV9 | | | | | | | | |
| 1,190,548.000 | 0.12 | | 0.00 | 142,865.76 | 830,808.71 | -687,942.95 | 0.00 | -687,942.95 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | | | | <u>Unrealized gain/loss</u> | | |
|---|--------------------------------------|---------------------------|---------------|---------------|---------------|-----------------------------|---------------|--|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | Accrued income/expense | Market Value | Cost | Market | Translation | Total | |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United Kingdom - GBP | | | | | | | | |
| PLANT HEALTH CARE ORD GBP0.01 SEDOL : B01JC54 | | | | | | | | |
| 8,677,023.000 | 0.0675 | 0.00 | 585,699.05 | 5,830,642.83 | -5,244,943.78 | 0.00 | -5,244,943.78 | |
| POLYPIPE GROUP PLC ORD GBP0.001 SEDOL : BKRC5K3 | | | | | | | | |
| 256,729.000 | 4.60 | 0.00 | 1,180,953.40 | 1,095,193.88 | 85,759.52 | 0.00 | 85,759.52 | |
| PREMIER OIL ORD GBP0.125 SEDOL : B43G057 | | | | | | | | |
| 1,985,514.000 | 0.17235 | 0.00 | 342,203.34 | 2,080,045.14 | -1,737,841.80 | 0.00 | -1,737,841.80 | |
| PRUDENTIAL GBP0.05 SEDOL : 0709954 PRU LN | | | | | | | | |
| 2,269,233.000 | 10.355 | 475,277.03 | 23,497,907.72 | 19,579,322.76 | 3,918,584.96 | 0.00 | 3,918,584.96 | |
| PURETECH HEALTH PLC ORD GBP1 SEDOL : BY2Z0H7 | | | | | | | | |
| 1,426,818.000 | 2.41 | 0.00 | 3,438,631.38 | 2,505,600.02 | 933,031.36 | 0.00 | 933,031.36 | |
| R/EST INVESTORS ORD GBP0.10 SEDOL : B45XLP3 | | | | | | | | |
| 4,973,512.000 | 0.365 | 49,735.12 | 1,815,331.88 | 2,576,956.76 | -761,624.88 | 0.00 | -761,624.88 | |
| RECKITT BENCK GRP ORD GBP0.10 SEDOL : B24CGK7 RB.L | | | | | | | | |
| 399,555.000 | 61.50 | 0.00 | 24,572,632.50 | 24,148,373.42 | 424,259.08 | 0.00 | 424,259.08 | |
| REDDE NORTHGATE PL ORD GBP0.50 SEDOL : B41H739 | | | | | | | | |
| 3,672,523.000 | 1.39 | 0.00 | 5,104,806.97 | 10,446,157.54 | -5,341,350.57 | 0.00 | -5,341,350.57 | |
| REGIONAL REIT LTD ORD NPV SEDOL : BYV2ZQ3 | | | | | | | | |
| 2,733,599.000 | 0.82 | 69,706.78 | 2,241,551.18 | 2,777,587.87 | -536,036.69 | 0.00 | -536,036.69 | |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|---------------|---------------|----------------------|-------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United Kingdom - GBP | | | | | | | | |
| RELX PLC SEDOL : B2B0DG9 | | | | | | | | |
| 431,308.000 | 17.32 | | 0.00 | 7,470,254.56 | 6,935,256.92 | 534,997.64 | 0.00 | 534,997.64 |
| RENALYTIX AI PLC ORD GBP0.0025 (REG S) SEDOL : BYWL4Y0 | | | | | | | | |
| 1,188,723.000 | 2.20 | | 0.00 | 2,615,190.60 | 1,105,771.52 | 1,509,419.08 | 0.00 | 1,509,419.08 |
| RENEW HOLDINGS ORD GBP0.10 SEDOL : 0535900 | | | | | | | | |
| 276,315.000 | 3.78 | | 0.00 | 1,044,470.70 | 1,312,496.25 | -268,025.55 | 0.00 | -268,025.55 |
| RENTOKIL INITIAL ORD GBP0.01 SEDOL : B082RF1 | | | | | | | | |
| 1,770,816.000 | 3.878 | | 0.00 | 6,867,224.45 | 5,422,838.33 | 1,444,386.12 | 0.00 | 1,444,386.12 |
| RIO TINTO ORD GBP0.10 SEDOL : 0718875 | | | | | | | | |
| RIO LN | | | | | | | | |
| 729,520.000 | 37.185 | | 1,294,679.14 | 27,127,201.20 | 25,938,026.50 | 1,189,174.70 | 0.00 | 1,189,174.70 |
| SABRE INSURANCE GP ORD GBP0.001 SEDOL : BYWVDP4 | | | | | | | | |
| 970,152.000 | 2.90 | | 0.00 | 2,813,440.80 | 2,405,189.49 | 408,251.31 | 0.00 | 408,251.31 |
| SAVANNAH RESOURCES ORD GBP0.01 SEDOL : B647W79 | | | | | | | | |
| 20,000,000.000 | 0.012 | | 0.00 | 240,000.00 | 400,000.00 | -160,000.00 | 0.00 | -160,000.00 |
| SCS GROUP PLC SEDOL : BRF0TJ5 | | | | | | | | |
| 553,528.000 | 1.55 | | 0.00 | 857,968.40 | 1,229,001.25 | -371,032.85 | 0.00 | -371,032.85 |
| SEEING MACHINES LD ORD NPV SEDOL : B0SDC48 | | | | | | | | |
| 109,092,357.000 | 0.01725 | | 0.00 | 1,881,843.16 | 3,461,230.63 | -1,579,387.47 | 0.00 | -1,579,387.47 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|---------------|--------------|----------------------|-------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United Kingdom - GBP | | | | | | | | |
| SERCO GROUP GBP0.02 SEDOL : 0797379 | | | | | | | | |
| 795,000.000 | 1.229 | | 0.00 | 977,055.00 | 881,439.13 | 95,615.87 | 0.00 | 95,615.87 |
| SEVERFIELD PLC SEDOL : B27YGJ9 | | | | | | | | |
| 3,487,858.000 | 0.63 | | 0.00 | 2,197,350.54 | 1,952,543.14 | 244,807.40 | 0.00 | 244,807.40 |
| SIGMA CAPITAL GRP ORD GBP0.01 SEDOL : 0422507 | | | | | | | | |
| 3,780,957.000 | 0.70 | | 0.00 | 2,646,669.90 | 2,914,680.76 | -268,010.86 | 0.00 | -268,010.86 |
| SILENCE THERAPEUTI ORD GBP0.05 SEDOL : B9GTXM6 | | | | | | | | |
| 3,249,632.000 | 4.70 | | 0.00 | 15,273,270.40 | 2,267,162.12 | 13,006,108.28 | 0.00 | 13,006,108.28 |
| SMART METERING SYSTEMS PLC SEDOL : B4X1RC8 | | | | | | | | |
| 444,039.000 | 6.60 | | 0.00 | 2,930,657.40 | 2,421,510.64 | 509,146.76 | 0.00 | 509,146.76 |
| SOUND ENERGY PLC ORD GBP0.01 SEDOL : B90XFF1 | | | | | | | | |
| 8,223,095.000 | 0.010395 | | 0.00 | 85,479.07 | 2,464,612.57 | -2,379,133.50 | 0.00 | -2,379,133.50 |
| SPEEDY HIRE ORD GBP0.05 SEDOL : 0016308 | | | | | | | | |
| 5,500,000.000 | 0.491 | | 0.00 | 2,700,500.00 | 3,164,910.17 | -464,410.17 | 0.00 | -464,410.17 |
| SPIRENT COMMS ORD GBP0.03333 SEDOL : 0472609 | | | | | | | | |
| 1,107,849.000 | 2.08 | | 22,599.00 | 2,304,325.92 | 2,234,197.57 | 70,128.35 | 0.00 | 70,128.35 |
| SPORTECH ORD GBP0.20 SEDOL : B28ZPV6 | | | | | | | | |
| 10,254,289.000 | 0.15 | | 0.00 | 1,538,143.35 | 4,088,551.57 | -2,550,408.22 | 0.00 | -2,550,408.22 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|---------------|---------------|----------------------|-------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United Kingdom - GBP | | | | | | | | |
| ST JAMES'S PLACE ORD GBP0.15 SEDOL : 0766937 | | | | | | | | |
| 1,204,962.000 | 7.596 | | 0.00 | 9,152,891.35 | 6,729,736.82 | 2,423,154.53 | 0.00 | 2,423,154.53 |
| STANLEY GIBBONS GR ORD GBP0.01 SEDOL : 0962843 | | | | | | | | |
| 5,763,028.000 | 0.0155 | | 0.00 | 89,326.93 | 2,863,190.65 | -2,773,863.72 | 0.00 | -2,773,863.72 |
| STHREE ORD GBP0.01 SEDOL : B0KM9T7 | | | | | | | | |
| 473,527.000 | 2.29 | | 0.00 | 1,084,376.83 | 1,496,503.07 | -412,126.24 | 0.00 | -412,126.24 |
| STUDIO RETAIL GROUP SEDOL : B8B4R05 | | | | | | | | |
| 1,622,875.000 | 1.50 | | 0.00 | 2,434,312.50 | 3,208,109.04 | -773,796.54 | 0.00 | -773,796.54 |
| TEAM17 GROUP PLC ORD GBP0 SEDOL : BYVX2X2 | | | | | | | | |
| 913,571.000 | 5.75 | | 0.00 | 5,253,033.25 | 2,999,596.18 | 2,253,437.07 | 0.00 | 2,253,437.07 |
| TELECOM PLUS ORD GBP0.05 SEDOL : 0879471 | | | | | | | | |
| 52,859.000 | 12.42 | | 0.00 | 656,508.78 | 641,518.74 | 14,990.04 | 0.00 | 14,990.04 |
| TEN LIFESTYLE GP ORD GBP0.001 SEDOL : BF188X6 | | | | | | | | |
| 1,876,273.000 | 0.488 | | 0.00 | 915,621.22 | 2,231,080.77 | -1,315,459.55 | 0.00 | -1,315,459.55 |
| TESCO ORD GBP0.05 SEDOL : 0884709 | | | | | | | | |
| 17,656,504.000 | 2.288 | | 0.00 | 40,398,081.15 | 39,441,208.79 | 956,872.36 | 0.00 | 956,872.36 |
| THE PEBBLE GROUP ORD GBP0.01 SEDOL : BK71XP1 | | | | | | | | |
| 1,133,333.000 | 0.85 | | 0.00 | 963,333.05 | 1,189,999.87 | -226,666.82 | 0.00 | -226,666.82 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|----------------|----------------|----------------------|-------------|-----------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United Kingdom - GBP | | | | | | | | |
| TIME OUT GROUP PLC ORD GBP0.001 SEDOL : BYYV062 | | | | | | | | |
| 1,512,442.000 | 0.375 | | 0.00 | 567,165.75 | 1,348,940.29 | -781,774.54 | 0.00 | -781,774.54 |
| TOP TEN HOLDINGS ORD GBP0.20 SEDOL : B0V90L6 | | | | | | | | |
| 661,816.000 | 0.00275 | | 0.00 | 1,819.99 | 630,121.85 | -628,301.86 | 0.00 | -628,301.86 |
| TT ELECTRONICS ORD GBP0.25 SEDOL : 0871176 | | | | | | | | |
| 669,433.000 | 1.535 | | 0.00 | 1,027,579.66 | 1,505,479.66 | -477,900.00 | 0.00 | -477,900.00 |
| UNILEVER PLC ORD GBP0.031111 SEDOL : B10RZP7 | | | | | | | | |
| 170,389.000 | 40.755 | | 0.00 | 6,944,203.70 | 3,877,024.71 | 3,067,178.99 | 0.00 | 3,067,178.99 |
| VECTURA GROUP SEDOL : BKM2MW9 | | | | | | | | |
| 2,000,000.000 | 0.97 | | 0.00 | 1,940,000.00 | 1,872,678.06 | 67,321.94 | 0.00 | 67,321.94 |
| VERTU MOTORS PLC ORD GBP0.10 SEDOL : B1GK464 | | | | | | | | |
| 1,126,903.000 | 0.2065 | | 0.00 | 232,705.47 | 370,774.50 | -138,069.03 | 0.00 | -138,069.03 |
| WANDISCO PLC ORD GBP0.10 SEDOL : B6Y3DV8 | | | | | | | | |
| 1,250,552.000 | 4.80 | | 0.00 | 6,002,649.60 | 4,849,297.94 | 1,153,351.66 | 0.00 | 1,153,351.66 |
| WATCHES OF SWITZER ORD GBP0.0125 SEDOL : BJDQQ87 | | | | | | | | |
| 1,217,435.000 | 1.853 | | 0.00 | 2,255,907.06 | 4,410,147.12 | -2,154,240.06 | 0.00 | -2,154,240.06 |
| XAAR ORD GBP0.10 SEDOL : 0157081 | | | | | | | | |
| 2,314,123.000 | 0.205 | | 0.00 | 474,395.22 | 2,290,798.31 | -1,816,403.09 | 0.00 | -1,816,403.09 |
| Total GBP | | | 2,303,352.14 | 594,902,978.33 | 704,810,985.31 | -109,908,006.98 | 0.00 | -109,908,006.98 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|----------------|----------------|----------------------|-------------|-----------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United Kingdom - USD | | | | | | | | |
| ADR ORCHARD THERAPEUTICS PLC ADS SEDOL : BGT3960 | | | | | | | | |
| 3,100.000 | 7.53 | | 0.00 | 18,825.76 | 18,450.38 | 462.62 | -87.24 | 375.38 |
| FARFETCH LTD COM USD0.04 CLASS A SEDOL : BFD20M9 | | | | | | | | |
| 128,744.000 | 7.90 | | 0.00 | 820,256.88 | 2,225,306.09 | -1,516,630.80 | 111,581.59 | -1,405,049.21 |
| Total USD | | | 0.00 | 839,082.64 | 2,243,756.47 | -1,516,168.18 | 111,494.35 | -1,404,673.83 |
| Total United Kingdom | | | 2,303,352.14 | 606,977,023.19 | 717,486,093.01 | -110,935,291.50 | 426,221.68 | -110,509,069.82 |
| United States - CAD | | | | | | | | |
| NEWMONT CORPORATIO COM USD1.60 SEDOL : BJYKTV2 | | | | | | | | |
| 103,946.000 | 62.96 | | 0.00 | 3,708,144.12 | 3,579,839.59 | 52,207.47 | 76,097.06 | 128,304.53 |
| WASTE CONNECTIONS COM NPV SEDOL : BYQFRK5 | | | | | | | | |
| 7,364.000 | 109.20 | | 0.00 | 455,638.61 | 312,866.56 | 151,279.48 | -8,507.43 | 142,772.05 |
| Total CAD | | | 0.00 | 4,163,782.73 | 3,892,706.15 | 203,486.95 | 67,589.63 | 271,076.58 |
| United States - GBP | | | | | | | | |
| FULCRUM UTILITY SE ORD GBP0.001 SEDOL : B447YT1 | | | | | | | | |
| 3,994,509.000 | 0.165 | | 0.00 | 659,093.99 | 672,027.55 | -12,933.56 | 0.00 | -12,933.56 |
| Total GBP | | | 0.00 | 659,093.99 | 672,027.55 | -12,933.56 | 0.00 | -12,933.56 |
| United States - HKD | | | | | | | | |
| FRONTAGE HOLDINGS USD0.00001 SEDOL : BKDQKL5 | | | | | | | | |
| 1,592,000.000 | 3.14 | | 0.00 | 520,135.37 | 604,350.66 | -107,290.07 | 23,074.78 | -84,215.29 |
| Total HKD | | | 0.00 | 520,135.37 | 604,350.66 | -107,290.07 | 23,074.78 | -84,215.29 |

