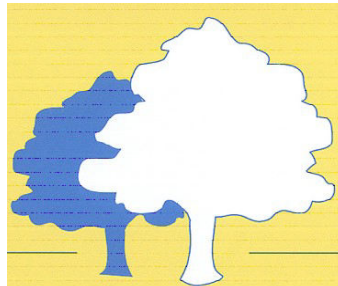


TEESSIDE PENSION FUND

ADMINISTERED BY MIDDLESBROUGH COUNCIL

TRANSACTION REPORT FOR THE PERIOD 1st July 2018 – 30th September 2018

DATA COMPILED BY THE LOANS & INVESTMENTS SECTION



| <u>Bargain Date</u> | <u>Buy / Sell</u> | <u>Stock Name</u> | <u>Country/Category</u> | <u>Sector/Country</u> | <u>Nominal Amount of Shares</u> | <u>Price</u> | <u>CCY</u> | <u>Purchase Cost / Sale Proceeds</u> | <u>Book Cost of Stock Sold</u> | <u>Profit/ Loss on Sale</u> |
|---------------------|-------------------|---|-------------------------|-----------------------|---------------------------------|--------------|------------|--------------------------------------|--------------------------------|-----------------------------|
| | | | | | | (p) | | (£) | (£) | (£) |
| 02.07.18 | S | 3i Group | UK Equities | United Kingdom | 525,666 | 890.90 | GBP | -4,683,158.39 | -1,714,854.99 | 2,968,303.40 |
| 02.07.18 | S | AA | UK Equities | United Kingdom | 250,000 | 125.025 | GBP | -312,562.50 | -743,680.90 | (431,118.40) |
| 02.07.18 | S | Aberforth Smaller Co's | UK Equities | United Kingdom | 50,000 | 1,402.00 | GBP | -701,000.00 | -468,764.16 | 232,235.84 |
| 02.07.18 | S | Advanced Medical Solutions | UK Equities | United Kingdom | 375,000 | 324.25 | GBP | -1,215,937.50 | -283,308.05 | 932,629.45 |
| 02.07.18 | S | Aggreko | UK Equities | United Kingdom | 165,397 | 658.80 | GBP | -1,089,635.44 | -1,436,164.40 | (346,528.96) |
| 02.07.18 | S | Anglo American | UK Equities | United Kingdom | 352,617 | 1,644.30 | GBP | -5,798,081.33 | -2,657,854.25 | 3,140,227.08 |
| 02.07.18 | S | Antofagasta | UK Equities | United Kingdom | 292,340 | 957.10 | GBP | -2,797,986.14 | -1,701,318.12 | 1,096,668.02 |
| 02.07.18 | S | Asos | UK Equities | United Kingdom | 80,000 | 6,121.00 | GBP | -4,896,800.00 | -3,085,482.87 | 1,811,317.13 |
| 02.07.18 | S | Associated British Foods | UK Equities | United Kingdom | 252,500 | 2,721.50 | GBP | -6,871,787.50 | -3,710,170.04 | 3,161,617.46 |
| 02.07.18 | S | Astrazeneca | UK Equities | United Kingdom | 697,500 | 5,184.00 | GBP | -36,158,400.00 | -14,010,664.00 | 22,147,736.00 |
| 02.07.18 | S | Aviva | UK Equities | United Kingdom | 2,377,040 | 495.15 | GBP | -11,769,913.56 | -11,623,426.72 | 146,486.84 |
| 02.07.18 | S | Babcock Intl Group | UK Equities | United Kingdom | 200,000 | 786.50 | GBP | -1,573,000.00 | -2,015,937.23 | (442,937.23) |
| 02.07.18 | S | BAE Systems | UK Equities | United Kingdom | 1,550,000 | 640.10 | GBP | -9,921,550.00 | -3,717,340.42 | 6,204,209.58 |
| 02.07.18 | S | Balfour Beatty | UK Equities | United Kingdom | 620,939 | 279.25 | GBP | -1,733,972.16 | -1,454,274.19 | 279,697.97 |
| 02.07.18 | S | Barclays | UK Equities | United Kingdom | 9,649,632 | 185.39 | GBP | -17,889,452.76 | -23,336,688.18 | (5,447,235.42) |
| 02.07.18 | S | Barratt Developments | UK Equities | United Kingdom | 400,000 | 500.05 | GBP | -2,000,200.00 | -862,801.41 | 1,137,398.59 |
| 02.07.18 | S | BBA Aviation | UK Equities | United Kingdom | 881,355 | 337.10 | GBP | -2,971,047.71 | -1,631,525.08 | 1,339,522.63 |
| 02.07.18 | S | Bellway | UK Equities | United Kingdom | 40,000 | 2,942.00 | GBP | -1,176,800.00 | -312,329.20 | 864,470.80 |
| 02.07.18 | S | Berkeley Group Holdings/The | UK Equities | United Kingdom | 40,000 | 3,709.50 | GBP | -1,483,800.00 | -975,445.57 | 508,354.43 |
| 02.07.18 | S | BHP Billiton | UK Equities | United Kingdom | 1,174,400 | 1,653.50 | GBP | -19,418,704.00 | -8,645,021.06 | 10,773,682.94 |
| 02.07.18 | S | Blackrock World Mining Trust | UK Equities | United Kingdom | 140,000 | 380.50 | GBP | -532,700.00 | -547,171.37 | (14,471.37) |
| 02.07.18 | S | Bloomsbury Publishing | UK Equities | United Kingdom | 265,000 | 238.50 | GBP | -632,025.00 | -475,361.86 | 156,663.14 |
| 02.07.18 | S | Bodycote | UK Equities | United Kingdom | 200,000 | 971.50 | GBP | -1,943,000.00 | -316,425.03 | 1,626,574.97 |
| 02.07.18 | P | Border to Coast UK Listed Equity Fund (A ACC) | UK Equities | United Kingdom | 1,200,464,202.10 | 100.00 | GBP | 1,200,464,202.10 | 1,200,464,202.10 | - |
| 11.07.18 | P | Border to Coast UK Listed Equity Fund (A ACC) | UK Equities | United Kingdom | 9,310,139 | 100.60 | GBP | 9,366,000.00 | 9,366,000.00 | - |
| 29.08.18 | P | Border to Coast UK Listed Equity Fund (A ACC) | UK Equities | United Kingdom | 4,930,733 | 100.80 | GBP | 5,000,000.00 | 5,000,000.00 | - |
| 19.09.18 | P | Border to Coast UK Listed Equity Fund (A ACC) | UK Equities | United Kingdom | 20,238,945 | 98.23 | GBP | 20,000,000.00 | 20,000,000.00 | - |
| 02.07.18 | S | BP | UK Equities | United Kingdom | 10,900,000 | 573.15 | GBP | -62,473,350.00 | -37,294,957.33 | 25,178,392.67 |
| 02.07.18 | S | British American Tobacco | UK Equities | United Kingdom | 1,111,500 | 3,820.50 | GBP | -42,464,857.50 | -16,987,739.83 | 25,477,117.67 |
| 02.07.18 | S | British Land | UK Equities | United Kingdom | 655,604 | 660.70 | GBP | -4,331,575.63 | -3,603,175.19 | 728,400.44 |
| 02.07.18 | S | Britvic | UK Equities | United Kingdom | 400,000 | 776.50 | GBP | -3,106,000.00 | -2,677,600.44 | 428,399.56 |
| 02.07.18 | S | BT Group | UK Equities | United Kingdom | 5,250,000 | 216.825 | GBP | -11,383,312.50 | -11,651,049.27 | (267,736.77) |
| 02.07.18 | S | BTG | UK Equities | United Kingdom | 329,084 | 501.25 | GBP | -1,649,533.55 | -1,152,200.22 | 497,333.33 |
| 02.07.18 | S | Bunzl | UK Equities | United Kingdom | 206,553 | 2,276.50 | GBP | -4,702,179.05 | -1,062,197.41 | 3,639,981.64 |
| 02.07.18 | S | Burberry Group | UK Equities | United Kingdom | 250,000 | 2,149.00 | GBP | -5,372,500.00 | -2,331,835.36 | 3,040,664.64 |
| 02.07.18 | S | Cairn Energy | UK Equities | United Kingdom | 950,000 | 245.50 | GBP | -2,332,250.00 | -2,758,847.60 | (426,597.60) |
| 02.07.18 | S | Capita | UK Equities | United Kingdom | 1,068,910 | 159.275 | GBP | -1,702,506.40 | -3,727,807.99 | (2,025,301.59) |
| 02.07.18 | S | Carnival | UK Equities | United Kingdom | 140,000 | 4,296.50 | GBP | -6,015,100.00 | -3,497,258.48 | 2,517,841.52 |
| 02.07.18 | S | Centrica | UK Equities | United Kingdom | 3,867,020 | 158.825 | GBP | -6,141,794.52 | -7,621,123.31 | (1,479,328.79) |
| 02.07.18 | S | Chemring Group | UK Equities | United Kingdom | 725,748 | 227.25 | GBP | -1,649,262.33 | -1,845,157.52 | (195,895.19) |
| 02.07.18 | S | Cineworld Group | UK Equities | United Kingdom | 1,000,000 | 264.50 | GBP | -2,645,000.00 | -2,295,228.33 | 349,771.67 |
| 02.07.18 | S | Civitas Social Housing | UK Equities | United Kingdom | 3,425,000 | 107.75 | GBP | -3,690,437.50 | -3,492,139.07 | 198,298.43 |
| 02.07.18 | S | Civitas Social Housing-C Shs | UK Equities | United Kingdom | 1,500,000 | 97.55 | GBP | -1,463,250.00 | -1,500,000.00 | (36,750.00) |
| 02.07.18 | S | Cobham | UK Equities | United Kingdom | 2,572,500 | 128.275 | GBP | -3,299,874.38 | -2,807,288.72 | 492,585.66 |
| 02.07.18 | S | Compass Group | UK Equities | United Kingdom | 865,384 | 1,614.00 | GBP | -13,967,297.76 | -2,030,182.04 | 11,937,115.72 |
| 02.07.18 | S | Consort Medical | UK Equities | United Kingdom | 93,457 | 1,189.00 | GBP | -1,111,203.73 | -788,616.89 | 322,586.84 |