◆ Strathclyde Pension Fund Assets

| Description / Asset ID | Exchange rate/ local market price | Accrued income/expense | Market Value | Cost | Market | Unrealized gain/loss Translation | Total |
|--|--------------------------------------|---------------------------|---------------|---------------|----------------|-------------------------------------|---------------|
| Equities | | | | | | | |
| Common stock | | | | | | | |
| United States - USD | | | | | | | |
| #REORG AON PLC COM MANDATORY EXCHANGE AON PLC COM 2F1FA83 04 SEDOL : B5BT0K0 | | | | | | | |
| 59,650.000 | 165.04 | 0.00 | 7,939,542.09 | 3,058,042.85 | 3,929,080.55 | 952,418.69 | 4,881,499.24 |
| #REORG SPRINT CORP COM STOCK MERGER T-MOBILE US INC 2N13A61 SEDOL : BC4FF21 | | | | | | | |
| 19,917.000 | 8.62 | 0.00 | 138,460.85 | 38,214.81 | 90,673.47 | 9,572.57 | 100,246.04 |
| #REORG/ALLERGAN PLC CASH & STOCK MERGERABBVIE INC 0002K12A9 SEDOL : BY9D546 AGN | | | | | | | |
| 9,648.000 | 177.10 | 0.00 | 1,378,007.71 | 803,807.31 | 408,985.03 | 165,215.37 | 574,200.40 |
| #REORG/ARCONIC MANDATORY EXCHANGE HOWMET 2E1HAU3 04-01-2020 SEDOL : BD3D9G5 | | | | | | | |
| 10,930.000 | 16.06 | 0.00 | 141,566.83 | 147,718.74 | -47,910.40 | 41,758.49 | -6,151.91 |
| #REORG/RAYTHEON STOCK MERGER RAYTHEON 2F1QAS3 04-03-2020 SEDOL : 2758051 RTN | | | | | | | |
| 179,300.000 | 131.15 | 0.00 | 18,964,630.11 | 28,746,988.61 | -11,101,449.41 | 1,319,090.91 | -9,782,358.50 |
| #REORG/UNITED MANDATORY EXCHANGE COM 2F1QAS3 04-03-2020 SEDOL : 2915500 | | | | | | | |
| 23,961.000 | 94.33 | 0.00 | 1,822,848.46 | 1,304,510.63 | 234,462.17 | 283,875.66 | 518,337.83 |
| 10X GENOMICS INC CL A CL A SEDOL : BKS3RS7 | | | | | | | |
| 13,525.000 | 62.32 | 0.00 | 679,767.68 | 538,694.33 | 126,636.39 | 14,436.96 | 141,073.35 |
| 3M CO COM SEDOL : 2595708 MMM | | | | | | | |
| 15,991.000 | 136.51 | 0.00 | 1,760,499.40 | 933,142.01 | 598,342.13 | 229,015.26 | 827,357.39 |
| 5TH 3RD BANCORP COM SEDOL : 2336747 FITB | | | | | | | |
| 19,249.000 | 14.85 | 4,191.48 | 230,531.58 | 163,894.55 | 25,399.27 | 41,237.76 | 66,637.03 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|---------------|---------------|----------------------|-------------|--------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| AARON'S INC CLASS A SEDOL : 2002918 | | | | | | | | |
| AAN | | | | | | | | |
| 22,533.000 | 22.78 | | 726.90 | 413,969.68 | 994,945.58 | -637,972.63 | 56,996.73 | -580,975.90 |
| ABBOTT LAB COM SEDOL : 2002305 | | | | | | | | |
| ABT | | | | | | | | |
| 273,430.000 | 78.91 | | 0.00 | 17,400,991.62 | 14,628,495.01 | 2,006,653.97 | 765,842.64 | 2,772,496.61 |
| ABBVIE INC COM USD0.01 SEDOL : B92SR70 | | | | | | | | |
| ABBV | | | | | | | | |
| 43,871.000 | 76.19 | | 0.00 | 2,695,698.39 | 1,067,566.66 | 1,364,442.09 | 263,689.64 | 1,628,131.73 |
| ABIOMED INC COM SEDOL : 2003698 | | | | | | | | |
| 1,234.000 | 145.16 | | 0.00 | 144,463.43 | 344,933.75 | -221,670.93 | 21,200.61 | -200,470.32 |
| ACADIA HEALTHCARE CO INC COM SEDOL : B65VZ37 | | | | | | | | |
| 70,922.000 | 18.35 | | 0.00 | 1,049,573.45 | 1,798,703.68 | -862,414.72 | 113,284.49 | -749,130.23 |
| ACADIA PHARMACEUTICALS INC COM SEDOL : 2713317 | | | | | | | | |
| 52,743.000 | 42.25 | | 0.00 | 1,797,162.44 | 1,044,113.91 | 690,055.74 | 62,992.79 | 753,048.53 |
| ACCENTURE PLC SHS CL A NEW SEDOL : B4BNMY3 | | | | | | | | |
| ACN | | | | | | | | |
| 74,316.000 | 163.26 | | 0.00 | 9,784,934.21 | 6,350,731.01 | 3,327,364.33 | 106,838.87 | 3,434,203.20 |
| ACTIVISION BLIZZARD INC COM STK SEDOL : 2575818 | | | | | | | | |
| 142,810.000 | 59.48 | | 0.00 | 6,850,548.91 | 4,507,084.72 | 2,149,537.47 | 193,926.72 | 2,343,464.19 |
| ACUITY BRANDS INC COM SEDOL : 2818461 | | | | | | | | |
| 1,333.000 | 85.66 | | 0.00 | 92,088.21 | 203,995.39 | -143,878.31 | 31,971.13 | -111,907.18 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|---------------|--------------|----------------------|-------------|--------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| ADAPTIVE BIOTECHNOLOGIES CORP COM USD0.0001 SEDOL : BJ5FZ74 | | | | | | | | |
| 18,710.000 | 27.78 | | 0.00 | 419,181.22 | 342,125.15 | 69,867.88 | 7,188.19 | 77,056.07 |
| ADOBE SYS INC COM SEDOL : 2008154 | | | | | | | | |
| 43,234.000 | 318.24 | | 0.00 | 11,096,243.44 | 3,468,057.72 | 7,420,140.04 | 208,045.68 | 7,628,185.72 |
| ADVANCE AUTO PTS INC COM SEDOL : 2822019 | | | | | | | | |
| 2,173.000 | 93.32 | | 438.12 | 163,542.36 | 180,638.69 | -73,589.97 | 56,493.64 | -17,096.33 |
| ADVANCED DRAIN SYS INC DEL COM SEDOL : BP7RS59 | | | | | | | | |
| 123,843.000 | 29.44 | | 0.00 | 2,940,390.84 | 2,427,311.61 | 340,933.05 | 172,146.18 | 513,079.23 |
| ADVANCED MICRO DEVICES INC COM SEDOL : 2007849 AMD | | | | | | | | |
| 29,825.000 | 45.48 | | 0.00 | 1,093,948.05 | 416,604.80 | 668,878.14 | 8,465.11 | 677,343.25 |
| AES CORP COM SEDOL : 2002479 | | | | | | | | |
| 20,179.000 | 13.60 | | 0.00 | 221,326.97 | 166,545.04 | 13,398.38 | 41,383.55 | 54,781.93 |
| AFLAC INC COM SEDOL : 2026361 AFL | | | | | | | | |
| 24,496.000 | 34.24 | | 0.00 | 676,432.90 | 501,762.87 | 86,598.19 | 88,071.84 | 174,670.03 |
| AGILENT TECHNOLOGIES INC COM SEDOL : 2520153 A | | | | | | | | |
| 9,443.000 | 71.62 | | 1,370.81 | 545,431.35 | 179,809.75 | 324,732.29 | 40,889.31 | 365,621.60 |
| AGNC INVT CORP COM SEDOL : BYYHJL8 | | | | | | | | |
| 13,926.000 | 10.58 | | 1,796.98 | 118,825.01 | 254,629.23 | -176,448.80 | 40,644.58 | -135,804.22 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|--------------|------------|----------------------|-------------|------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| AIR PROD & CHEM INC COM SEDOL : 2011602 | | | | | | | | |
| 6,393.000 | 199.61 | | 6,908.84 | 1,029,159.75 | 391,105.42 | 565,464.89 | 72,589.44 | 638,054.33 |
| AKAMAI TECHNOLOGIES INC COM STK SEDOL : 2507457 | | | | | | | | |
| AKAM | | | | | | | | |
| 4,944.000 | 91.49 | | 0.00 | 364,794.16 | 105,190.78 | 234,768.24 | 24,835.14 | 259,603.38 |
| ALASKA AIR GROUP INC COM SEDOL : 2012605 | | | | | | | | |
| ALK | | | | | | | | |
| 823.000 | 28.47 | | 0.00 | 18,896.57 | 57,246.35 | -40,021.06 | 1,671.28 | -38,349.78 |
| ALBEMARLE CORP COM SEDOL : 2046853 | | | | | | | | |
| 2,999.000 | 56.37 | | 931.18 | 136,339.06 | 184,376.28 | -54,449.52 | 6,412.30 | -48,037.22 |
| ALECTOR INC COM SEDOL : BJ4LDC4 | | | | | | | | |
| 49,197.000 | 24.13 | | 0.00 | 957,396.28 | 962,044.66 | -51,544.95 | 46,896.57 | -4,648.38 |
| ALEXANDRIA REAL ESTATE EQUITIES INC COM SEDOL : 2009210 | | | | | | | | |
| 3,327.000 | 137.06 | | 2,763.67 | 367,755.62 | 307,642.58 | 36,797.88 | 23,315.16 | 60,113.04 |
| ALEXION PHARMACEUTICALS INC COM SEDOL : 2036070 | | | | | | | | |
| 5,982.000 | 89.79 | | 0.00 | 433,181.77 | 451,712.30 | -119,913.58 | 101,383.05 | -18,530.53 |
| ALIGN TECHNOLOGY INC COM SEDOL : 2679204 | | | | | | | | |
| 2,278.000 | 173.95 | | 0.00 | 319,575.84 | 339,212.03 | -45,569.00 | 25,932.81 | -19,636.19 |
| ALLEGHANY CORP DEL COM SEDOL : 2016801 | | | | | | | | |
| 454.000 | 552.35 | | 0.00 | 202,239.51 | 100,149.29 | 76,894.86 | 25,195.36 | 102,090.22 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | | | | Unrealized gain/loss | | |
|--|--------------------------------------|---------------------------|---------------|---------------|---------------|----------------------|---------------|--|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | Accrued income/expense | Market Value | Cost | Market | Translation | Total | |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| ALLEGION PLC COMMON STOCK SEDOL : BFRT3W7 | | | | | | | | |
| 2,878.000 | 92.02 | 0.00 | 213,584.05 | 47,232.15 | 154,465.72 | 11,886.18 | 166,351.90 | |
| ALLIANCE DATA SYS CORP COM SEDOL : 2762030 | | | | | | | | |
| ADS | | | | | | | | |
| 1,459.000 | 33.65 | 0.00 | 39,594.62 | 158,173.20 | -157,080.68 | 38,502.10 | -118,578.58 | |
| ALLIANT ENERGY CORP COM SEDOL : 2973821 | | | | | | | | |
| LNT | | | | | | | | |
| 6,660.000 | 48.29 | 0.00 | 259,374.47 | 103,530.27 | 130,726.23 | 25,117.97 | 155,844.20 | |
| ALLSTATE CORP COM SEDOL : 2019952 | | | | | | | | |
| ALL | | | | | | | | |
| 10,041.000 | 91.73 | 4,372.87 | 742,820.97 | 237,468.49 | 450,327.30 | 55,025.18 | 505,352.48 | |
| ALLY FINL INC COM SEDOL : B72XK05 | | | | | | | | |
| 11,777.000 | 14.43 | 0.00 | 137,055.60 | 172,798.85 | -79,019.07 | 43,275.82 | -35,743.25 | |
| ALNYLAM PHARMACEUTICALS INC COM SEDOL : B00FWN1 | | | | | | | | |
| 3,053.000 | 108.85 | 0.00 | 268,010.02 | 304,055.30 | -68,069.62 | 32,024.34 | -36,045.28 | |
| ALPHABET INC CAP STK USD0.001 CL C SEDOL : BYY88Y7 | | | | | | | | |
| 14,546.000 | 1,162.81 | 0.00 | 13,641,060.44 | 3,100,448.51 | 9,879,662.52 | 660,949.41 | 10,540,611.93 | |
| ALPHABET INC CAPITAL STOCK USD0.001 CL A SEDOL : BYVY8G0 | | | | | | | | |
| GOOGL | | | | | | | | |
| 60,528.000 | 1,161.95 | 0.00 | 56,720,435.45 | 33,399,220.96 | 20,645,633.39 | 2,675,581.10 | 23,321,214.49 | |
| ALTICE USA INC CL A CL A SEDOL : BDRY7P9 | | | | | | | | |
| 1,183,696.000 | 22.29 | 0.00 | 21,278,746.49 | 24,612,337.42 | -4,170,957.47 | 837,366.54 | -3,333,590.93 | |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|---------------|--------------|----------------------|-------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| ALTRIA GROUP INC COM SEDOL : 2692632 | | | | | | | | |
| MO | | | | | | | | |
| 53,659.000 | 38.67 | | 36,351.11 | 1,673,449.22 | 1,337,359.98 | 32,198.81 | 303,890.43 | 336,089.24 |
| AMAZON COM INC COM SEDOL : 2000019 | | | | | | | | |
| AMZN | | | | | | | | |
| 16,073.000 | 1,949.72 | | 0.00 | 25,273,476.38 | 9,757,078.92 | 15,147,154.61 | 369,242.85 | 15,516,397.46 |
| AMDOCS ORD GBP0.01 SEDOL : 2256908 | | | | | | | | |
| 4,511.000 | 54.97 | | 1,191.46 | 199,983.59 | 87,694.55 | 89,992.24 | 22,296.80 | 112,289.04 |
| AMEDISYS INC COM SEDOL : 2024332 | | | | | | | | |
| 33,219.000 | 183.54 | | 0.00 | 4,917,145.67 | 1,999,308.88 | 2,771,107.75 | 146,729.04 | 2,917,836.79 |
| AMER ELEC PWR CO INC COM SEDOL : 2026242 | | | | | | | | |
| 14,566.000 | 79.98 | | 0.00 | 939,544.81 | 465,214.85 | 384,433.83 | 89,896.13 | 474,329.96 |
| AMEREN CORP COM SEDOL : 2050832 | | | | | | | | |
| AEE | | | | | | | | |
| 7,214.000 | 72.83 | | 0.00 | 423,723.20 | 202,718.70 | 189,416.82 | 31,587.68 | 221,004.50 |
| AMERICAN AIRLINES INC COM USD1 SEDOL : BCV7KT2 | | | | | | | | |
| AAL | | | | | | | | |
| 3,863.000 | 12.19 | | 0.00 | 37,977.31 | 95,441.86 | -84,809.30 | 27,344.75 | -57,464.55 |
| AMERICAN EXPRESS CO SEDOL : 2026082 | | | | | | | | |
| AXP | | | | | | | | |
| 19,304.000 | 85.61 | | 0.00 | 1,332,808.02 | 730,182.91 | 418,911.49 | 183,713.62 | 602,625.11 |
| AMERICAN INTERNATIONAL GROUP INC COM SEDOL : 2027342 | | | | | | | | |
| 24,709.000 | 24.25 | | 0.00 | 483,239.81 | 521,794.65 | -184,169.53 | 145,614.69 | -38,554.84 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|--------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| AMERICAN TOWER CORP SEDOL : B7FBFL2 | | | | | | | | |
| AMT | | | | | | | | |
| 12,847.000 | 217.75 | | 0.00 | 2,256,086.15 | 756,933.61 | 1,361,234.23 | 137,918.31 | 1,499,152.54 |
| AMERICAN WTR WKS CO INC NEW COM SEDOL : B2R3PV1 | | | | | | | | |
| 5,589.000 | 119.56 | | 0.00 | 538,909.46 | 186,761.51 | 322,387.22 | 29,760.73 | 352,147.95 |
| AMERIPRISE FINL INC COM SEDOL : B0J7D57 | | | | | | | | |
| AMP | | | | | | | | |
| 4,061.000 | 102.48 | | 0.00 | 335,635.51 | 132,442.69 | 169,868.91 | 33,323.91 | 203,192.82 |
| AMERISOURCEBERGEN CORP COM SEDOL : 2795393 | | | | | | | | |
| 4,092.000 | 88.50 | | 0.00 | 292,061.75 | 103,163.58 | 162,942.52 | 25,955.65 | 188,898.17 |
| AMETEK INC NEW COM SEDOL : 2089212 | | | | | | | | |
| 5,871.000 | 72.02 | | 0.00 | 341,005.19 | 135,737.67 | 171,621.33 | 33,646.19 | 205,267.52 |
| AMGEN INC COM SEDOL : 2023607 | | | | | | | | |
| AMGN | | | | | | | | |
| 18,560.000 | 202.73 | | 0.00 | 3,034,532.44 | 936,356.02 | 1,881,191.69 | 216,984.73 | 2,098,176.42 |
| AMICUS THERAPEUTICS INC COM SEDOL : B19FQ48 | | | | | | | | |
| 265,280.000 | 9.24 | | 0.00 | 1,976,843.42 | 1,903,981.86 | 7,684.27 | 65,177.29 | 72,861.56 |
| AMPHENOL CORP NEW CL A SEDOL : 2145084 | | | | | | | | |
| 7,906.000 | 72.88 | | 1,594.02 | 464,687.47 | 135,622.60 | 294,936.51 | 34,128.36 | 329,064.87 |
| ANALOG DEVICES INC COM SEDOL : 2032067 | | | | | | | | |
| ADI | | | | | | | | |
| 97,257.000 | 89.65 | | 0.00 | 7,031,807.21 | 7,928,611.82 | -1,257,083.98 | 360,279.37 | -896,804.61 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | | | | <u>Unrealized gain/loss</u> | | |
|---|--------------------------------------|---------------------------|---------------|--------------|---------------|-----------------------------|---------------|--|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | Accrued income/expense | Market Value | Cost | Market | Translation | Total | |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| ANAPLAN INC COM SEDOL : BD9PLW5 | | | | | | | | |
| 53,891.000 | 30.26 | 0.00 | 1,315,167.17 | 1,090,540.42 | 178,826.90 | 45,799.85 | 224,626.75 | |
| ANNALY CAP MGMT INC COM SEDOL : 2113456 | | | | | | | | |
| 46,501.000 | 5.07 | 9,375.58 | 190,136.74 | 424,608.40 | -303,497.39 | 69,025.73 | -234,471.66 | |
| ANSYS INC COM SEDOL : 2045623 | | | | | | | | |
| 2,349.000 | 232.47 | 0.00 | 440,398.39 | 132,839.60 | 285,924.55 | 21,634.24 | 307,558.79 | |
| ANTHEM INC COM SEDOL : BSPHGL4 | | | | | | | | |
| 7,335.000 | 227.04 | 0.00 | 1,343,068.89 | 358,579.72 | 904,790.64 | 79,698.53 | 984,489.17 | |
| APACHE CORP COM SEDOL : 2043962 | | | | | | | | |
| APA | | | | | | | | |
| 11,070.000 | 4.18 | 0.00 | 37,318.11 | 600,838.92 | -715,999.64 | 152,478.83 | -563,520.81 | |
| APPLE INC COM STK SEDOL : 2046251 | | | | | | | | |
| AAPL | | | | | | | | |
| 167,263.000 | 254.29 | 0.00 | 34,302,435.45 | 9,253,234.24 | 22,684,178.55 | 2,365,022.66 | 25,049,201.21 | |
| APPLIED INDL TECHNOLOGIES INC COM SEDOL : 2086309 | | | | | | | | |
| 42,865.000 | 45.72 | 0.00 | 1,580,537.64 | 2,328,707.84 | -883,938.68 | 135,768.48 | -748,170.20 | |
| APPLIED MATERIALS INC COM SEDOL : 2046552 | | | | | | | | |
| AMAT | | | | | | | | |
| 29,423.000 | 45.82 | 0.00 | 1,087,271.06 | 218,634.61 | 818,487.57 | 50,148.88 | 868,636.45 | |
| APTIV PLC COM USD SEDOL : B783TY6 | | | | | | | | |
| 68,751.000 | 49.24 | 0.00 | 2,730,189.90 | 4,314,402.07 | -1,783,149.19 | 198,937.02 | -1,584,212.17 | |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| ARAMARK COM SEDOL : BH3XG17 | | | | | | | | |
| ARMK | | | | | | | | |
| 5,763.000 | 19.97 | | 0.00 | 92,815.92 | 174,720.56 | -95,298.04 | 13,393.40 | -81,904.64 |
| ARCH CAPITAL GROUP COM STK SEDOL : 2740542 | | | | | | | | |
| ACGL | | | | | | | | |
| 8,856.000 | 28.46 | | 0.00 | 203,267.66 | 122,451.47 | 48,560.53 | 32,255.66 | 80,816.19 |
| ARCHER-DANIELS-MIDLAND CO COM SEDOL : 2047317 | | | | | | | | |
| 15,056.000 | 35.18 | | 0.00 | 427,170.48 | 291,546.02 | 72,929.26 | 62,695.20 | 135,624.46 |
| ARISTA NETWORKS INC COM SEDOL : BN33VM5 | | | | | | | | |
| ANET | | | | | | | | |
| 1,569.000 | 202.55 | | 0.00 | 256,301.40 | 227,534.98 | 11,396.37 | 17,370.05 | 28,766.42 |
| ARROW ELECTR INC COM SEDOL : 2051404 | | | | | | | | |
| ARW | | | | | | | | |
| 2,440.000 | 51.87 | | 0.00 | 102,070.88 | 52,373.43 | 36,517.44 | 13,180.01 | 49,697.45 |
| ASSURANT INC COM SEDOL : 2331430 | | | | | | | | |
| AIZ | | | | | | | | |
| 1,657.000 | 104.09 | | 0.00 | 139,100.06 | 37,021.82 | 92,763.71 | 9,314.53 | 102,078.24 |
| AT&T INC COM SEDOL : 2831811 | | | | | | | | |
| T | | | | | | | | |
| 213,195.000 | 29.15 | | 0.00 | 5,012,003.51 | 4,267,645.12 | -177,221.26 | 921,579.65 | 744,358.39 |
| ATARA BIOTHERAPEUTICS INC COM SEDOL : BP4WT09 | | | | | | | | |
| 92,611.000 | 8.51 | | 0.00 | 635,605.91 | 2,419,435.44 | -1,927,484.07 | 143,654.54 | -1,783,829.53 |
| ATMOS ENERGY CORP COM SEDOL : 2315359 | | | | | | | | |
| 3,737.000 | 99.23 | | 0.00 | 299,062.45 | 283,122.72 | 5,391.30 | 10,548.43 | 15,939.73 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|--------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| AUTODESK INC COM SEDOL : 2065159 | | | | | | | | |
| 64,612.000 | 156.10 | | 0.00 | 8,134,144.43 | 5,476,772.09 | 2,096,643.31 | 560,729.03 | 2,657,372.34 |
| AUTOLIV INC COM STK SEDOL : 2064253 | | | | | | | | |
| ALV | | | | | | | | |
| 2,543.000 | 46.01 | | 0.00 | 94,361.40 | 94,306.06 | -16,535.88 | 16,591.22 | 55.34 |
| AUTOMATIC DATA PROCESSING INC COM SEDOL : 2065308 | | | | | | | | |
| 12,318.000 | 136.68 | | 9,040.19 | 1,357,816.13 | 419,752.95 | 841,196.60 | 96,866.58 | 938,063.18 |
| AUTOZONE INC COM SEDOL : 2065955 | | | | | | | | |
| AZO | | | | | | | | |
| 745.000 | 846.00 | | 0.00 | 508,302.71 | 178,554.89 | 285,991.23 | 43,756.59 | 329,747.82 |
| AVALONBAY CMNTYS REIT SEDOL : 2131179 | | | | | | | | |
| AVB | | | | | | | | |
| 4,207.000 | 147.17 | | 5,394.68 | 499,329.92 | 445,626.97 | -28,923.07 | 82,626.02 | 53,702.95 |
| AVANGRID INC COM SEDOL : BYP0CD9 | | | | | | | | |
| 1,731.000 | 43.78 | | 614.25 | 61,117.93 | 55,860.39 | 5,710.68 | -453.14 | 5,257.54 |
| AVERY DENNISON CORP COM SEDOL : 2066408 | | | | | | | | |
| 2,628.000 | 101.87 | | 0.00 | 215,907.37 | 48,275.81 | 154,922.25 | 12,709.31 | 167,631.56 |
| AVROBIO INC COM SEDOL : BF2G3Y5 | | | | | | | | |
| 89,699.000 | 15.56 | | 0.00 | 1,125,623.07 | 1,319,902.56 | -249,095.16 | 54,815.67 | -194,279.49 |
| BAKER HUGHES CO SEDOL : BDHLTQ5 | | | | | | | | |
| 17,484.000 | 10.50 | | 0.00 | 148,055.96 | 412,108.38 | -327,721.38 | 63,668.96 | -264,052.42 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|---------------|---------------|----------------------|--------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| BALL CORP COM SEDOL : 2073022 | | | | | | | | |
| BLL | | | | | | | | |
| 10,131.000 | 64.66 | | 0.00 | 528,303.89 | 159,459.18 | 338,547.63 | 30,297.08 | 368,844.71 |
| BANK NEW YORK MELLON CORP COM STK SEDOL : B1Z77F6 | | | | | | | | |
| 27,384.000 | 33.68 | | 0.00 | 743,814.71 | 390,128.24 | 257,210.45 | 96,476.02 | 353,686.47 |
| BANK OF AMERICA CORP SEDOL : 2295677 | | | | | | | | |
| BAC | | | | | | | | |
| 580,720.000 | 21.23 | | 0.00 | 9,942,888.51 | 8,401,927.84 | 929,975.58 | 610,985.09 | 1,540,960.67 |
| BAXTER INTL INC COM SEDOL : 2085102 | | | | | | | | |
| BAX | | | | | | | | |
| 385,626.000 | 81.19 | | 61,493.54 | 25,250,189.46 | 14,736,359.97 | 9,106,908.83 | 1,406,920.66 | 10,513,829.49 |
| BECTON DICKINSON & CO COM SEDOL : 2087807 | | | | | | | | |
| BDX | | | | | | | | |
| 78,931.000 | 229.77 | | 0.00 | 14,626,375.59 | 13,760,143.74 | 1,389,068.55 | -522,836.70 | 866,231.85 |
| BERKLEY W R CORP COM SEDOL : 2093644 | | | | | | | | |
| 4,308.000 | 52.17 | | 0.00 | 181,255.97 | 72,275.06 | 90,796.94 | 18,183.97 | 108,980.91 |
| BERKSHIRE HATHAWAY INC DEL CL A CL A SEDOL : 2093666 | | | | | | | | |
| 14.000 | 272,000.00 | | 0.00 | 3,071,091.33 | 1,128,113.48 | 1,658,560.72 | 284,417.13 | 1,942,977.85 |
| BERKSHIRE HATHAWAY INC-CL B SEDOL : 2073390 | | | | | | | | |
| BRK--B | | | | | | | | |
| 36,635.000 | 182.83 | | 0.00 | 5,401,811.77 | 2,834,299.00 | 2,123,446.00 | 444,066.77 | 2,567,512.77 |
| BEST BUY INC COM STK SEDOL : 2094670 | | | | | | | | |
| 7,409.000 | 57.00 | | 3,286.38 | 340,588.71 | 102,111.34 | 212,783.13 | 25,694.24 | 238,477.37 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|--------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| BILL COM HLDGS INC COM SEDOL : BKDS4H5 | | | | | | | | |
| 30,011.000 | 34.20 | | 0.00 | 827,756.05 | 801,831.29 | -18,285.03 | 44,209.79 | 25,924.76 |
| BIOGEN INC COMMON STOCK SEDOL : 2455965 | | | | | | | | |
| 5,836.000 | 316.38 | | 0.00 | 1,489,087.09 | 541,006.94 | 816,531.99 | 131,548.16 | 948,080.15 |
| BIOHAVEN PHARMACEUTICAL HLDG CO LTD COMNPV SEDOL : BZ8FXC4 | | | | | | | | |
| 55,187.000 | 34.03 | | 0.00 | 1,514,588.05 | 1,440,208.62 | 14,630.17 | 59,749.26 | 74,379.43 |
| BIOMARIN PHARMACEUTICAL INC COM ISINCH0008107010 SEDOL : 2437071 | | | | | | | | |
| 4,780.000 | 84.50 | | 0.00 | 325,746.98 | 263,988.55 | 4,297.02 | 57,461.41 | 61,758.43 |
| BLACKLINE INC COM SEDOL : BD3WZS6 | | | | | | | | |
| 19,057.000 | 52.61 | | 0.00 | 808,571.87 | 858,297.87 | -65,976.97 | 16,250.97 | -49,726.00 |
| BLACKROCK INC COM STK SEDOL : 2494504 | | | | | | | | |
| 3,439.000 | 439.97 | | 0.00 | 1,220,256.23 | 419,103.70 | 696,246.78 | 104,905.75 | 801,152.53 |
| BLOCK H & R INC COM SEDOL : 2105505 | | | | | | | | |
| 0.000 | 14.08 | | 1,398.81 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| BLUEPRINT MEDICINES CORP COM SEDOL : BWY52P3 | | | | | | | | |
| 38,013.000 | 58.48 | | 0.00 | 1,792,814.28 | 2,230,049.33 | -545,779.77 | 108,544.72 | -437,235.05 |
| BOEING CO COM SEDOL : 2108601 | | | | | | | | |
| 15,377.000 | 149.14 | | 0.00 | 1,849,530.70 | 785,435.00 | 877,681.88 | 186,413.82 | 1,064,095.70 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| BOOKING HLDGS INC COM SEDOL : BDRXDB4 | | | | | | | | |
| BKNG | | | | | | | | |
| 1,349.000 | 1,345.32 | | 0.00 | 1,463,636.87 | 638,583.93 | 681,632.54 | 143,420.40 | 825,052.94 |
| BORG WARNER INC COM SEDOL : 2111955 | | | | | | | | |
| BWA | | | | | | | | |
| 6,315.000 | 24.37 | | 0.00 | 124,115.12 | 136,720.52 | -46,529.78 | 33,924.38 | -12,605.40 |
| BOSTON SCIENTIFIC CORP COM SEDOL : 2113434 | | | | | | | | |
| 291,514.000 | 32.63 | | 0.00 | 7,671,358.56 | 7,413,476.62 | -144,237.74 | 402,119.68 | 257,881.94 |
| BOYD GAMING CORP COM SEDOL : 2117232 | | | | | | | | |
| 137,409.000 | 14.42 | | 0.00 | 1,597,998.00 | 2,444,549.69 | -1,047,292.35 | 200,740.66 | -846,551.69 |
| BRIDGEBIO PHARMA INC COM SEDOL : BK1KWG8 | | | | | | | | |
| 43,309.000 | 29.00 | | 0.00 | 1,012,912.54 | 849,688.24 | 145,656.52 | 17,567.78 | 163,224.30 |
| BRIGHT HORIZONS FA COM USD0.001 SEDOL : B7MJWP2 | | | | | | | | |
| 14,849.000 | 102.00 | | 0.00 | 1,221,499.16 | 1,054,845.74 | 119,656.79 | 46,996.63 | 166,653.42 |
| BRINKS CO COM SEDOL : 2691305 | | | | | | | | |
| 41,355.000 | 52.05 | | 0.00 | 1,735,979.33 | 2,753,226.48 | -986,900.89 | -30,346.26 | -1,017,247.15 |
| BRISTOL MYERS SQUIBB CO COM SEDOL : 2126335 | | | | | | | | |
| BMY | | | | | | | | |
| 68,411.000 | 55.74 | | 0.00 | 3,075,308.55 | 2,146,122.08 | 623,045.62 | 306,140.85 | 929,186.47 |
| BROADCOM INC COM SEDOL : BDZ78H9 | | | | | | | | |
| 11,236.000 | 237.10 | | 0.00 | 2,148,518.40 | 736,335.13 | 1,295,327.78 | 116,855.49 | 1,412,183.27 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|--------------|------------|----------------------|-------------|------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| BROADRIDGE FINL SOLUTIONS INC COM STK SEDOL : B1VP7R6 | | | | | | | | |
| 3,565.000 | 94.83 | | 1,552.56 | 272,647.22 | 49,205.66 | 210,536.02 | 12,905.54 | 223,441.56 |
| BROWN & BROWN INC COM SEDOL : 2692687 | | | | | | | | |
| 6,974.000 | 36.22 | | 0.00 | 203,716.49 | 60,566.21 | 127,750.57 | 15,399.71 | 143,150.28 |
| BROWN-FORMAN INC CL B NON-VTG COM SEDOL : 2146838 | | | | | | | | |
| 8,903.000 | 55.51 | | 1,251.50 | 398,568.89 | 225,754.72 | 143,087.23 | 29,726.94 | 172,814.17 |
| BSTN PPTYS INC SEDOL : 2019479 | | | | | | | | |
| BXP | | | | | | | | |
| 4,825.000 | 92.23 | | 3,813.46 | 358,893.27 | 378,087.61 | -88,691.04 | 69,496.70 | -19,194.34 |
| BUNGE LTD SEDOL : 2788713 | | | | | | | | |
| 3,938.000 | 41.03 | | 0.00 | 130,308.58 | 162,614.70 | -66,478.45 | 34,172.33 | -32,306.12 |
| BURLINGTON STORES INC COM SEDOL : BF311Y5 | | | | | | | | |
| 1,709.000 | 158.46 | | 0.00 | 218,402.45 | 180,001.43 | 25,575.40 | 12,825.62 | 38,401.02 |
| C H ROBINSON WORLDWIDE INC COM NEW COMNEW SEDOL : 2116228 | | | | | | | | |
| 3,747.000 | 66.20 | | 0.00 | 200,049.50 | 145,884.13 | 17,458.91 | 36,706.46 | 54,165.37 |
| CABOT OIL & GAS CORP COM SEDOL : 2162340 | | | | | | | | |
| 13,336.000 | 17.19 | | 0.00 | 184,883.12 | 186,964.25 | -48,358.20 | 46,277.07 | -2,081.13 |
| CADENCE DESIGN SYS INC COM SEDOL : 2302232 | | | | | | | | |
| CDNS | | | | | | | | |
| 7,924.000 | 66.04 | | 0.00 | 422,033.89 | 247,825.38 | 151,114.91 | 23,093.60 | 174,208.51 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|-------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| CAMPBELL SOUP CO COM SEDOL : 2162845 | | | | | | | | |
| 5,271.000 | 46.16 | | 0.00 | 196,225.12 | 111,375.62 | 56,827.45 | 28,022.05 | 84,849.50 |
| CAPITAL ONE FINL CORP COM SEDOL : 2654461 | | | | | | | | |
| 13,198.000 | 50.42 | | 0.00 | 536,669.31 | 469,819.02 | -45,651.50 | 112,501.79 | 66,850.29 |
| CAPRI HOLDINGS LTDCOM NPV SEDOL : BJ1N1M9 CPRI | | | | | | | | |
| 3,473.000 | 10.79 | | 0.00 | 30,221.92 | 137,226.01 | -137,884.86 | 30,880.77 | -107,004.09 |
| CARDINAL HLTH INC SEDOL : 2175672 | | | | | | | | |
| 8,399.000 | 47.94 | | 3,258.81 | 324,729.25 | 214,430.89 | 57,531.57 | 52,766.79 | 110,298.36 |
| CARLISLE COMPANIES INC COM SEDOL : 2176318 CSL | | | | | | | | |
| 14,215.000 | 125.28 | | 0.00 | 1,436,231.35 | 1,351,326.61 | 99,897.60 | -14,992.86 | 84,904.74 |
| CARMAX INC COM SEDOL : 2983563 | | | | | | | | |
| 4,404.000 | 53.83 | | 0.00 | 191,191.02 | 75,403.33 | 96,817.17 | 18,970.52 | 115,787.69 |
| CARNIVAL CORP COM PAIRED SEDOL : 2523044 CCL | | | | | | | | |
| 11,376.000 | 13.17 | | 0.00 | 120,828.99 | 255,480.96 | -192,528.18 | 57,876.21 | -134,651.97 |
| CATERPILLAR INC COM SEDOL : 2180201 CAT | | | | | | | | |
| 16,209.000 | 116.04 | | 0.00 | 1,516,909.72 | 892,476.93 | 414,987.52 | 209,445.27 | 624,432.79 |
| CBOE GLOBAL MARKETS INC SEDOL : B5834C5 | | | | | | | | |
| 3,120.000 | 89.25 | | 0.00 | 224,573.55 | 243,608.37 | -37,620.96 | 18,586.14 | -19,034.82 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|--------------|------------|----------------------|-------------|-------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| CBRE GROUP INC CL A CL A SEDOL : B6WVMH3 | | | | | | | | |
| 8,731.000 | 37.71 | | 0.00 | 265,531.66 | 88,045.59 | 155,329.41 | 22,156.66 | 177,486.07 |
| CDK GLOBAL INC COM SEDOL : BQXTWQ5 | | | | | | | | |
| 3,285.000 | 32.85 | | 0.00 | 87,029.51 | 44,447.08 | 31,159.21 | 11,423.22 | 42,582.43 |
| CDW CORP COM SEDOL : BBM5MD6 | | | | | | | | |
| 3,694.000 | 93.27 | | 0.00 | 277,865.52 | 171,269.32 | 93,467.36 | 13,128.84 | 106,596.20 |
| CELANESE CORP DEL COM SER A STK SEDOL : B05MZT4 CE | | | | | | | | |
| 3,546.000 | 73.39 | | 0.00 | 209,880.17 | 91,208.15 | 100,205.13 | 18,466.89 | 118,672.02 |
| CENTENE CORP DEL COM SEDOL : 2807061 CNC | | | | | | | | |
| 17,452.000 | 59.41 | | 0.00 | 836,181.49 | 541,586.18 | 240,676.37 | 53,918.94 | 294,595.31 |
| CENTERPOINT ENERGY INC COM SEDOL : 2440637 | | | | | | | | |
| 14,763.000 | 15.45 | | 0.00 | 183,949.62 | 219,584.65 | -79,915.47 | 44,280.44 | -35,635.03 |
| CENTURYLINK INC COM SEDOL : 2185046 | | | | | | | | |
| 32,163.000 | 9.46 | | 0.00 | 245,382.44 | 525,342.05 | -399,951.25 | 119,991.64 | -279,959.61 |
| CERNER CORP COM SEDOL : 2185284 | | | | | | | | |
| 8,598.000 | 62.99 | | 0.00 | 436,782.11 | 259,416.17 | 127,745.56 | 49,620.38 | 177,365.94 |
| CF INDS HLDGS INC COM SEDOL : B0G4K50 CF | | | | | | | | |
| 6,386.000 | 27.20 | | 0.00 | 140,085.64 | 159,223.07 | -59,203.56 | 40,066.13 | -19,137.43 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|---------------|---------------|----------------------|--------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| CHANGE HEALTHCARE INC COM SEDOL : BK5CVS5 | | | | | | | | |
| 23.000 | 9.99 | | 0.00 | 185.31 | 139.73 | 13.81 | 31.77 | 45.58 |
| CHARTER COMMUNICATIONS INC NEW CL A CL A SEDOL : BZ6VT82 | | | | | | | | |
| 140,507.000 | 436.31 | | 0.00 | 49,441,190.55 | 28,342,665.16 | 18,187,172.87 | 2,911,352.52 | 21,098,525.39 |
| CHENIERE ENERGY INC COM NEW SEDOL : 2654364 | | | | | | | | |
| 6,246.000 | 33.50 | | 0.00 | 168,749.53 | 237,035.65 | -128,189.52 | 59,903.40 | -68,286.12 |
| CHEVRON CORP COM SEDOL : 2838555 CVX | | | | | | | | |
| 133,163.000 | 72.46 | | 0.00 | 7,781,757.49 | 11,234,373.25 | -4,687,894.72 | 1,235,278.96 | -3,452,615.76 |
| CHIPOTLE MEXICAN GRILL INC COM STK SEDOL : B0X7DZ3 CMG | | | | | | | | |
| 765.000 | 654.40 | | 0.00 | 403,738.83 | 187,697.94 | 168,818.70 | 47,222.19 | 216,040.89 |
| CHUBB LTD ORD CHF24.15 SEDOL : B3BQMF6 | | | | | | | | |
| 12,812.000 | 111.69 | | 7,749.51 | 1,154,056.34 | 610,224.18 | 399,580.84 | 144,251.32 | 543,832.16 |
| CHURCH & DWIGHT INC COM SEDOL : 2195841 CHD | | | | | | | | |
| 7,203.000 | 64.18 | | 0.00 | 372,828.34 | 166,610.39 | 174,248.42 | 31,969.53 | 206,217.95 |
| CIENA CORP COM NEW SEDOL : B1FLZ21 CIEN | | | | | | | | |
| 57,834.000 | 39.81 | | 0.00 | 1,856,825.96 | 1,163,130.64 | 580,419.05 | 113,276.27 | 693,695.32 |
| CIGNA CORP NEW COM SEDOL : BHJ0775 | | | | | | | | |
| 171,767.000 | 177.18 | | 5,541.09 | 24,544,275.67 | 22,028,750.12 | 545,079.97 | 1,970,445.58 | 2,515,525.55 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|---------------|---------------|----------------------|--------------|--------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| CIMAREX ENERGY CO COM SEDOL : 2987521 | | | | | | | | |
| 2,783.000 | 16.83 | | 0.00 | 37,774.01 | 116,710.87 | -108,695.94 | 29,759.08 | -78,936.86 |
| CIN FNCL CORP COM SEDOL : 2196888 | | | | | | | | |
| 4,490.000 | 75.45 | | 2,172.67 | 273,213.01 | 119,595.99 | 127,203.79 | 26,413.23 | 153,617.02 |
| CINTAS CORP COM SEDOL : 2197137 | | | | | | | | |
| 2,234.000 | 173.22 | | 0.00 | 312,087.95 | 56,632.24 | 241,208.08 | 14,247.63 | 255,455.71 |
| CISCO SYSTEMS INC SEDOL : 2198163 | | | | | | | | |
| CSCO | | | | | | | | |
| 127,183.000 | 39.31 | | 0.00 | 4,032,068.49 | 1,503,954.60 | 2,146,049.21 | 382,064.68 | 2,528,113.89 |
| CITIGROUP INC COM NEW COM NEW SEDOL : 2297907 | | | | | | | | |
| 584,522.000 | 42.12 | | 0.00 | 19,855,691.49 | 16,175,995.37 | 1,803,345.41 | 1,876,350.71 | 3,679,696.12 |
| CITIZENS FINL GROUP INC COM SEDOL : BQRX1X3 | | | | | | | | |
| CFG | | | | | | | | |
| 13,457.000 | 18.81 | | 0.00 | 204,142.22 | 225,688.31 | -70,224.69 | 48,678.60 | -21,546.09 |
| CITRIX SYS INC COM SEDOL : 2182553 | | | | | | | | |
| 3,820.000 | 141.55 | | 0.00 | 436,082.87 | 154,183.57 | 243,089.04 | 38,810.26 | 281,899.30 |
| CLEMENTIA PHARMACEUTICALS INC CUSIP : 185CVR016 | | | | | | | | |
| 101,101.000 | 0.00 | | 0.00 | 0.00 | 585,186.01 | -619,117.81 | 33,931.80 | -585,186.01 |
| * Market value based on prices received from an external manager or other client-directed pricing source | | | | | | | | |
| CLOROX CO COM SEDOL : 2204026 | | | | | | | | |
| 3,768.000 | 173.25 | | 0.00 | 526,477.64 | 186,722.30 | 293,583.65 | 46,171.69 | 339,755.34 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|--------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| CME GROUP INC COM STK SEDOL : 2965839 10053176 | | | | | | | | |
| 10,153.000 | 172.91 | | 0.00 | 1,415,827.32 | 490,243.67 | 844,571.51 | 81,012.14 | 925,583.65 |
| CMS ENERGY CORP COM SEDOL : 2219224 CMS | | | | | | | | |
| 9,109.000 | 58.75 | | 0.00 | 431,592.97 | 214,694.02 | 184,901.43 | 31,997.52 | 216,898.95 |
| CNA FNCL CORP COM SEDOL : 2204866 | | | | | | | | |
| 708.000 | 31.04 | | 0.00 | 17,723.55 | 12,603.95 | 1,948.53 | 3,171.07 | 5,119.60 |
| COCA COLA CO COM SEDOL : 2206657 KO | | | | | | | | |
| 274,217.000 | 44.25 | | 90,672.18 | 9,785,960.14 | 8,584,777.25 | 278,786.63 | 922,396.26 | 1,201,182.89 |
| COGNIZANT TECH SOLUTIONS CORP CL A SEDOL : 2257019 CTSH | | | | | | | | |
| 16,174.000 | 46.47 | | 0.00 | 606,158.09 | 338,496.96 | 187,384.34 | 80,276.79 | 267,661.13 |
| COHERUS BIOSCIENCES INC COM SEDOL : BRK0149 | | | | | | | | |
| 164,978.000 | 16.22 | | 0.00 | 2,158,105.52 | 1,835,264.78 | 215,475.87 | 107,364.87 | 322,840.74 |
| COLGATE-PALMOLIVE CO COM SEDOL : 2209106 | | | | | | | | |
| 117,448.000 | 66.36 | | 0.00 | 6,285,615.27 | 5,755,034.76 | -177,532.55 | 708,113.06 | 530,580.51 |
| COMCAST CORP NEW-CL A SEDOL : 2044545 | | | | | | | | |
| 133,117.000 | 34.38 | | 24,692.05 | 3,690,924.71 | 1,515,025.16 | 1,852,319.44 | 323,580.11 | 2,175,899.55 |
| COMERICA INC COM SEDOL : 2212870 CMA | | | | | | | | |
| 5,056.000 | 29.34 | | 2,772.76 | 119,636.30 | 98,642.80 | -3,826.94 | 24,820.44 | 20,993.50 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|---------------|---------------|----------------------|--------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| COMM BANCSHARES INC COM SEDOL : 2213204 | | | | | | | | |
| 3,215.000 | 50.35 | | 0.00 | 130,549.81 | 53,941.17 | 62,844.80 | 13,763.84 | 76,608.64 |
| CONAGRA BRANDS INC COM USD5 SEDOL : 2215460 | | | | | | | | |
| CAG | | | | | | | | |
| 12,793.000 | 29.34 | | 0.00 | 302,711.07 | 194,440.80 | 77,490.54 | 30,779.73 | 108,270.27 |
| CONCHO RES INC COM STK SEDOL : B1YWRK7 | | | | | | | | |
| CXO | | | | | | | | |
| 5,407.000 | 42.85 | | 0.00 | 186,854.25 | 417,748.32 | -294,077.51 | 63,183.44 | -230,894.07 |
| CONOCOPHILLIPS COM SEDOL : 2685717 | | | | | | | | |
| 32,738.000 | 30.80 | | 0.00 | 813,202.40 | 1,127,730.38 | -586,368.14 | 271,840.16 | -314,527.98 |
| CONS EDISON INC COM SEDOL : 2216850 | | | | | | | | |
| 9,725.000 | 78.00 | | 0.00 | 611,758.49 | 456,543.35 | 76,667.70 | 78,547.44 | 155,215.14 |
| CONSTELLATION BRANDS INC CL A CL A SEDOL : 2170473 | | | | | | | | |
| 4,622.000 | 143.36 | | 0.00 | 534,384.34 | 128,508.49 | 385,336.80 | 20,539.05 | 405,875.85 |
| CONTINENTAL RES INC COM SEDOL : B1XGWS3 | | | | | | | | |
| 1,714.000 | 7.64 | | 0.00 | 10,560.88 | 37,045.35 | -35,808.26 | 9,323.79 | -26,484.47 |
| COOPER COS INC COM NEW COM NEW SEDOL : 2222631 | | | | | | | | |
| COO | | | | | | | | |
| 72,090.000 | 275.67 | | 0.00 | 16,027,298.44 | 14,906,817.49 | 705,457.49 | 415,023.46 | 1,120,480.95 |
| COPA HOLDINGS SA COM STK SEDOL : B0TNJH9 | | | | | | | | |
| CPA | | | | | | | | |
| 277,829.000 | 45.29 | | 0.00 | 10,147,888.54 | 18,010,010.85 | -11,340,568.54 | 3,478,446.23 | -7,862,122.31 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | | | | <u>Unrealized gain/loss</u> | | |
|--|--------------------------------------|---------------------------|--------------|------------|--------------|-----------------------------|--------------|--|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | Accrued income/expense | Market Value | Cost | Market | Translation | Total | |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| COPART INC COM SEDOL : 2208073 | | | | | | | | |
| CPRT | | | | | | | | |
| 5,582.000 | 68.52 | 0.00 | 308,462.93 | 227,617.34 | 65,039.51 | 15,806.08 | 80,845.59 | |
| CORNING INC COM SEDOL : 2224701 | | | | | | | | |
| 23,452.000 | 20.54 | 0.00 | 388,486.67 | 222,788.89 | 112,904.94 | 52,792.84 | 165,697.78 | |
| CORTEVA INC COM USD0.01 WI SEDOL : BK73B42 | | | | | | | | |
| 21,418.000 | 23.50 | 0.00 | 405,921.98 | 262,711.00 | 82,872.48 | 60,338.50 | 143,210.98 | |
| COSTAR GROUP INC COM SEDOL : 2262864 | | | | | | | | |
| 1,020.000 | 587.21 | 0.00 | 483,047.02 | 293,063.28 | 161,318.53 | 28,665.21 | 189,983.74 | |
| COSTCO WHOLESALE CORP NEW COM SEDOL : 2701271 | | | | | | | | |
| 12,777.000 | 285.13 | 0.00 | 2,938,106.95 | 945,389.05 | 1,797,371.60 | 195,346.30 | 1,992,717.90 | |
| COTY INC COM CL A COM CL A SEDOL : BBBSMJ2 | | | | | | | | |
| 11,142.000 | 5.16 | 0.00 | 46,366.96 | 170,085.93 | -122,980.01 | -738.96 | -123,718.97 | |
| COUPA SOFTWARE INC COM SEDOL : BD87XR1 | | | | | | | | |
| 7,094.000 | 139.73 | 0.00 | 799,422.99 | 517,111.63 | 254,818.74 | 27,492.62 | 282,311.36 | |
| CROWN CASTLE INTL CORP NEW COM SEDOL : BTGQCX1 | | | | | | | | |
| CCI | | | | | | | | |
| 11,924.000 | 144.40 | 0.00 | 1,388,624.91 | 598,352.88 | 691,717.55 | 98,554.48 | 790,272.03 | |
| CSX CORP COM STK SEDOL : 2160753 | | | | | | | | |
| CSX | | | | | | | | |
| 23,471.000 | 57.30 | 0.00 | 1,084,630.99 | 347,914.36 | 656,314.10 | 80,402.53 | 736,716.63 | |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|---------------|---------------|----------------------|--------------|--------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| CUBESMART SEDOL : B6SW913 | | | | | | | | |
| 61,282.000 | 26.79 | | 16,309.58 | 1,324,041.01 | 1,310,763.82 | -114,992.72 | 128,269.91 | 13,277.19 |
| CUMMINS INC SEDOL : 2240202 | | | | | | | | |
| CMI | | | | | | | | |
| 4,391.000 | 135.32 | | 0.00 | 479,204.86 | 256,558.01 | 158,052.67 | 64,594.18 | 222,646.85 |
| CVS HEALTH CORP COM SEDOL : 2577609 | | | | | | | | |
| CVS | | | | | | | | |
| 432,130.000 | 59.33 | | 0.00 | 20,676,858.61 | 19,673,491.91 | -791,095.05 | 1,794,461.75 | 1,003,366.70 |
| D R HORTON INC COM SEDOL : 2250687 | | | | | | | | |
| DHI | | | | | | | | |
| 9,849.000 | 34.00 | | 0.00 | 270,064.09 | 115,205.72 | 124,749.46 | 30,108.91 | 154,858.37 |
| DANAHER CORP COM SEDOL : 2250870 | | | | | | | | |
| DHR | | | | | | | | |
| 86,391.000 | 138.41 | | 12,541.13 | 9,643,435.09 | 6,003,853.86 | 3,198,774.30 | 440,806.93 | 3,639,581.23 |
| DARDEN RESTAURANTS INC COM SEDOL : 2289874 | | | | | | | | |
| DRI | | | | | | | | |
| 3,610.000 | 54.46 | | 0.00 | 158,555.25 | 114,143.93 | 17,779.10 | 26,632.22 | 44,411.32 |
| DAVITA INC COM SEDOL : 2898087 | | | | | | | | |
| 4,192.000 | 76.06 | | 0.00 | 257,142.22 | 138,228.45 | 83,670.29 | 35,243.48 | 118,913.77 |
| DEERE & CO COM SEDOL : 2261203 | | | | | | | | |
| DE | | | | | | | | |
| 72,652.000 | 138.16 | | 44,530.44 | 8,095,164.74 | 5,749,378.55 | 2,122,190.02 | 223,596.17 | 2,345,786.19 |
| DELL TECHNOLOGIES INC COM USD0.01 CL C WI COMMON STOCK SEDOL : BHKD3S6 | | | | | | | | |
| 3,506.000 | 39.55 | | 0.00 | 111,828.94 | 37,991.35 | 64,311.85 | 9,525.74 | 73,837.59 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|--------------|------------|----------------------|-------------|-------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| DELTA AIR LINES INC DEL COM NEW COM NEW SEDOL : B1W9D46 | | | | | | | | |
| DAL | | | | | | | | |
| 4,726.000 | 28.53 | | 0.00 | 108,740.49 | 34,396.32 | 65,452.18 | 8,891.99 | 74,344.17 |
| DENTSPLY SIRONA INC COM SEDOL : BYNPPC6 | | | | | | | | |
| 6,971.000 | 38.83 | | 562.20 | 218,302.28 | 246,873.59 | -61,966.91 | 33,395.60 | -28,571.31 |
| DEVON ENERGY CORP NEW COM SEDOL : 2480677 | | | | | | | | |
| DVN | | | | | | | | |
| 14,831.000 | 6.91 | | 0.00 | 82,650.27 | 444,338.75 | -457,568.32 | 95,879.84 | -361,688.48 |
| DEXCOM INC COM SEDOL : B0796X4 | | | | | | | | |
| 2,471.000 | 269.27 | | 0.00 | 536,607.22 | 280,929.22 | 235,660.98 | 20,017.02 | 255,678.00 |
| DIAMONDBACK ENERGY INC COM SEDOL : B7Y8YR3 | | | | | | | | |
| FANG | | | | | | | | |
| 4,556.000 | 26.20 | | 0.00 | 96,267.74 | 372,848.74 | -305,486.34 | 28,905.34 | -276,581.00 |
| DIGITAL RLTY TR INC COM SEDOL : B03GQS4 | | | | | | | | |
| DLR | | | | | | | | |
| 7,631.000 | 138.91 | | 0.00 | 854,891.02 | 545,968.91 | 244,951.00 | 63,971.11 | 308,922.11 |
| DISCOVER FINL SVCS COM STK SEDOL : B1YLC43 | | | | | | | | |
| 9,916.000 | 35.67 | | 0.00 | 285,256.41 | 221,061.64 | 8,570.54 | 55,624.23 | 64,194.77 |
| DISCOVERY INC - A SEDOL : B3D7K31 | | | | | | | | |
| 4,236.000 | 19.44 | | 0.00 | 66,412.22 | 70,656.67 | -22,026.86 | 17,782.41 | -4,244.45 |
| DISCOVERY INC COM USD0.01 SERIES C SEDOL : B3D7KG4 | | | | | | | | |
| 9,116.000 | 17.54 | | 0.00 | 128,952.48 | 157,386.44 | -65,270.73 | 36,836.77 | -28,433.96 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| DISH NETWORK CORP CL A COM STK SEDOL : 2303581 | | | | | | | | |
| DISH | | | | | | | | |
| 6,136.000 | 19.99 | | 0.00 | 98,922.24 | 110,260.38 | -39,080.99 | 27,742.85 | -11,338.14 |
| DOCUSIGN INC COM SEDOL : BFYT7B7 | | | | | | | | |
| 4,901.000 | 92.40 | | 0.00 | 365,218.25 | 335,013.97 | 50,170.83 | -19,966.55 | 30,204.28 |
| DOLLAR GEN CORP NEW COM SEDOL : B5B1S13 | | | | | | | | |
| 7,408.000 | 151.01 | | 0.00 | 902,199.27 | 270,731.79 | 570,691.86 | 60,775.62 | 631,467.48 |
| DOLLAR TREE INC COM STK SEDOL : 2272476 | | | | | | | | |
| 6,244.000 | 73.47 | | 0.00 | 369,971.89 | 238,399.40 | 78,775.23 | 52,797.26 | 131,572.49 |
| DOMINION ENERGY INC COM STK NPV SEDOL : 2542049 | | | | | | | | |
| D | | | | | | | | |
| 24,224.000 | 72.19 | | 0.00 | 1,410,323.33 | 1,056,522.08 | 177,265.93 | 176,535.32 | 353,801.25 |
| DOMINOS PIZZA INC COM SEDOL : B01SD70 | | | | | | | | |
| DPZ | | | | | | | | |
| 1,163.000 | 324.07 | | 0.00 | 303,958.53 | 169,614.60 | 121,341.92 | 13,002.01 | 134,343.93 |
| DOVER CORP COM USD1.00 SEDOL : 2278407 | | | | | | | | |
| 3,931.000 | 83.94 | | 0.00 | 266,114.05 | 87,654.59 | 156,402.31 | 22,057.15 | 178,459.46 |
| DOW INCCOM USD0.01 WI SEDOL : BHXCF84 | | | | | | | | |
| 21,418.000 | 29.24 | | 0.00 | 505,070.58 | 521,316.81 | -135,980.35 | 119,734.12 | -16,246.23 |
| DTE ENERGY CO COM SEDOL : 2280220 | | | | | | | | |
| DTE | | | | | | | | |
| 5,735.000 | 94.97 | | 4,683.00 | 439,253.93 | 295,976.93 | 96,438.64 | 46,838.36 | 143,277.00 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|-------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| DUKE ENERGY CORP NEW COM NEW COM NEW SEDOL : B7VD3F2 | | | | | | | | |
| 21,089.000 | 80.88 | | 0.00 | 1,375,602.39 | 976,727.39 | 189,748.14 | 209,126.86 | 398,875.00 |
| DUKE RLTY CORP COM NEW REIT SEDOL : 2284084 | | | | | | | | |
| 10,901.000 | 32.38 | | 0.00 | 284,668.21 | 111,270.54 | 145,906.21 | 27,491.46 | 173,397.67 |
| DUPONT DE NEMOURS INC COMMON STOCK SEDOL : BK0VN47 | | | | | | | | |
| 21,418.000 | 34.10 | | 0.00 | 589,018.70 | 752,868.54 | -336,765.92 | 172,916.08 | -163,849.84 |
| DXC TECHNOLOGY CO COM SEDOL : BYXD7B3 DXC | | | | | | | | |
| 7,967.000 | 13.05 | | 1,349.30 | 83,849.62 | 106,262.26 | -49,079.25 | 26,666.61 | -22,412.64 |
| DYNATRACE INC COM SEDOL : BJV2RD9 | | | | | | | | |
| 83,093.000 | 23.84 | | 0.00 | 1,597,594.23 | 1,271,459.61 | 295,596.14 | 30,538.48 | 326,134.62 |
| E TRADE FINL CORP FORMERLY E TRADE GROUPINC TO 10/01/2003 CO SEDOL : 2299011 | | | | | | | | |
| 7,065.000 | 34.32 | | 0.00 | 195,548.84 | 122,474.92 | 53,721.67 | 19,352.25 | 73,073.92 |
| EASTGROUP PPTYS INC REIT SEDOL : 2455761 | | | | | | | | |
| 20,816.000 | 104.48 | | 12,590.83 | 1,753,986.45 | 1,973,565.36 | -246,528.08 | 26,949.17 | -219,578.91 |
| EASTMAN CHEM CO COM SEDOL : 2298386 EMN | | | | | | | | |
| 3,718.000 | 46.58 | | 1,979.02 | 139,670.49 | 125,324.78 | -19,175.48 | 33,521.19 | 14,345.71 |
| EATON CORP PLC COM USD0.50 SEDOL : B8KQN82 ETN | | | | | | | | |
| 12,268.000 | 77.69 | | 0.00 | 768,660.71 | 416,817.81 | 250,159.81 | 101,683.09 | 351,842.90 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|--------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| EBAY INC COM USD0.001 SEDOL : 2293819 | | | | | | | | |
| EBAY | | | | | | | | |
| 26,900.000 | 30.06 | | 0.00 | 652,134.31 | 297,696.71 | 285,702.48 | 68,735.12 | 354,437.60 |
| ECOLAB INC COM STK USD1 SEDOL : 2304227 | | | | | | | | |
| 62,498.000 | 155.83 | | 23,689.71 | 7,854,399.42 | 6,707,135.89 | 735,924.09 | 411,339.44 | 1,147,263.53 |
| EDISON INTL COM SEDOL : 2829515 | | | | | | | | |
| 10,553.000 | 54.79 | | 5,425.65 | 466,308.18 | 358,620.86 | 33,727.85 | 73,959.47 | 107,687.32 |
| EDWARDS LIFESCIENCES CORP COM SEDOL : 2567116 | | | | | | | | |
| EW | | | | | | | | |
| 6,336.000 | 188.62 | | 0.00 | 963,826.14 | 280,368.44 | 633,213.60 | 50,244.10 | 683,457.70 |
| EHEALTH INC COM STK SEDOL : B1G0F83 | | | | | | | | |
| 22,155.000 | 140.82 | | 0.00 | 2,516,123.11 | 1,482,974.28 | 1,032,679.00 | 469.83 | 1,033,148.83 |
| ELANCO ANIMAL HEALTH INC COM SEDOL : BF5L3T2 | | | | | | | | |
| 11,455.000 | 22.39 | | 0.00 | 206,844.98 | 73,067.49 | 116,682.32 | 17,095.17 | 133,777.49 |
| ELASTIC N V COM USD0.01 SEDOL : BFXCLC6 | | | | | | | | |
| 35,893.000 | 55.81 | | 0.00 | 1,615,539.47 | 1,732,291.08 | -172,503.76 | 55,752.15 | -116,751.61 |
| ELECTR ARTS COM SEDOL : 2310194 | | | | | | | | |
| 8,271.000 | 100.17 | | 0.00 | 668,176.95 | 84,440.62 | 567,673.95 | 16,062.38 | 583,736.33 |
| ELI LILLY & CO COM SEDOL : 2516152 | | | | | | | | |
| 24,786.000 | 138.72 | | 0.00 | 2,772,945.40 | 817,335.76 | 1,788,843.38 | 166,766.26 | 1,955,609.64 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | | | | <u>Unrealized gain/loss</u> | | |
|---|--------------------------------------|---------------------------|--------------|--------------|---------------|-----------------------------|---------------|--|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | Accrued income/expense | Market Value | Cost | Market | Translation | Total | |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| EMERSON ELECTRIC CO COM SEDOL : 2313405 | | | | | | | | |
| 17,696.000 | 47.65 | 0.00 | 680,038.98 | 528,051.73 | 26,318.29 | 125,668.96 | 151,987.25 | |
| ENPHASE ENERGY INC COM SEDOL : B65SQW4 | | | | | | | | |
| 87,598.000 | 32.29 | 0.00 | 2,281,171.98 | 2,803,275.87 | -625,174.51 | 103,070.62 | -522,103.89 | |
| ENTEGRIS INC COM SEDOL : 2599700 | | | | | | | | |
| 86,484.000 | 44.77 | 0.00 | 3,122,616.53 | 2,278,245.45 | 634,668.81 | 209,702.27 | 844,371.08 | |
| ENTERGY CORP NEW COM SEDOL : 2317087 | | | | | | | | |
| 6,120.000 | 93.97 | 0.00 | 463,806.08 | 308,332.84 | 95,314.05 | 60,159.19 | 155,473.24 | |
| ENVESTNET INC COM STK SEDOL : B474ZK7 | | | | | | | | |
| 64,771.000 | 53.78 | 0.00 | 2,809,294.00 | 2,097,920.90 | 517,072.95 | 194,300.15 | 711,373.10 | |
| EOG RESOURCES INC COM SEDOL : 2318024 | | | | | | | | |
| 76,593.000 | 35.92 | 0.00 | 2,218,815.55 | 3,411,278.65 | -1,845,429.63 | 652,966.53 | -1,192,463.10 | |
| EQTY LIFESTYLE PPTYS INC REIT SEDOL : 2563125 | | | | | | | | |
| 6,961.000 | 57.48 | 1,922.77 | 322,689.02 | 291,407.08 | 48,649.56 | -17,367.62 | 31,281.94 | |
| EQTY RESDNTL EFF 5/15/02 SEDOL : 2319157 | | | | | | | | |
| 10,921.000 | 61.71 | 5,306.58 | 543,517.77 | 472,678.82 | -27,798.40 | 98,637.35 | 70,838.95 | |
| EQUIFAX INC COM SEDOL : 2319146 | | | | | | | | |
| 3,509.000 | 119.45 | 0.00 | 338,037.84 | 124,148.69 | 185,038.20 | 28,850.95 | 213,889.15 | |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|-------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| EQUINIX INC COM PAR \$0.001 SEDOL : BVLZX12 | | | | | | | | |
| EQIX | | | | | | | | |
| 2,531.000 | 624.57 | | 0.00 | 1,274,879.26 | 548,461.77 | 658,703.15 | 67,714.34 | 726,417.49 |
| EQUITABLE HLDGS INC COM SEDOL : BKRMR96 | | | | | | | | |
| 9,924.000 | 14.45 | | 0.00 | 115,651.27 | 172,825.90 | -67,303.76 | 10,129.13 | -57,174.63 |
| ESSEX PPTY TR REIT SEDOL : 2316619 | | | | | | | | |
| ESS | | | | | | | | |
| 1,863.000 | 220.24 | | 3,121.40 | 330,906.16 | 245,664.95 | 28,456.56 | 56,784.65 | 85,241.21 |
| ESTEE LAUDER COMPANIES INC CL AUSD0.01 SEDOL : 2320524 | | | | | | | | |
| EL | | | | | | | | |
| 6,557.000 | 159.34 | | 0.00 | 842,608.41 | 307,724.46 | 481,355.12 | 53,528.83 | 534,883.95 |
| EVERBRIDGE INC COM SEDOL : BYY5ZB4 | | | | | | | | |
| 18,476.000 | 106.36 | | 0.00 | 1,584,827.78 | 1,635,149.97 | -23,702.11 | -26,620.08 | -50,322.19 |
| EVERCORE INC SEDOL : B1BHXZ2 | | | | | | | | |
| 38,987.000 | 46.06 | | 0.00 | 1,448,236.68 | 1,971,581.65 | -706,263.41 | 182,918.44 | -523,344.97 |
| EVEREST RE GROUP COM SEDOL : 2556868 | | | | | | | | |
| RE | | | | | | | | |
| 1,175.000 | 192.42 | | 0.00 | 182,340.81 | 79,010.77 | 83,454.54 | 19,875.50 | 103,330.04 |
| EVERGY INC COM NPV SEDOL : BFMXGR0 | | | | | | | | |
| 7,478.000 | 55.05 | | 0.00 | 332,000.38 | 320,099.25 | -6,890.31 | 18,791.44 | 11,901.13 |
| EVERSOURCE ENERGY COM SEDOL : BVVN4Q8 | | | | | | | | |
| 9,295.000 | 78.21 | | 0.00 | 586,283.23 | 234,019.02 | 291,414.04 | 60,850.17 | 352,264.21 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|---------------|---------------|----------------------|--------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| EVOLENT HEALTH INC CL A CL A SEDOL : BYLY8H1 | | | | | | | | |
| 148,678.000 | 5.43 | | 0.00 | 651,091.96 | 1,785,539.39 | -1,295,734.14 | 161,286.71 | -1,134,447.43 |
| EXACT SCIENCES CORP COM SEDOL : 2719951 | | | | | | | | |
| 3,808.000 | 58.00 | | 0.00 | 178,123.30 | 317,014.25 | -141,191.96 | 2,301.01 | -138,890.95 |
| EXELON CORP COM SEDOL : 2670519 | | | | | | | | |
| EXC | | | | | | | | |
| 26,358.000 | 36.81 | | 0.00 | 782,481.47 | 632,973.80 | 14,397.86 | 135,109.81 | 149,507.67 |
| EXPEDIA GROUP INC COM USD0.001 SEDOL : B748CK2 | | | | | | | | |
| EXPE | | | | | | | | |
| 3,533.000 | 56.27 | | 0.00 | 160,330.57 | 126,655.51 | 486.34 | 33,188.72 | 33,675.06 |
| EXPEDITORS INTL WASH INC COM SEDOL : 2325507 | | | | | | | | |
| 4,307.000 | 66.72 | | 0.00 | 231,753.71 | 104,960.27 | 100,379.75 | 26,413.69 | 126,793.44 |
| EXTRA SPACE STORAGE INC COM SEDOL : B02HWR9 | | | | | | | | |
| 4,589.000 | 95.76 | | 0.00 | 354,403.49 | 324,744.66 | -959.93 | 30,618.76 | 29,658.83 |
| EXXON MOBIL CORP COM SEDOL : 2326618 | | | | | | | | |
| 124,237.000 | 37.97 | | 0.00 | 3,804,410.27 | 6,783,923.04 | -4,478,212.36 | 1,498,699.59 | -2,979,512.77 |
| F5 NETWORKS INC COM STK SEDOL : 2427599 | | | | | | | | |
| FFIV | | | | | | | | |
| 1,919.000 | 106.63 | | 0.00 | 165,025.17 | 116,596.90 | 19,078.24 | 29,350.03 | 48,428.27 |
| FACEBOOK INC COM USD0.000006 CL 'A' SEDOL : B7TL820 | | | | | | | | |
| FB | | | | | | | | |
| 285,180.000 | 166.80 | | 0.00 | 38,362,853.47 | 30,195,554.44 | 5,603,219.32 | 2,564,079.71 | 8,167,299.03 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | | | | <u>Unrealized gain/loss</u> | | |
|--|--------------------------------------|---------------------------|--------------|--------------|--------------|-----------------------------|--------------|--|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | Accrued income/expense | Market Value | Cost | Market | Translation | Total | |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| FASTENAL CO COM SEDOL : 2332262 | | | | | | | | |
| 15,776.000 | 31.25 | 0.00 | 397,596.65 | 210,404.74 | 139,399.40 | 47,792.51 | 187,191.91 | |
| FEDERAL RLTY INVT TR SH BEN INT NEW SHBEN INT NEW SEDOL : 2333931 | | | | | | | | |
| FRT | | | | | | | | |
| 2,476.000 | 74.61 | 2,096.70 | 148,985.32 | 210,994.40 | -92,088.30 | 30,079.22 | -62,009.08 | |
| FEDEX CORP COM SEDOL : 2142784 | | | | | | | | |
| FDX | | | | | | | | |
| 6,840.000 | 121.26 | 3,585.63 | 668,912.72 | 413,991.21 | 155,290.62 | 99,630.89 | 254,921.51 | |
| FIBROGEN INC COM SEDOL : BSDRYR8 | | | | | | | | |
| 66,663.000 | 34.75 | 0.00 | 1,868,252.00 | 1,853,196.46 | -120,179.70 | 135,235.24 | 15,055.54 | |
| FIDELITY NATL FINL INC NEW FORMERLYFIDELITY COMMON STOC SEDOL : BNRDD4 | | | | | | | | |
| 6,366.000 | 24.88 | 0.00 | 127,735.85 | 81,786.36 | 21,461.50 | 24,487.99 | 45,949.49 | |
| FIDELITY NATL INFORMATION SVCS INC COMSTK SEDOL : 2769796 | | | | | | | | |
| FIS | | | | | | | | |
| 85,091.000 | 121.64 | 0.00 | 8,347,488.54 | 3,501,634.25 | 4,693,068.27 | 152,786.02 | 4,845,854.29 | |
| FIRST FINL BANKSHARES INC COM SEDOL : 2266026 | | | | | | | | |
| 78,156.000 | 26.84 | 8,357.56 | 1,691,767.31 | 1,897,154.56 | -267,173.92 | 61,786.67 | -205,387.25 | |
| FIRST REP BK SAN FRANCISCO CALIF NEW COM SEDOL : B4WHY15 | | | | | | | | |
| 4,031.000 | 82.28 | 0.00 | 267,487.12 | 170,759.34 | 59,376.78 | 37,351.00 | 96,727.78 | |
| FIRSTENERGY CORP COM SEDOL : 2100920 | | | | | | | | |
| 14,825.000 | 40.07 | 0.00 | 479,081.98 | 449,436.02 | -48,352.32 | 77,998.28 | 29,645.96 | |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|-------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| FISERV INC COM SEDOL : 2342034 | | | | | | | | |
| FISV | | | | | | | | |
| 16,171.000 | 94.99 | | 0.00 | 1,238,826.70 | 538,061.03 | 673,581.60 | 27,184.07 | 700,765.67 |
| FLEETCOR TECHNOLOGIES INC COM SEDOL : B4R28B3 | | | | | | | | |
| FLT | | | | | | | | |
| 2,349.000 | 186.54 | | 0.00 | 353,387.17 | 196,351.19 | 104,798.02 | 52,237.96 | 157,035.98 |
| FLEX LTD COM USD0.01 SEDOL : 2353058 | | | | | | | | |
| 16,286.000 | 8.375 | | 0.00 | 110,000.60 | 66,284.47 | 27,035.08 | 16,681.05 | 43,716.13 |
| FLOWSERVE CORP COM SEDOL : 2288406 | | | | | | | | |
| 3,857.000 | 23.89 | | 622.12 | 74,312.45 | 94,384.13 | -43,821.68 | 23,750.00 | -20,071.68 |
| FLUOR CORP NEW COM SEDOL : 2696838 | | | | | | | | |
| 0.000 | 6.91 | | 315.09 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| FMC CORP COM (NEW) SEDOL : 2328603 | | | | | | | | |
| 3,256.000 | 81.69 | | 1,155.40 | 214,510.76 | 115,620.35 | 72,551.77 | 26,338.64 | 98,890.41 |
| FOCUS FINL PARTNERS INC CL A CL A SEDOL : BF7J7H0 | | | | | | | | |
| 67,722.000 | 23.01 | | 0.00 | 1,256,730.59 | 1,475,682.78 | -287,455.83 | 68,503.64 | -218,952.19 |
| FORD MTR CO DEL COM PAR \$0.01 COM PAR\$0.01 SEDOL : 2615468 | | | | | | | | |
| F | | | | | | | | |
| 106,134.000 | 4.83 | | 0.00 | 413,425.69 | 712,096.80 | -461,707.64 | 163,036.53 | -298,671.11 |
| FORTINET INC COM SEDOL : B5B2106 | | | | | | | | |
| FTNT | | | | | | | | |
| 3,918.000 | 101.17 | | 0.00 | 319,677.43 | 245,611.14 | 56,565.79 | 17,500.50 | 74,066.29 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|--------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| FORTIVE CORP COM MON STOCK SEDOL : BYT3MK1 | | | | | | | | |
| 7,250.000 | 55.19 | | 0.00 | 322,696.45 | 143,575.65 | 152,442.57 | 26,678.23 | 179,120.80 |
| FORTUNE BRANDS HOME & SEC INC COM SEDOL : B3MC7D6 | | | | | | | | |
| 18,546.000 | 43.25 | | 0.00 | 646,892.56 | 606,330.10 | 2,854.91 | 37,707.55 | 40,562.46 |
| FOX CORP CL A CL A SEDOL : BJJMGL2 | | | | | | | | |
| 9,698.000 | 23.63 | | 1,798.89 | 184,816.91 | 82,613.78 | 83,297.84 | 18,905.29 | 102,203.13 |
| FOX CORP CL B CL B SEDOL : BJJMGY5 | | | | | | | | |
| 4,241.000 | 22.88 | | 786.67 | 78,256.44 | 32,928.25 | 37,042.92 | 8,285.27 | 45,328.19 |
| FOX FACTORY HLDG CORP COM SEDOL : BCRY5K3 | | | | | | | | |
| 32,214.000 | 42.00 | | 0.00 | 1,091,163.27 | 1,823,509.16 | -813,636.71 | 81,290.82 | -732,345.89 |
| FREEPORT-MCMORAN INC SEDOL : 2352118 FCX | | | | | | | | |
| 38,617.000 | 6.75 | | 0.00 | 210,221.97 | 670,933.05 | -608,330.90 | 147,619.82 | -460,711.08 |
| FRESHPET INC COM SEDOL : BS7K7M9 | | | | | | | | |
| 64,065.000 | 63.87 | | 0.00 | 3,299,996.95 | 1,140,818.95 | 2,074,051.53 | 85,126.47 | 2,159,178.00 |
| FRKLN RES INC COM SEDOL : 2350684 | | | | | | | | |
| 9,953.000 | 16.69 | | 2,167.27 | 133,969.56 | 236,638.45 | -162,211.65 | 59,542.76 | -102,668.89 |
| FTI CONSULTING INC COM SEDOL : 2351449 FCN | | | | | | | | |
| 19,698.000 | 119.77 | | 0.00 | 1,902,680.97 | 1,720,476.94 | 161,223.46 | 20,980.57 | 182,204.03 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|---------------|---------------|----------------------|--------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| G1 THERAPEUTICS INCOM USD0.0001 SEDOL : BF0QXG9 | | | | | | | | |
| 65,903.000 | 11.02 | | 0.00 | 585,709.91 | 1,541,971.78 | -1,048,808.58 | 92,546.71 | -956,261.87 |
| GALLAGHER ARTHUR J & CO COM SEDOL : 2359506 | | | | | | | | |
| 4,855.000 | 81.51 | | 0.00 | 319,150.79 | 122,186.85 | 166,012.79 | 30,951.15 | 196,963.94 |
| GAP INC COM SEDOL : 2360326 | | | | | | | | |
| 7,290.000 | 7.04 | | 0.00 | 41,390.05 | 130,553.12 | -122,008.93 | 32,845.86 | -89,163.07 |
| GARMIN LTD COMMON STOCK SEDOL : B3Z5T14 | | | | | | | | |
| 3,578.000 | 74.96 | | 0.00 | 216,304.58 | 121,180.33 | 76,464.42 | 18,659.83 | 95,124.25 |
| GARTNER INC COM SEDOL : 2372763 | | | | | | | | |
| 2,647.000 | 99.57 | | 0.00 | 212,558.38 | 240,454.94 | -46,328.90 | 18,432.34 | -27,896.56 |
| GEN MTRS CO COM SEDOL : B665KZ5 | | | | | | | | |
| GM | | | | | | | | |
| 686,982.000 | 20.78 | | 0.00 | 11,512,951.98 | 15,964,578.79 | -7,207,851.61 | 2,756,224.80 | -4,451,626.81 |
| GENERAC HLDGS INC COM STK SEDOL : B6197Q2 | | | | | | | | |
| 60,555.000 | 93.17 | | 0.00 | 4,550,110.00 | 3,043,504.65 | 1,384,362.96 | 122,242.39 | 1,506,605.35 |
| GENERAL DYNAMICS CORP COM SEDOL : 2365161 | | | | | | | | |
| GD | | | | | | | | |
| 7,187.000 | 132.31 | | 0.00 | 766,895.35 | 305,019.72 | 382,043.22 | 79,832.41 | 461,875.63 |
| GENERAL ELECTRIC CO SEDOL : 2380498 | | | | | | | | |
| GE | | | | | | | | |
| 254,514.000 | 7.94 | | 2,052.61 | 1,629,776.20 | 3,285,106.24 | -2,435,228.72 | 779,898.68 | -1,655,330.04 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|--------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| GENERAL MILLS INC COM SEDOL : 2367026 | | | | | | | | |
| 16,993.000 | 52.77 | | 0.00 | 723,190.88 | 444,056.48 | 175,134.49 | 103,999.91 | 279,134.40 |
| GENTEX CORP COM SEDOL : 2366799 | | | | | | | | |
| 8,432.000 | 22.16 | | 0.00 | 150,694.06 | 61,302.38 | 74,920.71 | 14,470.97 | 89,391.68 |
| GENUINE PARTS CO COM SEDOL : 2367480 | | | | | | | | |
| 4,051.000 | 67.33 | | 2,580.98 | 219,971.62 | 160,658.80 | 17,443.00 | 41,869.82 | 59,312.82 |
| GILEAD SCIENCES INC SEDOL : 2369174 | | | | | | | | |
| GILD | | | | | | | | |
| 37,304.000 | 74.76 | | 0.00 | 2,249,160.70 | 752,426.34 | 1,347,851.29 | 148,883.07 | 1,496,734.36 |
| GLOBAL BLOOD THERAPEUTICS INC COM SEDOL : BZ05388 | | | | | | | | |
| 17,240.000 | 51.09 | | 0.00 | 710,344.39 | 598,070.76 | 58,602.88 | 53,670.75 | 112,273.63 |
| GLOBAL PMTS INC COM SEDOL : 2712013 | | | | | | | | |
| GPN | | | | | | | | |
| 8,720.000 | 144.23 | | 0.00 | 1,014,303.40 | 409,865.87 | 568,810.37 | 35,627.16 | 604,437.53 |
| GLOBE LIFE INC COM SEDOL : BK6YKG1 | | | | | | | | |
| 3,322.000 | 71.97 | | 0.00 | 192,817.71 | 72,543.40 | 102,023.27 | 18,251.04 | 120,274.31 |
| GLU MOBILE INC COM SEDOL : B1VP204 | | | | | | | | |
| 203,597.000 | 6.29 | | 0.00 | 1,032,803.76 | 1,199,449.78 | -222,584.88 | 55,938.86 | -166,646.02 |
| GODADDY INC CL A CL A SEDOL : BWFRFC6 | | | | | | | | |
| 4,278.000 | 57.11 | | 0.00 | 197,037.43 | 259,552.99 | -80,381.48 | 17,865.92 | -62,515.56 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|-------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| GOLDMAN SACHS GROUP INC COM SEDOL : 2407966 | | | | | | | | |
| GS | | | | | | | | |
| 9,693.000 | 154.59 | | 0.00 | 1,208,468.69 | 608,766.18 | 452,144.74 | 147,557.77 | 599,702.51 |
| GRACO INC COM SEDOL : 2380443 | | | | | | | | |
| 52,542.000 | 48.73 | | 0.00 | 2,064,898.95 | 1,356,480.69 | 601,341.55 | 107,076.71 | 708,418.26 |
| GRAINGER W W INC COM SEDOL : 2380863 | | | | | | | | |
| GWW | | | | | | | | |
| 1,396.000 | 248.50 | | 0.00 | 279,774.16 | 167,998.13 | 69,502.51 | 42,273.52 | 111,776.03 |
| GROCERY OUTLET HLDG CORP COM SEDOL : BK1KWF7 | | | | | | | | |
| 73,162.000 | 34.34 | | 0.00 | 2,026,196.93 | 1,657,649.12 | 328,962.47 | 39,585.34 | 368,547.81 |
| HALLIBURTON CO COM SEDOL : 2405302 | | | | | | | | |
| HAL | | | | | | | | |
| 23,579.000 | 6.85 | | 0.00 | 130,260.20 | 474,451.62 | -448,712.36 | 104,520.94 | -344,191.42 |
| HALOZYME THERAPEUTICS INC COM SEDOL : 2975098 | | | | | | | | |
| 185,951.000 | 17.99 | | 0.00 | 2,697,897.67 | 1,933,655.48 | 604,824.59 | 159,417.60 | 764,242.19 |
| HANESBRANDS INC COM STK SEDOL : B1BJS19 | | | | | | | | |
| HBI | | | | | | | | |
| 8,151.000 | 7.87 | | 0.00 | 51,734.64 | 137,587.87 | -127,973.86 | 42,120.63 | -85,853.23 |
| HARLEY DAVIDSON COM USD0.01 SEDOL : 2411053 | | | | | | | | |
| 3,843.000 | 18.93 | | 0.00 | 58,670.09 | 116,582.61 | -87,241.42 | 29,328.90 | -57,912.52 |
| HARTFORD FINL SVCS GROUP INC COM SEDOL : 2476193 | | | | | | | | |
| HIG | | | | | | | | |
| 9,725.000 | 35.24 | | 2,549.00 | 276,389.35 | 121,596.00 | 126,631.52 | 28,161.83 | 154,793.35 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|-------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| HASBRO INC COM SEDOL : 2414580 | | | | | | | | |
| 3,334.000 | 71.55 | | 0.00 | 192,384.92 | 72,717.35 | 101,371.81 | 18,295.76 | 119,667.57 |
| HCA HEALTHCARE INC COM SEDOL : B4MGBG6 | | | | | | | | |
| 7,828.000 | 89.85 | | 0.00 | 567,237.18 | 208,803.50 | 309,623.68 | 48,810.00 | 358,433.68 |
| HEALTHPEAK PROPERTIES INC SEDOL : BJBLRK3 | | | | | | | | |
| 13,374.000 | 23.85 | | 0.00 | 257,244.14 | 339,405.19 | -169,482.52 | 87,321.47 | -82,161.05 |
| HEICO CORP NEW CL A CL A SEDOL : 2237561 | | | | | | | | |
| 3,008.000 | 63.90 | | 0.00 | 155,015.27 | 240,542.55 | -87,273.22 | 1,745.94 | -85,527.28 |
| HEICO CORP NEW COM SEDOL : 2419217 | | | | | | | | |
| 716.000 | 74.61 | | 0.00 | 43,082.99 | 73,137.94 | -30,585.80 | 530.85 | -30,054.95 |
| HELEN TROY LTD COM STK SEDOL : 2419530 | | | | | | | | |
| HELE | | | | | | | | |
| 9,565.000 | 144.03 | | 0.00 | 1,111,050.32 | 1,047,204.71 | 97,223.92 | -33,378.31 | 63,845.61 |
| HENRY SCHEIN INC COMMON STOCK SEDOL : 2416962 | | | | | | | | |
| 4,337.000 | 50.52 | | 0.00 | 176,704.89 | 127,284.03 | 29,645.30 | 19,775.56 | 49,420.86 |
| HERBALIFE NUTRITION LTD COM STK SEDOL : B0539H3 | | | | | | | | |
| HLF | | | | | | | | |
| 3,972.000 | 29.16 | | 0.00 | 93,409.82 | 94,064.73 | -15,497.90 | 14,842.99 | -654.91 |
| HERON THERAPEUTICS INC COM SEDOL : BJ0XLZ3 | | | | | | | | |
| 133,454.000 | 11.74 | | 0.00 | 1,263,558.88 | 2,048,812.56 | -869,457.46 | 84,203.78 | -785,253.68 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|---------------|---------------|----------------------|--------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| HERSHEY COMPANY COM STK USD1 SEDOL : 2422806 | | | | | | | | |
| HSY | | | | | | | | |
| 3,938.000 | 132.50 | | 0.00 | 420,811.29 | 224,871.17 | 158,983.32 | 36,956.80 | 195,940.12 |
| HESS CORP COM STK SEDOL : 2023748 | | | | | | | | |
| HES | | | | | | | | |
| 8,257.000 | 33.30 | | 0.00 | 221,749.33 | 228,352.33 | -64,066.20 | 57,463.20 | -6,603.00 |
| HEWLETT PACKARD ENTERPRISE CO COM SEDOL : BYVYWS0 | | | | | | | | |
| 2,356,488.000 | 9.71 | | 228,056.41 | 18,453,563.96 | 20,132,980.69 | -3,837,966.97 | 2,158,550.24 | -1,679,416.73 |
| HEXCEL CORP NEW COM SEDOL : 2416779 | | | | | | | | |
| HXL | | | | | | | | |
| 27,227.000 | 37.19 | | 0.00 | 816,623.29 | 1,154,295.32 | -441,660.30 | 103,988.27 | -337,672.03 |
| HILTON WORLDWIDE HLDGS INC COM NEW COMNEW SEDOL : BYVMW06 | | | | | | | | |
| 7,566.000 | 68.24 | | 0.00 | 416,390.82 | 301,701.98 | 53,240.74 | 61,448.10 | 114,688.84 |
| HOLLYFRONTIER CORP COM SEDOL : B5VX1H6 | | | | | | | | |
| HFC | | | | | | | | |
| 5,335.000 | 24.51 | | 0.00 | 105,456.54 | 123,947.87 | -49,679.64 | 31,188.31 | -18,491.33 |
| HOLOGIC INC COM SEDOL : 2433530 | | | | | | | | |
| 8,117.000 | 35.10 | | 0.00 | 229,772.71 | 214,346.42 | -35,563.69 | 50,989.98 | 15,426.29 |
| HOME DEPOT INC COM SEDOL : 2434209 | | | | | | | | |
| HD | | | | | | | | |
| 32,935.000 | 186.71 | | 0.00 | 4,959,307.52 | 1,161,153.79 | 3,517,838.55 | 280,315.18 | 3,798,153.73 |
| HOMOLOGY MEDICINES INC COM SEDOL : BFMMJ23 | | | | | | | | |
| 87,248.000 | 15.54 | | 0.00 | 1,093,458.45 | 1,155,596.96 | -180,787.90 | 118,649.39 | -62,138.51 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| HONEYWELL INTL INC COM STK SEDOL : 2020459 | | | | | | | | |
| HON | | | | | | | | |
| 85,420.000 | 133.79 | | 0.00 | 9,216,775.58 | 3,978,699.96 | 4,276,797.17 | 961,278.45 | 5,238,075.62 |
| HORIZON THERAPEUTICS PLCCOM USD0.0001 SEDOL : BQPVQZ6 | | | | | | | | |
| 122,034.000 | 29.62 | | 0.00 | 2,915,155.28 | 1,637,646.48 | 1,139,861.52 | 137,647.28 | 1,277,508.80 |
| HORMEL FOODS CORP COM SEDOL : 2437264 | | | | | | | | |
| HRL | | | | | | | | |
| 7,514.000 | 46.64 | | 0.00 | 282,634.73 | 68,879.40 | 195,242.07 | 18,513.26 | 213,755.33 |
| HOST HOTELS & RESORTS INC REIT SEDOL : 2567503 | | | | | | | | |
| HST | | | | | | | | |
| 21,150.000 | 11.04 | | 3,411.43 | 188,310.80 | 222,544.50 | -86,081.63 | 51,847.93 | -34,233.70 |
| HP INC COM SEDOL : BYX4D52 | | | | | | | | |
| 46,108.000 | 17.36 | | 6,552.06 | 645,537.98 | 300,753.01 | 269,389.67 | 75,395.30 | 344,784.97 |
| HUBSPOT INC COM SEDOL : BR4T3B3 | | | | | | | | |
| 17,988.000 | 133.19 | | 0.00 | 1,932,192.05 | 1,547,224.85 | 293,803.10 | 91,164.10 | 384,967.20 |
| HUDSON LTD SEDOL : BD58J80 | | | | | | | | |
| 192,368.000 | 5.02 | | 0.00 | 778,811.47 | 2,463,352.51 | -1,914,200.76 | 229,659.72 | -1,684,541.04 |
| HUMANA INC COM SEDOL : 2445063 | | | | | | | | |
| HUM | | | | | | | | |
| 3,933.000 | 314.02 | | 1,982.44 | 996,040.61 | 191,016.57 | 761,573.92 | 43,450.12 | 805,024.04 |
| HUNT J B TRANS SVCS INC COM SEDOL : 2445416 | | | | | | | | |
| 2,589.000 | 92.23 | | 0.00 | 192,575.06 | 105,154.57 | 62,757.92 | 24,662.57 | 87,420.49 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|-------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| HUNTINGTON BANCSHARES INC COM SEDOL : 2445966 | | | | | | | | |
| 27,408.000 | 8.21 | | 3,315.62 | 181,474.79 | 145,696.69 | 13,606.03 | 22,172.07 | 35,778.10 |
| HUNTINGTON INGALLS INDS INC COM SEDOL : B40SSC9 | | | | | | | | |
| HII | | | | | | | | |
| 1,258.000 | 182.21 | | 0.00 | 184,862.42 | 220,044.55 | -58,168.43 | 22,986.30 | -35,182.13 |
| I3 VERTICALS INC CL A CL A SEDOL : BF2G4D1 | | | | | | | | |
| 44,000.000 | 19.09 | | 0.00 | 677,414.36 | 1,057,222.76 | -429,512.14 | 49,703.74 | -379,808.40 |
| IAC / INTERACTIVECORP COM PAR \$.001 STK SEDOL : B0F0F09 | | | | | | | | |
| 2,059.000 | 179.23 | | 0.00 | 297,620.50 | 96,561.32 | 186,294.34 | 14,764.84 | 201,059.18 |
| IDEX CORP COM SEDOL : 2456612 | | | | | | | | |
| 2,300.000 | 138.11 | | 0.00 | 256,182.08 | 302,167.64 | -48,264.23 | 2,278.67 | -45,985.56 |
| IDEXX LABS INC COM SEDOL : 2459202 | | | | | | | | |
| 2,599.000 | 242.24 | | 0.00 | 507,747.66 | 353,265.77 | 154,573.46 | -91.57 | 154,481.89 |
| IHS MARKIT LTD COM SEDOL : BD0Q558 | | | | | | | | |
| 11,039.000 | 60.00 | | 0.00 | 534,166.66 | 360,567.68 | 174,748.73 | -1,149.75 | 173,598.98 |
| ILL TOOL WKS INC COM SEDOL : 2457552 | | | | | | | | |
| 9,419.000 | 142.12 | | 8,128.01 | 1,079,582.38 | 398,180.07 | 608,479.05 | 72,923.26 | 681,402.31 |
| ILLUMINA INC COM SEDOL : 2613990 | | | | | | | | |
| 4,306.000 | 273.12 | | 0.00 | 948,469.39 | 261,610.87 | 641,118.80 | 45,739.72 | 686,858.52 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|---------------|---------------|----------------------|-------------|--------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| INCYTE CORP COM SEDOL : 2471950 | | | | | | | | |
| 4,751.000 | 73.23 | | 0.00 | 280,588.49 | 220,379.90 | 5,939.30 | 54,269.29 | 60,208.59 |
| INGREDION INC COM SEDOL : B7K24P7 | | | | | | | | |
| 2,128.000 | 75.50 | | 1,081.20 | 129,572.96 | 214,968.76 | -93,593.33 | 8,197.53 | -85,395.80 |
| INPHI CORP COM SEDOL : B5TRVW5 | | | | | | | | |
| 57,367.000 | 79.17 | | 0.00 | 3,662,845.30 | 1,493,562.85 | 2,057,364.99 | 111,917.46 | 2,169,282.45 |
| INSULET CORP COM STK SEDOL : B1XGNW4 | | | | | | | | |
| 10,832.000 | 165.68 | | 0.00 | 1,447,353.21 | 477,455.28 | 936,602.34 | 33,295.59 | 969,897.93 |
| INTEL CORP COM SEDOL : 2463247 | | | | | | | | |
| INTC | | | | | | | | |
| 131,063.000 | 54.12 | | 0.00 | 5,720,495.98 | 2,311,119.63 | 2,882,389.61 | 526,986.74 | 3,409,376.35 |
| INTERCEPT PHARMACEUTICALS INC COM SEDOL : B7N59F8 | | | | | | | | |
| 26,352.000 | 62.96 | | 0.00 | 1,338,055.39 | 1,978,648.12 | -736,133.36 | 95,540.63 | -640,592.73 |
| INTERCONTINENTAL EXCHANGE INC COM SEDOL : BFSSDS9 | | | | | | | | |
| ICE | | | | | | | | |
| 431,167.000 | 80.75 | | 0.00 | 28,079,142.26 | 27,131,881.01 | -27,737.09 | 974,998.34 | 947,261.25 |
| INTERNATIONAL BUSINESS MACHS CORP COM SEDOL : 2005973 | | | | | | | | |
| IBM | | | | | | | | |
| 26,040.000 | 110.93 | | 0.00 | 2,329,623.75 | 3,134,523.67 | -1,540,046.54 | 735,146.62 | -804,899.92 |
| INTERPUBLIC GROUP COMPANIES INC COM SEDOL : 2466321 | | | | | | | | |
| 11,943.000 | 16.19 | | 0.00 | 155,939.48 | 83,547.34 | 51,707.81 | 20,684.33 | 72,392.14 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|--------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| INTL FLAVORS & FRAGRANCES INC COM SEDOL : 2464165 | | | | | | | | |
| 2,614.000 | 102.08 | | 1,581.11 | 215,199.89 | 130,997.90 | 66,880.81 | 17,321.18 | 84,201.99 |
| INTL PAPER CO COM SEDOL : 2465254 | | | | | | | | |
| IP | | | | | | | | |
| 11,060.000 | 31.13 | | 0.00 | 277,670.69 | 209,692.21 | 14,079.80 | 53,898.68 | 67,978.48 |
| INTUIT COM SEDOL : 2459020 | | | | | | | | |
| INTU | | | | | | | | |
| 7,329.000 | 230.00 | | 0.00 | 1,359,466.00 | 390,114.75 | 902,979.76 | 66,371.49 | 969,351.25 |
| INTUITIVE SURGICAL INC COM NEW STK SEDOL : 2871301 | | | | | | | | |
| 3,389.000 | 495.21 | | 0.00 | 1,353,495.35 | 504,354.07 | 753,945.03 | 95,196.25 | 849,141.28 |
| INVESCO LTD COM STK USD0.20 SEDOL : B28XP76 | | | | | | | | |
| IVZ | | | | | | | | |
| 11,917.000 | 9.08 | | 0.00 | 87,266.71 | 169,994.42 | -125,497.95 | 42,770.24 | -82,727.71 |
| INVITATION HOMES INC COM SEDOL : BD81GW9 | | | | | | | | |
| 15,597.000 | 21.37 | | 0.00 | 268,807.50 | 301,507.18 | -51,401.17 | 18,701.49 | -32,699.68 |
| IPG PHOTONICS CORP COM SEDOL : 2698782 | | | | | | | | |
| 1,087.000 | 110.28 | | 0.00 | 96,676.76 | 193,474.46 | -118,471.45 | 21,673.75 | -96,797.70 |
| IQVIA HLDGS INC COM USD0.01 SEDOL : BDR73G1 | | | | | | | | |
| 73,418.000 | 107.86 | | 0.00 | 6,386,438.84 | 2,548,476.88 | 3,143,035.62 | 694,926.34 | 3,837,961.96 |
| IRHYTHM TECHNOLOGIES INC COM SEDOL : BYT4ST5 | | | | | | | | |
| 49,189.000 | 81.35 | | 0.00 | 3,227,166.28 | 2,323,204.72 | 767,641.40 | 136,320.16 | 903,961.56 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | | | | <u>Unrealized gain/loss</u> | | |
|--|--------------------------------------|---------------------------|---------------|--------------|---------------|-----------------------------|---------------|--|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | Accrued income/expense | Market Value | Cost | Market | Translation | Total | |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| IRON MTN INC NEW COM SEDOL : BVFTF03 | | | | | | | | |
| 8,480.000 | 23.80 | 4,229.91 | 162,767.84 | 191,000.30 | -68,134.49 | 39,902.03 | -28,232.46 | |
| ITT INC COM SEDOL : BZBY209 | | | | | | | | |
| 51,826.000 | 45.36 | 7,063.66 | 1,895,904.81 | 1,959,947.26 | -155,247.77 | 91,205.32 | -64,042.45 | |
| JABIL INC SEDOL : 2471789 | | | | | | | | |
| 5,350.000 | 24.58 | 0.00 | 106,055.07 | 67,072.35 | 22,102.51 | 16,880.21 | 38,982.72 | |
| JACOBS ENGR GROUP INC COM SEDOL : 2469052 | | | | | | | | |
| 3,745.000 | 79.27 | 0.00 | 239,417.82 | 90,250.13 | 126,459.35 | 22,708.34 | 149,167.69 | |
| JAZZ PHARMACEUTICALS PLC COM USD0.0001 SEDOL : B4Q5ZN4 JAZZ | | | | | | | | |
| 1,731.000 | 99.74 | 0.00 | 139,239.43 | 172,831.77 | -75,976.88 | 42,384.54 | -33,592.34 | |
| JEFFERIES FINL GROUP INC COM SEDOL : BG0Q4Z2 | | | | | | | | |
| 9,184.000 | 13.67 | 0.00 | 101,250.27 | 129,917.94 | -60,560.07 | 31,892.40 | -28,667.67 | |
| JOHN BEAN TECHNOLOGIES CORP COM STK SEDOL : B3BRJZ8 JBT | | | | | | | | |
| 48,442.000 | 74.27 | 0.00 | 2,901,558.17 | 3,213,106.16 | -496,789.90 | 185,241.91 | -311,547.99 | |
| JOHNSON & JOHNSON COM USD1 SEDOL : 2475833 JNJ | | | | | | | | |
| 148,707.000 | 131.13 | 0.00 | 15,726,398.11 | 6,768,501.84 | 6,946,662.58 | 2,011,233.69 | 8,957,896.27 | |
| JOHNSON CTLS INTL PLC COM USD0.01 SEDOL : BY7QL61 | | | | | | | | |
| 268,705.000 | 26.96 | 56,343.63 | 5,842,401.88 | 8,184,419.30 | -2,689,648.39 | 347,630.97 | -2,342,017.42 | |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|--------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| JPMORGAN CHASE & CO COM SEDOL : 2190385 | | | | | | | | |
| JPM | | | | | | | | |
| 92,358.000 | 90.03 | | 0.00 | 6,705,907.55 | 2,237,263.21 | 3,926,950.92 | 541,693.42 | 4,468,644.34 |
| JUNIPER NETWORKS INC COM SEDOL : 2431846 | | | | | | | | |
| 9,093.000 | 19.14 | | 0.00 | 140,360.50 | 89,274.02 | 28,616.24 | 22,470.24 | 51,086.48 |
| KELLOGG CO COM USD0.25 SEDOL : 2486813 | | | | | | | | |
| K | | | | | | | | |
| 7,907.000 | 59.99 | | 0.00 | 382,548.40 | 273,334.76 | 61,655.34 | 47,558.30 | 109,213.64 |
| KEURIG DR PEPPER INC COM SEDOL : BD3W133 | | | | | | | | |
| KDP | | | | | | | | |
| 8,414.000 | 24.27 | | 0.00 | 164,690.32 | 208,730.74 | -73,969.53 | 29,929.11 | -44,040.42 |
| KEYCORP NEW COM SEDOL : 2490911 | | | | | | | | |
| KEY | | | | | | | | |
| 28,535.000 | 10.37 | | 0.00 | 238,645.05 | 177,990.59 | 33,153.38 | 27,501.08 | 60,654.46 |
| KEYSIGHT TECHNOLOGIES INC COM SEDOL : BQZJ0Q9 | | | | | | | | |
| 5,009.000 | 83.68 | | 0.00 | 338,040.31 | 67,861.85 | 253,101.20 | 17,077.26 | 270,178.46 |
| KIMBERLY-CLARK CORP COM SEDOL : 2491839 | | | | | | | | |
| KMB | | | | | | | | |
| 10,466.000 | 127.87 | | 9,031.51 | 1,079,307.48 | 590,812.09 | 355,612.67 | 132,882.72 | 488,495.39 |
| KIMCO RLTY CORP COM SEDOL : 2491594 | | | | | | | | |
| 12,659.000 | 9.67 | | 0.00 | 98,723.76 | 155,918.19 | -97,761.60 | 40,567.17 | -57,194.43 |
| KINDER MORGAN INC DEL COM SEDOL : B3NQ4P8 | | | | | | | | |
| KMI | | | | | | | | |
| 58,458.000 | 13.92 | | 0.00 | 656,264.60 | 1,283,242.74 | -925,035.74 | 298,057.60 | -626,978.14 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|--------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| KIRBY CORP COM SEDOL : 2493534 | | | | | | | | |
| 22,938.000 | 43.47 | | 0.00 | 804,157.25 | 1,349,909.54 | -606,408.69 | 60,656.40 | -545,752.29 |
| KLA CORPORATION COM USD0.001 SEDOL : 2480138 | | | | | | | | |
| KLAC | | | | | | | | |
| 4,492.000 | 143.74 | | 0.00 | 520,730.70 | 134,505.26 | 352,373.65 | 33,851.79 | 386,225.44 |
| KOHLS CORP COM SEDOL : 2496113 | | | | | | | | |