| <u>Bargain Date</u> | <u>Buy / Sell</u> | <u>Stock Name</u> | <u>Country/Category</u> | <u>Sector/Country</u> | <u>Nominal Amount of Shares</u> | <u>Price</u> | <u>CCY</u> | <u>Purchase Cost / Sale Proceeds</u> | <u>Book Cost of Stock Sold</u> | <u>Profit/ Loss on Sale</u> |
|---------------------|-------------------|--------------------------------|-------------------------|-----------------------|---------------------------------|--------------|------------|--------------------------------------|--------------------------------|-----------------------------|
| | | | | | | (p) | | (£) | (£) | (£) |
| 11.07.18 | S | CRH | UK Equities | United Kingdom | 350,000 | 2,676.00 | GBP | -9,366,000.00 | -5,045,113.11 | 4,320,886.89 |
| 02.07.18 | S | Croda International | UK Equities | United Kingdom | 96,551 | 4,748.00 | GBP | -4,584,241.48 | -588,608.41 | 3,995,633.07 |
| 02.07.18 | S | CYBG | UK Equities | United Kingdom | 714,623 | 327.30 | GBP | -2,338,961.08 | -1,957,286.42 | 381,674.66 |
| 02.07.18 | S | De La Rue | UK Equities | United Kingdom | 208,388 | 550.50 | GBP | -1,147,175.94 | -1,412,745.27 | (265,569.33) |
| 02.07.18 | S | Diageo | UK Equities | United Kingdom | 1,335,000 | 2,705.50 | GBP | -36,118,425.00 | -6,239,883.72 | 29,878,541.28 |
| 02.07.18 | S | Dignity | UK Equities | United Kingdom | 200,720 | 1,005.50 | GBP | -2,018,239.60 | -3,214,519.96 | (1,196,280.36) |
| 02.07.18 | S | Direct Line Insurance Group | UK Equities | United Kingdom | 643,555 | 341.95 | GBP | -2,200,636.32 | -1,919,828.37 | 280,807.95 |
| 02.07.18 | S | Dixons Carphone | UK Equities | United Kingdom | 1,750,000 | 186.975 | GBP | -3,272,062.50 | -5,033,393.36 | (1,761,330.86) |
| 02.07.18 | S | Drax Group | UK Equities | United Kingdom | 786,344 | 331.20 | GBP | -2,604,371.33 | -3,894,115.16 | (1,289,743.83) |
| 02.07.18 | S | Electrocomponents | UK Equities | United Kingdom | 234,669 | 739.90 | GBP | -1,736,315.93 | -528,393.75 | 1,207,922.18 |
| 02.07.18 | S | Enquest | UK Equities | United Kingdom | 1,000,000 | 34.25 | GBP | -342,500.00 | -1,006,392.41 | (663,892.41) |
| 02.07.18 | S | Entertainment One Ltd | UK Equities | United Kingdom | 550,000 | 356.50 | GBP | -1,960,750.00 | -1,094,013.16 | 866,736.84 |
| 02.07.18 | S | Esure Group | UK Equities | United Kingdom | 541,135 | 214.90 | GBP | -1,162,899.12 | -949,499.31 | 213,399.81 |
| 02.07.18 | S | Experian | UK Equities | United Kingdom | 380,000 | 1,864.50 | GBP | -7,085,100.00 | -2,807,288.13 | 4,277,811.87 |
| 02.07.18 | S | Ferguson | UK Equities | United Kingdom | 124,118 | 6,025.00 | GBP | -7,478,109.50 | -3,538,054.81 | 3,940,054.69 |
| 02.07.18 | S | Ferguson (Sale of Fraction) | UK Equities | United Kingdom | 0.526316 | 5,987.00 | GBP | -31.51 | 0.00 | 31.51 |
| 02.07.18 | S | Firstgroup | UK Equities | United Kingdom | 2,087,500 | 83.75 | GBP | -1,748,281.25 | -4,016,150.17 | (2,267,868.92) |
| 02.07.18 | S | G4S | UK Equities | United Kingdom | 680,000 | 262.15 | GBP | -1,782,620.00 | -1,654,494.90 | 128,125.10 |
| 02.07.18 | S | GCP Asset Backed Income Fund | UK Equities | United Kingdom | 995,000 | 102.50 | GBP | -1,019,875.00 | -1,009,002.38 | 10,872.62 |
| 02.07.18 | S | Glaxosmithline | UK Equities | United Kingdom | 2,650,000 | 1,517.10 | GBP | -40,203,150.00 | -13,421,892.92 | 26,781,257.08 |
| 02.07.18 | S | Glencore | UK Equities | United Kingdom | 3,755,676 | 349.40 | GBP | -13,122,331.94 | -9,541,435.91 | 3,580,896.03 |
| 02.07.18 | S | Gocompare.com Group | UK Equities | United Kingdom | 531,135 | 132.80 | GBP | -705,347.28 | -396,232.79 | 309,114.49 |
| 02.07.18 | S | Grainger | UK Equities | United Kingdom | 250,000 | 304.40 | GBP | -761,000.00 | -472,423.33 | 288,576.67 |
| 02.07.18 | S | Greene King | UK Equities | United Kingdom | 185,000 | 559.70 | GBP | -1,035,445.00 | -707,546.53 | 327,898.47 |
| 02.07.18 | S | Greggs | UK Equities | United Kingdom | 225,000 | 1,004.00 | GBP | -2,259,000.00 | -1,623,584.18 | 635,415.82 |
| 02.07.18 | S | GVC Holdings | UK Equities | United Kingdom | 317,250 | 1,036.50 | GBP | -3,288,296.25 | -4,672,640.07 | (1,384,343.82) |
| 02.07.18 | S | Hammerson | UK Equities | United Kingdom | 330,000 | 520.50 | GBP | -1,717,650.00 | -1,285,765.63 | 431,884.37 |
| 02.07.18 | S | Hays | UK Equities | United Kingdom | 300,000 | 182.50 | GBP | -547,500.00 | -607,692.76 | (60,192.76) |
| 02.07.18 | S | Henderson Opportunity Trust | UK Equities | United Kingdom | 108,000 | 1,092.50 | GBP | -1,179,900.00 | -806,456.16 | 373,443.84 |
| 02.07.18 | S | Henderson Smaller Companies | UK Equities | United Kingdom | 175,000 | 970.00 | GBP | -1,697,500.00 | -303,551.58 | 1,393,948.42 |
| 02.07.18 | S | Hikma Pharmaceuticals | UK Equities | United Kingdom | 390,000 | 1,430.75 | GBP | -5,579,925.00 | -6,282,918.95 | (702,993.95) |
| 02.07.18 | S | Hill & Smith Holdings | UK Equities | United Kingdom | 50,000 | 1,487.00 | GBP | -743,500.00 | -537,409.72 | 206,090.28 |
| 02.07.18 | S | Hiscox Ltd | UK Equities | United Kingdom | 139,408 | 1,510.50 | GBP | -2,105,757.84 | -336,782.09 | 1,768,975.75 |
| 02.07.18 | S | Horizon Discovery Group | UK Equities | United Kingdom | 750,000 | 173.75 | GBP | -1,303,125.00 | -1,259,286.45 | 43,838.55 |
| 02.07.18 | S | Howden Joinery Group | UK Equities | United Kingdom | 380,000 | 528.80 | GBP | -2,009,440.00 | -1,683,562.33 | 325,877.67 |
| 02.07.18 | S | HSBC Holdings | UK Equities | United Kingdom | 10,350,000 | 698.75 | GBP | -72,320,625.00 | -60,693,531.61 | 11,627,093.39 |
| 02.07.18 | S | Hunting | UK Equities | United Kingdom | 100,000 | 760.25 | GBP | -760,250.00 | -755,994.02 | 4,255.98 |
| 02.07.18 | S | Imarsat | UK Equities | United Kingdom | 180,000 | 544.60 | GBP | -980,280.00 | -1,213,902.50 | (233,622.50) |
| 02.07.18 | S | IMI | UK Equities | United Kingdom | 211,380 | 1,109.50 | GBP | -2,345,261.10 | -523,998.53 | 1,821,262.57 |
| 02.07.18 | S | Impax Environmental Markets | UK Equities | United Kingdom | 445,000 | 268.00 | GBP | -1,192,600.00 | -512,814.03 | 679,785.97 |
| 02.07.18 | S | Imperial Brands | UK Equities | United Kingdom | 597,500 | 2,825.00 | GBP | -16,879,375.00 | -9,554,398.90 | 7,324,976.10 |
| 02.07.18 | S | Inchcape | UK Equities | United Kingdom | 325,000 | 766.25 | GBP | -2,490,312.50 | -1,173,697.65 | 1,316,614.85 |
| 02.07.18 | S | Independent Investment Trust | UK Equities | United Kingdom | 155,000 | 797.00 | GBP | -1,235,350.00 | -303,726.28 | 931,623.72 |
| 02.07.18 | S | Indivior | UK Equities | United Kingdom | 1,975,000 | 374.80 | GBP | -7,402,300.00 | -5,235,781.52 | 2,166,518.48 |
| 02.07.18 | S | Informa | UK Equities | United Kingdom | 752,216 | 838.10 | GBP | -6,304,322.30 | -3,432,906.11 | 2,871,416.19 |
| 02.07.18 | S | Informa (Acquisition Proceeds) | UK Equities | United Kingdom | 248,721 | 163.00 | GBP | -405,415.24 | -405,415.24 | - |
| 02.07.18 | S | Intercontinental Hotels Group | UK Equities | United Kingdom | 86,170 | 4,656.50 | GBP | -4,012,506.05 | -444,045.43 | 3,568,460.62 |

| <u>Bargain Date</u> | <u>Buy / Sell</u> | <u>Stock Name</u> | <u>Country/Category</u> | <u>Sector/Country</u> | <u>Nominal Amount of Shares</u> | <u>Price</u> | <u>CCY</u> | <u>Purchase Cost / Sale Proceeds</u> | <u>Book Cost of Stock Sold</u> | <u>Profit/ Loss on Sale</u> |
|---------------------|-------------------|--------------------------------|-------------------------|-----------------------|---------------------------------|--------------|------------|--------------------------------------|--------------------------------|-----------------------------|
| | | | | | | (p) | | (£) | (£) | (£) |
| 02.07.18 | S | International Personal Finance | UK Equities | United Kingdom | 243,583 | 201.10 | GBP | -489,845.41 | -541,090.96 | (51,245.55) |
| 02.07.18 | S | Intl Consolidated Airline-DI | UK Equities | United Kingdom | 384,223 | 653.30 | GBP | -2,510,128.86 | -1,384,535.20 | 1,125,593.66 |
| 02.07.18 | S | Intu Properties | UK Equities | United Kingdom | 587,252 | 178.68 | GBP | -1,049,272.51 | -1,863,212.11 | (813,939.60) |
| 02.07.18 | S | Invesco Perp UK Sm Co Eq- Inc | UK Equities | United Kingdom | 3,779,003.85 | 980.54 | GBP | -37,054,644.35 | -4,962,500.94 | 32,092,143.41 |
| 02.07.18 | S | Investec | UK Equities | United Kingdom | 103,964 | 529.90 | GBP | -550,905.24 | -440,775.94 | 110,129.30 |
| 02.07.18 | S | ITV | UK Equities | United Kingdom | 2,511,926 | 171.03 | GBP | -4,296,021.44 | -3,629,900.44 | 666,121.00 |
| 02.07.18 | S | Johnson Matthey | UK Equities | United Kingdom | 132,222 | 3,554.50 | GBP | -4,699,830.99 | -1,648,745.48 | 3,051,085.51 |
| 02.07.18 | S | Johnson Service Group | UK Equities | United Kingdom | 400,000 | 139.80 | GBP | -559,200.00 | -514,587.67 | 44,612.33 |
| 02.07.18 | S | JPMorgan Eur Smaller Companies | UK Equities | United Kingdom | 187,050 | 409.00 | GBP | -765,034.50 | -244,266.13 | 520,768.37 |
| 02.07.18 | S | JPMorgan Indian Inv Trust | UK Equities | United Kingdom | 65,000 | 684.50 | GBP | -444,925.00 | -364,464.10 | 80,460.90 |
| 02.07.18 | S | Jupiter Green Investment Trust | UK Equities | United Kingdom | 484,000 | 194.50 | GBP | -941,380.00 | -444,046.39 | 497,333.61 |
| 02.07.18 | S | Kingfisher | UK Equities | United Kingdom | 2,150,000 | 295.75 | GBP | -6,358,625.00 | -5,997,827.64 | 360,797.36 |
| 11.07.18 | S | Laird (Cash Distribution) | UK Equities | United Kingdom | 296,467 | 200.00 | GBP | -592,934.00 | -462,779.39 | 130,154.61 |
| 02.07.18 | S | Lamprell | UK Equities | United Kingdom | 800,000 | 89.50 | GBP | -716,000.00 | -1,211,125.24 | (495,125.24) |
| 02.07.18 | S | Land Securities Group | UK Equities | United Kingdom | 468,750 | 954.00 | GBP | -4,471,875.00 | -4,906,496.31 | (434,621.31) |
| 02.07.18 | S | Law Debenture Corp | UK Equities | United Kingdom | 230,000 | 593.00 | GBP | -1,363,900.00 | -556,140.29 | 807,759.71 |
| 02.07.18 | S | Legal & General Group | UK Equities | United Kingdom | 2,291,811 | 260.85 | GBP | -5,978,188.99 | -2,619,193.61 | 3,358,995.38 |
| 02.07.18 | S | Liontrust Asset Management | UK Equities | United Kingdom | 204,460 | 632.00 | GBP | -1,292,187.20 | -651,873.85 | 640,313.35 |
| 02.07.18 | S | Liontrust UK Smaller Co-I | UK Equities | United Kingdom | 2,451,436.28 | 1,472.61 | GBP | -36,099,973.26 | -4,489,583.49 | 31,610,389.77 |
| 02.07.18 | S | Lloyds Banking Group | UK Equities | United Kingdom | 27,500,000 | 62.34 | GBP | -17,142,125.00 | -18,012,053.38 | (869,928.38) |
| 02.07.18 | S | London Stock Exchange Group | UK Equities | United Kingdom | 80,044 | 4,388.50 | GBP | -3,512,730.94 | -1,124,345.24 | 2,388,385.70 |
| 02.07.18 | S | Londonmetric Property | UK Equities | United Kingdom | 400,000 | 184.10 | GBP | -736,400.00 | -654,627.32 | 81,772.68 |
| 02.07.18 | S | Marks & Spencer Group | UK Equities | United Kingdom | 1,000,000 | 298.60 | GBP | -2,986,000.00 | -2,957,113.00 | 28,887.00 |
| 02.07.18 | S | Meggitt | UK Equities | United Kingdom | 250,000 | 524.00 | GBP | -1,310,000.00 | -1,246,133.20 | 63,866.80 |
| 02.07.18 | S | Middlefield Canadian Inc PCC | UK Equities | United Kingdom | 625,000 | 94.90 | GBP | -593,125.00 | -638,399.25 | (45,274.25) |
| 02.07.18 | S | Mitie Group | UK Equities | United Kingdom | 250,000 | 153.55 | GBP | -383,875.00 | -742,670.88 | (358,795.88) |
| 02.07.18 | S | Moneysupermarket.com | UK Equities | United Kingdom | 80,000 | 312.90 | GBP | -250,320.00 | -272,827.16 | (22,507.16) |
| 02.07.18 | S | Mothercare | UK Equities | United Kingdom | 1,250,000 | 29.70 | GBP | -371,250.00 | -1,684,742.57 | (1,313,492.57) |
| 02.07.18 | S | National Grid | UK Equities | United Kingdom | 1,879,166 | 841.75 | GBP | -15,817,879.81 | -7,828,116.51 | 7,989,763.30 |
| 18.07.18 | S | New River REIT | UK Equities | United Kingdom | 90,242 | 281.46 | GBP | -253,740.13 | -302,382.12 | (48,641.99) |
| 20.07.18 | S | New River REIT | UK Equities | United Kingdom | 90,000 | 278.12 | GBP | -250,184.72 | -301,571.23 | (51,386.51) |
| 23.07.18 | S | New River REIT | UK Equities | United Kingdom | 100,000 | 277.60 | GBP | -277,457.60 | -335,079.15 | (57,621.55) |
| 25.07.18 | S | New River REIT | UK Equities | United Kingdom | 330,970 | 277.33 | GBP | -917,416.84 | -1,109,011.45 | (191,594.61) |
| 30.07.18 | S | New River REIT | UK Equities | United Kingdom | 81,646 | 281.51 | GBP | -229,726.31 | -273,578.72 | (43,852.41) |
| 31.07.18 | S | New River REIT | UK Equities | United Kingdom | 75,000 | 277.82 | GBP | -208,260.95 | -251,309.36 | (43,048.41) |
| 01.08.18 | S | New River REIT | UK Equities | United Kingdom | 93,354 | 272.28 | GBP | -254,059.36 | -312,809.79 | (58,750.43) |
| 06.08.18 | S | New River REIT | UK Equities | United Kingdom | 55,613 | 279.42 | GBP | -155,316.70 | -186,347.57 | (31,030.87) |
| 07.08.18 | S | New River REIT | UK Equities | United Kingdom | 78,584 | 270.08 | GBP | -212,134.90 | -263,318.60 | (51,183.70) |
| 10.08.18 | S | New River REIT | UK Equities | United Kingdom | 92,018 | 270.06 | GBP | -248,377.27 | -308,333.13 | (59,955.86) |
| 14.08.18 | S | New River REIT | UK Equities | United Kingdom | 150,000 | 262.33 | GBP | -393,293.80 | -502,618.72 | (109,324.92) |
| 15.08.18 | S | New River REIT | UK Equities | United Kingdom | 150,000 | 262.73 | GBP | -393,890.66 | -502,618.72 | (108,728.06) |
| 21.08.18 | S | New River REIT | UK Equities | United Kingdom | 100,000 | 258.94 | GBP | -258,811.03 | -335,079.15 | (76,268.12) |
| 22.08.18 | S | New River REIT | UK Equities | united kingdom | 314,835 | 258.25 | GBP | -812,656.38 | -1,054,946.43 | (242,290.05) |
| 24.08.18 | S | New River REIT | UK Equities | United Kingdom | 250,000 | 263.88 | GBP | -659,376.65 | -837,697.87 | (178,321.22) |
| 28.08.18 | S | New River REIT | UK Equities | United Kingdom | 250,000 | 262.93 | GBP | -657,001.83 | -837,697.87 | (180,696.04) |
| 29.08.18 | S | New River REIT | UK Equities | United Kingdom | 906,042 | 261.48 | GBP | -2,367,928.53 | -3,035,957.80 | (668,029.27) |
| 03.09.18 | S | New River REIT | UK Equities | United Kingdom | 763,231 | 264.41 | GBP | -2,017,050.58 | -2,557,427.92 | (540,377.34) |