| 4,218.000 | 14.59 | | 2,394.83 | 49,631.53 | 129,825.65 | -112,852.57 | 32,658.45 | -80,194.12 |
| KRAFT HEINZ CO COM SEDOL : BYRY499 | | | | | | | | |
| 16,426.000 | 24.74 | | 0.00 | 327,738.38 | 433,199.21 | -193,255.80 | 87,794.97 | -105,460.83 |
| KROGER CO COM SEDOL : 2497406 | | | | | | | | |
| KR | | | | | | | | |
| 23,892.000 | 30.12 | | 0.00 | 580,367.74 | 175,230.62 | 358,400.31 | 46,736.81 | 405,137.12 |
| KS CY SOUTHN SEDOL : 2607647 | | | | | | | | |
| KSU | | | | | | | | |
| 2,530.000 | 127.18 | | 816.16 | 259,498.67 | 113,650.93 | 117,253.58 | 28,594.16 | 145,847.74 |
| L3HARRIS TECHNOLOGIES INC COM SEDOL : BK9DTN5 | | | | | | | | |
| 6,494.000 | 180.12 | | 0.00 | 943,343.83 | 299,063.24 | 599,224.21 | 45,056.38 | 644,280.59 |
| LAB CORP AMER HLDGS COM NEW SEDOL : 2586122 | | | | | | | | |
| LH | | | | | | | | |
| 57,368.000 | 126.39 | | 0.00 | 5,847,607.51 | 4,661,800.02 | 510,989.98 | 674,817.51 | 1,185,807.49 |
| LAM RESH CORP COM SEDOL : 2502247 | | | | | | | | |
| LRCX | | | | | | | | |
| 4,363.000 | 240.00 | | 4,046.49 | 844,485.60 | 99,672.59 | 718,483.22 | 26,329.79 | 744,813.01 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|--------------|------------|----------------------|-------------|------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| LAMB WESTON HLDGS INC COM USD5 SEDOL : BDQZFJ3 | | | | | | | | |
| LW | | | | | | | | |
| 4,549.000 | 57.10 | | 0.00 | 209,482.54 | 68,298.90 | 127,455.48 | 13,728.16 | 141,183.64 |
| LAS VEGAS SANDS CORP COM STK SEDOL : B02T2J7 | | | | | | | | |
| 9,938.000 | 42.47 | | 0.00 | 340,390.20 | 284,473.57 | -8,944.96 | 64,861.59 | 55,916.63 |
| LEAR CORP COM NEW COM NEW SEDOL : B570P91 | | | | | | | | |
| 2,006.000 | 81.25 | | 0.00 | 131,446.82 | 140,173.09 | -43,806.68 | 35,080.41 | -8,726.27 |
| LEGGETT & PLATT INC COM SEDOL : 2510682 | | | | | | | | |
| 4,039.000 | 26.68 | | 1,302.96 | 86,907.14 | 54,599.85 | 18,569.92 | 13,737.37 | 32,307.29 |
| LEIDOS HLDGS INC COM SEDOL : BDV82B8 | | | | | | | | |
| 3,912.000 | 91.65 | | 1,072.69 | 289,152.60 | 270,419.07 | 16,770.74 | 1,962.79 | 18,733.53 |
| LENNAR CORP CL A CL A SEDOL : 2511920 | | | | | | | | |
| LEN | | | | | | | | |
| 7,185.000 | 38.20 | | 0.00 | 221,353.26 | 187,945.16 | 2,688.65 | 30,719.45 | 33,408.10 |
| LIBERTY BROADBAND CORP COM SER A COM SERA SEDOL : BRTLBY3 | | | | | | | | |
| 814.000 | 107.00 | | 0.00 | 70,243.15 | 7,562.91 | 60,777.53 | 1,902.71 | 62,680.24 |
| LIBERTY BROADBAND CORP COM SER C COM SERC SEDOL : BRTLC06 | | | | | | | | |
| 2,690.000 | 110.72 | | 0.00 | 240,200.63 | 102,187.09 | 133,185.28 | 4,828.26 | 138,013.54 |
| LIBERTY GLOBAL PLC -SERIES C COM SEDOL : B8W67B1 | | | | | | | | |
| 14,019.000 | 15.71 | | 0.00 | 177,618.83 | 195,151.11 | -68,206.75 | 50,674.47 | -17,532.28 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|-------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| LIBERTY GLOBAL PLC USD0.01 A SEDOL : B8W6766 | | | | | | | | |
| 7,388.000 | 16.51 | | 0.00 | 98,371.60 | 104,727.31 | -33,380.44 | 27,024.73 | -6,355.71 |
| LIBERTY MEDIA CORP DEL COM SER ASIRIUSXM GROUP COM S SEDOL : BD8QGF7 | | | | | | | | |
| 2,653.000 | 31.69 | | 0.00 | 67,803.99 | 14,466.46 | 49,698.00 | 3,639.53 | 53,337.53 |
| LIBERTY MEDIA CORP DEL COM SER CSIRIUSXM GROUP COM S SEDOL : BD8QGH9 | | | | | | | | |
| 5,404.000 | 31.62 | | 0.00 | 137,807.55 | 29,115.10 | 101,367.53 | 7,324.92 | 108,692.45 |
| LINCOLN NATL CORP COM SEDOL : 2516378 | | | | | | | | |
| LNC | | | | | | | | |
| 5,797.000 | 26.32 | | 0.00 | 123,050.95 | 76,907.53 | 26,790.42 | 19,353.00 | 46,143.42 |
| LINDE PLC COM USD0.001 SEDOL : BZ12WP8 | | | | | | | | |
| 15,973.000 | 173.00 | | 0.00 | 2,228,580.81 | 1,593,925.43 | 461,461.32 | 173,194.06 | 634,655.38 |
| LITHIA MTRS INC CL A CL A SEDOL : 2515030 | | | | | | | | |
| 32,836.000 | 81.79 | | 0.00 | 2,165,939.13 | 2,526,637.69 | -587,938.93 | 227,240.37 | -360,698.56 |
| LITTELFUSE INC COM SEDOL : 2531832 | | | | | | | | |
| LFUS | | | | | | | | |
| 15,625.000 | 133.42 | | 0.00 | 1,681,267.25 | 1,969,061.14 | -365,427.76 | 77,633.87 | -287,793.89 |
| LIVE NATION ENTERTAINMENT INC SEDOL : B0T7YX2 | | | | | | | | |
| 3,682.000 | 45.46 | | 0.00 | 134,992.30 | 175,926.43 | -53,469.39 | 12,535.26 | -40,934.13 |
| LKQ CORP COM LKQ CORP SEDOL : 2971029 | | | | | | | | |
| 8,553.000 | 20.51 | | 0.00 | 141,475.07 | 120,672.74 | -4,657.79 | 25,460.12 | 20,802.33 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| LOCKHEED MARTIN CORP COM SEDOL : 2522096 | | | | | | | | |
| 7,345.000 | 338.95 | | 0.00 | 2,007,812.85 | 590,488.48 | 1,314,544.28 | 102,780.09 | 1,417,324.37 |
| LOEWS CORP COM SEDOL : 2523022 | | | | | | | | |
| 7,925.000 | 34.83 | | 0.00 | 222,611.98 | 205,388.39 | -34,453.51 | 51,677.10 | 17,223.59 |
| LOWES COS INC COM SEDOL : 2536763 | | | | | | | | |
| LOW | | | | | | | | |
| 22,916.000 | 86.05 | | 0.00 | 1,590,323.51 | 418,794.36 | 1,071,058.76 | 100,470.39 | 1,171,529.15 |
| LULULEMON ATHLETICA INC COM SEDOL : B23FN39 | | | | | | | | |
| 3,234.000 | 189.55 | | 0.00 | 494,378.52 | 158,908.63 | 307,638.10 | 27,831.79 | 335,469.89 |
| LYFT INC CL A CL A SEDOL : BJT1RW7 | | | | | | | | |
| 34,052.000 | 26.85 | | 0.00 | 737,365.32 | 740,286.94 | -28,475.76 | 25,554.14 | -2,921.62 |
| LYONDELLBASELL IND N V COM USD0.01 CL'A SEDOL : B3SPXZ3 | | | | | | | | |
| 8,914.000 | 49.63 | | 0.00 | 356,790.02 | 242,402.30 | 48,652.15 | 65,735.57 | 114,387.72 |
| M & T BK CORP COM SEDOL : 2340168 | | | | | | | | |
| 54,846.000 | 103.43 | | 0.00 | 4,574,959.73 | 6,474,427.45 | -2,119,520.59 | 220,052.87 | -1,899,467.72 |
| MACYS INC COM STK SEDOL : 2345022 | | | | | | | | |
| M | | | | | | | | |
| 7,488.000 | 4.91 | | 2,279.70 | 29,651.26 | 171,697.97 | -185,532.72 | 43,486.01 | -142,046.71 |
| MANPOWERGROUP INC SEDOL : 2562490 | | | | | | | | |
| 1,978.000 | 52.99 | | 0.00 | 84,531.00 | 45,359.12 | 27,756.40 | 11,415.48 | 39,171.88 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|-------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| MANTECH INTL CORP CL A CL A SEDOL : 2825308 | | | | | | | | |
| MANT | | | | | | | | |
| 64,944.000 | 72.67 | | 0.00 | 3,806,185.81 | 3,261,937.39 | 428,003.01 | 116,245.41 | 544,248.42 |
| MARATHON OIL CORP COM SEDOL : 2910970 | | | | | | | | |
| MRO | | | | | | | | |
| 24,778.000 | 3.29 | | 0.00 | 65,744.27 | 368,468.09 | -392,429.09 | 89,705.27 | -302,723.82 |
| MARATHON PETE CORP COM SEDOL : B3K3L40 | | | | | | | | |
| MPC | | | | | | | | |
| 20,733.000 | 23.62 | | 0.00 | 394,946.10 | 444,508.69 | -133,858.77 | 84,296.18 | -49,562.59 |
| MARKEL CORP HOLDING CO COM SEDOL : 2566436 | | | | | | | | |
| 369.000 | 927.89 | | 0.00 | 276,133.22 | 107,016.20 | 140,589.02 | 28,528.00 | 169,117.02 |
| MARKETAXESS HLDGS INC COM STK SEDOL : B03Q9D0 | | | | | | | | |
| 1,086.000 | 332.57 | | 0.00 | 291,278.67 | 294,079.08 | -4,934.93 | 2,134.52 | -2,800.41 |
| MARRIOTT INTL INC NEW COM STK CL A SEDOL : 2210614 | | | | | | | | |
| 8,409.000 | 74.81 | | 0.00 | 507,340.81 | 254,204.14 | 195,373.89 | 57,762.78 | 253,136.67 |
| MARSH & MCLENNAN CO'S INC COM SEDOL : 2567741 | | | | | | | | |
| 14,202.000 | 86.46 | | 0.00 | 990,285.75 | 319,294.22 | 595,144.98 | 75,846.55 | 670,991.53 |
| MARTIN MARIETTA MATLS INC COM SEDOL : 2572079 | | | | | | | | |
| MLM | | | | | | | | |
| 1,775.000 | 189.23 | | 0.00 | 270,884.49 | 199,230.41 | 23,690.44 | 47,963.64 | 71,654.08 |
| MARVELL TECH GROUP COM USD0.002 SEDOL : 2594653 | | | | | | | | |
| MRVL | | | | | | | | |
| 18,372.000 | 22.63 | | 0.00 | 335,302.49 | 200,212.54 | 110,888.05 | 24,201.90 | 135,089.95 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|---------------|---------------|----------------------|-------------|--------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| MASCO CORP COM SEDOL : 2570200 | | | | | | | | |
| 7,906.000 | 34.57 | | 0.00 | 220,420.50 | 73,921.56 | 129,498.12 | 17,000.82 | 146,498.94 |
| MASTERCARD INC CL A SEDOL : B121557 | | | | | | | | |
| MA | | | | | | | | |
| 154,702.000 | 241.56 | | 0.00 | 30,138,160.50 | 20,616,902.23 | 9,414,294.31 | 106,963.96 | 9,521,258.27 |
| MAXIM INTEGRATED PRODS INC COM SEDOL : 2573760 | | | | | | | | |
| 7,351.000 | 48.61 | | 0.00 | 288,182.65 | 119,243.12 | 138,933.02 | 30,006.51 | 168,939.53 |
| MC CORMICK & CO INC COM NON-VTG SEDOL : 2550161 | | | | | | | | |
| 3,310.000 | 141.21 | | 0.00 | 376,954.77 | 159,912.34 | 186,979.47 | 30,062.96 | 217,042.43 |
| MC DONALDS CORP COM SEDOL : 2550707 | | | | | | | | |
| 22,016.000 | 165.35 | | 0.00 | 2,935,880.73 | 1,291,840.86 | 1,321,662.60 | 322,377.27 | 1,644,039.87 |
| MCKESSON CORP SEDOL : 2378534 | | | | | | | | |
| MCK | | | | | | | | |
| 4,963.000 | 135.26 | | 1,926.75 | 541,389.03 | 343,969.77 | 119,188.26 | 78,231.00 | 197,419.26 |
| MDU RES GROUP INC COM SEDOL : 2547323 | | | | | | | | |
| 5,920.000 | 21.50 | | 990.69 | 102,649.29 | 92,508.73 | -5,467.55 | 15,608.11 | 10,140.56 |
| MEDALLIA INC COM SEDOL : BJD8X7 | | | | | | | | |
| 74,110.000 | 20.04 | | 0.00 | 1,197,761.43 | 1,743,782.69 | -574,389.36 | 28,368.10 | -546,021.26 |
| MEDTRONIC PLC COMMON STOCK SEDOL : BTN1Y11 | | | | | | | | |
| MDT | | | | | | | | |
| 142,729.000 | 90.18 | | 62,158.68 | 10,380,499.36 | 8,365,756.01 | 1,489,330.39 | 525,412.96 | 2,014,743.35 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|---------------|--------------|----------------------|--------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| MERCADOLIBRE INC COM STK SEDOL : B23X1H3 | | | | | | | | |
| 119,555.000 | 488.58 | | 0.00 | 47,108,494.04 | 5,713,177.65 | 40,038,241.02 | 1,357,075.37 | 41,395,316.39 |
| MERCK & CO INC NEW COM SEDOL : 2778844 | | | | | | | | |
| MRK | | | | | | | | |
| 75,353.000 | 76.94 | | 37,070.31 | 4,675,720.27 | 2,090,564.74 | 2,091,338.39 | 493,817.14 | 2,585,155.53 |
| METLIFE INC COM STK USD0.01 SEDOL : 2573209 | | | | | | | | |
| 24,835.000 | 30.57 | | 0.00 | 612,287.50 | 480,529.49 | 16,809.36 | 114,948.65 | 131,758.01 |
| METTLER-TOLEDO INTL INC COM SEDOL : 2126249 | | | | | | | | |
| 690.000 | 690.51 | | 0.00 | 384,250.87 | 151,998.75 | 201,527.46 | 30,724.66 | 232,252.12 |
| MGM RESORTS INTERNATIONAL COM SEDOL : 2547419 | | | | | | | | |
| MGM | | | | | | | | |
| 13,370.000 | 11.80 | | 0.00 | 127,235.77 | 148,606.62 | -51,821.91 | 30,451.06 | -21,370.85 |
| MICROCHIP TECHNOLOGY INC COM SEDOL : 2592174 | | | | | | | | |
| 6,293.000 | 67.80 | | 0.00 | 344,098.85 | 189,546.90 | 126,301.24 | 28,250.71 | 154,551.95 |
| MICRON TECH INC COM SEDOL : 2588184 | | | | | | | | |
| 32,075.000 | 42.06 | | 0.00 | 1,088,007.09 | 301,626.37 | 737,639.62 | 48,741.10 | 786,380.72 |
| MICROSOFT CORP COM SEDOL : 2588173 | | | | | | | | |
| MSFT | | | | | | | | |
| 319,519.000 | 157.71 | | 0.00 | 40,639,814.05 | 7,788,340.48 | 31,005,961.33 | 1,845,512.24 | 32,851,473.57 |
| MID-AMER APT CMNTYS INC COM SEDOL : 2589132 | | | | | | | | |
| 3,235.000 | 103.03 | | 0.00 | 268,802.79 | 266,306.85 | 3,410.68 | -914.74 | 2,495.94 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| MKS INSTRS INC COM SEDOL : 2404871 | | | | | | | | |
| 42,345.000 | 81.45 | | 0.00 | 2,781,563.75 | 2,469,834.57 | 143,309.72 | 168,419.46 | 311,729.18 |
| MOHAWK INDS INC COM SEDOL : 2598699 | | | | | | | | |
| 1,813.000 | 76.24 | | 0.00 | 111,474.74 | 106,409.60 | -16,839.56 | 21,904.70 | 5,065.14 |
| MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B SEDOL : B067BM3 TAP | | | | | | | | |
| 5,085.000 | 39.01 | | 0.00 | 159,978.90 | 155,541.46 | -31,575.07 | 36,012.51 | 4,437.44 |
| MONDELEZ INTL INC COM SEDOL : B8CKK03 | | | | | | | | |
| 42,947.000 | 50.08 | | 9,871.28 | 1,734,574.45 | 767,303.52 | 805,129.55 | 162,141.38 | 967,270.93 |
| MONGODB INC CL A CL A SEDOL : BF2FJ99 | | | | | | | | |
| 13,822.000 | 136.54 | | 0.00 | 1,522,041.80 | 1,112,403.09 | 382,816.54 | 26,822.17 | 409,638.71 |
| MONOLITHIC PWR SYS INC COM SEDOL : B01Z7J1 | | | | | | | | |
| 12,107.000 | 167.46 | | 4,882.05 | 1,635,096.62 | 780,715.56 | 780,956.30 | 73,424.76 | 854,381.06 |
| MONSTER BEVERAGE CORP NEW COM SEDOL : BZ07BW4 | | | | | | | | |
| 10,821.000 | 56.26 | | 0.00 | 490,979.00 | 202,083.33 | 240,479.16 | 48,416.51 | 288,895.67 |
| MOODYS CORP COM SEDOL : 2252058 | | | | | | | | |
| 4,644.000 | 211.50 | | 0.00 | 792,133.49 | 110,229.68 | 654,172.75 | 27,731.06 | 681,903.81 |
| MORGAN STANLEY COM STK USD0.01 SEDOL : 2262314 | | | | | | | | |
| 35,606.000 | 34.00 | | 0.00 | 976,332.84 | 344,071.39 | 547,998.70 | 84,262.75 | 632,261.45 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|-------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| MOSAIC CO/THE SEDOL : B3NPHP6 | | | | | | | | |
| MOS | | | | | | | | |
| 8,365.000 | 10.82 | | 0.00 | 72,994.31 | 278,478.37 | -272,007.49 | 66,523.43 | -205,484.06 |
| MOTOROLA SOLUTIONS INC SEDOL : B5BKPQ4 | | | | | | | | |
| MSI | | | | | | | | |
| 4,780.000 | 132.92 | | 2,467.20 | 512,405.78 | 139,147.74 | 337,238.50 | 36,019.54 | 373,258.04 |
| MSA SAFETY INC COM SEDOL : BKM4S16 | | | | | | | | |
| 46,381.000 | 101.20 | | 0.00 | 3,785,440.40 | 3,889,960.69 | -238,908.20 | 134,387.91 | -104,520.29 |
| MSCI INC COMMON SEDOL : B2972D2 | | | | | | | | |
| 2,550.000 | 288.96 | | 0.00 | 594,256.17 | 308,037.59 | 256,354.18 | 29,864.40 | 286,218.58 |
| MYLAN NV SEDOL : BVFMFG8 | | | | | | | | |
| 14,028.000 | 14.91 | | 0.00 | 168,682.18 | 262,167.72 | -142,300.06 | 48,814.52 | -93,485.54 |
| N V R INC COM SEDOL : 2637785 | | | | | | | | |
| NVR | | | | | | | | |
| 87.000 | 2,569.11 | | 0.00 | 180,259.33 | 47,698.21 | 120,562.71 | 11,998.41 | 132,561.12 |
| NASDAQ INC SEDOL : 2965107 | | | | | | | | |
| 2,723.000 | 94.95 | | 0.00 | 208,515.53 | 121,230.32 | 66,831.69 | 20,453.52 | 87,285.21 |
| NATERA INC COM SEDOL : BYQRG48 | | | | | | | | |
| 108,902.000 | 29.86 | | 0.00 | 2,622,535.96 | 2,865,402.31 | -341,743.37 | 98,877.02 | -242,866.35 |
| NATIONAL HEALTH INVS INC COM SEDOL : 2626125 | | | | | | | | |
| 24,329.000 | 49.52 | | 21,632.10 | 971,629.49 | 1,527,278.77 | -580,530.10 | 24,880.82 | -555,649.28 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|---------------|---------------|----------------------|-------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| NATIONAL OILWELL VARCO COM STK SEDOL : 2624486 NOV | | | | | | | | |
| 1,583,678.000 | 9.83 | | 0.00 | 12,554,984.86 | 19,150,009.32 | -7,221,457.14 | 626,432.68 | -6,595,024.46 |
| NATIONAL VISION HLDGS INC COM SEDOL : BYP71H7 | | | | | | | | |
| 168,225.000 | 19.42 | | 0.00 | 2,634,726.59 | 4,052,125.89 | -1,690,005.36 | 272,606.06 | -1,417,399.30 |
| NETAPP INC COM STK SEDOL : 2630643 NTAP | | | | | | | | |
| 7,073.000 | 41.69 | | 0.00 | 237,810.67 | 134,486.94 | 69,475.48 | 33,848.25 | 103,323.73 |
| NETFLIX INC COM STK SEDOL : 2857817 | | | | | | | | |
| 12,386.000 | 375.50 | | 0.00 | 3,750,911.43 | 522,778.37 | 3,184,942.23 | 43,190.83 | 3,228,133.06 |
| NEVRO CORP COM SEDOL : BS7K7C9 | | | | | | | | |
| 41,350.000 | 99.98 | | 0.00 | 3,334,144.66 | 2,006,188.11 | 1,169,331.14 | 158,625.41 | 1,327,956.55 |
| NEW YORK TIMES CO CL A ISIN#US6501111073 SEDOL : 2632003 | | | | | | | | |
| 109,855.000 | 30.71 | | 0.00 | 2,720,792.59 | 2,342,908.06 | 308,081.34 | 69,803.19 | 377,884.53 |
| NEWELL BRANDS INC COM SEDOL : 2635701 | | | | | | | | |
| 12,170.000 | 13.28 | | 0.00 | 130,342.02 | 259,246.76 | -170,278.47 | 41,373.73 | -128,904.74 |
| NEWMONT CORPORATION SEDOL : 2636607 | | | | | | | | |
| 14,533.000 | 45.28 | | 0.00 | 530,710.26 | 404,408.93 | 31,193.28 | 95,108.05 | 126,301.33 |
| NEWS CORP COM CL A SEDOL : BBGVT40 | | | | | | | | |
| 10,845.000 | 8.975 | | 874.63 | 78,498.22 | 73,216.69 | -13,140.90 | 18,422.43 | 5,281.53 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|--------------|------------|----------------------|-------------|--------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| NEWS CORP COM CL B SEDOL : BBGVT51 | | | | | | | | |
| 4,346.000 | 8.99 | | 350.50 | 31,509.77 | 29,230.32 | -5,075.36 | 7,354.81 | 2,279.45 |
| NEXTERA ENERGY INC COM SEDOL : 2328915 | | | | | | | | |
| 14,221.000 | 240.62 | | 0.00 | 2,759,673.17 | 900,787.58 | 1,708,810.94 | 150,074.65 | 1,858,885.59 |
| NIELSEN HOLDINGS PLC COMSTK SEDOL : BWFY550 | | | | | | | | |
| 10,336.000 | 12.54 | | 0.00 | 104,531.17 | 273,653.19 | -219,432.60 | 50,310.58 | -169,122.02 |
| NIKE INC CL B SEDOL : 2640147 | | | | | | | | |
| NKE | | | | | | | | |
| 35,852.000 | 82.74 | | 7,083.95 | 2,392,349.89 | 718,152.36 | 1,551,316.52 | 122,881.01 | 1,674,197.53 |
| NISOURCE INC COM SEDOL : 2645409 | | | | | | | | |
| 9,382.000 | 24.97 | | 0.00 | 188,933.84 | 54,858.68 | 119,886.03 | 14,189.13 | 134,075.16 |
| NOBLE ENERGY INC COM SEDOL : 2640761 | | | | | | | | |
| NBL | | | | | | | | |
| 13,087.000 | 6.04 | | 0.00 | 63,748.92 | 341,441.31 | -348,356.48 | 70,664.09 | -277,692.39 |
| NORDSTROM INC COM SEDOL : 2641827 | | | | | | | | |
| 3,591.000 | 15.34 | | 0.00 | 44,425.93 | 119,615.37 | -105,281.21 | 30,091.77 | -75,189.44 |
| NORFOLK SOUTHN CORP COM SEDOL : 2641894 | | | | | | | | |
| NSC | | | | | | | | |
| 7,966.000 | 146.00 | | 0.00 | 937,970.00 | 365,917.83 | 479,989.24 | 92,062.93 | 572,052.17 |
| NORTHERN TR CORP COM SEDOL : 2648668 | | | | | | | | |
| 5,755.000 | 75.46 | | 3,248.92 | 350,233.69 | 176,551.31 | 130,720.41 | 42,961.97 | 173,682.38 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|--------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| NORTHROP GRUMMAN CORP COM SEDOL : 2648806 NOC | | | | | | | | |
| 4,489.000 | 302.55 | | 0.00 | 1,095,323.88 | 183,243.76 | 865,976.96 | 46,103.16 | 912,080.12 |
| NORTONLIFE LOCK INC SEDOL : BJN4XN5 | | | | | | | | |
| 18,661.000 | 18.71 | | 0.00 | 281,581.74 | 193,233.49 | 48,774.12 | 39,574.13 | 88,348.25 |
| NORWEGIAN CRUISE LINE HLDGS LTD COMUSD0.001 SEDOL : B9CGTC3 | | | | | | | | |
| 5,361.000 | 10.96 | | 0.00 | 47,386.23 | 200,046.22 | -184,586.39 | 31,926.40 | -152,659.99 |
| NRG ENERGY INC COM NEW SEDOL : 2212922 | | | | | | | | |
| 7,784.000 | 27.26 | | 0.00 | 171,129.34 | 100,972.57 | 40,923.78 | 29,232.99 | 70,156.77 |
| NUCOR CORP COM SEDOL : 2651086 | | | | | | | | |
| 8,318.000 | 36.02 | | 2,700.11 | 241,634.21 | 209,203.64 | -19,401.88 | 51,832.45 | 32,430.57 |
| NVIDIA CORP COM SEDOL : 2379504 NVDA | | | | | | | | |
| 17,071.000 | 263.60 | | 0.00 | 3,629,110.24 | 416,259.48 | 3,174,501.65 | 38,349.11 | 3,212,850.76 |
| O REILLY AUTOMOTIVE INC NEW COM USD0.01 SEDOL : B65LWX6 ORLY | | | | | | | | |
| 2,283.000 | 301.05 | | 0.00 | 554,294.20 | 145,021.40 | 378,270.38 | 31,002.42 | 409,272.80 |
| OCCIDENTAL PETROLEUM CORP SEDOL : 2655408 OXY | | | | | | | | |
| 25,268.000 | 11.58 | | 16,098.81 | 235,980.01 | 1,222,098.76 | -1,278,484.88 | 292,366.13 | -986,118.75 |
| OKTA INC CL A CL A SEDOL : BDFZSP1 | | | | | | | | |
| 3,334.000 | 122.26 | | 0.00 | 328,734.87 | 283,401.61 | 43,276.23 | 2,057.03 | 45,333.26 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|--------------|--------------|----------------------|--------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| OLD DOMINION FREIGHT LINE INC COM SEDOL : 2656423 | | | | | | | | |
| ODFL | | | | | | | | |
| 2,737.500 | 131.26 | | 0.00 | 289,789.28 | 213,832.29 | 57,410.61 | 18,546.38 | 75,956.99 |
| OLD REP INTL CORP COM SEDOL : 2659109 | | | | | | | | |
| ORI | | | | | | | | |
| 7,497.000 | 15.25 | | 0.00 | 92,204.72 | 39,586.64 | 42,659.68 | 9,958.40 | 52,618.08 |
| OLLIES BARGAIN OUTLET HLDGS INC COM SEDOL : BZ22B38 | | | | | | | | |
| 30,557.000 | 46.34 | | 0.00 | 1,141,990.62 | 1,101,666.67 | -8,430.94 | 48,754.89 | 40,323.95 |
| OMNICOM GROUP INC COM SEDOL : 2279303 | | | | | | | | |
| 6,142.000 | 54.90 | | 3,219.73 | 271,943.04 | 203,491.85 | 23,045.44 | 45,405.75 | 68,451.19 |
| ONEOK INC COM STK SEDOL : 2130109 | | | | | | | | |
| 12,541.000 | 21.81 | | 0.00 | 220,588.88 | 466,999.44 | -289,929.49 | 43,518.93 | -246,410.56 |
| ONESP WORLD HLDGS LTDCOM USD0.0001 SEDOL : BJY21L2 | | | | | | | | |
| 69,371.000 | 4.06 | | 0.00 | 227,143.22 | 806,436.69 | -614,813.93 | 35,520.46 | -579,293.47 |
| OPTINOSE INC COM SEDOL : BYZ2JT0 | | | | | | | | |
| 111,677.000 | 4.49 | | 0.00 | 404,395.09 | 1,554,806.05 | -1,266,678.49 | 116,267.53 | -1,150,410.96 |
| ORACLE CORP COM SEDOL : 2661568 | | | | | | | | |
| ORCL | | | | | | | | |
| 222,720.000 | 48.33 | | 0.00 | 8,681,040.95 | 2,913,509.71 | 4,594,092.73 | 1,173,438.51 | 5,767,531.24 |
| OVINTIV INC COM USD0.01 SEDOL : BJ01KB6 | | | | | | | | |
| 3,226.000 | 2.70 | | 0.00 | 7,024.64 | 127,031.25 | -147,338.87 | 27,332.26 | -120,006.61 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|--------------|------------|----------------------|-------------|--------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| PACCAR INC COM SEDOL : 2665861 | | | | | | | | |
| 9,435.000 | 61.13 | | 0.00 | 465,149.00 | 253,929.47 | 162,276.84 | 48,942.69 | 211,219.53 |
| PACKAGING CORP AMER COM ISINUS6951561090 SEDOL : 2504566 | | | | | | | | |
| 2,793.000 | 86.83 | | 1,779.48 | 195,585.44 | 242,460.85 | -65,461.51 | 18,586.10 | -46,875.41 |
| PALO ALTO NETWORKS INC COM USD0.0001 SEDOL : B87ZMX0 | | | | | | | | |
| 2,483.000 | 163.96 | | 0.00 | 328,329.89 | 273,110.14 | 3,272.04 | 51,947.71 | 55,219.75 |
| PARK HOTELS & RESORTS INC COM SEDOL : BYVMV0 | | | | | | | | |
| 5,950.000 | 7.91 | | 2,159.36 | 37,956.77 | 126,469.28 | -109,472.14 | 20,959.63 | -88,512.51 |
| PARKER-HANNIFIN CORP COM SEDOL : 2671501 | | | | | | | | |
| PH | | | | | | | | |
| 3,550.000 | 129.73 | | 0.00 | 371,419.38 | 169,413.40 | 159,370.10 | 42,635.88 | 202,005.98 |
| PAYCHEX INC COM SEDOL : 2674458 | | | | | | | | |
| PAYX | | | | | | | | |
| 8,638.000 | 62.92 | | 0.00 | 438,326.48 | 174,892.88 | 219,432.64 | 44,000.96 | 263,433.60 |
| PAYCOM SOFTWARE INC COM SEDOL : BL95MY0 | | | | | | | | |
| 1,616.000 | 202.01 | | 0.00 | 263,275.24 | 279,442.19 | -18,195.24 | 2,028.29 | -16,166.95 |
| PAYPAL HLDGS INC COM SEDOL : BYW36M8 | | | | | | | | |
| PYPL | | | | | | | | |
| 34,013.000 | 95.74 | | 0.00 | 2,626,238.44 | 725,312.09 | 1,773,879.55 | 127,046.80 | 1,900,926.35 |
| PENTAIR PLC COM USD0.01 SEDOL : BLS09M3 | | | | | | | | |
| 4,073.000 | 29.76 | | 0.00 | 97,755.93 | 67,834.27 | 12,852.40 | 17,069.26 | 29,921.66 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|---------------|---------------|----------------------|--------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| PEOPLES UTD FINL INC COM SEDOL : B1W41J2 | | | | | | | | |
| 10,205.000 | 11.05 | | 0.00 | 90,943.38 | 87,713.02 | -14,705.30 | 17,935.66 | 3,230.36 |
| PEPSICO INC COM SEDOL : 2681511 | | | | | | | | |
| PEP | | | | | | | | |
| 41,349.000 | 120.10 | | 0.00 | 4,005,011.90 | 2,046,813.86 | 1,505,830.86 | 452,367.18 | 1,958,198.04 |
| PERFORMANCE FOOD GROUP CO COM SEDOL : BYVYD43 | | | | | | | | |
| 106,174.000 | 24.72 | | 0.00 | 2,116,715.25 | 2,513,797.58 | -563,640.48 | 166,558.15 | -397,082.33 |
| PERRIGO COMPANY LIMITED COM EURO.001 SEDOL : BGH1M56 | | | | | | | | |
| 3,428.000 | 48.09 | | 0.00 | 132,950.93 | 285,267.34 | -219,911.53 | 67,595.12 | -152,316.41 |
| PERSONALIS INC COM SEDOL : BJQ0608 | | | | | | | | |
| 68,916.000 | 8.07 | | 0.00 | 448,527.82 | 821,380.99 | -381,515.76 | 8,662.59 | -372,853.17 |
| PFIZER INC COM SEDOL : 2684703 | | | | | | | | |
| PFE | | | | | | | | |
| 165,200.000 | 32.64 | | 0.00 | 4,348,665.32 | 2,383,750.59 | 1,343,078.01 | 621,836.72 | 1,964,914.73 |
| PG& E CORP COM SEDOL : 2689560 | | | | | | | | |
| 13,775.000 | 8.99 | | 0.00 | 99,872.77 | 439,311.38 | -432,480.66 | 93,042.05 | -339,438.61 |
| PHILIP MORRIS INTL COM STK NPV SEDOL : B2PKRQ3 | | | | | | | | |
| PM | | | | | | | | |
| 391,821.000 | 72.96 | | 369,716.95 | 23,055,169.85 | 24,685,374.84 | -3,461,462.83 | 1,831,257.84 | -1,630,204.99 |
| PHILLIPS 66 COM SEDOL : B78C4Y8 | | | | | | | | |
| 13,006.000 | 53.65 | | 0.00 | 562,741.92 | 342,774.99 | 157,972.00 | 61,994.93 | 219,966.93 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| PINNACLE W. CAP CORP COM SEDOL : 2048804 | | | | | | | | |
| PNW | | | | | | | | |
| 3,148.000 | 75.79 | | 0.00 | 192,416.55 | 105,863.48 | 59,920.44 | 26,632.63 | 86,553.07 |
| PIONEER NAT RES CO COM SEDOL : 2690830 | | | | | | | | |
| 37,324.000 | 70.15 | | 16,555.67 | 2,111,599.97 | 3,861,217.74 | -2,709,474.13 | 959,856.36 | -1,749,617.77 |
| PLANET FITNESS INC CL A CL A SEDOL : BYSFJV8 | | | | | | | | |
| 48,503.000 | 48.70 | | 0.00 | 1,904,992.87 | 2,032,483.24 | -212,972.45 | 85,482.08 | -127,490.37 |
| PNC FINANCIAL SERVICES GROUP COM STK SEDOL : 2692665 | | | | | | | | |
| PNC | | | | | | | | |
| 83,506.000 | 95.72 | | 0.00 | 6,446,383.87 | 7,287,845.49 | -1,160,134.78 | 318,673.16 | -841,461.62 |
| POLARIS INC SEDOL : 2692933 | | | | | | | | |
| PII | | | | | | | | |
| 1,857.000 | 48.15 | | 0.00 | 72,111.41 | 155,206.16 | -136,218.70 | 53,123.95 | -83,094.75 |
| POOL CORP COM STK SEDOL : 2781585 | | | | | | | | |
| 18,483.000 | 196.77 | | 0.00 | 2,933,101.83 | 1,618,685.85 | 1,173,760.84 | 140,655.14 | 1,314,415.98 |
| PPG IND INC COM SEDOL : 2698470 | | | | | | | | |
| PPG | | | | | | | | |
| 91,805.000 | 83.60 | | 0.00 | 6,189,682.95 | 7,258,051.06 | -1,161,898.62 | 93,530.51 | -1,068,368.11 |
| PPL CORP COM ISIN US69351T1060 SEDOL : 2680905 | | | | | | | | |
| PPL | | | | | | | | |
| 20,373.000 | 24.68 | | 6,818.66 | 405,504.74 | 375,492.57 | -49,039.29 | 79,051.46 | 30,012.17 |
| PRINCIPAL FINL GROUP INC COM STK SEDOL : 2803014 | | | | | | | | |
| 7,252.000 | 31.34 | | 0.00 | 183,295.83 | 119,725.20 | 33,445.60 | 30,125.03 | 63,570.63 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|--------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| PROCTER & GAMBLE COM NPV SEDOL : 2704407 | | | | | | | | |
| PG | | | | | | | | |
| 72,499.000 | 110.00 | | 0.00 | 6,431,621.72 | 3,203,215.39 | 2,550,436.63 | 677,969.70 | 3,228,406.33 |
| PROGRESSIVE CORP OH COM SEDOL : 2705024 | | | | | | | | |
| 17,351.000 | 73.84 | | 0.00 | 1,033,265.65 | 328,981.10 | 659,732.65 | 44,551.90 | 704,284.55 |
| PROLOGIS INC COM SEDOL : B44WZD7 | | | | | | | | |
| PLD | | | | | | | | |
| 21,293.000 | 80.37 | | 0.00 | 1,380,151.03 | 628,230.76 | 634,702.47 | 117,217.80 | 751,920.27 |
| PROOFPOINT INC COM SEDOL : B6VDQC3 | | | | | | | | |
| 23,948.000 | 102.59 | | 0.00 | 1,981,390.48 | 1,514,862.55 | 344,887.27 | 121,640.66 | 466,527.93 |
| PRUDENTIAL FINL INC COM SEDOL : 2819118 | | | | | | | | |
| PRU | | | | | | | | |
| 11,732.000 | 52.14 | | 0.00 | 493,331.53 | 376,422.54 | 23,173.60 | 93,735.39 | 116,908.99 |
| PTC INC COM SEDOL : B95N910 | | | | | | | | |
| 142,528.000 | 61.21 | | 0.00 | 7,035,879.01 | 6,906,794.73 | -48,324.92 | 177,409.20 | 129,084.28 |
| PUB SERVICE ENTERPRISE GROUP INC COM SEDOL : 2707677 | | | | | | | | |
| 14,080.000 | 44.91 | | 0.00 | 509,966.33 | 308,047.69 | 130,513.74 | 71,404.90 | 201,918.64 |
| PUB STORAGE COM SEDOL : 2852533 | | | | | | | | |
| PSA | | | | | | | | |
| 4,358.000 | 198.61 | | 0.00 | 698,046.14 | 455,955.59 | 150,388.22 | 91,702.33 | 242,090.55 |
| PULTE GROUP INC SEDOL : 2708841 | | | | | | | | |
| PHM | | | | | | | | |
| 8,468.000 | 22.32 | | 819.52 | 152,430.13 | 121,326.32 | 7,483.33 | 23,620.48 | 31,103.81 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| PVH CORP COM USD1 SEDOL : B3V9F12 | | | | | | | | |
| 2,220.000 | 37.64 | | 0.00 | 67,390.45 | 167,262.78 | -136,998.59 | 37,126.26 | -99,872.33 |
| QORVO INC COM SEDOL : BR9YYP4 | | | | | | | | |
| QRVO | | | | | | | | |
| 3,163.000 | 80.63 | | 0.00 | 205,679.80 | 104,898.95 | 74,674.38 | 26,106.47 | 100,780.85 |
| QUALCOMM INC COM SEDOL : 2714923 | | | | | | | | |
| QCOM | | | | | | | | |
| 35,231.000 | 67.65 | | 0.00 | 1,922,155.70 | 1,282,989.05 | 324,113.99 | 315,052.66 | 639,166.65 |
| QUEST DIAGNOSTICS INC COM SEDOL : 2702791 | | | | | | | | |
| 3,442.000 | 80.30 | | 0.00 | 222,906.23 | 134,171.83 | 54,981.95 | 33,752.45 | 88,734.40 |
| RALPH LAUREN CORP CL A CL A SEDOL : B4V9661 | | | | | | | | |
| 1,789.000 | 66.83 | | 991.93 | 96,422.32 | 167,127.71 | -112,757.32 | 42,051.93 | -70,705.39 |
| RAYMOND JAMES FNCL INC COM STK SEDOL : 2718992 | | | | | | | | |
| RJF | | | | | | | | |
| 3,879.000 | 63.20 | | 1,157.49 | 197,711.83 | 245,780.15 | -47,128.13 | -940.19 | -48,068.32 |
| REALTY INCOME CORP COM SEDOL : 2724193 | | | | | | | | |
| 10,428.000 | 49.86 | | 1,959.53 | 419,323.39 | 353,950.87 | 15,871.15 | 49,501.37 | 65,372.52 |
| RED ROCK RESORTS INC CL A CL A SEDOL : BYY9947 | | | | | | | | |
| 107,943.000 | 8.55 | | 0.00 | 744,314.35 | 2,413,729.78 | -1,801,821.78 | 132,406.35 | -1,669,415.43 |
| REGENCY CTRS CORP COM SEDOL : 2726177 | | | | | | | | |
| REG | | | | | | | | |
| 4,269.000 | 38.43 | | 0.00 | 132,309.90 | 165,911.00 | -57,366.23 | 23,765.13 | -33,601.10 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|-------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| REGENERON PHARMACEUTICALS INC COM SEDOL : 2730190 | | | | | | | | |
| 2,380.000 | 488.29 | | 0.00 | 937,239.49 | 299,450.50 | 582,026.99 | 55,762.00 | 637,788.99 |
| REGENXBIO INC COM SEDOL : BZ0G875 | | | | | | | | |
| 46,068.000 | 32.38 | | 0.00 | 1,203,017.64 | 1,079,323.65 | 43,085.74 | 80,608.25 | 123,693.99 |
| REGIONS FINL CORP NEW COM SEDOL : B01R311 RF | | | | | | | | |
| 31,774.000 | 8.97 | | 3,971.91 | 229,858.27 | 133,730.04 | 62,475.21 | 33,653.02 | 96,128.23 |
| RENAISSANCE RE HLDGS LTD COM SEDOL : 2728429 | | | | | | | | |
| 1,183.000 | 149.32 | | 0.00 | 142,461.83 | 57,659.75 | 70,296.89 | 14,505.19 | 84,802.08 |
| REPUBLIC SVCS INC COM SEDOL : 2262530 RSG | | | | | | | | |
| 5,837.000 | 75.06 | | 1,906.52 | 353,341.01 | 98,903.25 | 229,558.01 | 24,879.75 | 254,437.76 |
| RESMED INC COM SEDOL : 2732903 | | | | | | | | |
| 4,894.000 | 147.29 | | 0.00 | 581,343.77 | 302,997.14 | 272,411.93 | 5,934.70 | 278,346.63 |
| REVANCE THERAPEUTICS INC COM SEDOL : BJFSR99 | | | | | | | | |
| 138,717.000 | 14.80 | | 0.00 | 1,655,721.15 | 2,189,022.13 | -720,336.90 | 187,035.92 | -533,300.98 |
| REVOLUTION MEDICINES INC COM SEDOL : BL71K91 | | | | | | | | |
| 25,348.000 | 21.91 | | 0.00 | 447,900.83 | 475,428.34 | -49,890.34 | 22,362.83 | -27,527.51 |
| RINGCENTRAL INC CL A CL A SEDOL : BDZCRX3 | | | | | | | | |
| 2,218.000 | 211.91 | | 0.00 | 379,060.72 | 349,758.83 | 50,147.23 | -20,845.34 | 29,301.89 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|--------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| ROBERT HALF INTL INC COM SEDOL : 2110703 | | | | | | | | |
| RHI | | | | | | | | |
| 3,592.000 | 37.75 | | 0.00 | 109,357.63 | 73,422.07 | 14,596.25 | 21,339.31 | 35,935.56 |
| ROCKWELL AUTOMATION SEDOL : 2754060 | | | | | | | | |
| 56,677.000 | 150.91 | | 0.00 | 6,897,959.90 | 4,451,901.54 | 1,634,496.42 | 811,561.94 | 2,446,058.36 |
| ROLLINS INC COM SEDOL : 2747305 | | | | | | | | |
| 3,419.000 | 36.14 | | 0.00 | 99,651.32 | 98,633.54 | -3,434.58 | 4,452.36 | 1,017.78 |
| ROPER TECHNOLOGIES, INC SEDOL : 2749602 | | | | | | | | |
| 2,905.000 | 311.81 | | 0.00 | 730,519.76 | 259,777.26 | 429,973.08 | 40,769.42 | 470,742.50 |
| ROSS STORES INC COM SEDOL : 2746711 | | | | | | | | |
| ROST | | | | | | | | |
| 10,349.000 | 86.97 | | 0.00 | 725,878.03 | 223,249.12 | 446,463.81 | 56,165.10 | 502,628.91 |
| ROYAL CARIBBEAN CRUISES COM STK SEDOL : 2754907 | | | | | | | | |
| RCL | | | | | | | | |
| 4,920.000 | 32.17 | | 3,094.96 | 127,647.39 | 83,068.35 | 23,208.55 | 21,370.49 | 44,579.04 |
| RUBIUS THERAPEUTICS INC COM SEDOL : BDD1B07 | | | | | | | | |
| 64,211.000 | 4.45 | | 0.00 | 230,443.91 | 697,702.00 | -496,944.74 | 29,686.65 | -467,258.09 |
| RUSH ENTERPRISES INC CL A CL A SEDOL : 2966876 | | | | | | | | |
| RUSHA | | | | | | | | |
| 69,049.000 | 31.92 | | 0.00 | 1,777,526.43 | 1,834,328.49 | -213,166.73 | 156,364.67 | -56,802.06 |
| S&P GLOBAL INC COM SEDOL : BYV2325 | | | | | | | | |
| SPGI | | | | | | | | |
| 7,135.000 | 245.05 | | 0.00 | 1,410,082.35 | 259,152.44 | 1,095,463.26 | 55,466.65 | 1,150,929.91 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| S.W. AIRL CO COM SEDOL : 2831543 | | | | | | | | |
| LUV | | | | | | | | |
| 4,301.000 | 35.61 | | 0.00 | 123,519.98 | 42,754.36 | 71,717.15 | 9,048.47 | 80,765.62 |
| SAGE THERAPEUTICS INC COM SEDOL : BP4GNK9 | | | | | | | | |
| 19,224.000 | 28.72 | | 0.00 | 445,270.56 | 1,062,306.93 | -689,587.89 | 72,551.52 | -617,036.37 |
| SAIA INC COM STK SEDOL : 2982399 | | | | | | | | |
| 39,148.000 | 73.54 | | 0.00 | 2,321,822.40 | 2,058,378.29 | 126,023.22 | 137,420.89 | 263,444.11 |
| SALESFORCE COM INC COM STK SEDOL : 2310525 | | | | | | | | |
| 76,345.000 | 143.98 | | 0.00 | 8,864,996.34 | 7,298,940.21 | 1,511,672.19 | 54,383.94 | 1,566,056.13 |
| SANTANDER CONSUMER USA HLDGS INC COM SEDOL : BJ0KZ85 | | | | | | | | |
| 4,025.000 | 13.91 | | 0.00 | 45,153.23 | 36,439.83 | 7,649.54 | 1,063.86 | 8,713.40 |
| SBA COMMUNICATIONS CORP COM USD0.01 CL A SEDOL : BZ6TS23 | | | | | | | | |
| 3,321.000 | 269.97 | | 0.00 | 723,069.72 | 171,334.96 | 521,771.00 | 29,963.76 | 551,734.76 |
| SCHLUMBERGER LTD COM COM SEDOL : 2779201 | | | | | | | | |
| SLB | | | | | | | | |
| 39,593.000 | 13.49 | | 15,965.56 | 430,750.86 | 1,634,414.11 | -1,587,570.12 | 383,906.87 | -1,203,663.25 |
| SCHWAB CHARLES CORP COM NEW SEDOL : 2779397 | | | | | | | | |
| 32,686.000 | 33.62 | | 0.00 | 886,248.02 | 341,395.89 | 477,868.98 | 66,983.15 | 544,852.13 |
| SCIPLAY CORP CL A CL A SEDOL : BJMXTM4 | | | | | | | | |
| 82,031.000 | 9.525 | | 0.00 | 630,142.52 | 959,685.75 | -374,783.69 | 45,240.46 | -329,543.23 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|-------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| SEAGATE TECHNOLOGY PLC COM USD0.00001 SEDOL : B58JVZ5 | | | | | | | | |
| 8,220.000 | 48.80 | | 4,309.04 | 323,509.79 | 133,799.44 | 156,052.22 | 33,658.13 | 189,710.35 |
| SEALED AIR CORP NEW COM STK SEDOL : 2232793 | | | | | | | | |
| 4,163.000 | 24.71 | | 0.00 | 82,961.19 | 52,097.21 | 17,584.28 | 13,279.70 | 30,863.98 |
| SEATTLE GENETICS INC COM SEDOL : 2738127 | | | | | | | | |
| 3,372.000 | 115.38 | | 0.00 | 313,771.79 | 288,801.03 | 42,183.07 | -17,212.31 | 24,970.76 |
| SEI INVTS CO COM SEDOL : 2793610 SEIC | | | | | | | | |
| 3,907.000 | 46.34 | | 0.00 | 146,014.25 | 71,942.29 | 65,180.33 | 8,891.63 | 74,071.96 |
| SEMPRA ENERGY INC COM STK SEDOL : 2138158 | | | | | | | | |
| 8,120.000 | 112.99 | | 6,843.34 | 739,932.03 | 459,101.61 | 199,906.00 | 80,924.42 | 280,830.42 |
| SEMTECH CORP COM SEDOL : 2795542 SMTC | | | | | | | | |
| 53,961.000 | 37.50 | | 0.00 | 1,631,950.75 | 2,202,930.23 | -681,753.02 | 110,773.54 | -570,979.48 |
| SENSATA TECHNOLOGIES B V HOLDING SEDOL : BFBMT8 ST | | | | | | | | |
| 5,149.000 | 28.93 | | 0.00 | 120,134.33 | 194,514.50 | -113,387.05 | 39,006.88 | -74,380.17 |
| SERVICENOW INC COM USD0.001 SEDOL : B80NXX8 | | | | | | | | |
| 5,595.000 | 286.58 | | 0.00 | 1,293,128.73 | 461,163.57 | 785,828.64 | 46,136.52 | 831,965.16 |
| SHERWIN-WILLIAMS CO COM SEDOL : 2804211 SHW | | | | | | | | |
| 2,462.000 | 459.52 | | 0.00 | 912,406.27 | 324,423.09 | 547,606.56 | 40,376.62 | 587,983.18 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|-------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| SHOCKWAVE MED INC COM SEDOL : BHLNZ89 | | | | | | | | |
| 48,025.000 | 33.18 | | 0.00 | 1,285,107.76 | 1,157,415.22 | 93,422.67 | 34,269.87 | 127,692.54 |
| SIGNATURE BK NY N Y COM SEDOL : B00JQL9 | | | | | | | | |
| 12,524.000 | 80.39 | | 0.00 | 811,971.68 | 999,966.15 | -269,378.01 | 81,383.54 | -187,994.47 |
| SIMON PROPERTY GROUP INC COM SEDOL : 2812452 SPG | | | | | | | | |
| 8,556.000 | 54.86 | | 0.00 | 378,549.23 | 839,075.25 | -664,132.72 | 203,606.70 | -460,526.02 |
| SIMPSON MFG INC COM SEDOL : 2809250 | | | | | | | | |
| 60,932.000 | 61.98 | | 0.00 | 3,045,739.79 | 2,965,239.23 | -36,913.45 | 117,414.01 | 80,500.56 |
| SIRIUS XM HLDGS INC COM SEDOL : BGLDK10 | | | | | | | | |
| 39,768.000 | 4.94 | | 0.00 | 158,436.96 | 64,327.55 | 81,713.99 | 12,395.42 | 94,109.41 |
| SITEONE LANDSCAPE SUPPLY INC COM SEDOL : BYQ7X81 | | | | | | | | |
| 40,859.000 | 73.62 | | 0.00 | 2,425,936.00 | 2,543,981.61 | -248,625.39 | 130,579.78 | -118,045.61 |
| SKYWORKS SOLUTIONS INC COM SEDOL : 2961053 SWKS | | | | | | | | |
| 4,719.000 | 89.38 | | 0.00 | 340,162.25 | 180,638.26 | 108,925.59 | 50,598.40 | 159,523.99 |
| SL GREEN RLTY CORP COM STK SEDOL : 2096847 | | | | | | | | |
| 2,196.000 | 43.10 | | 522.46 | 76,331.78 | 133,357.64 | -84,978.03 | 27,952.17 | -57,025.86 |
| SMARTSHEET INC CL A CL A SEDOL : BFNZD98 | | | | | | | | |
| 56,355.000 | 41.51 | | 0.00 | 1,886,604.99 | 1,081,377.57 | 727,998.80 | 77,228.62 | 805,227.42 |