| <u>Bargain Date</u> | <u>Buy / Sell</u> | <u>Stock Name</u> | <u>Country/Category</u> | <u>Sector/Country</u> | <u>Nominal Amount of Shares</u> | <u>Price</u> | <u>CCY</u> | <u>Purchase Cost / Sale Proceeds</u> | <u>Book Cost of Stock Sold</u> | <u>Profit/ Loss on Sale</u> |
|---------------------|-------------------|-------------------------------------|-------------------------|-----------------------|---------------------------------|--------------|------------|--------------------------------------|--------------------------------|-----------------------------|
| | | | | | | (p) | | (£) | (£) | (£) |
| 04.09.18 | S | New River REIT | UK Equities | United Kingdom | 2,067,472 | 260.25 | GBP | -5,377,904.58 | -6,927,667.52 | (1,549,762.94) |
| 11.09.18 | S | New River REIT | UK Equities | United Kingdom | 185,228 | 253.17 | GBP | -468,702.55 | -620,660.40 | (151,957.85) |
| 12.09.18 | S | New River REIT | UK Equities | United Kingdom | 200,000 | 250.63 | GBP | -501,000.37 | -670,158.29 | (169,157.92) |
| 13.09.18 | S | New River REIT | UK Equities | United Kingdom | 805,705 | 246.92 | GBP | -1,988,466.36 | -2,699,749.43 | (711,283.07) |
| 17.09.18 | S | New River REIT | UK Equities | United Kingdom | 331,272 | 245.05 | GBP | -811,359.25 | -1,110,023.39 | (298,664.14) |
| 02.07.18 | S | Next | UK Equities | United Kingdom | 120,000 | 5,979.00 | GBP | -7,174,800.00 | -5,443,341.81 | 1,731,458.19 |
| 02.07.18 | S | Northgate | UK Equities | United Kingdom | 180,242 | 406.30 | GBP | -732,323.25 | -1,311,363.67 | (579,040.42) |
| 02.07.18 | S | Old Mutual Ltd | UK Equities | United Kingdom | 2,090,642 | 151.11 | GBP | -3,159,169.13 | -3,156,253.01 | 2,916.12 |
| 02.07.18 | S | Pantheon International | UK Equities | United Kingdom | 50,000 | 2,015.00 | GBP | -1,007,500.00 | -578,019.00 | 429,481.00 |
| 02.07.18 | S | Pearson | UK Equities | United Kingdom | 500,000 | 881.10 | GBP | -4,405,500.00 | -3,784,325.68 | 621,174.32 |
| 02.07.18 | S | Pennon Group | UK Equities | United Kingdom | 550,000 | 792.90 | GBP | -4,360,950.00 | -2,266,200.25 | 2,094,749.75 |
| 02.07.18 | S | Persimmon | UK Equities | United Kingdom | 125,000 | 2,487.50 | GBP | -3,109,375.00 | -433,340.68 | 2,676,034.32 |
| 02.07.18 | S | Petrofac Ltd | UK Equities | United Kingdom | 150,000 | 581.20 | GBP | -871,800.00 | -1,137,473.41 | (265,673.41) |
| 02.07.18 | S | Photo-me International | UK Equities | United Kingdom | 236,374 | 109.70 | GBP | -259,302.28 | -341,221.97 | (81,919.69) |
| 02.07.18 | S | Playtech | UK Equities | United Kingdom | 100,000 | 556.30 | GBP | -556,300.00 | -696,026.33 | (139,726.33) |
| 02.07.18 | S | Premier Oil | UK Equities | United Kingdom | 750,000 | 118.90 | GBP | -891,750.00 | -1,201,670.41 | (309,920.41) |
| 02.07.18 | S | Primary Health Properties | UK Equities | United Kingdom | 1,035,294 | 116.10 | GBP | -1,201,976.33 | -1,138,260.19 | 63,716.14 |
| 02.07.18 | S | Prudential | UK Equities | United Kingdom | 1,498,963 | 1,728.25 | GBP | -25,905,828.05 | -9,525,302.47 | 16,380,525.58 |
| 02.07.18 | S | Qiniteq Group | UK Equities | United Kingdom | 700,000 | 270.45 | GBP | -1,893,150.00 | -1,102,586.05 | 790,563.95 |
| 02.07.18 | S | Quilter | UK Equities | United Kingdom | 696,880 | 145.23 | GBP | -1,012,078.82 | -753,271.55 | 258,807.27 |
| 06.08.18 | S | Quilter | UK Equities | United Kingdom | 1 | 151.50 | GBP | -1.01 | 0.00 | 1.01 |
| 02.07.18 | S | Rangold Resources | UK Equities | United Kingdom | 40,000 | 5,731.00 | GBP | -2,292,400.00 | -1,818,259.43 | 474,140.57 |
| 02.07.18 | S | Reckitt Benkiser Group | UK Equities | United Kingdom | 332,500 | 6,321.50 | GBP | -21,018,987.50 | -9,126,886.76 | 11,892,100.74 |
| 02.07.18 | S | Relx | UK Equities | United Kingdom | 650,000 | 1,610.75 | GBP | -10,469,875.00 | -2,183,852.47 | 8,286,022.53 |
| 02.07.18 | S | Renewi | UK Equities | United Kingdom | 1,195,907 | 76.75 | GBP | -917,858.62 | -1,069,440.89 | (151,582.27) |
| 02.07.18 | S | Rentokil Initial | UK Equities | United Kingdom | 1,160,000 | 342.35 | GBP | -3,971,260.00 | -2,059,404.90 | 1,911,855.10 |
| 02.07.18 | S | Restaurant Group | UK Equities | United Kingdom | 150,000 | 277.50 | GBP | -416,250.00 | -279,940.50 | 136,309.50 |
| 02.07.18 | S | Rio Tinto | UK Equities | United Kingdom | 610,064 | 4,066.00 | GBP | -24,805,202.24 | -13,517,313.98 | 11,287,888.26 |
| 02.07.18 | S | Rolls Royce Holdings | UK Equities | United Kingdom | 1,045,000 | 975.10 | GBP | -10,189,795.00 | -3,676,123.66 | 6,513,671.34 |
| 05.07.18 | S | Rolls Royce Holdings Ent 'C' Shares | UK Equities | United Kingdom | 74,195,000 | 0.10 | GBP | -74,195.00 | 0.00 | 74,195.00 |
| 02.07.18 | S | Rotork | UK Equities | United Kingdom | 450,000 | 331.05 | GBP | -1,489,725.00 | -1,080,030.80 | 409,694.20 |
| 02.07.18 | S | Royal Bank of Scotland Group | UK Equities | United Kingdom | 352,779 | 252.45 | GBP | -890,590.59 | -910,249.43 | (19,658.84) |
| 02.07.18 | S | Royal Dutch Shell - A SHS | UK Equities | United Kingdom | 1,848,022 | 2,596.25 | GBP | -47,979,271.18 | -33,354,743.33 | 14,624,527.85 |
| 02.07.18 | S | Royal Dutch Shell - B SHS | UK Equities | United Kingdom | 1,658,590 | 2,674.50 | GBP | -44,358,989.55 | -15,716,463.60 | 28,642,525.95 |
| 02.07.18 | S | RSA Insurance Group | UK Equities | United Kingdom | 326,734 | 678.30 | GBP | -2,216,236.72 | -1,647,068.54 | 569,168.18 |
| 02.07.18 | S | Safestore Holdings | UK Equities | United Kingdom | 200,000 | 539.00 | GBP | -1,078,000.00 | -384,678.82 | 693,321.18 |
| 02.07.18 | S | Sage Group/The | UK Equities | United Kingdom | 1,058,086 | 613.10 | GBP | -6,487,125.27 | -3,484,522.95 | 3,002,602.32 |
| 02.07.18 | S | Sainsbury (J) | UK Equities | United Kingdom | 2,246,300 | 317.15 | GBP | -7,124,140.45 | -6,917,026.37 | 207,114.08 |
| 02.07.18 | S | Schroder Real Estate Investment | UK Equities | United Kingdom | 1,758,748 | 61.75 | GBP | -1,086,026.89 | -1,419,038.81 | (333,011.92) |
| 02.07.18 | S | Schroders | UK Equities | United Kingdom | 67,546 | 3,109.50 | GBP | -2,100,342.87 | -669,697.00 | 1,430,645.87 |
| 02.07.18 | S | Schroders - Non Voting | UK Equities | United Kingdom | 30,586 | 2,442.50 | GBP | -747,063.05 | -600,903.71 | 146,159.34 |
| 02.07.18 | S | Segro | UK Equities | United Kingdom | 350,000 | 666.00 | GBP | -2,331,000.00 | -756,740.25 | 1,574,259.75 |
| 02.07.18 | S | Senior | UK Equities | United Kingdom | 400,000 | 301.40 | GBP | -1,205,600.00 | -787,189.43 | 418,410.57 |
| 02.07.18 | S | Serco | UK Equities | United Kingdom | 971,031 | 93.10 | GBP | -904,029.86 | -1,860,417.53 | (956,387.67) |
| 02.07.18 | S | Severn Trent | UK Equities | United Kingdom | 180,000 | 1,976.25 | GBP | -3,557,250.00 | -2,638,780.05 | 918,469.95 |
| 02.07.18 | S | Shire | UK Equities | United Kingdom | 327,500 | 4,215.25 | GBP | -13,804,943.75 | -10,200,753.45 | 3,604,190.30 |
| 02.07.18 | S | SIG | UK Equities | United Kingdom | 1,043,164 | 138.65 | GBP | -1,446,346.89 | -1,158,859.53 | 287,487.36 |

| <u>Bargain Date</u> | <u>Buy / Sell</u> | <u>Stock Name</u> | <u>Country/Category</u> | <u>Sector/Country</u> | <u>Nominal Amount of Shares</u> | <u>Price</u> | <u>CCY</u> | <u>Purchase Cost / Sale Proceeds</u> | <u>Book Cost of Stock Sold</u> | <u>Profit/ Loss on Sale</u> |
|---------------------|-------------------|--------------------------------|-------------------------|-----------------------|---------------------------------|--------------|------------|--------------------------------------|--------------------------------|-----------------------------|
| | | | | | | (p) | | (£) | (£) | (£) |
| 02.07.18 | S | Sky | UK Equities | United Kingdom | 335,000 | 1,464.25 | GBP | -4,905,237.50 | -2,591,937.68 | 2,313,299.82 |
| 02.07.18 | S | Smith & Nephew | UK Equities | United Kingdom | 700,000 | 1,341.75 | GBP | -9,392,250.00 | -3,298,353.91 | 6,093,896.09 |
| 02.07.18 | S | Smiths Group | UK Equities | United Kingdom | 279,528 | 1,667.75 | GBP | -4,661,828.22 | -2,011,407.90 | 2,650,420.32 |
| 02.07.18 | S | South32 Ltd | UK Equities | United Kingdom | 400,000 | 200.70 | GBP | -802,800.00 | -203,639.06 | 599,160.94 |
| 02.07.18 | S | Spectris | UK Equities | United Kingdom | 100,000 | 2,582.00 | GBP | -2,582,000.00 | -541,060.53 | 2,040,939.47 |
| 02.07.18 | S | Spirent Communications | UK Equities | United Kingdom | 500,000 | 115.10 | GBP | -575,500.00 | -466,769.38 | 108,730.62 |
| 02.07.18 | S | SSE | UK Equities | United Kingdom | 585,029 | 1,358.25 | GBP | -7,946,156.39 | -4,421,296.51 | 3,524,859.88 |
| 02.07.18 | S | St. Ives | UK Equities | United Kingdom | 252,918 | 99.30 | GBP | -251,147.57 | -482,088.18 | (230,940.61) |
| 02.07.18 | S | St. James' Place | UK Equities | United Kingdom | 306,000 | 1,131.75 | GBP | -3,463,155.00 | -1,863,741.62 | 1,599,413.38 |
| 02.07.18 | S | Stagecoach Group | UK Equities | United Kingdom | 1,367,255 | 149.20 | GBP | -2,039,944.46 | -3,059,701.79 | (1,019,757.33) |
| 02.07.18 | S | Standad Life Aberdeen | UK Equities | United Kingdom | 1,403,541 | 323.40 | GBP | -4,539,051.59 | -3,238,238.54 | 1,300,813.05 |
| 02.07.18 | S | Standard Chartered | UK Equities | United Kingdom | 1,686,075 | 687.45 | GBP | -11,590,922.59 | -14,061,557.96 | (2,470,635.37) |
| 02.07.18 | S | Stobart Group Ltd | UK Equities | United Kingdom | 316,287 | 236.50 | GBP | -748,018.76 | -345,168.63 | 402,850.13 |
| 02.07.18 | S | Syncona Ltd | UK Equities | United Kingdom | 900,000 | 254.25 | GBP | -2,288,250.00 | -1,139,424.19 | 1,148,825.81 |
| 02.07.18 | S | Synthomer | UK Equities | United Kingdom | 483,333 | 523.75 | GBP | -2,531,456.59 | -589,013.77 | 1,942,442.82 |
| 02.07.18 | S | Talktalk Telecom Group | UK Equities | United Kingdom | 300,000 | 104.65 | GBP | -313,950.00 | -861,968.26 | (548,018.26) |
| 02.07.18 | S | Tate & Lyle | UK Equities | United Kingdom | 500,000 | 651.10 | GBP | -3,255,500.00 | -2,893,761.45 | 361,738.55 |
| 02.07.18 | S | Taylor Wimpey | UK Equities | United Kingdom | 1,000,000 | 175.23 | GBP | -1,752,250.00 | -927,737.30 | 824,512.70 |
| 02.07.18 | S | Templeton Emerging Markets | UK Equities | United Kingdom | 351,368 | 696.50 | GBP | -2,447,278.12 | -658,190.26 | 1,789,087.86 |
| 02.07.18 | S | Tesco | UK Equities | United Kingdom | 7,900,000 | 256.05 | GBP | -20,227,950.00 | -21,843,069.66 | (1,615,119.66) |
| 02.07.18 | S | Thomas Cook Group | UK Equities | United Kingdom | 750,000 | 105.15 | GBP | -788,625.00 | -597,345.71 | 191,279.29 |
| 02.07.18 | S | TR European Growth Trust | UK Equities | United Kingdom | 85,000 | 1,002.00 | GBP | -851,700.00 | -238,157.50 | 613,542.50 |
| 02.07.18 | S | TR Property Investment Trust | UK Equities | United Kingdom | 200,000 | 419.50 | GBP | -839,000.00 | -660,298.45 | 178,701.55 |
| 02.07.18 | S | Travis Perkins | UK Equities | United Kingdom | 123,500 | 1,395.75 | GBP | -1,723,751.25 | -983,611.15 | 740,140.10 |
| 02.07.18 | S | Tritax Big Box REIT | UK Equities | United Kingdom | 655,255 | 155.85 | GBP | -1,021,214.92 | -853,991.78 | 167,223.14 |
| 02.07.18 | S | Tullow Oil | UK Equities | United Kingdom | 830,612 | 235.45 | GBP | -1,955,675.95 | -4,759,404.24 | (2,803,728.29) |
| 02.07.18 | S | Ultra Electronic Hldgs | UK Equities | United Kingdom | 100,000 | 1,608.50 | GBP | -1,608,500.00 | -1,086,698.15 | 521,801.85 |
| 02.07.18 | S | Unilever | UK Equities | United Kingdom | 475,000 | 4,161.50 | GBP | -19,767,125.00 | -3,496,007.27 | 16,271,117.73 |
| 02.07.18 | S | United Utilities Group | UK Equities | United Kingdom | 750,000 | 762.50 | GBP | -5,718,750.00 | -4,322,150.46 | 1,396,599.54 |
| 02.07.18 | S | Vectura Group | UK Equities | United Kingdom | 2,250,000 | 79.03 | GBP | -1,778,062.50 | -2,556,893.41 | (778,830.91) |
| 02.07.18 | S | Vesuvius | UK Equities | United Kingdom | 150,000 | 588.25 | GBP | -882,375.00 | -493,175.46 | 389,199.54 |
| 02.07.18 | S | Victrex | UK Equities | United Kingdom | 85,000 | 2,905.00 | GBP | -2,469,250.00 | -473,632.01 | 1,995,617.99 |
| 02.07.18 | S | Vodafone Group | UK Equities | United Kingdom | 16,000,000 | 182.65 | GBP | -29,224,000.00 | -26,169,926.05 | 3,054,073.95 |
| 02.07.18 | S | Weir Group/The | UK Equities | United Kingdom | 120,000 | 1,943.25 | GBP | -2,331,900.00 | -337,002.07 | 1,994,897.93 |
| 02.07.18 | S | Wetherspoon (JD) | UK Equities | United Kingdom | 125,000 | 1,230.50 | GBP | -1,538,125.00 | -972,366.07 | 565,758.93 |
| 02.07.18 | S | Whitbread | UK Equities | United Kingdom | 172,500 | 3,942.50 | GBP | -6,800,812.50 | -2,529,816.41 | 4,270,996.09 |
| 02.07.18 | S | William Hill | UK Equities | United Kingdom | 900,000 | 296.65 | GBP | -2,669,850.00 | -2,424,691.46 | 245,158.54 |
| 02.07.18 | S | Witan Pacific Investment Trust | UK Equities | United Kingdom | 268,981 | 325.00 | GBP | -874,188.25 | -422,069.95 | 452,118.30 |
| 02.07.18 | S | WM Morrison Supermarkets | UK Equities | United Kingdom | 3,300,000 | 249.45 | GBP | -8,231,850.00 | -7,024,053.81 | 1,207,796.19 |
| 02.07.18 | S | Wood Group (John) | UK Equities | United Kingdom | 376,250 | 620.40 | GBP | -2,334,255.00 | -2,577,793.68 | (243,538.68) |
| 02.07.18 | S | WPP | UK Equities | United Kingdom | 750,000 | 1,161.25 | GBP | -8,709,375.00 | -6,297,572.53 | 2,411,802.47 |
| | | | | | | | | 4,213,305.89 | | |

| <u>Bargain Date</u> | <u>Buy / Sell</u> | <u>Stock Name</u> | <u>Country/Category</u> | <u>Sector/Country</u> | <u>Nominal Amount of Shares</u> | <u>Price</u> | <u>CCY</u> | <u>Purchase Cost / Sale Proceeds</u> | <u>Book Cost of Stock Sold</u> | <u>Profit/ Loss on Sale</u> |
|---------------------|-------------------|--------------------------------|-------------------------|-----------------------|---------------------------------|--------------|------------|--------------------------------------|--------------------------------|-----------------------------|
| | | | | | | (p) | | (£) | (£) | (£) |
| 11.09.18 | S | 3M Co | North American Equities | United States | 17,500 | 211.78 | USD | -2,850,774.97 | -1,519,288.63 | 1,331,486.34 |
| 11.09.18 | S | Abbott Laboratories | North American Equities | United States | 58,511 | 66.60 | USD | -2,997,448.25 | -35,325.05 | 2,962,123.20 |
| 11.09.18 | S | Abbvie Inc | North American Equities | United States | 45,000 | 93.18 | USD | -3,225,337.49 | -1,272,985.85 | 1,952,351.64 |
| 20.08.18 | S | Abercrombie & Fitch | North American Equities | United States | 57,500 | 28.23 | USD | -1,257,675.79 | -1,078,960.13 | 178,715.66 |
| 11.09.18 | S | Accenture Class A | North American Equities | United States | 15,000 | 170.69 | USD | -1,969,424.25 | -1,342,505.29 | 626,918.96 |
| 11.09.18 | S | Activision Blizzard Inc | North American Equities | United States | 60,000 | 79.50 | USD | -3,669,089.65 | -2,208,203.37 | 1,460,886.28 |
| 11.09.18 | S | Adient | North American Equities | United States | 12,500 | 40.70 | USD | -391,331.10 | -606,763.58 | (215,432.48) |
| 11.09.18 | S | Air Products & Chemicals Inc | North American Equities | United States | 16,250 | 166.64 | USD | -2,082,919.89 | -1,023,494.84 | 1,059,425.05 |
| 11.09.18 | S | Allergan | North American Equities | United States | 22,500 | 188.42 | USD | -3,260,989.96 | -2,813,504.21 | 447,485.75 |
| 24.07.18 | S | Alphabet Inc Class A | North American Equities | United States | 750 | 1,259.94 | USD | -716,459.89 | -246,031.30 | 470,428.59 |
| 11.09.18 | S | Alphabet Inc Class A | North American Equities | United States | 13,250 | 1,189.99 | USD | -12,128,277.76 | -4,346,552.94 | 7,781,724.82 |
| 24.07.18 | S | Alphabet Inc Class C | North American Equities | United States | 750 | 1,251.05 | USD | -711,405.76 | -252,631.10 | 458,774.66 |
| 11.09.18 | S | Alphabet Inc Class C | North American Equities | United States | 13,750 | 1,177.36 | USD | -12,452,367.22 | -4,631,570.10 | 7,820,797.12 |
| 11.09.18 | S | Altria Group Inc | North American Equities | United States | 75,000 | 59.47 | USD | -3,430,829.58 | -1,289,826.52 | 2,141,003.06 |
| 11.09.18 | S | Amazon.com Inc | North American Equities | United States | 16,000 | 1,987.15 | USD | -24,456,290.14 | -4,311,475.47 | 20,144,814.67 |
| 11.09.18 | S | American Electric Power | North American Equities | United States | 10,000 | 72.98 | USD | -561,363.02 | -451,703.69 | 109,659.33 |
| 11.09.18 | S | American Express Co | North American Equities | United States | 37,500 | 108.31 | USD | -3,124,206.76 | -814,140.87 | 2,310,065.89 |
| 11.09.18 | S | American International Group | North American Equities | United States | 10,937 | 52.37 | USD | -440,575.89 | -854,494.27 | (413,918.38) |
| 11.09.18 | S | American Tower Corp | North American Equities | United States | 20,000 | 147.00 | USD | -2,261,451.48 | -822,012.71 | 1,439,438.77 |
| 11.09.18 | S | Amgen Inc | North American Equities | United States | 42,500 | 199.47 | USD | -6,520,883.81 | -2,413,955.25 | 4,106,928.56 |
| 11.09.18 | S | Anadarko Petroleum Corp | North American Equities | United States | 32,500 | 62.57 | USD | -1,564,189.84 | -1,373,635.88 | 190,553.96 |
| 11.09.18 | S | Anthem Inc | North American Equities | United States | 18,750 | 264.17 | USD | -3,809,997.69 | -1,588,265.86 | 2,221,731.83 |
| 11.09.18 | S | Apache Corp | North American Equities | United States | 32,500 | 44.09 | USD | -1,102,207.61 | -1,760,973.01 | (658,765.40) |
| 16.08.18 | S | Apple Inc | North American Equities | United States | 5,000 | 213.26 | USD | -834,486.27 | -198,547.93 | 635,938.34 |
| 11.09.18 | S | Apple Inc | North American Equities | United States | 195,000 | 223.85 | USD | -33,576,208.61 | -7,743,369.11 | 25,832,839.50 |
| 11.09.18 | S | Aptiv | North American Equities | United States | 22,500 | 84.96 | USD | -1,470,404.98 | -1,043,482.61 | 426,922.37 |
| 19.09.18 | P | Aptiv (Cancellation Fee) | North American Equities | United States | ~ | ~ | USD | 3.94 | 0.00 | - |
| 11.09.18 | S | Arconic Inc | North American Equities | United States | 22,500 | 22.22 | USD | -384,562.13 | -598,830.16 | (214,268.03) |
| 11.09.18 | S | AT & T Inc | North American Equities | United States | 161,702 | 32.67 | USD | -4,063,539.36 | -1,852,622.44 | 2,210,916.92 |
| 11.07.18 | S | AT&T (Sale of Fraction) | North American Equities | United States | 0.50 | 32.52 | USD | -12.30 | 0.00 | 12.30 |
| 11.09.18 | S | Avalonbay Communities Inc | North American Equities | United States | 12,500 | 183.92 | USD | -1,768,393.52 | -1,284,184.20 | 484,209.32 |
| 11.09.18 | S | Avon Products Inc | North American Equities | United States | 300,000 | 1.97 | USD | -454,597.90 | -1,089,786.92 | (635,189.02) |
| 11.09.18 | S | Baker Hughes A Ge Co | North American Equities | United States | 30,000 | 32.59 | USD | -752,048.00 | -955,520.82 | (203,472.82) |
| 11.09.18 | S | Bank of America Corp | North American Equities | United States | 275,000 | 30.85 | USD | -6,525,710.55 | -4,278,105.21 | 2,247,605.34 |
| 11.09.18 | S | Bank of New York Mellon Corp | North American Equities | United States | 62,500 | 52.24 | USD | -2,511,441.87 | -1,370,074.02 | 1,141,367.85 |
| 11.09.18 | S | BB&T Corp | North American Equities | United States | 70,000 | 51.87 | USD | -2,792,892.58 | -1,748,758.05 | 1,044,134.53 |
| 11.09.18 | S | Becton Dickinson And Co | North American Equities | United States | 21,500 | 255.18 | USD | -4,220,122.30 | -231,579.45 | 3,988,542.85 |
| 11.09.18 | S | Berkshire Hathaway Inc Class B | North American Equities | United States | 45,000 | 215.10 | USD | -7,445,482.87 | -5,397,329.31 | 2,048,153.56 |
| 17.07.18 | S | Biogen Inc | North American Equities | United States | 5,000 | 353.90 | USD | -1,351,994.24 | -1,033,246.06 | 318,748.18 |
| 11.09.18 | S | Biogen Inc | North American Equities | United States | 15,000 | 337.70 | USD | -3,896,388.60 | -3,099,738.19 | 796,650.41 |
| 11.09.18 | S | Boeing Co/The | North American Equities | United States | 26,250 | 345.25 | USD | -6,971,126.11 | -757,076.87 | 6,214,049.24 |
| 11.09.18 | S | Booking Holdings Inc | North American Equities | United States | 3,000 | 1,880.93 | USD | -4,340,440.75 | -2,549,532.20 | 1,790,908.55 |
| 11.09.18 | S | Boston Scientific Corp | North American Equities | United States | 137,500 | 36.14 | USD | -3,822,352.99 | -1,671,509.75 | 2,150,843.24 |
| 11.09.18 | S | Bristol - Myers Squibb Co | North American Equities | United States | 95,000 | 60.49 | USD | -4,420,253.07 | -2,478,588.57 | 1,941,664.50 |
| 11.09.18 | S | Broadcom Inc | North American Equities | United States | 22,500 | 232.55 | USD | -4,024,749.05 | -2,473,653.28 | 1,551,095.77 |
| 11.09.18 | S | Capital One Financial Corp | North American Equities | United States | 40,000 | 98.63 | USD | -3,034,652.51 | -1,498,125.18 | 1,536,527.33 |
| 11.09.18 | S | Carnival Corp | North American Equities | United States | 45,000 | 61.86 | USD | -2,141,225.34 | -1,282,861.79 | 858,363.55 |