◆ Strathclyde Pension Fund Assets

| Description / Asset ID | Exchange rate/ local market price | Accrued income/expense | Market Value | Cost | Market | Unrealized gain/loss Translation | Total |
|---|--------------------------------------|---------------------------|---------------|---------------|---------------|-------------------------------------|---------------|
| Investment Mgr ID | | | | | | | |
| Shares/PAR value | | | | | | | |
| Equities | | | | | | | |
| Common stock | | | | | | | |
| United States - USD | | | | | | | |
| SMUCKER J M CO COM NEW SEDOL : 2951452 SJM | | | | | | | |
| 2,770.000 | 111.00 | 0.00 | 247,969.66 | 146,064.80 | 67,806.18 | 34,098.68 | 101,904.86 |
| SNAP-ON INC COM SEDOL : 2818740 SNA | | | | | | | |
| 1,519.000 | 108.82 | 0.00 | 133,309.86 | 156,723.92 | -57,244.17 | 33,830.11 | -23,414.06 |
| SOLAREGE TECHNOLOGIES INC COM SEDOL : BWC52Q6 | | | | | | | |
| 7,700.000 | 81.88 | 0.00 | 508,468.85 | 455,827.37 | 76,757.19 | -24,115.71 | 52,641.48 |
| SOUTHERN CO COM STK SEDOL : 2829601 | | | | | | | |
| 30,379.000 | 54.14 | 0.00 | 1,326,439.72 | 982,303.11 | 156,207.29 | 187,929.32 | 344,136.61 |
| SPLUNK INC COMSTK COM USD0.001 SEDOL : B424494 | | | | | | | |
| 4,535.000 | 126.23 | 0.00 | 461,674.26 | 220,259.14 | 204,314.27 | 37,100.85 | 241,415.12 |
| SPOTIFY TECHNOLOGY S A COM EUR0.025 SEDOL : BFZ1K46 | | | | | | | |
| 201,671.000 | 121.44 | 0.00 | 19,751,541.81 | 22,826,450.04 | -4,916,102.99 | 1,841,194.76 | -3,074,908.23 |
| SQUARE INC CL A CL A SEDOL : BYNZGK1 | | | | | | | |
| 10,328.000 | 52.38 | 0.00 | 436,292.27 | 634,147.86 | -233,833.33 | 35,977.74 | -197,855.59 |
| SS&C TECHNOLOGIES HLDGS INC COM SEDOL : B58YSC6 | | | | | | | |
| 7,079.000 | 43.82 | 0.00 | 250,172.79 | 302,173.96 | -71,449.29 | 19,448.12 | -52,001.17 |
| STANLEY BLACK & DECKER INC COM SEDOL : B3Q2FJ4 | | | | | | | |
| 4,063.000 | 100.00 | 0.00 | 327,674.48 | 168,612.57 | 119,590.52 | 39,471.39 | 159,061.91 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|--------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| STARBUCKS CORP COM SEDOL : 2842255 | | | | | | | | |
| 35,914.000 | 65.74 | | 0.00 | 1,904,097.88 | 626,121.18 | 1,120,671.04 | 157,305.66 | 1,277,976.70 |
| STATE STR CORP COM SEDOL : 2842040 | | | | | | | | |
| 10,337.000 | 53.27 | | 4,335.05 | 444,092.06 | 288,386.07 | 83,257.21 | 72,448.78 | 155,705.99 |
| STEEL DYNAMICS INC COM SEDOL : 2849472 | | | | | | | | |
| STLD | | | | | | | | |
| 4,525.000 | 22.54 | | 912.34 | 82,256.13 | 156,281.78 | -84,112.60 | 10,086.95 | -74,025.65 |
| STERIS PLC ORD USD0.001 SEDOL : BFY8C75 | | | | | | | | |
| 2,943.000 | 139.97 | | 0.00 | 332,216.36 | 345,606.28 | -15,898.45 | 2,508.53 | -13,389.92 |
| STRYKER CORP SEDOL : 2853688 | | | | | | | | |
| SYK | | | | | | | | |
| 60,317.000 | 166.49 | | 27,970.71 | 8,098,856.01 | 4,827,717.45 | 2,747,268.54 | 523,870.02 | 3,271,138.56 |
| SUN COMMUNITIES INC COM SEDOL : 2860257 | | | | | | | | |
| 3,501.000 | 124.85 | | 2,230.57 | 352,514.06 | 336,932.56 | 35,662.41 | -20,080.91 | 15,581.50 |
| SVB FINANCIAL GROUP COMMON STOCK SEDOL : 2808053 | | | | | | | | |
| 1,454.000 | 151.08 | | 0.00 | 177,160.61 | 296,289.42 | -150,806.27 | 31,677.46 | -119,128.81 |
| SYNCHRONY FINL COM SEDOL : BP96PS6 | | | | | | | | |
| 21,506.000 | 16.09 | | 0.00 | 279,068.92 | 356,541.54 | -160,265.33 | 82,792.71 | -77,472.62 |
| SYNOPSIS INC COM SEDOL : 2867719 | | | | | | | | |
| SNPS | | | | | | | | |
| 4,384.000 | 128.79 | | 0.00 | 455,353.29 | 109,170.47 | 323,449.15 | 22,733.67 | 346,182.82 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|--------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| SYSCO CORP COM SEDOL : 2868165 | | | | | | | | |
| 13,231.000 | 45.63 | | 0.00 | 486,899.05 | 264,769.89 | 160,611.33 | 61,517.83 | 222,129.16 |
| T ROWE PRICE GROUP INC SEDOL : 2702337 | | | | | | | | |
| 6,556.000 | 97.65 | | 0.00 | 516,305.78 | 263,447.74 | 190,653.45 | 62,204.59 | 252,858.04 |
| TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01 SEDOL : 2122117 | | | | | | | | |
| TTWO | | | | | | | | |
| 3,479.000 | 118.61 | | 0.00 | 332,790.96 | 287,449.98 | 18,277.02 | 27,063.96 | 45,340.98 |
| TAPESTRY INC COM USD0.01 SEDOL : BF09HX3 | | | | | | | | |
| 8,095.000 | 12.95 | | 0.00 | 84,543.93 | 295,131.29 | -283,355.62 | 72,768.26 | -210,587.36 |
| TARGA RES CORP COM SEDOL : B55PZY3 | | | | | | | | |
| TRGP | | | | | | | | |
| 5,706.000 | 6.91 | | 0.00 | 31,798.42 | 252,871.46 | -221,178.70 | 105.66 | -221,073.04 |
| TARGET CORP COM STK SEDOL : 2259101 | | | | | | | | |
| 15,247.000 | 92.97 | | 0.00 | 1,143,202.13 | 582,037.10 | 414,633.98 | 146,531.05 | 561,165.03 |
| TD AMERITRADE HLDG CORP STK SEDOL : 2983154 | | | | | | | | |
| 8,346.000 | 34.66 | | 0.00 | 233,293.55 | 154,570.32 | 56,984.38 | 21,738.85 | 78,723.23 |
| TE CONNECTIVITY LTD SEDOL : B62B7C3 | | | | | | | | |
| 67,689.000 | 62.98 | | 0.00 | 3,438,084.51 | 4,260,021.15 | -1,025,161.79 | 203,225.15 | -821,936.64 |
| TELADOC HEALTH INC SEDOL : BYQRFY1 | | | | | | | | |
| 47,495.000 | 155.01 | | 0.00 | 5,937,496.96 | 1,301,377.95 | 4,589,320.63 | 46,798.38 | 4,636,119.01 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| TELEDYNE TECHNOLOGIES INC COM SEDOL : 2503477 | | | | | | | | |
| 1,261.000 | 297.27 | | 0.00 | 302,316.58 | 252,708.14 | 64,669.63 | -15,061.19 | 49,608.44 |
| TELEFLEX INC COM SEDOL : 2881407 | | | | | | | | |
| TFX | | | | | | | | |
| 1,342.000 | 292.86 | | 0.00 | 316,962.85 | 268,918.74 | 21,298.47 | 26,745.64 | 48,044.11 |
| TERRENO RLTY CORP SEDOL : B3N4753 | | | | | | | | |
| 46,078.000 | 51.75 | | 10,033.52 | 1,923,090.70 | 1,829,651.64 | 68,398.03 | 25,041.03 | 93,439.06 |
| TESLA INC COM USD0.001 SEDOL : B616C79 | | | | | | | | |
| 4,210.000 | 524.00 | | 0.00 | 1,779,136.11 | 684,714.62 | 944,209.43 | 150,212.06 | 1,094,421.49 |
| TEXAS INSTRUMENTS INC COM SEDOL : 2885409 | | | | | | | | |
| TXN | | | | | | | | |
| 108,730.000 | 99.93 | | 0.00 | 8,762,763.03 | 8,071,743.57 | 274,891.02 | 416,128.44 | 691,019.46 |
| TEXAS ROADHOUSE INC COMMON STOCK SEDOL : B033TJ7 | | | | | | | | |
| 66,906.000 | 41.30 | | 0.00 | 2,228,491.13 | 2,644,625.41 | -576,282.40 | 160,148.12 | -416,134.28 |
| TEXTRON INC COM SEDOL : 2885937 | | | | | | | | |
| TXT | | | | | | | | |
| 6,966.000 | 26.67 | | 112.36 | 149,831.21 | 106,457.79 | 16,580.47 | 26,792.95 | 43,373.42 |
| THE REALREAL INC COM SEDOL : BKBDP79 | | | | | | | | |
| 77,608.000 | 7.01 | | 0.00 | 438,753.20 | 903,542.99 | -479,872.21 | 15,082.42 | -464,789.79 |
| THERAPEUTICSMD INC COM SEDOL : B6WXT12 | | | | | | | | |
| 471,800.000 | 1.06 | | 0.00 | 403,329.13 | 2,011,009.91 | -1,812,812.66 | 205,131.88 | -1,607,680.78 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|---------------|---------------|----------------------|-------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| THERMO FISHER CORP SEDOL : 2886907 | | | | | | | | |
| TMO | | | | | | | | |
| 131,520.000 | 283.60 | | 23,272.15 | 30,081,107.30 | 17,930,175.31 | 11,364,141.36 | 786,790.63 | 12,150,931.99 |
| TIFFANY & CO COM SEDOL : 2892090 | | | | | | | | |
| 3,822.000 | 129.50 | | 1,463.16 | 399,168.48 | 214,156.71 | 163,211.19 | 21,800.58 | 185,011.77 |
| TIVO CORP COM NPV SEDOL : BD8FFY6 | | | | | | | | |
| 25.000 | 7.08 | | 0.00 | 142.75 | 0.00 | 142.75 | 0.00 | 142.75 |
| TJX COS INC COM NEW SEDOL : 2989301 | | | | | | | | |
| TJX | | | | | | | | |
| 34,912.000 | 47.81 | | 0.00 | 1,346,137.01 | 495,597.36 | 725,856.89 | 124,682.76 | 850,539.65 |
| T-MOBILE US INC COM SEDOL : B94Q9V0 | | | | | | | | |
| 8,443.000 | 83.90 | | 0.00 | 571,287.26 | 135,690.38 | 406,239.93 | 29,356.95 | 435,596.88 |
| TOLL BROS INC COM SEDOL : 2896092 | | | | | | | | |
| 4,206.000 | 19.25 | | 0.00 | 65,297.39 | 82,590.39 | -37,524.03 | 20,231.03 | -17,293.00 |
| TRACTOR SUPPLY CO COM SEDOL : 2900335 | | | | | | | | |
| TSCO | | | | | | | | |
| 3,387.000 | 84.55 | | 0.00 | 230,953.53 | 114,891.04 | 91,819.40 | 24,243.09 | 116,062.49 |
| TRANE TECHNOLOGIES PLC COM USD1 SEDOL : BK9ZQ96 | | | | | | | | |
| TT | | | | | | | | |
| 6,801.000 | 82.59 | | 0.00 | 452,997.74 | 111,433.36 | 313,521.69 | 28,042.69 | 341,564.38 |
| TRANSDIGM GROUP INC COM SEDOL : B11FJK3 | | | | | | | | |
| 1,432.000 | 320.19 | | 0.00 | 369,782.69 | 168,165.54 | 168,718.60 | 32,898.55 | 201,617.15 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| TRANSUNION COM SEDOL : BYMWL86 | | | | | | | | |
| 5,025.000 | 66.18 | | 0.00 | 268,199.91 | 281,857.37 | -33,058.67 | 19,401.21 | -13,657.46 |
| TRAVELERS COS INC COM STK SEDOL : 2769503 | | | | | | | | |
| 7,608.000 | 99.35 | | 0.00 | 609,584.85 | 311,225.00 | 220,057.23 | 78,302.62 | 298,359.85 |
| TREX CO INC COM SEDOL : 2483074 | | | | | | | | |
| 54,995.000 | 80.14 | | 0.00 | 3,554,416.67 | 1,554,275.25 | 1,889,369.61 | 110,771.81 | 2,000,141.42 |
| TRI POINTE GROUP INC COM SEDOL : B92CQF3 | | | | | | | | |
| 156,313.000 | 8.77 | | 0.00 | 1,105,580.79 | 1,733,457.27 | -810,056.44 | 182,179.96 | -627,876.48 |
| TRICIDA INC COM SEDOL : BYZMG55 | | | | | | | | |
| 64,343.000 | 22.00 | | 0.00 | 1,141,615.30 | 1,112,655.42 | -22,374.64 | 51,334.52 | 28,959.88 |
| TRIMBLE INC COM TRIMBLE INC SEDOL : 2903958 | | | | | | | | |
| 7,383.000 | 31.83 | | 0.00 | 189,524.47 | 146,967.39 | 11,237.13 | 31,319.95 | 42,557.08 |
| TRUIST FINL CORP COM SEDOL : BKP7287 | | | | | | | | |
| 212,647.000 | 30.84 | | 0.00 | 5,288,949.52 | 7,140,133.23 | -2,204,330.29 | 353,146.58 | -1,851,183.71 |
| TWILIO INC CL A CL A SEDOL : BD6P5Q0 | | | | | | | | |
| 3,541.000 | 89.49 | | 0.00 | 255,561.97 | 323,850.90 | -70,639.55 | 2,350.62 | -68,288.93 |
| TWIST BIOSCIENCE CORP COM SEDOL : BGKG6G7 | | | | | | | | |
| 90,053.000 | 30.58 | | 0.00 | 2,220,912.55 | 1,365,080.12 | 819,634.02 | 36,198.41 | 855,832.43 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|--------------|------------|----------------------|-------------|--------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| TWITTER INC COM SEDOL : BFLR866 | | | | | | | | |
| TWTR | | | | | | | | |
| 21,019.000 | 24.56 | | 0.00 | 416,328.56 | 448,787.24 | -128,004.72 | 95,546.04 | -32,458.68 |
| TYSON FOODS INC CL A COM (DELAWARE) SEDOL : 2909730 | | | | | | | | |
| TSN | | | | | | | | |
| 8,565.000 | 57.87 | | 0.00 | 399,739.11 | 186,160.54 | 188,820.48 | 24,758.09 | 213,578.57 |
| UBER TECHNOLOGIES INC COM USD0.00001 SEDOL : BK6N347 | | | | | | | | |
| 27,573.000 | 27.92 | | 0.00 | 620,862.21 | 690,161.94 | -100,921.30 | 31,621.57 | -69,299.73 |
| UDR INC COM STK SEDOL : 2727910 | | | | | | | | |
| 8,263.000 | 36.54 | | 0.00 | 243,501.75 | 215,461.99 | -6,384.96 | 34,424.72 | 28,039.76 |
| ULTA BEAUTY INCCOM STK USD0.01 SEDOL : B28TS42 | | | | | | | | |
| ULTA | | | | | | | | |
| 1,702.000 | 175.70 | | 0.00 | 241,172.12 | 219,957.05 | -16,945.25 | 38,160.32 | 21,215.07 |
| UNDER ARMOR INC CL A SEDOL : B0PZN11 | | | | | | | | |
| UA | | | | | | | | |
| 5,533.000 | 9.21 | | 0.00 | 41,097.57 | 116,721.69 | -99,677.60 | 24,053.48 | -75,624.12 |
| UNDER ARMOUR INC CL C COM SEDOL : BDF9YM2 | | | | | | | | |
| 5,778.000 | 8.06 | | 0.00 | 37,558.51 | 118,887.91 | -118,285.01 | 36,955.61 | -81,329.40 |
| UNION PAC CORP COM SEDOL : 2914734 | | | | | | | | |
| UNP | | | | | | | | |
| 21,703.000 | 141.04 | | 0.00 | 2,468,640.57 | 818,691.50 | 1,443,109.80 | 206,839.27 | 1,649,949.07 |
| UNITED AIRLINES HOLDINGS INC COM USD0.01 SEDOL : B4QG225 | | | | | | | | |
| 2,410.000 | 31.55 | | 0.00 | 61,321.42 | 36,932.68 | 15,098.08 | 9,290.66 | 24,388.74 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|---------------|--------------|----------------------|-------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| UNITED PARCEL SVC INC CL B SEDOL : 2517382 | | | | | | | | |
| UPS | | | | | | | | |
| 20,028.000 | 93.42 | | 0.00 | 1,508,944.40 | 1,085,242.03 | 185,759.99 | 237,942.38 | 423,702.37 |
| UNITED RENTALS INC COM SEDOL : 2134781 | | | | | | | | |
| 2,399.000 | 102.90 | | 0.00 | 199,086.32 | 164,857.04 | -2,310.55 | 36,539.83 | 34,229.28 |
| UNITEDHEALTH GROUP INC COM SEDOL : 2917766 | | | | | | | | |
| UNH | | | | | | | | |
| 137,561.000 | 249.38 | | 0.00 | 27,666,405.43 | 8,250,704.12 | 18,509,802.57 | 905,898.74 | 19,415,701.31 |
| UNUM GROUP SEDOL : 2433842 | | | | | | | | |
| UNM | | | | | | | | |
| 6,768.000 | 15.01 | | 0.00 | 81,928.85 | 83,321.94 | -22,357.95 | 20,964.86 | -1,393.09 |
| UNVL HEALTH SERVICES INC CL B COM SEDOL : 2923785 | | | | | | | | |
| 2,061.000 | 99.08 | | 0.00 | 164,687.18 | 66,068.61 | 82,345.19 | 16,273.38 | 98,618.57 |
| US BANCORP SEDOL : 2736035 | | | | | | | | |
| USB | | | | | | | | |
| 228,627.000 | 34.45 | | 77,441.29 | 6,352,029.93 | 8,438,119.54 | -2,550,765.30 | 464,675.69 | -2,086,089.61 |
| V F CORP COM SEDOL : 2928683 | | | | | | | | |
| 9,098.000 | 54.08 | | 0.00 | 396,806.16 | 187,225.12 | 162,486.55 | 47,094.49 | 209,581.04 |
| VAIL RESORTS INC COM SEDOL : 2954194 | | | | | | | | |
| MTN | | | | | | | | |
| 942.000 | 147.71 | | 1,337.09 | 112,216.47 | 186,072.25 | -83,217.70 | 9,361.92 | -73,855.78 |
| VALERO ENERGY CORP COM STK NEW SEDOL : 2041364 | | | | | | | | |
| VLO | | | | | | | | |
| 11,990.000 | 45.36 | | 0.00 | 438,619.59 | 173,265.36 | 222,048.70 | 43,305.53 | 265,354.23 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|--------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| VARIAN MEDICAL SYSTEMS INC SEDOL : 2927516 | | | | | | | | |
| 2,745.000 | 102.66 | | 0.00 | 227,268.58 | 99,090.26 | 107,155.34 | 21,022.98 | 128,178.32 |
| VEEVA SYS INC CL A COM CL A COM SEDOL : BFH3N85 | | | | | | | | |
| 3,587.000 | 156.37 | | 0.00 | 452,356.26 | 330,459.37 | 98,350.72 | 23,546.17 | 121,896.89 |
| VENTAS INC REIT SEDOL : 2927925 | | | | | | | | |
| 11,660.000 | 26.80 | | 7,452.36 | 252,016.59 | 486,632.24 | -314,211.52 | 79,595.87 | -234,615.65 |
| VEREIT INC COM USD0.001 SEDOL : BYVVTJ1 | | | | | | | | |
| 31,396.000 | 4.89 | | 3,481.55 | 123,816.63 | 226,164.18 | -171,832.04 | 69,484.49 | -102,347.55 |
| VERISIGN INC COM SEDOL : 2142922 | | | | | | | | |
| 2,835.000 | 180.09 | | 0.00 | 411,754.59 | 119,799.54 | 271,763.28 | 20,191.77 | 291,955.05 |
| VERISK ANALYTICS INC COM STK SEDOL : B4P9W92 | | | | | | | | |
| 4,572.000 | 139.38 | | 0.00 | 513,928.23 | 232,208.77 | 257,653.39 | 24,066.07 | 281,719.46 |
| VERIZON COMMUNICATIONS COM SEDOL : 2090571 | | | | | | | | |
| VZ | | | | | | | | |
| 120,477.000 | 53.73 | | 0.00 | 5,220,556.22 | 3,521,576.71 | 829,664.36 | 869,315.15 | 1,698,979.51 |
| VERTEX PHARMACEUTICALS INC COM SEDOL : 2931034 | | | | | | | | |
| 7,398.000 | 237.95 | | 0.00 | 1,419,697.53 | 384,998.52 | 961,623.67 | 73,075.34 | 1,034,699.01 |
| VIACOMCBS INC NPV SEDOL : BKTNTR9 | | | | | | | | |
| 14,793.000 | 14.01 | | 2,863.28 | 167,143.77 | 480,216.98 | -434,624.59 | 121,551.38 | -313,073.21 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|---------------|--------------|----------------------|-------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| VIELA BIO INC COM SEDOL : BKRSN18 | | | | | | | | |
| 38,533.000 | 38.00 | | 0.00 | 1,180,897.52 | 635,681.91 | 539,096.94 | 6,118.67 | 545,215.61 |
| VISA INC COM CL A STK SEDOL : B2PZN04 | | | | | | | | |
| V | | | | | | | | |
| 95,997.000 | 161.12 | | 0.00 | 12,473,918.62 | 1,533,592.26 | 10,514,957.64 | 425,368.72 | 10,940,326.36 |
| VISTRA ENERGY CORP COM SEDOL : BZ8VJQ8 | | | | | | | | |
| 12,731.000 | 15.96 | | 0.00 | 163,866.88 | 244,282.16 | -91,776.59 | 11,361.31 | -80,415.28 |
| VMWARE INC CL A COM CL A COM SEDOL : B23SN61 | | | | | | | | |
| 2,048.000 | 121.10 | | 0.00 | 200,018.37 | 112,032.66 | 59,785.57 | 28,200.14 | 87,985.71 |
| VORNADO RLTY TR COM SEDOL : 2933632 | | | | | | | | |
| 4,144.000 | 36.21 | | 0.00 | 121,016.35 | 175,082.76 | -90,647.41 | 36,581.00 | -54,066.41 |
| VOYA FINL INC COM SEDOL : BKWQ2N2 | | | | | | | | |
| VOYA | | | | | | | | |
| 4,862.000 | 40.55 | | 0.00 | 159,001.64 | 129,190.41 | 4,427.65 | 25,383.58 | 29,811.23 |
| VULCAN MATERIALS CO COM SEDOL : 2931205 | | | | | | | | |
| 3,806.000 | 108.07 | | 0.00 | 331,718.53 | 111,764.60 | 192,352.93 | 27,601.00 | 219,953.93 |
| W P CAREY INC COM SEDOL : B826YT8 | | | | | | | | |
| 5,071.000 | 58.08 | | 4,253.27 | 237,528.66 | 303,993.38 | -83,710.48 | 17,245.76 | -66,464.72 |
| WABTEC CORP COM SEDOL : 2955733 | | | | | | | | |
| 4,941.000 | 48.13 | | 0.00 | 191,790.24 | 300,535.15 | -149,220.68 | 40,475.77 | -108,744.91 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|--------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| WALGREENS BOOTS ALLIANCE INC COM SEDOL : BTN1Y44 | | | | | | | | |
| 24,020.000 | 45.75 | | 0.00 | 886,257.44 | 606,858.54 | 159,797.97 | 119,600.93 | 279,398.90 |
| WALMART INC COM SEDOL : 2936921 | | | | | | | | |
| WMT | | | | | | | | |
| 40,350.000 | 113.62 | | 17,572.48 | 3,697,380.24 | 1,824,013.96 | 1,435,208.90 | 438,157.38 | 1,873,366.28 |
| WALT DISNEY CO SEDOL : 2270726 | | | | | | | | |
| DIS | | | | | | | | |
| 120,870.000 | 96.60 | | 0.00 | 9,416,541.84 | 9,327,842.29 | -503,283.08 | 591,982.63 | 88,699.55 |
| WASTE MGMT INC DEL COM STK SEDOL : 2937667 | | | | | | | | |
| 12,009.000 | 92.56 | | 0.00 | 896,449.82 | 290,145.74 | 540,737.80 | 65,566.28 | 606,304.08 |
| WATERS CORP COM SEDOL : 2937689 | | | | | | | | |
| 2,271.000 | 182.05 | | 0.00 | 333,429.18 | 111,462.33 | 193,915.31 | 28,051.54 | 221,966.85 |
| WEC ENERGY GROUP INC COM SEDOL : BYY8XK8 | | | | | | | | |
| 10,395.000 | 88.13 | | 0.00 | 738,829.21 | 368,219.12 | 313,149.27 | 57,460.82 | 370,610.09 |
| WELLS FARGO & CO NEW COM STK SEDOL : 2649100 | | | | | | | | |
| WFC | | | | | | | | |
| 116,135.000 | 28.70 | | 0.00 | 2,688,071.48 | 2,574,183.96 | -506,788.67 | 620,676.19 | 113,887.52 |
| WELLTOWER INC COM REIT SEDOL : BYVYHH4 | | | | | | | | |
| WELL | | | | | | | | |
| 11,592.000 | 45.78 | | 0.00 | 427,986.38 | 523,586.75 | -189,492.93 | 93,892.56 | -95,600.37 |
| WESTERN UNION CO SEDOL : B1F76F9 | | | | | | | | |
| 13,773.000 | 18.13 | | 0.00 | 201,382.69 | 149,055.54 | 14,824.95 | 37,502.20 | 52,327.15 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|--------------|--------------|----------------------|-------------|-------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| WESTLAKE CHEM CORP COM STK SEDOL : B01ZP20 | | | | | | | | |
| WLK | | | | | | | | |
| 1,116.000 | 38.17 | | 0.00 | 34,354.38 | 49,823.40 | -24,839.49 | 9,370.47 | -15,469.02 |
| WESTN DIGITAL CORP COM SEDOL : 2954699 | | | | | | | | |
| 7,833.000 | 41.62 | | 0.00 | 262,921.44 | 183,312.81 | 43,190.75 | 36,417.88 | 79,608.63 |
| WESTROCK CO COM SEDOL : BYR0914 | | | | | | | | |
| 6,394.000 | 28.26 | | 0.00 | 145,727.19 | 197,499.08 | -93,363.04 | 41,591.15 | -51,771.89 |
| WEYERHAEUSER CO COM SEDOL : 2958936 | | | | | | | | |
| 22,346.000 | 16.95 | | 0.00 | 305,467.70 | 357,468.96 | -133,185.69 | 81,184.43 | -52,001.26 |
| WHIRLPOOL CORP COM SEDOL : 2960384 | | | | | | | | |
| 1,804.000 | 85.80 | | 0.00 | 124,830.18 | 82,355.27 | 22,061.84 | 20,413.07 | 42,474.91 |
| WILLIAMS CO INC COM SEDOL : 2967181 | | | | | | | | |
| 33,797.000 | 14.15 | | 0.00 | 385,682.90 | 739,873.86 | -481,397.57 | 127,206.61 | -354,190.96 |
| WILLIS TOWERS WATSON PLC COM USD0.000115 SEDOL : BDB6Q21 | | | | | | | | |
| 3,443.000 | 169.85 | | 1,888.17 | 471,626.68 | 244,687.44 | 167,063.42 | 59,875.82 | 226,939.24 |
| WINNEBAGO INDS INC COM SEDOL : 2972721 | | | | | | | | |
| WGO | | | | | | | | |
| 61,986.000 | 27.81 | | 0.00 | 1,390,241.96 | 1,876,430.41 | -588,784.67 | 102,596.22 | -486,188.45 |
| WOLVERINE WORLD WIDE INC COM SEDOL : 2977500 | | | | | | | | |
| 69,556.000 | 15.20 | | 5,609.58 | 852,656.25 | 1,513,861.73 | -779,199.92 | 117,994.44 | -661,205.48 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|--------------|------------|----------------------|-------------|-------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Equities</i> | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| WORKDAY INC CL A COM USD0.001 SEDOL : B8K6ZD1 | | | | | | | | |
| 4,375.000 | 130.22 | | 0.00 | 459,464.05 | 327,424.07 | 88,085.77 | 43,954.21 | 132,039.98 |
| WYNDHAM HOTELS & RESORTS INC COM SEDOL : BF108P4 | | | | | | | | |
| WH | | | | | | | | |
| 2,545.000 | 31.51 | | 0.00 | 64,674.34 | 47,895.93 | 4,727.92 | 12,050.49 | 16,778.41 |
| WYNN RESORTS LTD COM SEDOL : 2963811 | | | | | | | | |
| 2,717.000 | 60.19 | | 0.00 | 131,889.36 | 218,761.55 | -126,194.18 | 39,321.99 | -86,872.19 |
| XCEL ENERGY INC COM SEDOL : 2614807 | | | | | | | | |
| XEL | | | | | | | | |
| 15,390.000 | 60.30 | | 5,337.07 | 748,430.92 | 359,135.51 | 327,250.92 | 62,044.49 | 389,295.41 |
| XEROX HLDGS CORP COM NEW COM NEW SEDOL : BJJ5G3 | | | | | | | | |
| 6,304.000 | 18.94 | | 1,271.02 | 96,292.39 | 112,378.45 | -29,726.64 | 13,640.58 | -16,086.06 |
| XILINX INC COM SEDOL : 2985677 | | | | | | | | |
| XLNX | | | | | | | | |
| 7,164.000 | 77.94 | | 0.00 | 450,310.19 | 159,540.38 | 253,091.64 | 37,678.17 | 290,769.81 |
| XPO LOGISTICS INC COM SEDOL : B6Z1355 | | | | | | | | |
| XPO | | | | | | | | |
| 3,349.000 | 48.75 | | 0.00 | 131,669.61 | 258,473.88 | -156,177.16 | 29,372.89 | -126,804.27 |
| XYLEM INC COM SEDOL : B3P2CN8 | | | | | | | | |
| 5,317.000 | 65.13 | | 0.00 | 279,282.38 | 125,996.47 | 135,418.83 | 17,867.08 | 153,285.91 |
| YUM BRANDS INC COM SEDOL : 2098876 | | | | | | | | |
| 9,313.000 | 68.53 | | 0.00 | 514,714.17 | 272,473.07 | 173,376.77 | 68,864.33 | 242,241.10 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------------|-------------------------|-------------------------|-----------------------|-----------------------|-----------------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Common stock | | | | | | | | |
| United States - USD | | | | | | | | |
| ZEBRA TECHNOLOGIES CORP CL A SEDOL : 2989356 | | | | | | | | |
| ZBRA | | | | | | | | |
| 1,588.000 | 183.60 | | 0.00 | 235,135.91 | 244,311.51 | 5,385.17 | -14,560.77 | -9,175.60 |
| ZENDESK INC COM SEDOL : BMH0MR7 | | | | | | | | |
| 25,493.000 | 64.01 | | 0.00 | 1,316,026.29 | 898,617.87 | 378,115.33 | 39,293.09 | 417,408.42 |
| ZILLOW GROUP INC COM USD0.0001 CLASS C SEDOL : BYXJF62 | | | | | | | | |
| 4,402.000 | 36.02 | | 0.00 | 127,876.15 | 143,235.60 | -24,059.51 | 8,700.06 | -15,359.45 |
| ZIMMER BIOMET HLDGS INC COM SEDOL : 2783815 | | | | | | | | |
| ZMH | | | | | | | | |
| 5,536.000 | 101.08 | | 1,071.53 | 451,291.45 | 286,876.08 | 111,217.39 | 53,197.98 | 164,415.37 |
| ZIONS BANCORPORATION N A SEDOL : 2989828 | | | | | | | | |
| ZION | | | | | | | | |
| 5,336.000 | 26.76 | | 0.00 | 115,158.96 | 65,254.23 | 33,485.32 | 16,419.41 | 49,904.73 |
| ZOETIS INC COM USD0.01 CL 'A' SEDOL : B95WG16 | | | | | | | | |
| 91,045.000 | 117.69 | | 0.00 | 8,641,546.18 | 1,814,009.72 | 6,290,817.98 | 536,718.48 | 6,827,536.46 |
| ZSCALER INC COM SEDOL : BZ00V34 | | | | | | | | |
| 47,487.000 | 60.86 | | 0.00 | 2,330,786.39 | 1,336,874.14 | 926,609.66 | 67,302.59 | 993,912.25 |
| Total USD | | | 1,614,543.45 | 1,513,636,381.37 | 1,104,031,089.18 | 300,594,486.29 | 109,010,805.90 | 409,605,292.19 |
| Total United States | | | 1,614,543.45 | 1,518,979,393.46 | 1,109,200,173.54 | 300,677,749.61 | 109,101,470.31 | 409,779,219.92 |
| Total Common Stock | | | 13,665,110.41 | 4,763,293,603.46 | 4,045,095,371.69 | 500,493,548.89 | 217,704,682.88 | 718,198,231.77 |