| <u>Bargain</u> | <u>Buy /</u> | <u>Stock Name</u> | <u>Country/Category</u> | <u>Sector/Country</u> | <u>Nominal Amount</u> | <u>Price</u> | <u>CCY</u> | <u>Purchase Cost /</u> | <u>Book Cost of</u> | <u>Profit/ Loss on</u> |
|----------------|--------------|------------------------------|-------------------------|-----------------------|-----------------------|--------------|------------|------------------------|---------------------|------------------------|
| <u>Date</u> | <u>Sell</u> | | | | <u>of Shares</u> | | | <u>Sale Proceeds</u> | <u>Stock Sold</u> | <u>Sale</u> |
| | | | | | | (p) | | (£) | (£) | (£) |
| 11.09.18 | S | Caterpillar Inc | North American Equities | United States | 22,500 | 142.03 | USD | -2,458,117.00 | -1,203,057.08 | 1,255,059.92 |
| 11.09.18 | S | CBS Corp Class B Non Voting | North American Equities | United States | 33,320 | 55.40 | USD | -1,419,890.00 | -344,034.25 | 1,075,855.75 |
| 11.09.18 | S | Celgene Corp | North American Equities | United States | 62,500 | 87.23 | USD | -4,193,588.71 | -2,947,922.00 | 1,245,666.71 |
| 11.09.18 | S | CF Industries Holdings Inc | North American Equities | United States | 25,000 | 52.33 | USD | -1,006,307.45 | -647,889.17 | 358,418.28 |
| 11.09.18 | S | Charter Communications Inc A | North American Equities | United States | 2,500 | 312.84 | USD | -601,592.25 | -619,545.78 | (17,953.53) |
| 11.09.18 | S | Chevron Corp | North American Equities | United States | 35,000 | 115.02 | USD | -3,096,573.21 | -1,353,270.97 | 1,743,302.24 |
| 11.09.18 | S | Chubb Ltd | North American Equities | United States | 25,000 | 135.56 | USD | -2,606,822.81 | -1,630,227.48 | 976,595.33 |
| 11.09.18 | S | Cisco Systems Inc | North American Equities | United States | 200,000 | 47.03 | USD | -7,235,106.34 | -2,340,718.62 | 4,894,387.72 |
| 11.09.18 | S | Citigroup Inc | North American Equities | United States | 60,000 | 69.43 | USD | -3,204,338.29 | -2,510,340.69 | 693,997.60 |
| 20.07.18 | S | Cleveland Cliffs inc | North American Equities | United States | 150,000 | 9.97 | USD | -1,138,315.03 | -1,052,695.53 | 85,619.50 |
| 11.09.18 | S | CME Group Inc | North American Equities | United States | 17,500 | 173.03 | USD | -2,329,160.42 | -652,127.73 | 1,677,032.69 |
| 11.09.18 | S | Coca-Cola Co/The | North American Equities | United States | 117,500 | 46.02 | USD | -4,159,340.03 | -1,720,617.94 | 2,438,722.09 |
| 11.09.18 | S | Cognizant Tech Solutions | North American Equities | United States | 35,000 | 76.61 | USD | -2,062,497.60 | -1,170,712.32 | 891,785.28 |
| 11.09.18 | S | Colgate Palmolive Co | North American Equities | United States | 25,000 | 67.18 | USD | -1,291,873.39 | -557,249.84 | 734,623.55 |
| 11.09.18 | S | Comcast Corp Class A | North American Equities | United States | 200,000 | 36.30 | USD | -5,584,400.60 | -3,601,773.88 | 1,982,626.72 |
| 11.09.18 | S | Conocophillips | North American Equities | United States | 37,500 | 71.47 | USD | -2,061,555.32 | -1,104,067.04 | 957,488.28 |
| 11.09.18 | S | Consolidated Edison Inc | North American Equities | United States | 15,000 | 80.20 | USD | -925,349.03 | -565,042.76 | 360,306.27 |
| 11.09.18 | S | Corning Inc | North American Equities | United States | 100,000 | 33.55 | USD | -2,580,669.97 | -1,134,985.05 | 1,445,684.92 |
| 11.09.18 | S | Costco Wholesale Corp | North American Equities | United States | 15,000 | 244.21 | USD | -2,817,699.32 | -443,414.78 | 2,374,284.54 |
| 11.09.18 | S | CSX Corp | North American Equities | United States | 65,000 | 74.11 | USD | -3,705,357.49 | -1,049,173.12 | 2,656,184.37 |
| 11.09.18 | S | Cummins Inc | North American Equities | United States | 12,500 | 143.05 | USD | -1,375,427.87 | -653,735.77 | 721,692.10 |
| 11.09.18 | S | CVS Health Corp | North American Equities | United States | 60,000 | 75.73 | USD | -3,495,096.34 | -2,096,417.08 | 1,398,679.26 |
| 11.09.18 | S | Deere & Co | North American Equities | United States | 5,000 | 148.60 | USD | -571,516.48 | -232,486.05 | 339,030.43 |
| 11.09.18 | S | Delphi Technologies | North American Equities | United States | 15,000 | 34.00 | USD | -392,292.60 | -525,786.40 | (133,493.80) |
| 11.09.18 | S | Delta Airlines Inc | North American Equities | United States | 40,000 | 58.27 | USD | -1,792,854.12 | -1,196,514.73 | 596,339.39 |
| 11.09.18 | S | Devon Energy Corp | North American Equities | United States | 42,500 | 41.49 | USD | -1,356,351.68 | -1,528,509.44 | (172,157.76) |
| 11.09.18 | S | Discover Financial Services | North American Equities | United States | 35,000 | 78.88 | USD | -2,123,610.63 | -1,353,520.59 | 770,090.04 |
| 11.09.18 | S | Dominion Energy Inc | North American Equities | United States | 30,000 | 71.60 | USD | -1,652,244.14 | -1,514,526.15 | 137,717.99 |
| 11.09.18 | S | Dowdupont Inc | North American Equities | United States | 70,000 | 70.08 | USD | -3,773,393.33 | -1,548,592.02 | 2,224,801.31 |
| 11.09.18 | S | Duke Energy Corp | North American Equities | United States | 20,000 | 81.38 | USD | -1,251,951.85 | -1,078,034.69 | 173,917.16 |
| 11.09.18 | S | Ecolab Inc | North American Equities | United States | 17,500 | 154.90 | USD | -2,085,112.11 | -892,647.63 | 1,192,464.48 |
| 11.09.18 | S | Edward Lifesciences Corp | North American Equities | United States | 37,500 | 143.92 | USD | -4,151,378.79 | -1,313,567.83 | 2,837,810.96 |
| 11.09.18 | S | Electronic Arts Inc | North American Equities | United States | 27,500 | 112.29 | USD | -2,375,274.03 | -2,172,228.04 | 203,045.99 |
| 11.09.18 | S | Eli Lilly & Co | North American Equities | United States | 52,500 | 105.64 | USD | -4,266,066.69 | -2,410,668.60 | 1,855,398.09 |
| 11.09.18 | S | Emerson Electric Co | North American Equities | United States | 18,500 | 76.22 | USD | -1,084,627.51 | -424,623.13 | 660,004.38 |
| 11.09.18 | S | EOG Resources Inc | North American Equities | United States | 25,000 | 116.22 | USD | -2,234,914.04 | -1,246,425.03 | 988,489.01 |
| 11.09.18 | S | Exelon Corp | North American Equities | United States | 55,000 | 44.20 | USD | -1,869,928.08 | -1,283,116.05 | 586,812.03 |
| 11.09.18 | S | Express Scripts Holdings Co | North American Equities | United States | 47,500 | 89.65 | USD | -3,275,547.09 | -1,614,486.48 | 1,661,060.61 |
| 11.09.18 | S | Exxon Mobil Corp | North American Equities | United States | 125,000 | 82.86 | USD | -7,967,001.27 | -4,456,648.78 | 3,510,352.49 |
| 11.09.18 | S | Facebook Inc A | North American Equities | United States | 30,000 | 165.94 | USD | -3,829,237.34 | -3,841,704.07 | (12,466.73) |
| 11.09.18 | S | Fedex Corp | North American Equities | United States | 15,000 | 249.36 | USD | -2,877,120.11 | -1,121,136.91 | 1,755,983.20 |
| 11.09.18 | S | Fluor Corp | North American Equities | United States | 32,500 | 57.15 | USD | -1,428,695.05 | -1,287,596.72 | 141,098.33 |
| 11.09.18 | S | Ford Motor Co | North American Equities | United States | 250,000 | 9.31 | USD | -1,790,315.76 | -2,333,995.76 | (543,680.00) |
| 11.09.18 | S | Freepport - McMoran Inc | North American Equities | United States | 131,608 | 13.04 | USD | -1,320,078.70 | -1,824,297.28 | (504,218.58) |
| 11.09.18 | S | Gap Inc/The | North American Equities | United States | 52,500 | 28.68 | USD | -1,158,186.22 | -948,365.77 | 209,820.45 |
| 11.09.18 | S | General Dynamics Corp | North American Equities | United States | 15,000 | 196.06 | USD | -2,262,143.76 | -807,627.68 | 1,454,516.08 |
| 11.09.18 | S | General Electric Co | North American Equities | United States | 375,000 | 12.33 | USD | -3,556,593.98 | -4,793,789.71 | (1,237,195.73) |

| <u>Bargain</u> | <u>Buy /</u> | | | | | <u>Nominal Amount</u> | <u>Price</u> | <u>CCY</u> | <u>Purchase Cost /</u> | <u>Book Cost of</u> | <u>Profit/ Loss on</u> |
|----------------|--------------|--------------------------------|-------------------------|-----------------------|--|-----------------------|--------------|------------|------------------------|---------------------|------------------------|
| <u>Date</u> | <u>Sell</u> | <u>Stock Name</u> | <u>Country/Category</u> | <u>Sector/Country</u> | | <u>of Shares</u> | | | <u>Sale Proceeds</u> | <u>Stock Sold</u> | <u>Sale</u> |
| | | | | | | | (p) | | (£) | (£) | (£) |
| 11.09.18 | S | General Mills | North American Equities | United States | | 20,000 | 46.75 | USD | -719,203.11 | -325,272.99 | 393,930.12 |
| 11.09.18 | S | Gilead Sciences Inc | North American Equities | United States | | 95,000 | 72.23 | USD | -5,278,143.15 | -3,760,784.39 | 1,517,358.76 |
| 11.09.18 | S | Global Payments Inc | North American Equities | United States | | 32,500 | 126.81 | USD | -3,170,128.07 | -1,528,964.55 | 1,641,163.52 |
| 11.09.18 | S | Goldman Sachs Group Inc | North American Equities | United States | | 15,000 | 230.21 | USD | -2,656,167.07 | -1,489,099.51 | 1,167,067.56 |
| 11.09.18 | S | Halliburton Co | North American Equities | United States | | 30,000 | 37.35 | USD | -861,889.93 | -550,150.70 | 311,739.23 |
| 11.09.18 | S | Hasbro Inc | North American Equities | United States | | 22,500 | 101.57 | USD | -1,757,874.70 | -696,268.30 | 1,061,606.40 |
| 11.09.18 | S | Hershey Co/The | North American Equities | United States | | 10,000 | 104.24 | USD | -801,815.31 | -270,004.69 | 531,810.62 |
| 11.09.18 | S | Hess Corp | North American Equities | United States | | 26,500 | 64.38 | USD | -1,312,311.06 | -1,041,691.27 | 270,619.79 |
| 11.09.18 | S | Hewlett Packard Enterprise | North American Equities | United States | | 100,000 | 16.45 | USD | -1,265,335.95 | -636,351.54 | 628,984.41 |
| 11.09.18 | S | Home Depot Inc | North American Equities | United States | | 50,000 | 213.85 | USD | -8,224,683.67 | -2,141,995.13 | 6,082,688.54 |
| 11.09.18 | S | Honeywell International Inc | North American Equities | United States | | 32,500 | 163.06 | USD | -4,076,343.22 | -1,244,091.07 | 2,832,252.15 |
| 11.09.18 | S | HP Inc | North American Equities | United States | | 100,000 | 24.68 | USD | -1,898,388.52 | -1,001,341.96 | 897,046.56 |
| 16.08.18 | S | illumina Inc | North American Equities | United States | | 2,500 | 328.74 | USD | -644,153.39 | -279,679.32 | 364,474.07 |
| 11.09.18 | S | illumina Inc | North American Equities | United States | | 17,500 | 352.32 | USD | -4,742,586.82 | -1,957,755.25 | 2,784,831.57 |
| 11.09.18 | S | Ingersoll-Rand | North American Equities | United States | | 10,000 | 102.03 | USD | -784,815.97 | -518,211.94 | 266,604.03 |
| 11.09.18 | S | Intel Corp | North American Equities | United States | | 200,000 | 44.93 | USD | -6,912,041.84 | -3,633,136.55 | 3,278,905.29 |
| 11.09.18 | S | International Game Technology | North American Equities | United States | | 75,000 | 18.66 | USD | -1,076,497.06 | -1,156,198.94 | (79,701.88) |
| 11.09.18 | S | Intl Business Machines Corp | North American Equities | United States | | 20,000 | 146.49 | USD | -2,253,605.63 | -857,432.34 | 1,396,173.29 |
| 21.08.18 | S | Intuitive Surgical | North American Equities | United States | | 2,500 | 529.89 | USD | -1,024,704.04 | -326,970.25 | 697,733.79 |
| 11.09.18 | S | Intuitive Surgical Inc | North American Equities | United States | | 13,500 | 546.40 | USD | -5,673,935.62 | -1,765,639.34 | 3,908,296.28 |
| 11.09.18 | S | Invesco Ltd | North American Equities | United States | | 35,000 | 23.99 | USD | -645,859.77 | -286,597.39 | 359,262.38 |
| 11.09.18 | S | Johnson & Johnson | North American Equities | United States | | 85,000 | 138.51 | USD | -9,056,074.77 | -2,856,870.78 | 6,199,203.99 |
| 11.09.18 | S | Johnson Controls International | North American Equities | United States | | 45,000 | 37.60 | USD | -1,301,488.40 | -1,135,148.20 | 166,340.20 |
| 11.09.18 | S | JP Morgan Chase & Co | North American Equities | United States | | 140,000 | 114.43 | USD | -12,322,756.82 | -4,170,913.71 | 8,151,843.11 |
| 11.09.18 | S | Kellogg Co | North American Equities | United States | | 27,500 | 73.46 | USD | -1,553,901.77 | -1,161,010.47 | 392,891.30 |
| 11.09.18 | S | Kimberley - Clark Corp | North American Equities | United States | | 20,000 | 115.15 | USD | -1,771,470.33 | -1,123,734.95 | 647,735.38 |
| 11.09.18 | S | Kraft Heinz Co/The | North American Equities | United States | | 35,000 | 57.76 | USD | -1,555,017.11 | -1,107,928.93 | 447,088.18 |
| 11.09.18 | S | L Brands Inc | North American Equities | United States | | 45,000 | 28.16 | USD | -974,731.74 | -1,454,813.49 | (480,081.75) |
| 11.09.18 | S | Lockheed Martin Corp | North American Equities | United States | | 13,750 | 322.23 | USD | -3,408,070.84 | -836,719.11 | 2,571,351.73 |
| 11.09.18 | S | Lowe's Cos Inc | North American Equities | United States | | 12,500 | 114.18 | USD | -1,097,842.39 | -182,840.53 | 915,001.86 |
| 11.09.18 | S | Lyondellbasell Indu Class A | North American Equities | United States | | 20,000 | 106.54 | USD | -1,639,013.88 | -1,207,822.99 | 431,190.89 |
| 11.09.18 | S | Macy's Inc | North American Equities | United States | | 30,000 | 36.39 | USD | -839,736.93 | -875,637.36 | (35,900.43) |
| 11.09.18 | S | Mastercard Inc A | North American Equities | United States | | 55,000 | 213.45 | USD | -9,030,229.61 | -1,459,870.42 | 7,570,359.19 |
| 24.08.18 | S | Mastercard Inc A | North American Equities | United States | | 5,000 | 208.84 | USD | -809,468.50 | -132,715.49 | 676,753.01 |
| 11.09.18 | S | McDonalds Corp | North American Equities | United States | | 37,500 | 164.62 | USD | -4,748,471.21 | -1,980,053.02 | 2,768,418.19 |
| 11.09.18 | S | Mckesson Corp | North American Equities | United States | | 25,000 | 130.08 | USD | -2,501,442.25 | -1,790,293.89 | 711,148.36 |
| 11.09.18 | S | Medtronic | North American Equities | United States | | 70,000 | 96.08 | USD | -5,173,339.49 | -3,040,062.05 | 2,133,277.44 |
| 11.09.18 | S | Merck & Co Inc | North American Equities | United States | | 122,500 | 69.08 | USD | -6,509,211.18 | -3,529,183.32 | 2,980,027.86 |
| 11.09.18 | S | Metlife Inc | North American Equities | United States | | 70,000 | 45.21 | USD | -2,434,290.99 | -1,564,077.46 | 870,213.53 |
| 11.09.18 | S | Microsoft Corp | North American Equities | United States | | 280,000 | 111.24 | USD | -23,958,463.14 | -5,418,791.29 | 18,539,671.85 |
| 11.09.18 | S | Mondelez International Inc A | North American Equities | United States | | 30,000 | 42.86 | USD | -989,038.88 | -288,465.48 | 700,573.40 |
| 11.09.18 | S | Morgan Stanley | North American Equities | United States | | 75,000 | 47.86 | USD | -2,761,047.65 | -2,379,056.61 | 381,991.04 |
| 11.09.18 | S | Mylan NV | North American Equities | United States | | 50,000 | 37.64 | USD | -1,447,636.63 | -1,582,211.47 | (134,574.84) |
| 11.09.18 | S | Netflix Inc | North American Equities | United States | | 27,500 | 355.93 | USD | -7,528,998.88 | -1,921,558.59 | 5,607,440.29 |
| 11.09.18 | S | Newmont Mining Corp | North American Equities | United States | | 62,500 | 29.63 | USD | -1,424,464.44 | -1,689,842.85 | (265,378.41) |
| 11.09.18 | S | Nike Inc Class B | North American Equities | United States | | 84,500 | 82.63 | USD | -5,370,743.43 | -1,379,217.45 | 3,991,525.98 |
| 11.09.18 | S | Northrop Grumman Corp | North American Equities | United States | | 12,500 | 302.97 | USD | -2,913,061.04 | -428,567.65 | 2,484,493.39 |

| <u>Bargain</u> | <u>Buy /</u> | <u>Stock Name</u> | <u>Country/Category</u> | <u>Sector/Country</u> | <u>Nominal Amount</u> | <u>Price</u> | <u>CCY</u> | <u>Purchase Cost /</u> | <u>Book Cost of</u> | <u>Profit/ Loss on</u> |
|----------------|--------------|-------------------------------|-------------------------|-----------------------|-----------------------|--------------|------------|------------------------|---------------------|------------------------|
| <u>Date</u> | <u>Sell</u> | | | | <u>of Shares</u> | | | <u>Sale Proceeds</u> | <u>Stock Sold</u> | <u>Sale</u> |
| | | | | | | (p) | | (£) | (£) | (£) |
| 11.09.18 | S | Nvidia Corp | North American Equities | United States | 31,250 | 272.80 | USD | -6,557,440.10 | -772,185.37 | 5,785,254.73 |
| 11.09.18 | S | Occidental Petroleum Corp | North American Equities | United States | 40,000 | 77.12 | USD | -2,372,831.81 | -2,104,219.09 | 268,612.72 |
| 11.09.18 | S | Oracle Corp | North American Equities | United States | 110,000 | 48.92 | USD | -4,139,225.41 | -2,699,039.51 | 1,440,185.90 |
| 11.09.18 | S | Paypal Holdings Inc | North American Equities | United States | 72,500 | 91.43 | USD | -5,098,784.66 | -2,172,789.85 | 2,925,994.81 |
| 11.09.18 | S | Pepsico Inc | North American Equities | United States | 60,000 | 113.33 | USD | -5,230,414.21 | -2,854,898.96 | 2,375,515.25 |
| 11.09.18 | S | Pfizer Inc | North American Equities | United States | 240,000 | 42.31 | USD | -7,810,776.51 | -4,279,044.17 | 3,531,732.34 |
| 11.09.18 | S | PG&E Corp | North American Equities | United States | 25,000 | 46.29 | USD | -890,158.07 | -796,165.24 | 93,992.83 |
| 11.09.18 | S | Philip Morris International | North American Equities | United States | 72,500 | 77.45 | USD | -4,319,160.80 | -3,042,546.81 | 1,276,613.99 |
| 11.09.18 | S | Phillips 66 | North American Equities | United States | 25,000 | 112.55 | USD | -2,164,339.83 | -770,913.25 | 1,393,426.58 |
| 11.09.18 | S | PNC Financial Services Group | North American Equities | United States | 25,000 | 143.23 | USD | -2,754,317.14 | -1,164,588.53 | 1,589,728.61 |
| 11.09.18 | S | PPL Corp | North American Equities | United States | 45,000 | 30.18 | USD | -1,044,652.13 | -1,050,818.56 | (6,166.43) |
| 11.09.18 | S | Praxair Inc | North American Equities | United States | 12,500 | 157.08 | USD | -1,510,326.53 | -538,233.68 | 972,092.85 |
| 11.09.18 | S | Proctor & Gamble Co/ The | North American Equities | United States | 92,500 | 82.01 | USD | -5,835,102.50 | -4,069,999.36 | 1,765,103.14 |
| 11.09.18 | S | Prudential Financial Inc | North American Equities | United States | 37,500 | 97.66 | USD | -2,817,007.04 | -1,458,531.69 | 1,358,475.35 |
| 11.09.18 | S | Public Storage | North American Equities | United States | 10,000 | 208.34 | USD | -1,602,553.75 | -1,408,853.39 | 193,700.36 |
| 11.09.18 | S | PVH Corp | North American Equities | United States | 10,000 | 138.32 | USD | -1,063,959.08 | -802,443.45 | 261,515.63 |
| 11.09.18 | S | Qualcomm Inc | North American Equities | United States | 42,500 | 72.51 | USD | -2,370,428.06 | -1,366,211.65 | 1,004,216.41 |
| 11.09.18 | S | Ralph Lauren Corp | North American Equities | United States | 10,000 | 131.57 | USD | -1,012,038.00 | -619,308.34 | 392,729.66 |
| 11.09.18 | S | Raytheon Company | North American Equities | United States | 20,000 | 197.53 | USD | -3,038,806.20 | -589,200.60 | 2,449,605.60 |
| 11.09.18 | S | Regeneron Pharmaceuticals | North American Equities | United States | 12,000 | 393.77 | USD | -3,634,660.21 | -3,567,776.69 | 66,883.52 |
| 11.09.18 | S | Salesforce.com Inc | North American Equities | United States | 32,500 | 152.84 | USD | -3,820,853.04 | -1,970,296.89 | 1,850,556.15 |
| 11.09.18 | S | Schlumberger Ltd | North American Equities | United States | 47,500 | 60.32 | USD | -2,203,915.23 | -1,993,562.21 | 210,353.02 |
| 11.09.18 | S | Simon Property Group Inc | North American Equities | United States | 17,500 | 184.30 | USD | -2,480,866.12 | -1,456,147.95 | 1,024,718.17 |
| 11.09.18 | S | Southern Co/The | North American Equities | United States | 50,000 | 44.17 | USD | -1,698,780.82 | -1,513,991.67 | 184,789.15 |
| 11.09.18 | S | Southwest Airlines Co | North American Equities | United States | 35,000 | 62.98 | USD | -1,695,550.17 | -915,950.80 | 779,599.37 |
| 11.09.18 | S | Southwestern Energy Co | North American Equities | United States | 15,000 | 4.92 | USD | -56,767.05 | -401,713.10 | (344,946.05) |
| 11.09.18 | S | Starbucks Corp | North American Equities | United States | 40,000 | 55.12 | USD | -1,695,934.77 | -1,617,214.41 | 78,720.36 |
| 11.09.18 | S | State Street Corp | North American Equities | United States | 10,000 | 86.86 | USD | -668,128.15 | -630,276.32 | 37,851.83 |
| 11.09.18 | S | Stryker Corp | North American Equities | United States | 15,000 | 171.76 | USD | -1,981,769.93 | -514,597.92 | 1,467,172.01 |
| 11.09.18 | S | T Rowe Price Group Inc | North American Equities | United States | 20,000 | 110.27 | USD | -1,696,396.29 | -798,783.06 | 897,613.23 |
| 11.09.18 | S | Texas Instruments Inc | North American Equities | United States | 50,000 | 106.05 | USD | -4,078,689.28 | -2,136,280.60 | 1,942,408.68 |
| 11.09.18 | S | TJX Companies Inc | North American Equities | United States | 15,000 | 110.39 | USD | -1,273,681.78 | -386,494.93 | 887,186.85 |
| 11.09.18 | S | Transocean Ltd | North American Equities | United States | 75,000 | 11.05 | USD | -637,475.48 | -973,158.30 | (335,682.82) |
| 11.09.18 | S | Travelers Cos Inc/ The | North American Equities | United States | 20,000 | 127.85 | USD | -1,966,847.43 | -741,308.01 | 1,225,539.42 |
| 11.09.18 | S | Twenty - First Century Fox A | North American Equities | United States | 45,000 | 44.73 | USD | -1,548,286.60 | -977,059.14 | 571,227.46 |
| 11.09.18 | S | Union Pacific Corp | North American Equities | United States | 30,000 | 156.30 | USD | -3,606,784.35 | -1,388,324.68 | 2,218,459.67 |
| 11.09.18 | S | United Parcel Service Class B | North American Equities | United States | 12,500 | 123.07 | USD | -1,183,319.87 | -488,483.07 | 694,836.80 |
| 11.09.18 | S | United Technologies Corp | North American Equities | United States | 33,000 | 133.61 | USD | -3,391,508.02 | -788,107.60 | 2,603,400.42 |
| 11.09.18 | S | Unitedhealth Group Inc | North American Equities | United States | 40,000 | 261.04 | USD | -8,031,691.09 | -1,237,449.13 | 6,794,241.96 |
| 11.09.18 | S | Us Bancorp | North American Equities | United States | 90,000 | 54.20 | USD | -3,752,163.38 | -1,603,100.28 | 2,149,063.10 |
| 11.09.18 | S | Valero Energy Corp | North American Equities | United States | 30,000 | 115.10 | USD | -2,656,051.69 | -709,294.91 | 1,946,756.78 |
| 11.09.18 | S | Varian Medical Systems Inc | North American Equities | United States | 19,800 | 108.94 | USD | -1,659,176.19 | -599,329.62 | 1,059,846.57 |
| 11.09.18 | S | Verisign Inc | North American Equities | United States | 17,500 | 161.62 | USD | -2,175,570.17 | -289,745.70 | 1,885,824.47 |
| 11.09.18 | S | Verizon Communications Inc | North American Equities | United States | 110,000 | 54.72 | USD | -4,629,975.77 | -2,710,163.55 | 1,919,812.22 |
| 05.07.18 | S | Vertex Pharmaceuticals | North American Equities | United States | 5,000 | 168.76 | USD | -634,710.44 | -360,688.85 | 274,021.59 |
| 11.09.18 | S | Vertex Pharmaceuticals Inc | North American Equities | United States | 25,000 | 178.61 | USD | -3,434,675.59 | -1,803,444.22 | 1,631,231.37 |