Funds - common stock**Emerging Markets Region - USD**

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|-------------------------------|--------------------------------------|--|----------------|--------------|------|----------------------|-------------|-------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |

*Equities***Funds - common stock****Emerging Markets Region - USD**

GENESIS EMG MKTS INV CO GBL A USD ACCNAV SEDOL : 7647682

| | | | | | | | | |
|-------------------------------|---------|--|------|----------------|---------------|---------------|---------------|----------------|
| 4,302,628.900 | 56.8196 | | 0.00 | 197,164,106.08 | 78,602,011.67 | 98,677,527.38 | 19,884,567.03 | 118,562,094.41 |
| Total USD | | | 0.00 | 197,164,106.08 | 78,602,011.67 | 98,677,527.38 | 19,884,567.03 | 118,562,094.41 |
| Total Emerging Markets Region | | | 0.00 | 197,164,106.08 | 78,602,011.67 | 98,677,527.38 | 19,884,567.03 | 118,562,094.41 |

International Region - GBP

LINK FUND SOL LTD LF RUFFER ABSOLUTE RTNL ACC SEDOL : BDCRS05

| | | | | | | | | |
|----------------------------|--------|--|------|----------------|----------------|--------------|------|--------------|
| 187,406,296.852 | 1.1103 | | 0.00 | 208,077,211.39 | 200,000,000.00 | 8,077,211.39 | 0.00 | 8,077,211.39 |
| Total GBP | | | 0.00 | 208,077,211.39 | 200,000,000.00 | 8,077,211.39 | 0.00 | 8,077,211.39 |
| Total International Region | | | 0.00 | 208,077,211.39 | 200,000,000.00 | 8,077,211.39 | 0.00 | 8,077,211.39 |

Luxembourg - GBP

ASHMORE SICAV EMERGING MKTS TOTAL RETURNGBP INSTL ACC SEDOL : B93S5G4

| | | | | | | | | |
|------------------|-------|--|------|----------------|----------------|-----------------|------|-----------------|
| 4,562,302.823 | 85.39 | | 0.00 | 389,575,038.06 | 495,000,000.00 | -105,424,961.94 | 0.00 | -105,424,961.94 |
| Total GBP | | | 0.00 | 389,575,038.06 | 495,000,000.00 | -105,424,961.94 | 0.00 | -105,424,961.94 |
| Total Luxembourg | | | 0.00 | 389,575,038.06 | 495,000,000.00 | -105,424,961.94 | 0.00 | -105,424,961.94 |

Total Funds - Common Stock

| | | | | | | | | |
|------------------------|--|--|-------------|-----------------------|-----------------------|---------------------|----------------------|----------------------|
| 196,271,228.575 | | | 0.00 | 794,816,355.53 | 773,602,011.67 | 1,329,776.83 | 19,884,567.03 | 21,214,343.86 |
|------------------------|--|--|-------------|-----------------------|-----------------------|---------------------|----------------------|----------------------|

Preferred stock**Brazil - USD**

ADR ITAU UNIBANCO HLDG SA SPONSORED ADRREPSTG 500 PFD PFD A SEDOL : 2849739

| | | | | | | | | |
|---------------|------|--|----------|--------------|---------------|---------------|--------------|---------------|
| ITUB | | | | | | | | |
| 2,098,498.000 | 4.49 | | 6,123.13 | 7,598,899.36 | 11,471,768.42 | -7,437,967.67 | 3,565,098.61 | -3,872,869.06 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | | | | <u>Unrealized gain/loss</u> | | |
|-------------------------------|--------------------------------------|---------------------------|--------------|------|--------|-----------------------------|-------|--|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | Accrued income/expense | Market Value | Cost | Market | Translation | Total | |
| Shares/PAR value | | | | | | | | |

*Equities***Preferred stock**

| | | | | | | | |
|-----------|--|----------|--------------|---------------|---------------|--------------|---------------|
| Total USD | | 6,123.13 | 7,598,899.36 | 11,471,768.42 | -7,437,967.67 | 3,565,098.61 | -3,872,869.06 |
|-----------|--|----------|--------------|---------------|---------------|--------------|---------------|

| | | | | | | | |
|--------------|--|----------|--------------|---------------|---------------|--------------|---------------|
| Total Brazil | | 6,123.13 | 7,598,899.36 | 11,471,768.42 | -7,437,967.67 | 3,565,098.61 | -3,872,869.06 |
|--------------|--|----------|--------------|---------------|---------------|--------------|---------------|

Spain - EUR

GRIFOLS SA NON-CUM PRF SHS EUR0.05 (B)POST CONS SEDOL : BYP0K57

| | | | | | | | |
|-------------|-------|------|--------------|--------------|-------------|-----------|-------------|
| 350,656.000 | 18.16 | 0.00 | 5,635,059.90 | 6,295,833.45 | -757,355.49 | 96,581.94 | -660,773.55 |
|-------------|-------|------|--------------|--------------|-------------|-----------|-------------|

| | | | | | | | |
|-----------|--|------|--------------|--------------|-------------|-----------|-------------|
| Total EUR | | 0.00 | 5,635,059.90 | 6,295,833.45 | -757,355.49 | 96,581.94 | -660,773.55 |
|-----------|--|------|--------------|--------------|-------------|-----------|-------------|

| | | | | | | | |
|-------------|--|------|--------------|--------------|-------------|-----------|-------------|
| Total Spain | | 0.00 | 5,635,059.90 | 6,295,833.45 | -757,355.49 | 96,581.94 | -660,773.55 |
|-------------|--|------|--------------|--------------|-------------|-----------|-------------|

Total Preferred Stock

| | | | | | | | |
|---------------|--|----------|---------------|---------------|---------------|--------------|---------------|
| 2,449,154.000 | | 6,123.13 | 13,233,959.26 | 17,767,601.87 | -8,195,323.16 | 3,661,680.55 | -4,533,642.61 |
|---------------|--|----------|---------------|---------------|---------------|--------------|---------------|

Stapled securities**Australia - AUD**

MIRVAC GROUP STAPLED SECURITIES SEDOL : 6161978

| | | | | | | | |
|---------------|------|------|--------------|--------------|-------------|------------|-------------|
| 1,722,763.000 | 2.09 | 0.00 | 1,777,274.65 | 2,485,542.89 | -630,253.27 | -78,014.97 | -708,268.24 |
|---------------|------|------|--------------|--------------|-------------|------------|-------------|

| | | | | | | | |
|-----------|--|------|--------------|--------------|-------------|------------|-------------|
| Total AUD | | 0.00 | 1,777,274.65 | 2,485,542.89 | -630,253.27 | -78,014.97 | -708,268.24 |
|-----------|--|------|--------------|--------------|-------------|------------|-------------|

| | | | | | | | |
|-----------------|--|------|--------------|--------------|-------------|------------|-------------|
| Total Australia | | 0.00 | 1,777,274.65 | 2,485,542.89 | -630,253.27 | -78,014.97 | -708,268.24 |
|-----------------|--|------|--------------|--------------|-------------|------------|-------------|

Total Stapled Securities

| | | | | | | | |
|---------------|--|------|--------------|--------------|-------------|------------|-------------|
| 1,722,763.000 | | 0.00 | 1,777,274.65 | 2,485,542.89 | -630,253.27 | -78,014.97 | -708,268.24 |
|---------------|--|------|--------------|--------------|-------------|------------|-------------|

Rights/warrants**United Kingdom - GBP**

FUTURA MEDICAL PLCWRT 20/01/2025 SEDOL : 4A9BJ4U

| | | | | | | | |
|---------------|------|------|------|------|------|------|------|
| 1,682,693.000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
|---------------|------|------|------|------|------|------|------|

◆ Strathclyde Pension Fund Assets

| Description / Asset ID | Exchange rate/ local market price | Accrued income/expense | Market Value | Cost | Unrealized gain/loss | | Total |
|------------------------|--------------------------------------|---------------------------|--------------|------|----------------------|-------------|-------|
| Investment Mgr ID | | | | | Market | Translation | |
| Shares/PAR value | | | | | | | |

*Equities***Rights/warrants**

| | | | | | | | |
|------------------------------|--|-------------|-------------|-------------|-------------|-------------|-------------|
| Total GBP | | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Total United Kingdom | | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Total Rights/Warrants | | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 1,682,693.000 | | | | | | | |

Equity derivatives - futures**United States - USD**

FUT JUN 20 EMINI S&P 500 CUSIP : 999599GH0

| | | | | | | | |
|--------|----------|------|-----------|------|-----------|-----------|-----------|
| 16.000 | 2,569.70 | 0.00 | 13,541.81 | 0.00 | 21,357.81 | -7,816.00 | 13,541.81 |
|--------|----------|------|-----------|------|-----------|-----------|-----------|

FUT JUN 20 ICUS MSCI EMG CUSIP : 999599GH0

| | | | | | | | |
|-----------|--------|------|--------------|------|--------------|-------------|--------------|
| 3,362.000 | 842.90 | 0.00 | 6,556,165.32 | 0.00 | 7,144,101.24 | -587,935.92 | 6,556,165.32 |
|-----------|--------|------|--------------|------|--------------|-------------|--------------|

| | | | | | | | |
|-----------|--|------|--------------|------|--------------|-------------|--------------|
| Total USD | | 0.00 | 6,569,707.13 | 0.00 | 7,165,459.05 | -595,751.92 | 6,569,707.13 |
|-----------|--|------|--------------|------|--------------|-------------|--------------|

| | | | | | | | |
|---------------------|--|------|--------------|------|--------------|-------------|--------------|
| Total United States | | 0.00 | 6,569,707.13 | 0.00 | 7,165,459.05 | -595,751.92 | 6,569,707.13 |
|---------------------|--|------|--------------|------|--------------|-------------|--------------|

Total Equity Derivatives - Futures

| | | | | | | | |
|------------------|--|-------------|---------------------|-------------|---------------------|--------------------|---------------------|
| 3,378.000 | | 0.00 | 6,569,707.13 | 0.00 | 7,165,459.05 | -595,751.92 | 6,569,707.13 |
|------------------|--|-------------|---------------------|-------------|---------------------|--------------------|---------------------|

Unit trust equity**EUROPE - GBP**

EPAF - EUROPE EXUK EQINDFDCURRHGD OFC SEDOL : 5A78XTU

| | | | | | | | |
|-----------------|----------|------|----------------|----------------|----------------|------|----------------|
| 353,765,486.190 | 0.977706 | 0.00 | 345,878,638.44 | 373,352,201.71 | -27,473,563.27 | 0.00 | -27,473,563.27 |
|-----------------|----------|------|----------------|----------------|----------------|------|----------------|

| | | | | | | | |
|-----------|--|------|----------------|----------------|----------------|------|----------------|
| Total GBP | | 0.00 | 345,878,638.44 | 373,352,201.71 | -27,473,563.27 | 0.00 | -27,473,563.27 |
|-----------|--|------|----------------|----------------|----------------|------|----------------|

| | | | | | | | |
|--------------|--|------|----------------|----------------|----------------|------|----------------|
| Total EUROPE | | 0.00 | 345,878,638.44 | 373,352,201.71 | -27,473,563.27 | 0.00 | -27,473,563.27 |
|--------------|--|------|----------------|----------------|----------------|------|----------------|

France - EUR

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|----------------|----------------|----------------------|-------------|----------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Unit trust equity | | | | | | | | |
| France - EUR | | | | | | | | |
| CAPITAL PRIVE INV 'A' SHARES SEDOL : 502511S | | | | | | | | |
| 4,500.000 | 0.00 | | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| * * Market value based on prices received from an external manager or other client-directed pricing source | | | | | | | | |
| JANUS PARTI. LTD VENTURE FUND - SHARES SEDOL : 502512S | | | | | | | | |
| 200.000 | 17.795024 | | 0.00 | 3,149.41 | 0.00 | 3,149.41 | 0.00 | 3,149.41 |
| Total EUR | | | 0.00 | 3,149.41 | 0.00 | 3,149.41 | 0.00 | 3,149.41 |
| Total France | | | 0.00 | 3,149.41 | 0.00 | 3,149.41 | 0.00 | 3,149.41 |
| Japan - GBP | | | | | | | | |
| JPAB - JAPAN EQUITY IND HGD OFC SEDOL : 6A72SBU | | | | | | | | |
| 123,724,353.090 | 0.998571 | | 0.00 | 123,547,550.99 | 140,140,894.34 | -16,593,343.35 | 0.00 | -16,593,343.35 |
| Total GBP | | | 0.00 | 123,547,550.99 | 140,140,894.34 | -16,593,343.35 | 0.00 | -16,593,343.35 |
| Total Japan | | | 0.00 | 123,547,550.99 | 140,140,894.34 | -16,593,343.35 | 0.00 | -16,593,343.35 |
| Pacific Region less Japan - GBP | | | | | | | | |
| PPAC - APAC EXJAPANDEVEQU HGD OFC SEDOL : 2A72SCU | | | | | | | | |
| 109,944,018.530 | 1.0071 | | 0.00 | 110,724,621.06 | 132,445,339.19 | -21,720,718.13 | 0.00 | -21,720,718.13 |
| Total GBP | | | 0.00 | 110,724,621.06 | 132,445,339.19 | -21,720,718.13 | 0.00 | -21,720,718.13 |
| Total Pacific Region less Japan | | | 0.00 | 110,724,621.06 | 132,445,339.19 | -21,720,718.13 | 0.00 | -21,720,718.13 |
| United Kingdom - GBP | | | | | | | | |
| CFAC - USD CRP BD 6APASS GBPHDG (OFC) SEDOL : 6A6RNJU | | | | | | | | |
| 616,943,765.350 | 1.09647 | | 0.00 | 676,460,330.39 | 604,048,293.61 | 72,412,036.78 | 0.00 | 72,412,036.78 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|------------------|------------------|----------------------|-------------|-----------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Unit trust equity | | | | | | | | |
| United Kingdom - GBP | | | | | | | | |
| GENESIS EMERG MKTS PTG SHS NPV SEDOL : B4L0PD4 | | | | | | | | |
| 26,992,040.000 | 5.92 | | 0.00 | 159,792,876.80 | 74,432,670.15 | 85,360,206.65 | 0.00 | 85,360,206.65 |
| GPCE - FTSE RAFI AW 3000 EQ IND (OFC) SEDOL : 2A6QZKU | | | | | | | | |
| 646,446,011.240 | 1.08977 | | 0.00 | 704,477,469.67 | 679,710,535.52 | 24,766,934.15 | 0.00 | 24,766,934.15 |
| GPCH - FTSEAFIAW3KEQINDX GBPCRHGDOFC SEDOL : 5A7JWKU | | | | | | | | |
| 360,781,280.760 | 1.01919 | | 0.00 | 367,704,673.54 | 437,980,338.51 | -70,275,664.97 | 0.00 | -70,275,664.97 |
| MEZZANINE FEEDER C VENTURE FUND SEDOL : 1855438 | | | | | | | | |
| 50.000 | 0.00 | | 0.00 | 0.00 | 1,008.00 | -1,008.00 | 0.00 | -1,008.00 |
| * * Market value based on prices received from an external manager or other client-directed pricing source | | | | | | | | |
| STAL - CSUF TRANSITION STAL SEDOL : 5A6RJJKU | | | | | | | | |
| 255.190 | 1.90838 | | 0.00 | 487.00 | 282.73 | 204.27 | 0.00 | 204.27 |
| TA - STERLING LIQUIDITY FUND SEDOL : 0A1LQGW | | | | | | | | |
| 46,730,628.210 | 1.11984 | | 0.00 | 52,330,826.69 | 51,625,421.70 | 705,404.99 | 0.00 | 705,404.99 |
| UPAG - UK EQUITY 5% CAP PASS (OFC) SEDOL : 1A6RNJU | | | | | | | | |
| 994,619,789.760 | 0.974263 | | 0.00 | 969,021,260.23 | 1,100,996,942.86 | -131,975,682.63 | 0.00 | -131,975,682.63 |
| XPAK - FTSE-RAFI EM MKTS EQUITY (OFC) SEDOL : 6A6RLYU | | | | | | | | |
| 131,560,211.980 | 1.04293 | | 0.00 | 137,208,091.88 | 131,560,211.98 | 5,647,879.90 | 0.00 | 5,647,879.90 |
| YAAK - STERLING LIQUIDITY PLUS FUND SEDOL : 0A7UY7U | | | | | | | | |
| 122,015,756.340 | 1.01802 | | 0.00 | 124,214,480.27 | 122,238,332.65 | 1,976,147.62 | 0.00 | 1,976,147.62 |
| Total GBP | | | 0.00 | 3,191,210,496.47 | 3,202,594,037.71 | -11,383,541.24 | 0.00 | -11,383,541.24 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | | | | <u>Unrealized gain/loss</u> | | |
|--|--------------------------------------|---------------------------|--------------------------|--------------------------|------------------------|-----------------------------|------------------------|--|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | Accrued income/expense | Market Value | Cost | Market | Translation | Total | |
| Shares/PAR value | | | | | | | | |
| Equities | | | | | | | | |
| Unit trust equity | | | | | | | | |
| Total United Kingdom | | 0.00 | 3,191,210,496.47 | 3,202,594,037.71 | -11,383,541.24 | 0.00 | -11,383,541.24 | |
| United States - GBP | | | | | | | | |
| NPAC - NAMERICA EQTYINDEX HGD OFC SEDOL : 1A72SBU | | | | | | | | |
| 1,486,594,469.830 | 1.14592 | 0.00 | 1,703,518,334.87 | 1,780,719,817.69 | -77,201,482.82 | 0.00 | -77,201,482.82 | |
| Total GBP | | 0.00 | 1,703,518,334.87 | 1,780,719,817.69 | -77,201,482.82 | 0.00 | -77,201,482.82 | |
| United States - USD | | | | | | | | |
| PANTHEON USA FUND II LTD VENTURE FUND -UNITS SEDOL : 3855439 | | | | | | | | |
| 75,001.000 | 0.27697 | 0.00 | 16,753.09 | 60,099.23 | -43,734.02 | 387.88 | -43,346.14 | |
| Total USD | | 0.00 | 16,753.09 | 60,099.23 | -43,734.02 | 387.88 | -43,346.14 | |
| Total United States | | 0.00 | 1,703,535,087.96 | 1,780,779,916.92 | -77,245,216.84 | 387.88 | -77,244,828.96 | |
| Total Unit Trust Equity | | 0.00 | 5,474,899,544.33 | 5,629,312,389.87 | -154,413,233.42 | 387.88 | -154,412,845.54 | |
| 5,020,197,817.470 | | | | | | | | |
| Total Equities | | | | | | | | |
| 6,800,270,509.545 | | 13,671,233.54 | 11,054,590,444.36 | 10,468,262,917.99 | 345,749,974.92 | 240,577,551.45 | 586,327,526.37 | |