| <u>Bargain Date</u> | <u>Buy / Sell</u> | <u>Stock Name</u> | <u>Country/Category</u> | <u>Sector/Country</u> | <u>Nominal Amount of Shares</u> | <u>Price</u> | <u>CCY</u> | <u>Purchase Cost / Sale Proceeds</u> | <u>Book Cost of Stock Sold</u> | <u>Profit/ Loss on Sale</u> |
|---------------------|-------------------|--|-------------------------|----------------------------|---------------------------------|--------------|------------|--------------------------------------|--------------------------------|-----------------------------|
| | | | | | | (p) | | (£) | (£) | (£) |
| 24.08.18 | S | Visa Inc Class A Shares | North American Equities | United States | 5,000 | 144.01 | USD | -557,338.86 | -120,919.21 | 436,419.65 |
| 11.09.18 | S | Visa Inc Class A Shares | North American Equities | United States | 100,000 | 145.49 | USD | -11,191,108.03 | -2,418,384.18 | 8,772,723.85 |
| 11.09.18 | S | Walgreens Boots Alliance Inc | North American Equities | United States | 35,000 | 68.74 | USD | -1,850,621.13 | -1,341,423.20 | 509,197.93 |
| 11.09.18 | S | Walmart Inc | North American Equities | United States | 67,500 | 96.64 | USD | -5,017,653.17 | -2,022,316.13 | 2,995,337.04 |
| 11.09.18 | S | Walt Disney Co/The | North American Equities | United States | 75,000 | 109.60 | USD | -6,322,833.74 | -2,253,972.10 | 4,068,861.64 |
| 11.09.18 | S | Washington Prime Group Inc | North American Equities | United States | 100,000 | 7.48 | USD | -575,362.49 | -871,912.96 | (296,550.47) |
| 11.09.18 | S | Waste Management Inc | North American Equities | United States | 40,000 | 92.34 | USD | -2,841,121.50 | -1,154,387.68 | 1,686,733.82 |
| 11.09.18 | S | Wells Fargo & Co | North American Equities | United States | 167,500 | 57.38 | USD | -7,392,907.97 | -4,098,700.18 | 3,294,207.79 |
| 11.09.18 | S | Western Digital Corp | North American Equities | United States | 12,500 | 54.98 | USD | -528,633.51 | -383,782.91 | 144,850.60 |
| 11.09.18 | S | Western Union Co | North American Equities | United States | 40,000 | 19.16 | USD | -589,515.79 | -355,411.78 | 234,104.01 |
| 05.07.18 | S | Worldpay Inc Class A | North American Equities | United States | 25,000 | 82.26 | USD | -1,546,828.97 | -804,436.51 | 742,392.46 |
| 09.08.18 | S | Worldpay Inc Class A | North American Equities | United States | 25,000 | 89.68 | USD | -1,752,482.02 | -804,436.50 | 948,045.52 |
| 11.09.18 | S | Wynn Resorts Ltd | North American Equities | United States | 15,000 | 133.49 | USD | -1,540,209.99 | -1,295,863.11 | 244,346.88 |
| 11.09.18 | S | Yum Brands Inc | North American Equities | United States | 30,000 | 88.23 | USD | -2,035,998.62 | -663,150.12 | 1,372,848.50 |
| 11.09.18 | S | Yum China Holdings Inc | North American Equities | United States | 30,000 | 31.94 | USD | -737,048.58 | -379,932.61 | 357,115.97 |
| 11.09.18 | S | Zimmer Biomet Holdings Inc | North American Equities | United States | 12,500 | 123.27 | USD | -1,185,242.88 | -465,438.70 | 719,804.18 |
| 11.09.18 | P | MPF Transitions Sub-Fund II | North American Equities | Managed & Unitised Funds - | 645,096,016 | 100.00 | GBP | 645,096,016.22 | 645,096,016.22 | - |
| 20.09.18 | S | SSGA MPF Transitions Sub Fund II (North America) | North American Equities | Managed & Unitised Funds - | 644,788,698 | 1 | GBP | -643,066,983.98 | -644,788,698.46 | (1,721,714.48) |
| 20.09.18 | P | SSGA MPF North America Equity Index Sub Fund | North American Equities | Managed & Unitised Funds - | 70,193,857 | 9.16 | GBP | 643,066,983.98 | 643,066,983.98 | - |
| | | | | | | | | -12,980,031.56 | | |
| 12.09.18 | S | Immofinanz AG | European Equities | Austria | 22,500 | 22.82 | EUR | -458,331.92 | -351,982.35 | 106,349.57 |
| 12.09.18 | S | Anheuser - Busch Inbev | European Equities | Belgium | 50,000 | 75.75 | EUR | -3,380,917.61 | -1,750,062.54 | 1,630,855.07 |
| 12.09.18 | S | Proximus | European Equities | Belgium | 10,000 | 20.42 | EUR | -182,279.44 | -212,644.27 | (30,364.83) |
| 12.09.18 | S | AP Moller- Maersk | European Equities | Denmark | 2,500 | 8,964.00 | DKK | -2,681,879.54 | -2,984,251.10 | (302,371.56) |
| 12.09.18 | S | Danske Bank | European Equities | Denmark | 100,000 | 168.05 | DKK | -2,011,110.47 | -1,458,102.91 | 553,007.56 |
| 12.09.18 | S | Novo Nordisk | European Equities | Denmark | 190,000 | 314.35 | DKK | -7,147,669.72 | -2,911,602.85 | 4,236,066.87 |
| 12.09.18 | S | Novozymes B Shares | European Equities | Denmark | 50,000 | 344.10 | DKK | -2,058,979.81 | -1,193,209.27 | 865,770.54 |
| 12.09.18 | S | Pandora A/S | European Equities | Denmark | 10,000 | 377.00 | DKK | -451,168.49 | -738,113.23 | (286,944.74) |
| 12.09.18 | S | Sydbank A/S | European Equities | Denmark | 30,000 | 185.10 | DKK | -664,546.06 | -602,552.35 | 61,993.71 |
| 12.09.18 | S | Topdanmark A/S | European Equities | Denmark | 20,000 | 271.90 | DKK | -650,783.62 | -154,633.55 | 496,150.07 |
| 12.09.18 | S | Vestas Wind Systems A/S | European Equities | Denmark | 16,128 | 424.10 | DKK | -818,551.86 | -848,704.68 | (30,152.82) |
| 12.09.18 | S | Fortum OYJ | European Equities | Finland | 115,000 | 22.40 | EUR | -2,299,470.30 | -1,473,598.01 | 825,872.29 |
| 12.09.18 | S | Neste OYJ | European Equities | Finland | 25,000 | 73.16 | EUR | -1,632,659.62 | -776,145.75 | 856,513.87 |
| 12.09.18 | S | Nokia OYJ | European Equities | Finland | 700,000 | 4.58 | EUR | -2,862,465.61 | -3,338,665.26 | (476,199.65) |
| 12.09.18 | S | Outokumpu OYJ | European Equities | Finland | 100,000 | 4.84 | EUR | -432,043.33 | -347,713.13 | 84,330.20 |
| 12.09.18 | S | Sampo OYJ - A Shares | European Equities | Finland | 75,000 | 43.63 | EUR | -2,920,978.92 | -2,252,018.90 | 668,960.02 |
| 12.09.18 | S | Air Liquide SA | European Equities | France | 43,312 | 105.75 | EUR | -4,088,561.74 | -1,816,497.00 | 2,272,064.74 |

| <u>Bargain Date</u> | <u>Buy / Sell</u> | <u>Stock Name</u> | <u>Country/Category</u> | <u>Sector/Country</u> | <u>Nominal Amount of Shares</u> | <u>Price</u> | <u>CCY</u> | <u>Purchase Cost / Sale Proceeds</u> | <u>Book Cost of Stock Sold</u> | <u>Profit/ Loss on Sale</u> |
|---------------------|-------------------|----------------------------------|-------------------------|-----------------------|---------------------------------|--------------|------------|--------------------------------------|--------------------------------|-----------------------------|
| | | | | | | (p) | | (£) | (£) | (£) |
| 12.09.18 | S | Airbus | European Equities | France | 50,000 | 106.70 | EUR | -4,762,295.83 | -1,203,920.10 | 3,558,375.73 |
| 12.09.18 | S | Alstom | European Equities | France | 55,000 | 39.60 | EUR | -1,944,195.00 | -1,007,339.30 | 936,855.70 |
| 12.09.18 | S | Atos | European Equities | France | 25,000 | 100.85 | EUR | -2,250,597.63 | -690,435.01 | 1,560,162.62 |
| 12.09.18 | S | AXA | European Equities | France | 159,865 | 21.93 | EUR | -3,128,779.37 | -1,644,214.73 | 1,484,564.64 |
| 12.09.18 | S | BNP Paribas | European Equities | France | 80,000 | 50.60 | EUR | -3,613,453.33 | -2,751,344.74 | 862,108.59 |
| 12.09.18 | S | Capgemini | European Equities | France | 25,000 | 108.25 | EUR | -2,415,738.16 | -811,453.30 | 1,604,284.86 |
| 12.09.18 | S | Carrefour | European Equities | France | 134,163 | 16.29 | EUR | -1,950,903.52 | -3,025,175.19 | (1,074,271.67) |
| 12.09.18 | S | Danone | European Equities | France | 65,000 | 64.83 | EUR | -3,761,588.85 | -2,899,231.63 | 862,357.22 |
| 12.09.18 | S | Dassault Systemes | European Equities | France | 20,000 | 130.05 | EUR | -2,321,786.59 | -168,793.30 | 2,152,993.29 |
| 12.09.18 | S | Edenred | European Equities | France | 30,000 | 34.10 | EUR | -913,182.50 | -399,196.08 | 513,986.42 |
| 12.09.18 | S | EDF | European Equities | France | 126,310 | 14.81 | EUR | -1,669,275.78 | -1,885,509.89 | (216,234.11) |
| 12.09.18 | S | Eiffage | European Equities | France | 10,000 | 98.04 | EUR | -875,155.54 | -581,405.55 | 293,749.99 |
| 12.09.18 | S | Engie | European Equities | France | 150,000 | 12.45 | EUR | -1,667,026.70 | -1,657,866.50 | 9,160.20 |
| 12.09.18 | S | Essilor International | European Equities | France | 18,000 | 121.60 | EUR | -1,953,835.63 | -1,558,081.60 | 395,754.03 |
| 12.09.18 | S | Legrand | European Equities | France | 25,000 | 62.70 | EUR | -1,399,231.25 | -422,683.95 | 976,547.30 |
| 12.09.18 | S | L'Oreal | European Equities | France | 22,500 | 203.50 | EUR | -4,087,228.12 | -2,144,960.90 | 1,942,267.22 |
| 12.09.18 | S | LVMH Moet Hennessy Louis Vuitton | European Equities | France | 25,000 | 290.75 | EUR | -6,488,460.69 | -1,588,690.02 | 4,899,770.67 |
| 12.09.18 | S | Orange | European Equities | France | 200,000 | 13.69 | EUR | -2,444,079.85 | -2,829,677.18 | (385,597.33) |
| 12.09.18 | S | Pernod Ricard | European Equities | France | 21,597 | 134.80 | EUR | -2,598,754.57 | -403,889.62 | 2,194,864.95 |
| 12.09.18 | S | Peugeot SA | European Equities | France | 45,000 | 23.62 | EUR | -948,799.29 | -622,568.28 | 326,231.01 |
| 24.07.18 | S | Peugeot SA | European Equities | France | 25,000 | 22.45 | EUR | -498,695.04 | -345,871.27 | 152,823.77 |
| 12.09.18 | S | Publicis Group | European Equities | France | 13,352 | 51.64 | EUR | -615,480.79 | -291,197.41 | 324,283.38 |
| 12.09.18 | S | Remy Cointreau | European Equities | France | 8,000 | 116.10 | EUR | -829,094.73 | -372,781.38 | 456,313.35 |
| 12.09.18 | S | Renault | European Equities | France | 20,000 | 70.50 | EUR | -1,258,638.64 | -1,185,742.11 | 72,896.53 |
| 12.09.18 | S | Safran | European Equities | France | 25,000 | 117.80 | EUR | -2,628,858.71 | -1,104,210.07 | 1,524,648.64 |
| 12.09.18 | S | Sanofi | European Equities | France | 116,570 | 74.61 | EUR | -7,763,647.03 | -5,794,130.03 | 1,969,517.00 |
| 12.09.18 | S | Schneider Electric | European Equities | France | 60,000 | 68.40 | EUR | -3,663,441.81 | -1,887,962.20 | 1,775,479.61 |
| 12.09.18 | S | SES | European Equities | France | 40,000 | 16.57 | EUR | -591,470.89 | -413,524.26 | 177,946.63 |
| 12.09.18 | S | Societe Generale | European Equities | France | 80,000 | 35.17 | EUR | -2,511,207.24 | -2,716,071.62 | (204,864.38) |
| 12.09.18 | S | Suez | European Equities | France | 90,000 | 12.43 | EUR | -998,207.56 | -797,954.43 | 200,253.13 |
| 12.09.18 | S | Teleperformance | European Equities | France | 7,500 | 169.90 | EUR | -1,137,461.19 | -835,152.57 | 302,308.62 |
| 12.09.18 | S | Total | European Equities | France | 170,695 | 53.88 | EUR | -8,209,757.57 | -4,296,917.21 | 3,912,840.36 |
| 12.09.18 | S | Vallourec | European Equities | France | 130,000 | 4.81 | EUR | -558,291.04 | -498,450.83 | 59,840.21 |
| 12.09.18 | S | Veolia Environnement | European Equities | France | 97,000 | 17.81 | EUR | -1,541,685.04 | -1,478,299.13 | 63,385.91 |
| 12.09.18 | S | Vinci | European Equities | France | 50,000 | 80.76 | EUR | -3,604,526.81 | -844,341.25 | 2,760,185.56 |
| 12.09.18 | S | Vivendi | European Equities | France | 175,000 | 22.03 | EUR | -3,441,394.75 | -2,151,963.63 | 1,289,431.12 |
| 12.09.18 | S | Adidas | European Equities | Germany | 18,000 | 210.70 | EUR | -3,385,470.13 | -1,104,992.27 | 2,280,477.86 |
| 12.09.18 | S | Allianz | European Equities | Germany | 35,000 | 185.00 | EUR | -5,779,918.55 | -3,344,310.63 | 2,435,607.92 |
| 12.09.18 | S | BASF | European Equities | Germany | 83,000 | 77.16 | EUR | -5,716,790.24 | -3,278,607.54 | 2,438,182.70 |
| 12.09.18 | S | Bayer | European Equities | Germany | 103,260 | 70.30 | EUR | -6,479,916.23 | -3,157,012.06 | 3,322,904.17 |
| 12.09.18 | S | Bayerische Motoren Werke | European Equities | Germany | 44,180 | 81.32 | EUR | -3,207,044.81 | -2,030,812.28 | 1,176,232.53 |
| 12.09.18 | S | Bilfinger | European Equities | Germany | 35,000 | 40.00 | EUR | -1,249,712.12 | -885,574.90 | 364,137.22 |
| 12.09.18 | S | Continental | European Equities | Germany | 15,000 | 149.60 | EUR | -2,003,110.00 | -1,402,517.08 | 600,592.92 |
| 12.09.18 | S | Daimler | European Equities | Germany | 103,920 | 54.53 | EUR | -5,058,439.75 | -4,749,367.33 | 309,072.42 |