Fixed Income**Corporate bonds****United Kingdom - GBP**

DEFAULTED BRITISH & COMMONWEALTH HOLDING PLC 0% 31/07/2012 SEDOL : 0129132

| | | | | | | | | |
|-----------------------|------|--------------------------|----------|------|----------|------|----------|--|
| 232,885.000 | 2.00 | 0.00 | 4,657.70 | 0.00 | 4,657.70 | 0.00 | 4,657.70 | |
| Issue Date: 17 Dec 87 | | Maturity Date: 31 Dec 40 | | | | | | |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|---|--------------------------------------|--|----------------|-----------------------|-----------------------|-----------------------|-------------|-----------------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Fixed Income</i> | | | | | | | | |
| Corporate bonds | | | | | | | | |
| Total GBP | | | 0.00 | 4,657.70 | 0.00 | 4,657.70 | 0.00 | 4,657.70 |
| Total United Kingdom | | | 0.00 | 4,657.70 | 0.00 | 4,657.70 | 0.00 | 4,657.70 |
| United States - GBP | | | | | | | | |
| DEFAULTED LEHMAN BROTHERS HOLD INC. LOND 0.00% 31/12/2040 SEDOL : B2R9337 | | | | | | | | |
| 200,000.000 | 2.00 | | 0.00 | 4,000.00 | 0.00 | 4,000.00 | 0.00 | 4,000.00 |
| Issue Date: 09 Aug 18 Maturity Date: 31 Dec 40 | | | | | | | | |
| Total GBP | | | 0.00 | 4,000.00 | 0.00 | 4,000.00 | 0.00 | 4,000.00 |
| Total United States | | | 0.00 | 4,000.00 | 0.00 | 4,000.00 | 0.00 | 4,000.00 |
| Total Corporate Bonds | | | | | | | | |
| 432,885.000 | | | 0.00 | 8,657.70 | 0.00 | 8,657.70 | 0.00 | 8,657.70 |
| Funds - corporate bond | | | | | | | | |
| Ireland - GBP | | | | | | | | |
| BARINGS GBL INVST GBL HIGH YLD CREDSTRAT TRA SEDOL : BCBVPC2 | | | | | | | | |
| 5,412,618.278 | 103.81 | | 0.00 | 561,883,903.44 | 630,000,000.00 | -68,116,096.56 | 0.00 | -68,116,096.56 |
| Total GBP | | | 0.00 | 561,883,903.44 | 630,000,000.00 | -68,116,096.56 | 0.00 | -68,116,096.56 |
| Total Ireland | | | 0.00 | 561,883,903.44 | 630,000,000.00 | -68,116,096.56 | 0.00 | -68,116,096.56 |
| Total Funds - Corporate Bond | | | | | | | | |
| 5,412,618.278 | | | 0.00 | 561,883,903.44 | 630,000,000.00 | -68,116,096.56 | 0.00 | -68,116,096.56 |
| Corporate convertible bonds | | | | | | | | |
| United Kingdom - GBP | | | | | | | | |
| INDEFAULTRADICLE PROJECTS 0% NTS 31/12/2040 GBP100000 SEDOL : B3MQFJ0 | | | | | | | | |
| 800,000.000 | 0.00 | | 0.00 | 0.00 | 787,900.55 | -787,900.55 | 0.00 | -787,900.55 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|------------------|-------------------|----------------------|-------------|--------------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Fixed Income</i> | | | | | | | | |
| Corporate convertible bonds | | | | | | | | |
| United Kingdom - GBP | | | | | | | | |
| Issue Date: 20 Jun 07 Maturity Date: 31 Dec 40 | | | | | | | | |
| Total GBP | | | 0.00 | 0.00 | 787,900.55 | -787,900.55 | 0.00 | -787,900.55 |
| Total United Kingdom | | | 0.00 | 0.00 | 787,900.55 | -787,900.55 | 0.00 | -787,900.55 |
| Total Corporate Convertible Bonds | | | 0.00 | 0.00 | 787,900.55 | -787,900.55 | 0.00 | -787,900.55 |
| 800,000.000 | | | | | | | | |
| Unit trust bonds | | | | | | | | |
| United Kingdom - GBP | | | | | | | | |
| ALPHA REAL CAPITAL SOCIAL INFRASTRUCTURE SEDOL : BD0CV69 | | | | | | | | |
| 13,920,873.670 | 1.2082 | | 0.00 | 16,819,199.57 | 15,000,000.00 | 1,819,199.57 | 0.00 | 1,819,199.57 |
| CCAJ - INVT GRADE CP BND AS IND (OFC) SEDOL : 5A6RNJU | | | | | | | | |
| 580,716,096.500 | 1.07686 | | 0.00 | 625,349,935.68 | 582,545,352.20 | 42,804,583.48 | 0.00 | 42,804,583.48 |
| LUAJ - OVER 5Y INDEX- LINK GILTS (OFC) SEDOL : 0A6QYXU | | | | | | | | |
| 277,352,293.140 | 1.17957 | | 0.00 | 327,156,444.42 | 297,589,956.73 | 29,566,487.69 | 0.00 | 29,566,487.69 |
| OHA DCS FUND (GBP FEEDER) CLASS A7-SERIES 10-2016 SEDOL : 2A71XGU | | | | | | | | |
| 404,978.440 | 966.2662 | | 0.00 | 391,316,978.30 | 414,067,016.30 | -22,750,038.00 | 0.00 | -22,750,038.00 |
| PIMCO ABSOLUTE RETURN STRATEGY 3 OFFSHORE FUND LTD SEDOL : 4A1VJQW | | | | | | | | |
| 732,979.980 | 1,421.72 | | 0.00 | 1,042,092,297.17 | 937,684,471.39 | 104,407,825.78 | 0.00 | 104,407,825.78 |
| Total GBP | | | 0.00 | 2,402,734,855.14 | 2,246,886,796.62 | 155,848,058.52 | 0.00 | 155,848,058.52 |
| Total United Kingdom | | | 0.00 | 2,402,734,855.14 | 2,246,886,796.62 | 155,848,058.52 | 0.00 | 155,848,058.52 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | <u>Exchange rate/</u> | <u>Accrued</u> | | | <u>Unrealized gain/loss</u> | | |
|--|---------------------------|-----------------------|---------------------|------------------|-----------------------------|--------------------|----------------|
| <u>Investment Mgr ID</u> | <u>local market price</u> | <u>income/expense</u> | <u>Market Value</u> | <u>Cost</u> | <u>Market</u> | <u>Translation</u> | <u>Total</u> |
| Shares/PAR value | | | | | | | |
| <i>Fixed Income</i> | | | | | | | |
| Total Unit Trust Bonds | | | | | | | |
| 873,127,221.730 | | 0.00 | 2,402,734,855.14 | 2,246,886,796.62 | 155,848,058.52 | 0.00 | 155,848,058.52 |
| Total Fixed Income | | | | | | | |
| 879,772,725.008 | | 0.00 | 2,964,627,416.28 | 2,877,674,697.17 | 86,952,719.11 | 0.00 | 86,952,719.11 |
| <i>Real Estate</i> | | | | | | | |
| Real estate | | | | | | | |
| Asia Region - USD | | | | | | | |
| PARTNERS GROUP ASIA PACIFIC REAL ESTATE2016 LP CUSIP : 9924RC999 | | | | | | | |
| 11,427,409.360 | 1.025523 | 0.00 | 9,451,240.47 | 8,638,264.70 | 235,216.88 | 577,758.89 | 812,975.77 |
| Total USD | | | | | | | |
| | | 0.00 | 9,451,240.47 | 8,638,264.70 | 235,216.88 | 577,758.89 | 812,975.77 |
| Total Asia Region | | | | | | | |
| | | 0.00 | 9,451,240.47 | 8,638,264.70 | 235,216.88 | 577,758.89 | 812,975.77 |
| Europe Region - GBP | | | | | | | |
| RENSHAW BAY REAL ESTATE FINANCE FUND, LP CUSIP : 991WQV997 | | | | | | | |
| 985,524.770 | 1.143952 | 0.00 | 1,127,392.93 | 985,524.77 | 141,868.16 | 0.00 | 141,868.16 |
| Total GBP | | | | | | | |
| | | 0.00 | 1,127,392.93 | 985,524.77 | 141,868.16 | 0.00 | 141,868.16 |
| Total Europe Region | | | | | | | |
| | | 0.00 | 1,127,392.93 | 985,524.77 | 141,868.16 | 0.00 | 141,868.16 |
| Global Region - EUR | | | | | | | |
| PARTNERS GROUP GLOBAL REAL ESTATE 2011 CUSIP : 991AUE998 | | | | | | | |
| 46,207,211.000 | 1.285638 | 0.00 | 52,569,019.22 | 38,325,637.82 | 11,679,578.17 | 2,563,803.23 | 14,243,381.40 |
| PARTNERS GROUP REAL ESTATE INCOME 2014(EUR) LP CUSIP : 991QFD992 | | | | | | | |
| 15,928,854.920 | 1.080594 | 0.00 | 15,231,706.64 | 13,141,133.04 | 1,136,028.50 | 954,545.10 | 2,090,573.60 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | Unrealized gain/loss | | | |
|---|--------------------------------------|--|----------------|----------------|----------------------|---------------|---------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Real Estate</i> | | | | | | | | |
| Real estate | | | | | | | | |
| Total EUR | | | 0.00 | 67,800,725.86 | 51,466,770.86 | 12,815,606.67 | 3,518,348.33 | 16,333,955.00 |
| Global Region - USD | | | | | | | | |
| PARTNERS GROUP ASIA-PACIFIC REAL ESTATE2011 CUSIP : 991ATY996 | | | | | | | | |
| 19,045,087.980 | 1.146691 | | 0.00 | 17,612,675.38 | 12,422,358.77 | 2,253,115.36 | 2,937,201.25 | 5,190,316.61 |
| PARTNERS GROUP DIRECT REAL ESTATE 2011 CUSIP : 991AMU991 | | | | | | | | |
| 41,650,299.570 | 0.896315 | | 0.00 | 30,107,475.64 | 26,521,956.15 | -3,482,827.37 | 7,068,346.86 | 3,585,519.49 |
| PARTNERS GROUP GLOBAL REAL ESTATE 2013(USD) C CUSIP : 991KJU993 | | | | | | | | |
| 92,515,084.110 | 1.366046 | | 0.00 | 101,923,329.08 | 63,832,279.63 | 27,311,387.76 | 10,779,661.69 | 38,091,049.45 |
| PARTNERS GROUP REAL ESTATE 2014 (USD) C,LP INC CUSIP : 9923WJ990 | | | | | | | | |
| 40,664,866.040 | 1.187901 | | 0.00 | 38,957,899.43 | 28,828,119.99 | 6,162,332.87 | 3,967,446.57 | 10,129,779.44 |
| Total USD | | | 0.00 | 188,601,379.53 | 131,604,714.54 | 32,244,008.62 | 24,752,656.37 | 56,996,664.99 |
| Total Global Region | | | 0.00 | 256,402,105.39 | 183,071,485.40 | 45,059,615.29 | 28,271,004.70 | 73,330,619.99 |
| Luxembourg - EUR | | | | | | | | |
| PARTNERS GROUP REAL ESTATE SECONDARY2009 (EURO) S.C.A., CUSIP : 9915SK998 | | | | | | | | |
| 7,553,451.260 | 1.109563 | | 0.00 | 7,416,498.84 | 6,273,871.28 | 732,338.65 | 410,288.91 | 1,142,627.56 |
| Total EUR | | | 0.00 | 7,416,498.84 | 6,273,871.28 | 732,338.65 | 410,288.91 | 1,142,627.56 |
| Total Luxembourg | | | 0.00 | 7,416,498.84 | 6,273,871.28 | 732,338.65 | 410,288.91 | 1,142,627.56 |
| United Kingdom - GBP | | | | | | | | |
| CLYDEBUILT LIMITED PARTNERSHIP CUSIP : 991SH4996 | | | | | | | | |
| 69,774,628.200 | 1.142906 | | 0.00 | 79,745,806.33 | 69,774,628.20 | 9,971,178.13 | 0.00 | 9,971,178.13 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|-----------------------|-----------------------|----------------------|----------------------|-----------------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Real Estate</i> | | | | | | | | |
| Real estate | | | | | | | | |
| United Kingdom - GBP | | | | | | | | |
| ICG - LONGBOW UK REAL ESTATE DEBTINVESTMENTS V SCSP CUSIP : 993CKV995 | | | | | | | | |
| 34,994,634.350 | 1.000165 | | 0.00 | 35,000,418.96 | 34,994,634.35 | 5,784.61 | 0.00 | 5,784.61 |
| Total GBP | | | 0.00 | 114,746,225.29 | 104,769,262.55 | 9,976,962.74 | 0.00 | 9,976,962.74 |
| United Kingdom - USD | | | | | | | | |
| PARTNERS GROUP REAL ESTATE SECONDARY2013 (USD) CUSIP : 991GJP993 | | | | | | | | |
| 61,449,518.260 | 1.440085 | | 0.00 | 71,367,810.17 | 44,080,608.59 | 21,809,752.75 | 5,477,448.83 | 27,287,201.58 |
| Total USD | | | 0.00 | 71,367,810.17 | 44,080,608.59 | 21,809,752.75 | 5,477,448.83 | 27,287,201.58 |
| Total United Kingdom | | | 0.00 | 186,114,035.46 | 148,849,871.14 | 31,786,715.49 | 5,477,448.83 | 37,264,164.32 |
| United States - USD | | | | | | | | |
| PARTNERS GROUP REAL ESTATE SECONDARY2017 (USD) D, LP.INC CUSIP : 992NK6997 | | | | | | | | |
| 23,427,491.640 | 1.110858 | | 0.00 | 20,988,432.91 | 17,888,914.78 | 2,094,534.16 | 1,004,983.97 | 3,099,518.13 |
| Total USD | | | 0.00 | 20,988,432.91 | 17,888,914.78 | 2,094,534.16 | 1,004,983.97 | 3,099,518.13 |
| Total United States | | | 0.00 | 20,988,432.91 | 17,888,914.78 | 2,094,534.16 | 1,004,983.97 | 3,099,518.13 |
| Total Real Estate | | | | | | | | |
| 465,624,061.460 | | | 0.00 | 481,499,706.00 | 365,707,932.07 | 80,050,288.63 | 35,741,485.30 | 115,791,773.93 |
| Funds - real estate | | | | | | | | |
| United Kingdom - GBP | | | | | | | | |
| DTZ PROPERTY FUND SEDOL : 7A2DVGW | | | | | | | | |
| 1.000 | 21,256,499.15 | | 0.00 | 2,125,649,915.00 | 1,977,342,710.76 | 148,307,204.24 | 0.00 | 148,307,204.24 |
| Total GBP | | | 0.00 | 2,125,649,915.00 | 1,977,342,710.76 | 148,307,204.24 | 0.00 | 148,307,204.24 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | | | | <u>Unrealized gain/loss</u> | | |
|--|--------------------------------------|---------------------------|-------------------------|-------------------------|-----------------------|-----------------------------|-----------------------|--|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | Accrued income/expense | Market Value | Cost | Market | Translation | Total | |
| Shares/PAR value | | | | | | | | |
| <i>Real Estate</i> | | | | | | | | |
| Funds - real estate | | | | | | | | |
| Total United Kingdom | | 0.00 | 2,125,649,915.00 | 1,977,342,710.76 | 148,307,204.24 | 0.00 | 148,307,204.24 | |
| Total Funds - Real Estate | 1.000 | 0.00 | 2,125,649,915.00 | 1,977,342,710.76 | 148,307,204.24 | 0.00 | 148,307,204.24 | |
| Total Real Estate | 465,624,062.460 | 0.00 | 2,607,149,621.00 | 2,343,050,642.83 | 228,357,492.87 | 35,741,485.30 | 264,098,978.17 | |
| <i>Venture Capital and Partnerships</i> | | | | | | | | |
| Partnerships | | | | | | | | |
| Emerging Markets Region - USD | | | | | | | | |
| PANTHEON EMERGING MARKETS FUND (EX-ASIA)LP CUSIP : 991HU7998 | | | | | | | | |
| 54,602,992.000 | 1.105009 | 0.00 | 48,660,661.53 | 39,775,305.28 | 4,624,218.45 | 4,261,137.80 | 8,885,356.25 | |
| Total USD | | 0.00 | 48,660,661.53 | 39,775,305.28 | 4,624,218.45 | 4,261,137.80 | 8,885,356.25 | |
| Total Emerging Markets Region | | 0.00 | 48,660,661.53 | 39,775,305.28 | 4,624,218.45 | 4,261,137.80 | 8,885,356.25 | |
| Europe Region - EUR | | | | | | | | |
| NTR WIND 1 LP CUSIP : 9925S2997 | | | | | | | | |
| 42,235,944.420 | 0.794575 | 0.00 | 29,697,417.76 | 35,427,988.32 | -7,677,791.06 | 1,947,220.50 | -5,730,570.56 | |
| PANTHEON MULTI-STRATEGY PROGRAM 2014(LUX) EURO CUSIP : 991XP9995 | | | | | | | | |
| 36,115,319.000 | 1.210978 | 0.00 | 38,701,602.43 | 30,820,525.73 | 6,742,625.13 | 1,138,451.57 | 7,881,076.70 | |
| PARTNERS GROUP GLOBAL VALUE 2011 LP INC CUSIP : 991D08998 | | | | | | | | |
| 11,350,414.440 | 1.6774 | 0.00 | 16,848,055.17 | 9,353,435.17 | 6,803,906.39 | 690,713.61 | 7,494,620.00 | |
| Total EUR | | 0.00 | 85,247,075.36 | 75,601,949.22 | 5,868,740.46 | 3,776,385.68 | 9,645,126.14 | |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | | | | <u>Unrealized gain/loss</u> | | |
|---|--------------------------------------|---------------------------|----------------|----------------|---------------|-----------------------------|---------------|--|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | Accrued income/expense | Market Value | Cost | Market | Translation | Total | |
| Shares/PAR value | | | | | | | | |
| <i>Venture Capital and Partnerships</i> | | | | | | | | |
| Partnerships | | | | | | | | |
| Europe Region - GBP | | | | | | | | |
| CLAREANT EUROPEAN DIRECT LENDING FUNDIII (GBP) SCSP CUSIP : 992XN8998 | | | | | | | | |
| 146,302,035.990 | 1.017229 | 0.00 | 148,822,688.40 | 146,302,035.99 | 2,520,652.41 | 0.00 | 2,520,652.41 | |
| CLAREANT EUROPEAN DIRECT LENDING FUND II(GBP) SCSP CUSIP : 9927D1991 | | | | | | | | |
| 110,575,005.420 | 1.032969 | 0.00 | 114,220,530.66 | 110,575,005.42 | 3,645,525.24 | 0.00 | 3,645,525.24 | |
| TREF LP CUSIP : 9922TE997 | | | | | | | | |
| 26,224,310.890 | 1.301777 | 0.00 | 34,138,207.38 | 26,224,310.89 | 7,913,896.49 | 0.00 | 7,913,896.49 | |
| Total GBP | | 0.00 | 297,181,426.44 | 283,101,352.30 | 14,080,074.14 | 0.00 | 14,080,074.14 | |
| Total Europe Region | | 0.00 | 382,428,501.80 | 358,703,301.52 | 19,948,814.60 | 3,776,385.68 | 23,725,200.28 | |
| European Union - EUR | | | | | | | | |
| PANTHEON EUROPE FUND II LIMITED SEDOL : 512678W | | | | | | | | |
| 64,946.000 | 4.097296 | 0.00 | 235,478.46 | 57,883.44 | 178,006.79 | -411.77 | 177,595.02 | |
| Total EUR | | 0.00 | 235,478.46 | 57,883.44 | 178,006.79 | -411.77 | 177,595.02 | |
| Total European Union | | 0.00 | 235,478.46 | 57,883.44 | 178,006.79 | -411.77 | 177,595.02 | |
| Global Region - EUR | | | | | | | | |
| PARTNERS GROUP DIRECT EQUITY 2016 (EUR)LP CUSIP : 9924TN993 | | | | | | | | |
| 124,991,784.660 | 1.366371 | 0.00 | 151,130,270.42 | 109,714,935.18 | 40,523,200.64 | 892,134.60 | 41,415,335.24 | |
| PARTNERS GROUP EUROPEAN SMALL AND MIDCAPBUYOUT 2011 CUSIP : 991AMV999 | | | | | | | | |
| 27,217,192.770 | 1.789327 | 0.00 | 43,095,749.52 | 22,148,967.31 | 19,010,855.07 | 1,935,927.14 | 20,946,782.21 | |
| PARTNERS GROUP SECONDARY 2011 (EUR), LPINC CUSIP : 991AUC992 | | | | | | | | |
| 18,991,322.390 | 1.329215 | 0.00 | 22,338,394.48 | 15,386,959.60 | 5,532,693.79 | 1,418,741.09 | 6,951,434.88 | |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|----------------|----------------|----------------------|--------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Venture Capital and Partnerships</i> | | | | | | | | |
| Partnerships | | | | | | | | |
| Total EUR | | | 0.00 | 216,564,414.42 | 147,250,862.09 | 65,066,749.50 | 4,246,802.83 | 69,313,552.33 |
| Global Region - GBP | | | | | | | | |
| GAM REAL ESTATE FINANCE FUND II (GBP),SLP CUSIP : 993288992 | | | | | | | | |
| 8,709,478.200 | 1.016022 | | 0.00 | 8,849,021.46 | 8,709,478.20 | 139,543.26 | 0.00 | 139,543.26 |
| RESONANCE BRITISH WIND ENERGY INCOMELIMITED CUSIP : 991WZ7990 | | | | | | | | |
| 9,808,804.000 | 0.924436 | | 0.00 | 9,067,606.63 | 9,808,804.00 | -741,197.37 | 0.00 | -741,197.37 |
| Total GBP | | | 0.00 | 17,916,628.09 | 18,518,282.20 | -601,654.11 | 0.00 | -601,654.11 |
| Global Region - USD | | | | | | | | |
| PANTHEON GLOBAL CO-INVESTMENT OPPORTUNITIES FUND I CUSIP : 991GTS996 | | | | | | | | |
| 54,593,761.000 | 1.352669 | | 0.00 | 59,556,643.66 | 35,511,177.75 | 15,527,645.23 | 8,517,820.68 | 24,045,465.91 |
| PANTHEON GLOBAL CO-INVESTMENT OPPORTUNITIES FUND I CUSIP : 9923EQ994 | | | | | | | | |
| 103,970,425.000 | 1.623896 | | 0.00 | 136,164,443.79 | 77,210,056.51 | 52,313,952.55 | 6,640,434.73 | 58,954,387.28 |
| PANTHEON GLOBAL SECONDARY FUND VI FEEDER LUX SCSP CUSIP : 9932DN993 | | | | | | | | |
| 26,572,348.490 | 1.222802 | | 0.00 | 26,204,861.70 | 20,530,813.01 | 4,774,686.01 | 899,362.68 | 5,674,048.69 |
| PARTNERS GROUP US PRIVATE EQUITY 2011 CUSIP : 991AUA996 | | | | | | | | |
| 16,619,796.940 | 1.476611 | | 0.00 | 19,791,910.68 | 11,157,144.01 | 6,388,309.25 | 2,246,457.42 | 8,634,766.67 |
| PGCO IV CO-MINGLED SCSP CUSIP : 992VM1998 | | | | | | | | |
| 72,093,811.000 | 1.075615 | | 0.00 | 62,538,961.63 | 55,880,467.40 | 4,396,451.70 | 2,262,042.53 | 6,658,494.23 |
| PGSF V FEEDER LP CUSIP : 991UE3996 | | | | | | | | |
| 116,817,585.000 | 1.380738 | | 0.00 | 130,081,446.05 | 86,824,780.77 | 35,869,924.96 | 7,386,740.32 | 43,256,665.28 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | | | | <u>Unrealized gain/loss</u> | | |
|--|--------------------------------------|---------------------------|----------------|----------------|----------------|-----------------------------|-------|----------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | Accrued income/expense | Market Value | Cost | Market | Translation | Total | |
| Shares/PAR value | | | | | | | | |
| <i>Venture Capital and Partnerships</i> | | | | | | | | |
| Partnerships | | | | | | | | |
| Total USD | | 0.00 | 434,338,267.51 | 287,114,439.45 | 119,270,969.70 | 27,952,858.36 | | 147,223,828.06 |
| Total Global Region | | 0.00 | 668,819,310.02 | 452,883,583.74 | 183,736,065.09 | 32,199,661.19 | | 215,935,726.28 |
| Ireland - EUR | | | | | | | | |
| PG GLOBAL VALUE 2006 SEDOL : 672418W | | | | | | | | |
| 6,331,782.910 | 0.471597 | 0.00 | 2,642,398.32 | 4,915,053.69 | -2,960,689.57 | 688,034.20 | | -2,272,655.37 |
| PG GLOBAL VALUE 2008 SEDOL : 6A14PYW | | | | | | | | |
| 7,207,931.790 | 2.499802 | 0.00 | 15,944,749.38 | 5,968,893.47 | 9,566,344.45 | 409,511.46 | | 9,975,855.91 |
| Total EUR | | 0.00 | 18,587,147.70 | 10,883,947.16 | 6,605,654.88 | 1,097,545.66 | | 7,703,200.54 |
| Total Ireland | | 0.00 | 18,587,147.70 | 10,883,947.16 | 6,605,654.88 | 1,097,545.66 | | 7,703,200.54 |
| Luxembourg - EUR | | | | | | | | |
| PANTHEON ACCESS (LUXEMBOURG) SLP SICAVSIF (EURO) CUSIP : 992BBX994 | | | | | | | | |
| 11,291,596.000 | 1.01303 | 0.00 | 10,122,300.53 | 9,916,415.88 | 130,201.05 | 75,683.60 | | 205,884.65 |
| PANTHEON EURO FUND VENTURE FUND - UNITS SEDOL : 500666S | | | | | | | | |
| 1.000 | 30,427.00 | 0.00 | 26,925.30 | 0.71 | 26,924.42 | 0.17 | | 26,924.59 |
| PARTNERS GROUP GLOBAL MEZZANINE 2010SCA, SICAR CUSIP : 9914WE990 | | | | | | | | |
| 5,439,640.320 | 1.249819 | 0.00 | 6,016,148.55 | 4,400,790.01 | 1,202,530.78 | 412,827.76 | | 1,615,358.54 |
| PG GLOBAL MEZANNINE 2007 SEDOL : 735954W | | | | | | | | |
| 1,602,474.400 | 1.326308 | 0.00 | 1,880,775.28 | 1,274,669.98 | 462,722.10 | 143,383.20 | | 606,105.30 |
| Total EUR | | 0.00 | 18,046,149.66 | 15,591,876.58 | 1,822,378.35 | 631,894.73 | | 2,454,273.08 |
| Luxembourg - USD | | | | | | | | |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | | | | <u>Unrealized gain/loss</u> | | |
|---|--------------------------------------|---------------------------|----------------|----------------|---------------|-----------------------------|---------------|--|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | Accrued income/expense | Market Value | Cost | Market | Translation | Total | |
| Shares/PAR value | | | | | | | | |
| <i>Venture Capital and Partnerships</i> | | | | | | | | |
| Partnerships | | | | | | | | |
| Luxembourg - USD | | | | | | | | |
| PANTHEON MULTI-STRATEGY PROGRAM 2014(LUX) CUSIP : 991XQ0993 | | | | | | | | |
| 115,121,792.000 | 1.2997 | 0.00 | 120,669,168.07 | 86,425,928.33 | 27,825,277.01 | 6,417,962.73 | 34,243,239.74 | |
| Total USD | | 0.00 | 120,669,168.07 | 86,425,928.33 | 27,825,277.01 | 6,417,962.73 | 34,243,239.74 | |
| Total Luxembourg | | 0.00 | 138,715,317.73 | 102,017,804.91 | 29,647,655.36 | 7,049,857.46 | 36,697,512.82 | |
| United Kingdom - EUR | | | | | | | | |
| PANTHEON EUROPE FUND V-A SEDOL : 033383W | | | | | | | | |
| 4,284,001.000 | 5.209973 | 0.00 | 19,750,880.55 | 3,802,781.02 | 15,959,905.02 | -11,805.49 | 15,948,099.53 | |
| PANTHEON EUROPE FUND VI SEDOL : 5A18CMW | | | | | | | | |
| 2,089,943.000 | 20.48435 | 0.00 | 37,884,192.67 | 1,853,509.03 | 36,034,771.35 | -4,087.71 | 36,030,683.64 | |
| PANTHEON EUROPE FUND VII CUSIP : 9918SG991 | | | | | | | | |
| 12,603,029.000 | 2.894963 | 0.00 | 32,286,385.73 | 10,586,492.70 | 21,133,779.88 | 566,113.15 | 21,699,893.03 | |
| PARTNERS GROUP DIRECT MEZZANINE 2013 CUSIP : 991MAH997 | | | | | | | | |
| 23,452,141.190 | 1.064347 | 0.00 | 22,088,545.42 | 18,468,814.35 | 1,335,400.54 | 2,284,330.53 | 3,619,731.07 | |
| PARTNERS GROUP SECONDARY 2006 SEDOL : 027731W | | | | | | | | |
| 2,797,332.440 | 0.170901 | 0.00 | 423,047.45 | 2,017,955.82 | -2,052,353.19 | 457,444.82 | -1,594,908.37 | |
| PARTNERS GROUP SECONDARY 2008 SEDOL : 8A16K5W | | | | | | | | |
| 878,766.830 | 3.633477 | 0.00 | 2,825,514.09 | 752,906.07 | 2,047,880.39 | 24,727.63 | 2,072,608.02 | |
| PARTNERS GROUP SECONDARY 2015 (EUR) CUSIP : 9926DY991 | | | | | | | | |
| 27,652,499.130 | 1.104916 | 0.00 | 27,037,413.72 | 24,303,241.27 | 2,567,310.27 | 166,862.18 | 2,734,172.45 | |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | | | | <u>Unrealized gain/loss</u> | | |
|--|--------------------------------------|---------------------------|----------------|---------------|----------------|-----------------------------|---------------|--|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | Accrued income/expense | Market Value | Cost | Market | Translation | Total | |
| Shares/PAR value | | | | | | | | |
| <i>Venture Capital and Partnerships</i> | | | | | | | | |
| Partnerships | | | | | | | | |
| United Kingdom - EUR | | | | | | | | |
| PG BUYOUT 2008 (A) SEDOL : 041615W | | | | | | | | |
| 5,764,632.380 | 1.092015 | 0.00 | 5,570,597.22 | 4,816,639.77 | 469,389.19 | 284,568.26 | 753,957.45 | |
| PG DIRECT INVESTMENTS 2006 SEDOL : 032889W | | | | | | | | |
| 8,209,915.670 | 0.061171 | 0.00 | 444,412.64 | 5,941,062.76 | -6,820,662.56 | 1,324,012.44 | -5,496,650.12 | |
| PG DIRECT INVESTMENTS 2009 SEDOL : 8A14N9W | | | | | | | | |
| 4,414,493.420 | 5.422095 | 0.00 | 21,181,143.69 | 3,652,806.17 | 17,274,693.49 | 253,644.03 | 17,528,337.52 | |
| PG EUROPEAN BUYOUT 2005 (A) SEDOL : 027732W | | | | | | | | |
| 12,213,757.200 | 0.05919 | 0.00 | 639,731.26 | 9,474,313.11 | -10,168,402.24 | 1,333,820.39 | -8,834,581.85 | |
| PG EUROPEAN GROWTH 2008 SEDOL : 041671W | | | | | | | | |
| 3,420,814.130 | 1.39855 | 0.00 | 4,233,590.94 | 2,781,674.30 | 1,206,462.17 | 245,454.47 | 1,451,916.64 | |
| PG MEZZANINE 2008 LP SEDOL : 8A1AUWW | | | | | | | | |
| 8,362,637.090 | 0.735409 | 0.00 | 5,442,186.64 | 7,053,695.52 | -1,958,034.00 | 346,525.12 | -1,611,508.88 | |
| Total EUR | | 0.00 | 179,807,642.02 | 95,505,891.89 | 77,030,140.31 | 7,271,609.82 | 84,301,750.13 | |
| United Kingdom - GBP | | | | | | | | |
| ALBION COMMUNITY POWER LIMITED CUSIP : 993FWW993 | | | | | | | | |
| 3,365,154.000 | 1.00 | 0.00 | 3,365,154.00 | 3,365,154.00 | 0.00 | 0.00 | 0.00 | |
| ALBION COMMUNITY POWER LP CUSIP : 993FWX991 | | | | | | | | |
| 2,544,846.000 | 1.00 | 0.00 | 2,544,846.00 | 2,544,846.00 | 0.00 | 0.00 | 0.00 | |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|---------------|---------------|----------------------|-------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Venture Capital and Partnerships</i> | | | | | | | | |
| Partnerships | | | | | | | | |
| United Kingdom - GBP | | | | | | | | |
| ALBION COMMUNITY POWER PLC CUSIP : 991XNF993 | | | | | | | | |
| 20,105,023.000 | 1.214139 | | 0.00 | 24,410,296.54 | 20,105,023.00 | 4,305,273.54 | 0.00 | 4,305,273.54 |
| BARINGS GLOBAL PRIVATE LOAN FUND 3 CUSIP : 9935BW998 | | | | | | | | |
| 68,810,901.540 | 0.978751 | | 0.00 | 67,348,724.93 | 68,810,901.54 | -1,462,176.61 | 0.00 | -1,462,176.61 |
| BEECHBROOK UK SME CREDIT II LP- GBP CUSIP : 9932XH994 | | | | | | | | |
| 14,611,799.290 | 1.038975 | | 0.00 | 15,181,286.86 | 14,611,799.29 | 569,487.57 | 0.00 | 569,487.57 |
| CAPITAL DYNAMICS CLEAN ENERGY ANDINFRASTRUCTURE VIII CUSIP : 993BW0992 | | | | | | | | |
| 16,128,539.650 | 0.971817 | | 0.00 | 15,673,993.86 | 16,128,539.65 | -454,545.79 | 0.00 | -454,545.79 |
| DALMORE CAPITAL FUND 3 LP CUSIP : 992R00993 | | | | | | | | |
| 47,622,119.260 | 1.047027 | | 0.00 | 49,861,625.61 | 47,622,119.26 | 2,239,506.35 | 0.00 | 2,239,506.35 |
| EPIDAREX CAPITAL II LP CUSIP : 991HEA999 | | | | | | | | |
| 4,746,058.810 | 1.005082 | | 0.00 | 4,770,178.28 | 4,746,058.81 | 24,119.47 | 0.00 | 24,119.47 |
| EPIDAREX CAPITAL III UK,LP CUSIP : 9937JD998 | | | | | | | | |
| 1,713,439.180 | 0.794943 | | 0.00 | 1,362,087.17 | 1,713,439.18 | -351,352.01 | 0.00 | -351,352.01 |
| EQUITIX FUND IV LP CUSIP : 992BEP998 | | | | | | | | |
| 25,186,293.710 | 1.388631 | | 0.00 | 34,974,475.78 | 25,186,293.71 | 9,788,182.07 | 0.00 | 9,788,182.07 |
| EQUITIX FUND V LP CUSIP : 992UNS990 | | | | | | | | |
| 47,806,630.380 | 0.890819 | | 0.00 | 42,587,054.67 | 47,806,630.38 | -5,219,575.71 | 0.00 | -5,219,575.71 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | | | | <u>Unrealized gain/loss</u> | | |
|---|--------------------------------------|---------------------------|----------------|----------------|----------------|-----------------------------|----------------|--|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | Accrued income/expense | Market Value | Cost | Market | Translation | Total | |
| Shares/PAR value | | | | | | | | |
| <i>Venture Capital and Partnerships</i> | | | | | | | | |
| Partnerships | | | | | | | | |
| United Kingdom - GBP | | | | | | | | |
| HERMES INFRASTRUCTURE FUND II LP - VALUEADD CUSIP : 992SZ7998 | | | | | | | | |
| 10,243,083.680 | 1.060974 | 0.00 | 10,867,648.54 | 10,243,083.68 | 624,564.86 | 0.00 | 624,564.86 | |
| HERMES INFRASTRUCTURE FUND II LP- CORE CUSIP : 992SZ6990 | | | | | | | | |
| 24,587,168.090 | 1.000778 | 0.00 | 24,606,306.74 | 24,587,168.09 | 19,138.65 | 0.00 | 19,138.65 | |
| IIF UK I LP - (GBP) CUSIP : 9932MC997 | | | | | | | | |
| 538,590,020.410 | 0.962303 | 0.00 | 518,286,792.41 | 538,590,020.41 | -20,303,228.00 | 0.00 | -20,303,228.00 | |
| IONA ENVIRONMENTAL INFRASTRUCTURE 3 LP CUSIP : 992M65997 | | | | | | | | |
| 11,047,680.660 | 1.024676 | 0.00 | 11,320,287.70 | 11,047,680.66 | 272,607.04 | 0.00 | 272,607.04 | |
| IONA ENVIRONMENTAL INFRASTRUCTURE LP CUSIP : 991XKW999 | | | | | | | | |
| 9,858,156.000 | 1.326572 | 0.00 | 13,077,553.72 | 9,858,156.00 | 3,219,397.72 | 0.00 | 3,219,397.72 | |
| KPMG LLP CUSIP : 992PX6998 | | | | | | | | |
| 5,222.360 | 0.368008 | 0.00 | 1,921.87 | 5,222.36 | -3,300.49 | 0.00 | -3,300.49 | |
| MAVEN UK REGIONAL BUYOUT FUND LP CUSIP : 992KQ0990 | | | | | | | | |
| 7,900,413.150 | 0.931415 | 0.00 | 7,358,560.94 | 7,900,413.15 | -541,852.21 | 0.00 | -541,852.21 | |
| MUZINICH UK PRIVATE DEBT FUND CUSIP : 9925MA995 | | | | | | | | |
| 11,818,872.850 | 0.652724 | 0.00 | 7,714,458.42 | 11,818,872.85 | -4,104,414.43 | 0.00 | -4,104,414.43 | |
| PANORAMIC ENTERPRISE CAPITAL FUND I LP CUSIP : 991BDL999 | | | | | | | | |
| 1,525,676.890 | 2.193801 | 0.00 | 3,347,031.94 | 1,525,676.89 | 1,821,355.05 | 0.00 | 1,821,355.05 | |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | | | | <u>Unrealized gain/loss</u> | | |
|---|--------------------------------------|---------------------------|----------------|----------------|----------------|-----------------------------|----------------|--|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | Accrued income/expense | Market Value | Cost | Market | Translation | Total | |
| Shares/PAR value | | | | | | | | |
| <i>Venture Capital and Partnerships</i> | | | | | | | | |
| Partnerships | | | | | | | | |
| United Kingdom - GBP | | | | | | | | |
| PANORAMIC GROWTH FUND 2 LP CUSIP : 9923X4992 | | | | | | | | |
| 7,874,468.860 | 0.865572 | 0.00 | 6,815,922.12 | 7,874,468.86 | -1,058,546.74 | 0.00 | -1,058,546.74 | |
| PARTNERS GROUP HIGHLAND EVERGREEN DEBTLP INC GBP CUSIP : 993HAY999 | | | | | | | | |
| 1,100,000.000 | 1.00 | 0.00 | 1,100,000.00 | 1,100,000.00 | 0.00 | 0.00 | 0.00 | |
| PARTNERS GROUP HIGHLAND RELATIVE VALUE,LP INC. CUSIP : 992QGX996 | | | | | | | | |
| 52,475,247.510 | 1.092792 | 0.00 | 57,344,514.93 | 52,475,247.51 | 4,869,267.42 | 0.00 | 4,869,267.42 | |
| PARTNERS GROUP HIGHLAND RELATIVE VALUE,LP INC. CUSIP : 992QGW998 | | | | | | | | |
| 189,603,960.390 | 1.123512 | 0.00 | 213,022,286.82 | 189,603,960.39 | 23,418,326.43 | 0.00 | 23,418,326.43 | |
| PEMBERTON DEBT FUND-PEMBERTON U.K.MID-MARKET DIRECT LE CUSIP : 992TN4996 | | | | | | | | |
| 29,362,565.000 | 0.984595 | 0.00 | 28,910,220.00 | 29,362,565.00 | -452,345.00 | 0.00 | -452,345.00 | |
| PENSIONS INFRASTRUCTURE LIMITED 770,000LOAN FACILITY AGREEM CUSIP : 992DR6992 | | | | | | | | |
| 770,000.000 | 1.092569 | 0.00 | 841,277.98 | 770,000.00 | 71,277.98 | 0.00 | 71,277.98 | |
| PENTECH FUND III LP CUSIP : 992HFC993 | | | | | | | | |
| 3,008,511.000 | 0.773489 | 0.00 | 2,327,050.77 | 3,008,511.00 | -681,460.23 | 0.00 | -681,460.23 | |
| PFPC MMR 1 LP CUSIP : 993CEX998 | | | | | | | | |
| 25,000,000.000 | 1.00 | 0.00 | 25,000,000.00 | 25,000,000.00 | 0.00 | 0.00 | 0.00 | |
| PIP MULTI-STRATEGY INFRASTRUCTURE LP CUSIP : 992A85991 | | | | | | | | |
| 126,069,501.650 | 0.899651 | 0.00 | 113,418,515.41 | 126,069,501.65 | -12,650,986.24 | 0.00 | -12,650,986.24 | |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | | | | <u>Unrealized gain/loss</u> | | |
|--|--------------------------------------|---------------------------|------------------|------------------|---------------|-----------------------------|---------------|--|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | Accrued income/expense | Market Value | Cost | Market | Translation | Total | |
| Shares/PAR value | | | | | | | | |
| <i>Venture Capital and Partnerships</i> | | | | | | | | |
| Partnerships | | | | | | | | |
| United Kingdom - GBP | | | | | | | | |
| PPP EQUITY PIP LP CUSIP : 991QHX996 | | | | | | | | |
| 49,214,463.000 | 1.041404 | 0.00 | 51,252,114.02 | 49,214,463.00 | 2,037,651.02 | 0.00 | 2,037,651.02 | |
| SCOTTISH LOAN FUND LP CUSIP : 991BQM993 | | | | | | | | |
| 1,842,963.170 | 0.758165 | 0.00 | 1,397,269.43 | 1,842,963.17 | -445,693.74 | 0.00 | -445,693.74 | |
| SEP II CUSIP : 9917EC997 | | | | | | | | |
| 386,392.950 | 0.931834 | 0.00 | 360,053.97 | 386,392.95 | -26,338.98 | 0.00 | -26,338.98 | |
| SEP III CUSIP : 9917ED995 | | | | | | | | |
| 5,152,169.600 | 0.025184 | 0.00 | 129,749.66 | 5,152,169.60 | -5,022,419.94 | 0.00 | -5,022,419.94 | |
| SEP IV CUSIP : 991BUN996 | | | | | | | | |
| 3,936,466.000 | 1.087421 | 0.00 | 4,280,595.01 | 3,936,466.00 | 344,129.01 | 0.00 | 344,129.01 | |
| SEP V FUND CUSIP : 992GY2996 | | | | | | | | |
| 10,550,324.000 | 1.038302 | 0.00 | 10,954,423.56 | 10,550,324.00 | 404,099.56 | 0.00 | 404,099.56 | |
| TEMPORIS OPERATIONAL RENEWABLE ENERGYSTRATEGY LP CUSIP : 992NC1997 | | | | | | | | |
| 18,929,077.610 | 1.253389 | 0.00 | 23,725,499.55 | 18,929,077.61 | 4,796,421.94 | 0.00 | 4,796,421.94 | |
| TOSCA DEBT CAPITAL FUND II LP CUSIP : 992P99999 | | | | | | | | |
| 25,027,347.960 | 1.071019 | 0.00 | 26,804,770.19 | 25,027,347.96 | 1,777,422.23 | 0.00 | 1,777,422.23 | |
| UK GREEN INVESTMENT BANK OFFSHORE WINDFUND LP CUSIP : 9923E9992 | | | | | | | | |
| 79,804,544.600 | 0.936815 | 0.00 | 74,762,062.53 | 79,804,544.60 | -5,042,482.07 | 0.00 | -5,042,482.07 | |
| Total GBP | | 0.00 | 1,501,106,611.93 | 1,498,325,102.21 | 2,781,509.72 | 0.00 | 2,781,509.72 | |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | | | | <u>Unrealized gain/loss</u> | | |
|--|--------------------------------------|---------------------------|---------------|---------------|---------------|-----------------------------|---------------|--|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | Accrued income/expense | Market Value | Cost | Market | Translation | Total | |
| Shares/PAR value | | | | | | | | |
| <i>Venture Capital and Partnerships</i> | | | | | | | | |
| Partnerships | | | | | | | | |
| United Kingdom - PAB | | | | | | | | |
| ICG-LONGBOW SENIOR DEBT I LP CUSIP : 993BZ5998 | | | | | | | | |
| 16,133,751.640 | 1.017796 | 0.00 | 13,243,167.02 | 12,500,000.00 | 231,553.37 | 511,613.65 | 743,167.02 | |
| Total PAB | | 0.00 | 13,243,167.02 | 12,500,000.00 | 231,553.37 | 511,613.65 | 743,167.02 | |
| United Kingdom - USD | | | | | | | | |
| PANTHEON ASIA FUND IV LIMITED SEDOL : 024119W | | | | | | | | |
| 152,948.320 | 17.030046 | 0.00 | 2,100,662.75 | 120,578.82 | 1,977,312.37 | 2,771.56 | 1,980,083.93 | |
| PANTHEON ASIA FUND V SEDOL : 6A13HNW | | | | | | | | |
| 132,001.000 | 74.013704 | 0.00 | 7,879,254.97 | 98,980.82 | 7,772,798.27 | 7,475.88 | 7,780,274.15 | |
| PANTHEON GLOBAL SECONDARY FUND SEDOL : 228380W | | | | | | | | |
| 1.000 | 83,423.00 | 0.00 | 67,279.32 | 0.64 | 67,278.51 | 0.17 | 67,278.68 | |
| PANTHEON GLOBAL SECONDARY FUND II SEDOL : 010469W | | | | | | | | |
| 1.000 | 678,847.00 | 0.00 | 547,479.29 | 0.65 | 547,478.48 | 0.16 | 547,478.64 | |
| PANTHEON GLOBAL SECONDARY FUND III "A" SEDOL : 028059W | | | | | | | | |
| 792,562.000 | 10.24023 | 0.00 | 6,545,438.34 | 451,191.59 | 5,906,249.72 | 187,997.03 | 6,094,246.75 | |
| PANTHEON USA FUND VII SEDOL : 033576W | | | | | | | | |
| 1,263,949.900 | 40.002105 | 0.00 | 40,776,363.48 | 981,822.88 | 39,757,008.03 | 37,532.57 | 39,794,540.60 | |
| PARTNERS GROUP DISTRESSED 2009 SEDOL : 6A1KJKW | | | | | | | | |
| 8,011,267.400 | 0.805713 | 0.00 | 5,205,676.49 | 5,079,168.13 | -1,255,283.02 | 1,381,791.38 | 126,508.36 | |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|------------------|------------------|----------------------|---------------|----------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Venture Capital and Partnerships</i> | | | | | | | | |
| Partnerships | | | | | | | | |
| United Kingdom - USD | | | | | | | | |
| PARTNERS GROUP EMERGING MARKETS 2011 CUSIP : 9917VQ997 | | | | | | | | |
| 53,551,469.980 | 1.365287 | | 0.00 | 58,964,575.39 | 35,114,810.82 | 15,776,168.07 | 8,073,596.50 | 23,849,764.57 |
| PARTNERS GROUP GLOBAL GROWTH 2011 CUSIP : 9916Q0992 | | | | | | | | |
| 10,101,101.020 | 1.698913 | | 0.00 | 13,839,982.59 | 6,521,221.51 | 5,693,605.56 | 1,625,155.52 | 7,318,761.08 |
| PARTNERS GROUP GLOBAL GROWTH 2014 CUSIP : 991XR1990 | | | | | | | | |
| 21,723,288.229 | 1.239777 | | 0.00 | 21,720,260.86 | 16,300,775.85 | 4,200,775.02 | 1,218,709.99 | 5,419,485.01 |
| PARTNERS GROUP US USD SEDOL : 032592W | | | | | | | | |
| 27,034,442.590 | 0.939598 | | 0.00 | 20,485,900.74 | 16,004,246.51 | -1,316,946.48 | 5,798,600.71 | 4,481,654.23 |
| PG US VENTURE 2006 SEDOL : 035398W | | | | | | | | |
| 8,809,999.450 | 1.051574 | | 0.00 | 7,471,563.15 | 5,114,780.71 | 366,438.96 | 1,990,343.48 | 2,356,782.44 |
| Total USD | | | 0.00 | 185,604,437.37 | 85,787,578.93 | 79,492,883.49 | 20,323,974.95 | 99,816,858.44 |
| Total United Kingdom | | | 0.00 | 1,879,761,858.34 | 1,692,118,573.03 | 159,536,086.89 | 28,107,198.42 | 187,643,285.31 |
| United States - EUR | | | | | | | | |
| PANTHEON EUROPE FUND III SEDOL : 006957W | | | | | | | | |
| 763,953.000 | 1.735599 | | 0.00 | 1,173,322.57 | 683,976.61 | 497,289.32 | -7,943.36 | 489,345.96 |
| PANTHEON EUROPE FUND IV LTD SEDOL : 366860W | | | | | | | | |
| 1.000 | 10,556,202.00 | | 0.00 | 9,341,338.51 | 0.78 | 9,341,337.62 | 0.11 | 9,341,337.73 |
| PARTNERS GROUP DIRECT INVESTMENTS 2012(EUR) LP CUSIP : 991DWA998 | | | | | | | | |
| 44,802,187.160 | 1.706863 | | 0.00 | 67,670,498.31 | 35,180,834.34 | 28,024,383.52 | 4,465,280.45 | 32,489,663.97 |
| Total EUR | | | 0.00 | 78,185,159.39 | 35,864,811.73 | 37,863,010.46 | 4,457,337.20 | 42,320,347.66 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|----------------|----------------|----------------------|--------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Venture Capital and Partnerships</i> | | | | | | | | |
| Partnerships | | | | | | | | |
| United States - GBP | | | | | | | | |
| BARINGS GLOBAL PRIVATE LOAN FUND CUSIP : 9929H2991 | | | | | | | | |
| 26,033,969.170 | 0.916263 | | 0.00 | 23,853,973.11 | 26,033,969.17 | -2,179,996.06 | 0.00 | -2,179,996.06 |
| BARINGS GLOBAL PRIVATE LOAN FUND 2 CUSIP : 992GW4994 | | | | | | | | |
| 127,117,986.410 | 0.958 | | 0.00 | 121,779,030.98 | 127,117,986.41 | -5,338,955.43 | 0.00 | -5,338,955.43 |
| Total GBP | | | 0.00 | 145,633,004.09 | 153,151,955.58 | -7,518,951.49 | 0.00 | -7,518,951.49 |
| United States - USD | | | | | | | | |
| HEALTHCARE ROYALTY PARTNERS III LP CUSIP : 991SZC998 | | | | | | | | |
| 17,737,786.290 | 0.897117 | | 0.00 | 12,833,475.81 | 13,496,928.34 | -1,471,766.22 | 808,313.69 | -663,452.53 |
| PANTHEON 2018 - STRATHCLYDE PENSION FUND- GLOBAL PRIMARIES CUSIP : 9933U3996 | | | | | | | | |
| 9,432,780.000 | 0.917858 | | 0.00 | 6,982,499.30 | 7,480,581.99 | -624,887.49 | 126,804.80 | -498,082.69 |
| PANTHEON ACCESS (LUXEMBOURG) SLP SICAVSIF CUSIP : 992AVJ995 | | | | | | | | |
| 167,225,323.000 | 1.169796 | | 0.00 | 157,764,021.26 | 129,844,821.67 | 22,899,462.60 | 5,019,736.99 | 27,919,199.59 |
| PANTHEON ASIA FUND II LIMITED SEDOL : 3855131 | | | | | | | | |
| 1.000 | 359,439.00 | | 0.00 | 289,881.83 | 0.67 | 289,881.02 | 0.14 | 289,881.16 |
| PANTHEON ASIA FUND III LIMITED SEDOL : 247293W | | | | | | | | |
| 1.000 | 22,397.00 | | 0.00 | 18,062.82 | 0.77 | 18,062.02 | 0.03 | 18,062.05 |
| PANTHEON ASIA FUND VI CUSIP : 9916LM999 | | | | | | | | |
| 22,619,725.000 | 1.415994 | | 0.00 | 25,831,200.31 | 15,623,602.44 | 7,588,752.49 | 2,618,845.38 | 10,207,597.87 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|---------------|---------------|----------------------|--------------|---------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Venture Capital and Partnerships</i> | | | | | | | | |
| Partnerships | | | | | | | | |
| United States - USD | | | | | | | | |
| PANTHEON USA FUND III VENTURE FUND SEDOL : 3999584 | | | | | | | | |
| 1.000 | 10,591.00 | | 0.00 | 8,541.47 | 0.67 | 8,540.67 | 0.13 | 8,540.80 |
| PANTHEON USA FUND IX FEEDER LP CUSIP : 9918NH994 | | | | | | | | |
| 37,513,375.000 | 1.493 | | 0.00 | 45,169,140.38 | 25,311,466.29 | 14,915,201.13 | 4,942,472.96 | 19,857,674.09 |
| PANTHEON USA FUND VENTURE FUND SEDOL : 3855433 | | | | | | | | |
| 1.000 | 0.000007 | | 0.00 | 0.00 | 0.61 | -0.81 | 0.20 | -0.61 |
| PANTHEON USA FUND VI LTD SEDOL : 366859W | | | | | | | | |
| 1.000 | 20,797,600.00 | | 0.00 | 16,772,933.04 | 0.56 | 16,772,932.23 | 0.25 | 16,772,932.48 |
| PANTHEON USA FUND VIII, LP CUSIP : 245999FD4 | | | | | | | | |
| 59,157,538.000 | 1.419106 | | 0.00 | 67,704,986.91 | 38,454,781.73 | 19,995,375.05 | 9,254,830.13 | 29,250,205.18 |
| PANTHEON USA VENTURE FD IV VENTURE FDUNITS SEDOL : 212836W | | | | | | | | |
| 1.000 | 909,814.00 | | 0.00 | 733,750.50 | 0.81 | 733,749.69 | 0.00 | 733,749.69 |
| PARTNERS GROUP ASIA-PACIFIC 2007 LP SEDOL : 711622W | | | | | | | | |
| 26,827,648.650 | 1.09412 | | 0.00 | 23,672,462.55 | 16,153,024.11 | 2,036,391.35 | 5,483,047.09 | 7,519,438.44 |
| PGSF IV FEEDER, LP CUSIP : 9915HZ997 | | | | | | | | |
| 469,735.000 | 39.719276 | | 0.00 | 15,047,003.88 | 361,158.70 | 14,668,170.09 | 17,675.09 | 14,685,845.18 |
| SALIX VENTURES SEDOL : 3693697 | | | | | | | | |
| 680,068.080 | 0.000001 | | 0.00 | 0.77 | 344,696.04 | -548,463.31 | 203,768.04 | -344,695.27 |

* Market value based on prices received from an external manager or other client-directed pricing source

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|-------------------------------|--------------------------------------|--|----------------|--------------|------|----------------------|-------------|-------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |

*Venture Capital and Partnerships***Partnerships****United States - USD**

TPG PARALLEL II VENTURE FUND SEDOL : 3855137

| | | | | | | | | |
|---------------------------|--------------------------|------|-------------|--|-------------------------|-----------------------|-----------------------|-----------------------|
| | 1.000 | 1.00 | 0.00 | 0.81 | 0.61 | 0.00 | 0.20 | 0.20 |
| | | | | * | | | | |
| | | | | * Market value based on prices received from an external manager or other client-directed pricing source | | | | |
| Total USD | | | 0.00 | 372,827,961.64 | 247,071,066.01 | 97,281,400.51 | 28,475,495.12 | 125,756,895.63 |
| Total United States | | | 0.00 | 596,646,125.12 | 436,087,833.32 | 127,625,459.48 | 32,932,832.32 | 160,558,291.80 |
| Total Partnerships | | | 0.00 | 3,733,854,400.70 | 3,092,528,232.40 | 531,901,961.54 | 109,424,206.76 | 641,326,168.30 |
| | 3,457,410,427.009 | | | | | | | |

Funds - venture capital**United Kingdom - GBP**

PERMIRA U.K. VENTURE IV SEDOL : 1855431

| | | | | | | | | |
|--------------------------------------|---------------|--------|-------------|--|-------------|------------------|-------------|------------------|
| | 30.000 | 865.00 | 0.00 | 25,950.00 | 0.00 | 25,950.00 | 0.00 | 25,950.00 |
| | | | | * | | | | |
| | | | | * Market value based on prices received from an external manager or other client-directed pricing source | | | | |
| Total GBP | | | 0.00 | 25,950.00 | 0.00 | 25,950.00 | 0.00 | 25,950.00 |
| Total United Kingdom | | | 0.00 | 25,950.00 | 0.00 | 25,950.00 | 0.00 | 25,950.00 |
| Total Funds - Venture Capital | | | 0.00 | 25,950.00 | 0.00 | 25,950.00 | 0.00 | 25,950.00 |
| | 30.000 | | | | | | | |

Total Venture Capital and Partnerships

| | | | | | | | | |
|--|--------------------------|--|-------------|-------------------------|-------------------------|-----------------------|-----------------------|-----------------------|
| | 3,457,410,457.009 | | 0.00 | 3,733,880,350.70 | 3,092,528,232.40 | 531,927,911.54 | 109,424,206.76 | 641,352,118.30 |
|--|--------------------------|--|-------------|-------------------------|-------------------------|-----------------------|-----------------------|-----------------------|

Commodities

◆ Strathclyde Pension Fund Assets

| Description / Asset ID | Exchange rate/ local market price | Accrued income/expense | Market Value | Cost | Market | Unrealized gain/loss Translation | Total |
|------------------------|--------------------------------------|---------------------------|--------------|------|--------|-------------------------------------|-------|
|------------------------|--------------------------------------|---------------------------|--------------|------|--------|-------------------------------------|-------|

*Commodities***Funds - commodity etf****Global Region - USD**

MFC SPDR GOLD TR GOLD SHS SEDOL : B046RT1

| | | | | | | | |
|------------------------------------|--------|-------------|---------------------|---------------------|---------------------|---------------------|---------------------|
| 82,358.000 | 148.05 | 0.00 | 9,833,542.41 | 4,842,922.01 | 3,819,145.70 | 1,171,474.70 | 4,990,620.40 |
| Total USD | | 0.00 | 9,833,542.41 | 4,842,922.01 | 3,819,145.70 | 1,171,474.70 | 4,990,620.40 |
| Total Global Region | | 0.00 | 9,833,542.41 | 4,842,922.01 | 3,819,145.70 | 1,171,474.70 | 4,990,620.40 |
| Total Funds - Commodity ETF | | 0.00 | 9,833,542.41 | 4,842,922.01 | 3,819,145.70 | 1,171,474.70 | 4,990,620.40 |
| 82,358.000 | | 0.00 | 9,833,542.41 | 4,842,922.01 | 3,819,145.70 | 1,171,474.70 | 4,990,620.40 |
| Total Commodities | | 0.00 | 9,833,542.41 | 4,842,922.01 | 3,819,145.70 | 1,171,474.70 | 4,990,620.40 |
| 82,358.000 | | 0.00 | 9,833,542.41 | 4,842,922.01 | 3,819,145.70 | 1,171,474.70 | 4,990,620.40 |

*Other Assets***Miscellaneous****United States - USD**

ESC ENERGY FUTURE HLDG 11.25% 11/1/2017 CUSIP : 292ESCAD2

| | | | | | | | |
|----------------------------|------|-------------|-------------|--|----------------|--------------|---------------|
| 831.000 | 0.00 | 0.00 | 0.00 | 58.46 | -131.44 | 72.98 | -58.46 |
| | | | * | * Market value based on prices received from an external manager or other client-directed pricing source | | | |
| Total USD | | 0.00 | 0.00 | 58.46 | -131.44 | 72.98 | -58.46 |
| Total United States | | 0.00 | 0.00 | 58.46 | -131.44 | 72.98 | -58.46 |
| Total Miscellaneous | | 0.00 | 0.00 | 58.46 | -131.44 | 72.98 | -58.46 |
| 831.000 | | 0.00 | 0.00 | 58.46 | -131.44 | 72.98 | -58.46 |

Settlement receivables

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | | Unrealized gain/loss | | |
|--|--------------------------------------|--|----------------|--------------|-------------------|----------------------|------------------|--------------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Other Assets</i> | | | | | | | | |
| Settlement receivables | | | | | | | | |
| United States - USD | | | | | | | | |
| RECEIVABLE FROM LEHMAN LBI CUSIP : 000629790 | | | | | | | | |
| 161,031.250 | 0.00 | | 0.00 | 0.00 | 100,819.46 | -129,869.14 | 29,049.68 | -100,819.46 |
| Total USD | | | 0.00 | 0.00 | 100,819.46 | -129,869.14 | 29,049.68 | -100,819.46 |
| Total United States | | | 0.00 | 0.00 | 100,819.46 | -129,869.14 | 29,049.68 | -100,819.46 |
| Total Settlement Receivables | | | 0.00 | 0.00 | 100,819.46 | -129,869.14 | 29,049.68 | -100,819.46 |
| 161,031.250 | | | 0.00 | 0.00 | 100,819.46 | -129,869.14 | 29,049.68 | -100,819.46 |
| Total Other Assets | | | | | | | | |
| 161,862.250 | | | 0.00 | 0.00 | 100,877.92 | -130,000.58 | 29,122.66 | -100,877.92 |

*All Other***Recoverable taxes**

AUD - Australian dollar

| | | | | | | | |
|-----------|-----------|------|------|------|------|------|------|
| 2.0258966 | 13,197.57 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
|-----------|-----------|------|------|------|------|------|------|

CAD - Canadian dollar

| | | | | | | | |
|-----------|--------|------|------|------|------|------|------|
| 1.7648829 | 249.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
|-----------|--------|------|------|------|------|------|------|

CHF - Swiss franc

| | | | | | | | |
|-----------|--------------|------|------|------|------|------|------|
| 1.1997137 | 3,277,014.53 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
|-----------|--------------|------|------|------|------|------|------|

DKK - Danish krone

| | | | | | | | |
|-----------|------------|------|------|------|------|------|------|
| 8.4326523 | 508,685.10 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
|-----------|------------|------|------|------|------|------|------|

◆ Strathclyde Pension Fund Assets

| Description / Asset ID | Exchange rate/ local market price | Accrued income/expense | Market Value | Cost | Unrealized gain/loss | | Total |
|--|--------------------------------------|---------------------------|--------------|-------------|----------------------|-------------|-------------|
| Investment Mgr ID | | | | | Market | Translation | |
| Shares/PAR value | | | | | | | |
| <i>All Other</i> | | | | | | | |
| Recoverable taxes | | | | | | | |
| EUR - Euro | | | | | | | |
| | 1.1300524 | 4,430,271.57 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| GBP - British pound sterling | | | | | | | |
| | 1.00 | 41,719.16 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| NOK - Norwegian krone | | | | | | | |
| | 13.0207155 | 154,087.06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| TWD - New Taiwan dollar | | | | | | | |
| | 37.4979494 | 6,255.14 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| USD - United States dollar | | | | | | | |
| | 1.2399501 | 103,136.62 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Total recoverable taxes - all currencies | | 8,534,615.79 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Total recoverable taxes - all countries | | 8,534,615.79 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Total Recoverable taxes | | | | | | | |
| | 0.000 | 8,534,615.79 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Total All Other | | | | | | | |
| | 0.000 | 8,534,615.79 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |

*Cash and Cash Equivalents***Cash**

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | <u>Exchange rate/</u> | <u>Accrued</u> | | | <u>Unrealized gain/loss</u> | | |
|---|---------------------------|-----------------------|---------------------|----------------|-----------------------------|--------------------|--------------|
| <u>Investment Mgr ID</u> | <u>local market price</u> | <u>income/expense</u> | <u>Market Value</u> | <u>Cost</u> | <u>Market</u> | <u>Translation</u> | <u>Total</u> |
| <u>Shares/PAR value</u> | | | | | | | |
| <i>Cash and Cash Equivalents</i> | | | | | | | |
| Cash | | | | | | | |
| AUD - Australian dollar | | | | | | | |
| | 2.0258966 | 0.00 | 13,786.17 | 13,786.17 | 0.00 | 0.00 | 0.00 |
| CAD - Canadian dollar | | | | | | | |
| | 1.7648829 | 0.00 | 314,470.09 | 314,470.09 | 0.00 | 0.00 | 0.00 |
| CHF - Swiss franc | | | | | | | |
| | 1.1997137 | -1.19 | 319.46 | 319.46 | 0.00 | 0.00 | 0.00 |
| CNH - HK offshore Chinese Yuan Renminbi | | | | | | | |
| | 8.7890139 | 0.00 | 581,232.05 | 581,232.05 | 0.00 | 0.00 | 0.00 |
| DKK - Danish krone | | | | | | | |
| | 8.4326523 | -4.91 | 25,212.16 | 25,212.16 | 0.00 | 0.00 | 0.00 |
| EUR - Euro | | | | | | | |
| | 1.1300524 | -2,016.84 | 940,950.99 | 940,950.99 | 0.00 | 0.00 | 0.00 |
| GBP - British pound sterling | | | | | | | |
| | 1.00 | -12,192.13 | -15,078,730.75 | -15,078,730.75 | 0.00 | 0.00 | 0.00 |
| IDR - Indonesian rupiah | | | | | | | |
| | 20,223.5853131 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| INR - Indian rupee | | | | | | | |
| | 93.8037712 | 0.00 | 78.56 | 78.56 | 0.00 | 0.00 | 0.00 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | <u>Exchange rate/</u> | <u>Accrued</u> | | | <u>Unrealized gain/loss</u> | | |
|----------------------------------|---------------------------|-----------------------|----------------------|----------------------|-----------------------------|--------------------|--------------|
| <u>Investment Mgr ID</u> | <u>local market price</u> | <u>income/expense</u> | <u>Market Value</u> | <u>Cost</u> | <u>Market</u> | <u>Translation</u> | <u>Total</u> |
| Shares/PAR value | | | | | | | |
| <i>Cash and Cash Equivalents</i> | | | | | | | |
| Cash | | | | | | | |
| JPY - Japanese yen | | | | | | | |
| | 133.8588076 | -1,341.11 | 6,984,557.41 | 6,984,557.41 | 0.00 | 0.00 | 0.00 |
| KRW - South Korean won | | | | | | | |
| | 1,509.4531932 | 0.00 | 792,353.92 | 792,353.92 | 0.00 | 0.00 | 0.00 |
| NZD - New Zealand dollar | | | | | | | |
| | 2.0915072 | 0.00 | 0.33 | 0.33 | 0.00 | 0.00 | 0.00 |
| SEK - Swedish krona | | | | | | | |
| | 12.2850531 | -7.84 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| THB - Thai baht | | | | | | | |
| | 40.6920608 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| TWD - New Taiwan dollar | | | | | | | |
| | 37.4979494 | 0.00 | 1,204,158.53 | 1,204,158.53 | 0.00 | 0.00 | 0.00 |
| ZAR - South African rand | | | | | | | |
| | 22.1455079 | 5.62 | -0.74 | -0.74 | 0.00 | 0.00 | 0.00 |
| Total cash - all currencies | | -15,558.40 | -4,221,611.82 | -4,221,611.82 | 0.00 | 0.00 | 0.00 |
| Total cash - all countries | | -15,558.40 | -4,221,611.82 | -4,221,611.82 | 0.00 | 0.00 | 0.00 |
| Total Cash | | | | | | | |
| | -4,221,611.820 | -15,558.40 | -4,221,611.82 | -4,221,611.82 | 0.00 | 0.00 | 0.00 |

Invested cash

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | Unrealized gain/loss | | | |
|--|--------------------------------------|--|----------------|---------------------|----------------------|-------------|-------------|-------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Cash and Cash Equivalents</i> | | | | | | | | |
| Invested cash | | | | | | | | |
| USD - United States dollar | | | | | | | | |
| | 1.2399501 | | -37.10 | 9,140,447.15 | 9,140,447.15 | 0.00 | 0.00 | 0.00 |
| Total invested cash - all currencies | | | -37.10 | 9,140,447.15 | 9,140,447.15 | 0.00 | 0.00 | 0.00 |
| Total invested cash - all countries | | | -37.10 | 9,140,447.15 | 9,140,447.15 | 0.00 | 0.00 | 0.00 |
| Total Invested cash | | | -37.10 | 9,140,447.15 | 9,140,447.15 | 0.00 | 0.00 | 0.00 |
| 9,140,447.150 | | | | | | | | |
| Funds - short term investment | | | | | | | | |
| EUROPE - EUR | | | | | | | | |
| NORTHERN TRUST GBL EURO LIQUIDITY D EURACC SEDOL : BJSPML4 | | | | | | | | |
| 45,508,237.740 | 0.9751 | | 0.00 | 39,268,163.70 | 38,845,982.80 | -39,045.61 | 461,226.51 | 422,180.90 |
| Total EUR | | | 0.00 | 39,268,163.70 | 38,845,982.80 | -39,045.61 | 461,226.51 | 422,180.90 |
| Total EUROPE | | | 0.00 | 39,268,163.70 | 38,845,982.80 | -39,045.61 | 461,226.51 | 422,180.90 |
| GBP - INVESTED GLOBAL CASH | | | | | | | | |
| | 1.00 | | 205,255.25 | 384,335,000.00 | 384,335,000.00 | 0.00 | 0.00 | 0.00 |
| USD - INVESTED GLOBAL CASH | | | | | | | | |
| | 1.2399501 | | 176,743.95 | 111,284,317.01 | 111,284,317.01 | 0.00 | 0.00 | 0.00 |
| Total funds - short term investment - all currencies | | | 381,999.20 | 495,619,317.01 | 495,619,317.01 | 0.00 | 0.00 | 0.00 |
| Total funds - short term investment - all countries | | | 381,999.20 | 495,619,317.01 | 495,619,317.01 | 0.00 | 0.00 | 0.00 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | <u>Exchange rate/</u> | <u>Accrued</u> | <u>Unrealized gain/loss</u> | | | | |
|--|---------------------------|-----------------------|-----------------------------|-----------------------|-------------------|--------------------|-------------------|
| <u>Investment Mgr ID</u> | <u>local market price</u> | <u>income/expense</u> | <u>Market Value</u> | <u>Cost</u> | <u>Market</u> | <u>Translation</u> | <u>Total</u> |
| Shares/PAR value | | | | | | | |
| <i>Cash and Cash Equivalents</i> | | | | | | | |
| Total Funds - Short Term Investment | | | | | | | |
| 541,127,554.750 | | 381,999.20 | 534,887,480.71 | 534,465,299.81 | -39,045.61 | 461,226.51 | 422,180.90 |
| Variation margin | | | | | | | |
| GBP - British pound sterling | | | | | | | |
| | 1.00 | 0.00 | 24,794,376.33 | 24,794,376.33 | 0.00 | 0.00 | 0.00 |
| USD - United States dollar | | | | | | | |
| | 1.2399501 | 0.00 | -15,312,838.13 | -15,312,838.13 | 0.00 | 0.00 | 0.00 |
| Total variation margin - all currencies | | 0.00 | 9,481,538.20 | 9,481,538.20 | 0.00 | 0.00 | 0.00 |
| Total variation margin - all countries | | 0.00 | 9,481,538.20 | 9,481,538.20 | 0.00 | 0.00 | 0.00 |
| Total Variation Margin | | 0.00 | 9,481,538.20 | 9,481,538.20 | 0.00 | 0.00 | 0.00 |
| Total Cash and Cash Equivalents | | | | | | | |
| 555,527,928.280 | | 366,403.70 | 549,287,854.24 | 548,865,673.34 | -39,045.61 | 461,226.51 | 422,180.90 |
| <i>Adjustments To Cash</i> | | | | | | | |
| Pending foreign exchange purchases | | | | | | | |
| AUD - Australian dollar | | | | | | | |
| | 2.0258966 | 0.00 | 2,769,668.72 | 2,789,124.24 | 0.00 | -19,455.52 | -19,455.52 |
| DKK - Danish krone | | | | | | | |
| | 8.4326523 | 0.00 | 48,163.65 | 48,327.09 | 0.00 | -163.44 | -163.44 |

◆ Strathclyde Pension Fund Assets

| Description / Asset ID | Exchange rate/ local market price | Accrued income/expense | Market Value | Cost | Market | Unrealized gain/loss Translation | Total |
|------------------------|--------------------------------------|---------------------------|--------------|------|--------|-------------------------------------|-------|
|------------------------|--------------------------------------|---------------------------|--------------|------|--------|-------------------------------------|-------|

*Adjustments To Cash***Pending foreign exchange purchases**

EUR - Euro

| | | | | | | |
|-----------|------|--------------|--------------|------|-----------|-----------|
| 1.1300524 | 0.00 | 1,497,779.29 | 1,503,983.00 | 0.00 | -6,203.71 | -6,203.71 |
|-----------|------|--------------|--------------|------|-----------|-----------|

GBP - British pound sterling

| | | | | | | |
|------|------|--------------|--------------|------|------|------|
| 1.00 | 0.00 | 1,160,609.59 | 1,160,609.59 | 0.00 | 0.00 | 0.00 |
|------|------|--------------|--------------|------|------|------|

HKD - Hong Kong dollar

| | | | | | | |
|-----------|------|-----------|-----------|------|---------|---------|
| 9.6107288 | 0.00 | 73,086.74 | 73,358.70 | 0.00 | -271.96 | -271.96 |
|-----------|------|-----------|-----------|------|---------|---------|

MYR - Malaysian ringgit

| | | | | | | |
|-----------|------|-----------|-----------|------|---------|---------|
| 5.3565842 | 0.00 | 23,767.10 | 23,924.45 | 0.00 | -157.35 | -157.35 |
|-----------|------|-----------|-----------|------|---------|---------|

SGD - Singapore dollar

| | | | | | | |
|-----------|------|------------|------------|------|--------|--------|
| 1.7655029 | 0.00 | 279,571.63 | 279,598.41 | 0.00 | -26.78 | -26.78 |
|-----------|------|------------|------------|------|--------|--------|

Total pending foreign exchange purchases - all currencies

| | | | | | |
|------|--------------|--------------|------|------------|------------|
| 0.00 | 5,852,646.72 | 5,878,925.48 | 0.00 | -26,278.76 | -26,278.76 |
|------|--------------|--------------|------|------------|------------|

Total pending foreign exchange purchases - all countries

| | | | | | |
|------|--------------|--------------|------|------------|------------|
| 0.00 | 5,852,646.72 | 5,878,925.48 | 0.00 | -26,278.76 | -26,278.76 |
|------|--------------|--------------|------|------------|------------|

Total Pending foreign exchange purchases

| | | | | | | |
|--------------|-------------|---------------------|---------------------|-------------|-------------------|-------------------|
| 0.000 | 0.00 | 5,852,646.72 | 5,878,925.48 | 0.00 | -26,278.76 | -26,278.76 |
|--------------|-------------|---------------------|---------------------|-------------|-------------------|-------------------|

Pending foreign exchange sales

CHF - Swiss franc

| | | | | | | |
|-----------|------|---------------|---------------|------|-----------|-----------|
| 1.1997137 | 0.00 | -1,493,267.22 | -1,503,983.00 | 0.00 | 10,715.78 | 10,715.78 |
|-----------|------|---------------|---------------|------|-----------|-----------|

EUR - Euro

| | | | | | | |
|-----------|------|---------------|---------------|------|-----------|-----------|
| 1.1300524 | 0.00 | -1,198,311.78 | -1,208,936.68 | 0.00 | 10,624.90 | 10,624.90 |
|-----------|------|---------------|---------------|------|-----------|-----------|

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | <u>Investment Mgr ID</u> | Exchange rate/ local market price | Accrued income/expense | Market Value | Cost | Unrealized gain/loss | | Total |
|-------------------------------|--------------------------|--------------------------------------|---------------------------|--------------|------|----------------------|-------------|-------|
| Shares/PAR value | | | | | | Market | Translation | |

*Adjustments To Cash***Pending foreign exchange sales**

GBP - British pound sterling

| | | | | | | | | |
|---|--|------|-------------|----------------------|----------------------|-------------|------------------|------------------|
| | | 1.00 | 0.00 | -3,166,005.80 | -3,166,005.80 | 0.00 | 0.00 | 0.00 |
| Total pending foreign exchange sales - all currencies | | | 0.00 | -5,857,584.80 | -5,878,925.48 | 0.00 | 21,340.68 | 21,340.68 |
| Total pending foreign exchange sales - all countries | | | 0.00 | -5,857,584.80 | -5,878,925.48 | 0.00 | 21,340.68 | 21,340.68 |
| Total Pending foreign exchange sales | | | 0.00 | -5,857,584.80 | -5,878,925.48 | 0.00 | 21,340.68 | 21,340.68 |

Pending trade purchases

AUD - Australian dollar

| | | | | | | | | |
|--|--|-----------|------|---------------|---------------|------|-----------|-----------|
| | | 2.0258966 | 0.00 | -2,769,668.72 | -2,782,522.42 | 0.00 | 12,853.70 | 12,853.70 |
|--|--|-----------|------|---------------|---------------|------|-----------|-----------|

DKK - Danish krone

| | | | | | | | | |
|--|--|-----------|------|---------------|---------------|------|----------|----------|
| | | 8.4326523 | 0.00 | -2,005,008.62 | -2,012,196.66 | 0.00 | 7,188.04 | 7,188.04 |
|--|--|-----------|------|---------------|---------------|------|----------|----------|

EUR - Euro

| | | | | | | | | |
|--|--|-----------|------|---------------|---------------|------|-----------|-----------|
| | | 1.1300524 | 0.00 | -1,512,295.89 | -1,522,775.80 | 0.00 | 10,479.91 | 10,479.91 |
|--|--|-----------|------|---------------|---------------|------|-----------|-----------|

GBP - British pound sterling

| | | | | | | | | |
|--|--|------|------|---------------|---------------|------|------|------|
| | | 1.00 | 0.00 | -6,417,734.95 | -6,417,734.95 | 0.00 | 0.00 | 0.00 |
|--|--|------|------|---------------|---------------|------|------|------|

HKD - Hong Kong dollar

| | | | | | | | | |
|--|--|-----------|------|------------|------------|------|---------|---------|
| | | 9.6107288 | 0.00 | -73,086.74 | -72,981.00 | 0.00 | -105.74 | -105.74 |
|--|--|-----------|------|------------|------------|------|---------|---------|

JPY - Japanese yen

| | | | | | | | | |
|--|--|-------------|------|-------------|-------------|------|-----------|-----------|
| | | 133.8588076 | 0.00 | -573,992.40 | -572,701.56 | 0.00 | -1,290.84 | -1,290.84 |
|--|--|-------------|------|-------------|-------------|------|-----------|-----------|

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | <u>Exchange rate/</u> | <u>Accrued</u> | | | <u>Unrealized gain/loss</u> | | |
|--|---------------------------|-----------------------|-----------------------|-----------------------|-----------------------------|--------------------|------------------|
| <u>Investment Mgr ID</u> | <u>local market price</u> | <u>income/expense</u> | <u>Market Value</u> | <u>Cost</u> | <u>Market</u> | <u>Translation</u> | <u>Total</u> |
| Shares/PAR value | | | | | | | |
| <i>Adjustments To Cash</i> | | | | | | | |
| Pending trade purchases | | | | | | | |
| MYR - Malaysian ringgit | | | | | | | |
| | 5.3565842 | 0.00 | -75,818.52 | -76,309.42 | 0.00 | 490.90 | 490.90 |
| SEK - Swedish krona | | | | | | | |
| | 12.2850531 | 0.00 | -52,408.04 | -51,627.54 | 0.00 | -780.50 | -780.50 |
| SGD - Singapore dollar | | | | | | | |
| | 1.7655029 | 0.00 | -279,571.63 | -279,272.65 | 0.00 | -298.98 | -298.98 |
| USD - United States dollar | | | | | | | |
| | 1.23995 | 0.00 | -845,192.89 | -846,282.90 | 0.00 | 1,090.01 | 1,090.01 |
| Total pending trade purchases - all currencies | | 0.00 | -14,604,778.40 | -14,634,404.90 | 0.00 | 29,626.50 | 29,626.50 |
| Total pending trade purchases - all countries | | 0.00 | -14,604,778.40 | -14,634,404.90 | 0.00 | 29,626.50 | 29,626.50 |
| Total Pending trade purchases | | 0.00 | -14,604,778.40 | -14,634,404.90 | 0.00 | 29,626.50 | 29,626.50 |
| Pending trade sales | | | | | | | |
| CHF - Swiss franc | | | | | | | |
| | 1.1997137 | 0.00 | 1,846,998.00 | 1,872,990.16 | 0.00 | -25,992.16 | -25,992.16 |
| EUR - Euro | | | | | | | |
| | 1.1300524 | 0.00 | 1,875,874.87 | 1,884,537.25 | 0.00 | -8,662.38 | -8,662.38 |
| GBP - British pound sterling | | | | | | | |
| | 1.00 | 0.00 | 1,124,746.40 | 1,124,746.40 | 0.00 | 0.00 | 0.00 |

◆ Strathclyde Pension Fund Assets

| <u>Description / Asset ID</u> | | | Accrued | | Unrealized gain/loss | | | |
|--|--------------------------------------|--|----------------------|--------------------------|--------------------------|-------------------------|-----------------------|-------------------------|
| <u>Investment Mgr ID</u> | Exchange rate/ local market price | | income/expense | Market Value | Cost | Market | Translation | Total |
| Shares/PAR value | | | | | | | | |
| <i>Adjustments To Cash</i> | | | | | | | | |
| Pending trade sales | | | | | | | | |
| JPY - Japanese yen | | | | | | | | |
| | 133.8588076 | | 0.00 | 250,531.78 | 250,908.30 | 0.00 | -376.52 | -376.52 |
| USD - United States dollar | | | | | | | | |
| | 1.23995 | | 0.00 | 222,192.23 | 223,010.59 | 0.00 | -818.36 | -818.36 |
| Total pending trade sales - all currencies | | | 0.00 | 5,320,343.28 | 5,356,192.70 | 0.00 | -35,849.42 | -35,849.42 |
| Total pending trade sales - all countries | | | 0.00 | 5,320,343.28 | 5,356,192.70 | 0.00 | -35,849.42 | -35,849.42 |
| Total Pending trade sales | | | 0.00 | 5,320,343.28 | 5,356,192.70 | 0.00 | -35,849.42 | -35,849.42 |
| Total Adjustments To Cash | | | 0.00 | -9,289,373.20 | -9,278,212.20 | 0.00 | -11,161.00 | -11,161.00 |
| Total | | | 22,572,253.03 | 20,910,079,855.79 | 19,326,047,751.46 | 1,196,638,197.95 | 387,393,906.38 | 1,584,032,104.33 |

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