| <u>Bargain Date</u> | <u>Buy / Sell</u> | <u>Stock Name</u> | <u>Country/Category</u> | <u>Sector/Country</u> | <u>Nominal Amount of Shares</u> | <u>Price</u> | <u>CCY</u> | <u>Purchase Cost / Sale Proceeds</u> | <u>Book Cost of Stock Sold</u> | <u>Profit/ Loss on Sale</u> |
|---------------------|-------------------|------------------------------|-------------------------|-----------------------|---------------------------------|--------------|------------|--------------------------------------|--------------------------------|-----------------------------|
| | | | | | | (p) | | (£) | (£) | (£) |
| 12.09.18 | S | Deutsche Bank | European Equities | Germany | 250,000 | 9.53 | EUR | -2,126,965.40 | -4,595,203.33 | (2,468,237.93) |
| 12.09.18 | S | Deutsche Telekom | European Equities | Germany | 280,000 | 13.66 | EUR | -3,414,213.51 | -2,750,633.24 | 663,580.27 |
| 12.09.18 | S | E.ON SE | European Equities | Germany | 220,000 | 8.82 | EUR | -1,732,101.00 | -1,881,401.48 | (149,300.48) |
| 12.09.18 | S | Fraport AG Frankfurt Airport | European Equities | Germany | 25,000 | 75.68 | EUR | -1,688,896.66 | -912,264.28 | 776,632.38 |
| 12.09.18 | S | Fresenius Medical Care AG | European Equities | Germany | 20,000 | 87.70 | EUR | -1,565,710.76 | -508,450.08 | 1,057,260.68 |
| 12.09.18 | S | Fresenius SE & Co KGAA | European Equities | Germany | 40,000 | 63.76 | EUR | -2,276,618.42 | -498,196.15 | 1,778,422.27 |
| 12.09.18 | S | Gerresheimer AG | European Equities | Germany | 15,000 | 79.50 | EUR | -1,064,486.93 | -308,920.79 | 755,566.14 |
| 12.09.18 | S | Henkel AG & Co KGAA | European Equities | Germany | 25,000 | 107.75 | EUR | -2,404,580.02 | -454,403.11 | 1,950,176.91 |
| 12.09.18 | S | Hugo Boss AG | European Equities | Germany | 30,000 | 70.08 | EUR | -1,876,710.54 | -1,418,080.00 | 458,630.54 |
| 12.09.18 | S | Infineon Technologies | European Equities | Germany | 150,000 | 18.71 | EUR | -2,504,556.99 | -930,290.57 | 1,574,266.42 |
| 12.09.18 | S | K+S AG | European Equities | Germany | 25,000 | 17.86 | EUR | -398,568.90 | -400,915.03 | (2,346.13) |
| 12.09.18 | S | Lanxess | European Equities | Germany | 20,000 | 65.80 | EUR | -1,174,729.39 | -393,625.89 | 781,103.50 |
| 12.09.18 | S | Merck KGAA | European Equities | Germany | 25,000 | 89.44 | EUR | -1,995,968.79 | -694,246.72 | 1,301,722.07 |
| 12.09.18 | S | Metro AG | European Equities | Germany | 40,000 | 13.89 | EUR | -495,778.65 | -735,320.26 | (239,541.61) |
| 12.09.18 | S | Muenchener Rueckver | European Equities | Germany | 25,000 | 182.70 | EUR | -4,077,185.79 | -2,058,137.92 | 2,019,047.87 |
| 12.09.18 | S | Porsche Automobil Holding | European Equities | Germany | 35,000 | 51.70 | EUR | -1,615,252.91 | -1,277,793.83 | 337,459.08 |
| 12.09.18 | S | Prosieben.1 Media | European Equities | Germany | 20,000 | 22.61 | EUR | -403,657.01 | -486,652.36 | (82,995.35) |
| 12.09.18 | S | Qiagen N.V | European Equities | Germany | 48,148 | 32.26 | EUR | -1,386,514.96 | -441,736.62 | 944,778.34 |
| 12.09.18 | S | RWE AG | European Equities | Germany | 55,000 | 21.55 | EUR | -1,058,015.21 | -1,270,823.70 | (212,808.49) |
| 12.09.18 | S | RWE Non Vtg | European Equities | Germany | 40,000 | 17.86 | EUR | -637,710.24 | -451,905.35 | 185,804.89 |
| 12.09.18 | S | Salsgitter AG | European Equities | Germany | 30,029 | 37.79 | EUR | -1,012,977.29 | -1,195,873.14 | (182,895.85) |
| 12.09.18 | S | SAP | European Equities | Germany | 100,000 | 104.20 | EUR | -9,301,428.78 | -4,953,146.59 | 4,348,282.19 |
| 12.09.18 | S | Siemens AG | European Equities | Germany | 70,000 | 109.50 | EUR | -6,842,173.86 | -2,637,829.07 | 4,204,344.79 |
| 12.09.18 | S | Uniper | European Equities | Germany | 22,000 | 26.50 | EUR | -520,415.83 | -312,980.85 | 207,434.98 |
| 12.09.18 | S | Volkswagen | European Equities | Germany | 20,000 | 138.40 | EUR | -2,470,859.39 | -1,811,375.47 | 659,483.92 |
| 12.09.18 | S | Wacker Chemie | European Equities | Germany | 10,000 | 110.90 | EUR | -989,950.53 | -820,395.09 | 169,555.44 |
| 12.09.18 | S | CRH | European Equities | Ireland | 45,000 | 24.37 | GBP | -1,096,650.00 | -1,180,671.90 | (84,021.90) |
| 12.09.18 | S | Ryanair Holdings | European Equities | Ireland | 90,000 | 13.19 | EUR | -1,059,867.46 | -738,021.82 | 321,845.64 |
| 12.09.18 | S | Atlantia | European Equities | Italy | 80,000 | 18.20 | EUR | -1,299,700.60 | -1,114,136.23 | 185,564.37 |
| 12.09.18 | S | Enel | European Equities | Italy | 500,000 | 4.56 | EUR | -2,034,352.80 | -1,785,933.13 | 248,419.67 |
| 12.09.18 | S | Eni | European Equities | Italy | 140,000 | 16.02 | EUR | -2,001,788.87 | -1,447,602.94 | 554,185.93 |
| 12.09.18 | S | Intesa Sanpaolo | European Equities | Italy | 1,300,000 | 2.34 | EUR | -2,715,445.91 | -2,380,166.17 | 335,279.74 |
| 12.09.18 | S | Leonardo | European Equities | Italy | 130,000 | 10.42 | EUR | -1,209,185.74 | -1,128,921.63 | 80,264.11 |
| 12.09.18 | S | Telecom Italia | European Equities | Italy | 1,000,000 | 0.54 | EUR | -482,567.41 | -697,270.41 | (214,703.00) |
| 12.09.18 | S | Akzo Nobel | European Equities | Netherlands | 22,873 | 79.52 | EUR | -1,623,608.99 | -929,958.73 | 693,650.26 |
| 12.09.18 | S | Arcelormittal | European Equities | Netherlands | 70,000 | 25.17 | EUR | -1,572,762.70 | -805,449.41 | 767,313.29 |
| 12.09.18 | S | ASML Holding | European Equities | Netherlands | 35,000 | 151.84 | EUR | -4,743,907.21 | -1,478,632.76 | 3,265,274.45 |
| 12.09.18 | S | Gemalto | European Equities | Netherlands | 30,001 | 50.22 | EUR | -1,344,913.60 | -1,429,643.78 | (84,730.18) |
| 12.09.18 | S | Heineken | European Equities | Netherlands | 20,000 | 82.24 | EUR | -1,468,233.21 | -723,121.61 | 745,111.60 |
| 12.09.18 | S | Ing Groep | European Equities | Netherlands | 300,000 | 10.89 | EUR | -2,917,363.68 | -2,256,095.78 | 661,267.90 |
| 12.09.18 | S | Koninklijke Ahold Delhaize | European Equities | Netherlands | 100,000 | 21.04 | EUR | -1,877,692.46 | -1,338,665.05 | 539,027.41 |

| <u>Bargain Date</u> | <u>Buy / Sell</u> | <u>Stock Name</u> | <u>Country/Category</u> | <u>Sector/Country</u> | <u>Nominal Amount of Shares</u> | <u>Price</u> | <u>CCY</u> | <u>Purchase Cost / Sale Proceeds</u> | <u>Book Cost of Stock Sold</u> | <u>Profit/ Loss on Sale</u> |
|---------------------|-------------------|-------------------------------|-------------------------|-----------------------|---------------------------------|--------------|------------|--------------------------------------|--------------------------------|-----------------------------|
| | | | | | | (p) | | (£) | (£) | (£) |
| 12.09.18 | S | Koninklijke DSM | European Equities | Netherlands | 35,000 | 88.56 | EUR | -2,786,862.63 | -510,068.86 | 2,276,793.77 |
| 12.09.18 | S | Koninklijke KPN | European Equities | Netherlands | 500,000 | 2.24 | EUR | -998,430.72 | -1,249,431.69 | (251,000.97) |
| 12.09.18 | S | Koninklijke Philips | European Equities | Netherlands | 93,000 | 39.02 | EUR | -3,239,307.37 | -1,755,017.74 | 1,484,289.63 |
| 12.09.18 | S | Unilever | European Equities | Netherlands | 115,000 | 48.94 | EUR | -5,023,931.99 | -2,614,282.57 | 2,409,649.42 |
| 12.09.18 | S | Wereldhave | European Equities | Netherlands | 13,700 | 29.88 | EUR | -365,351.11 | -491,533.73 | (126,182.62) |
| 12.09.18 | S | DNB ASA | European Equities | Norway | 175,000 | 169.50 | NOK | -2,760,447.33 | -1,137,621.64 | 1,622,825.69 |
| 12.09.18 | S | Equinor ASA | European Equities | Norway | 130,000 | 216.80 | NOK | -2,622,855.38 | -1,477,470.16 | 1,145,385.22 |
| 12.09.18 | S | Norsk Hydro | European Equities | Norway | 361,000 | 45.58 | NOK | -1,531,275.16 | -1,440,702.50 | 90,572.66 |
| 12.09.18 | S | Subsea 7 SA | European Equities | Norway | 45,000 | 114.05 | NOK | -477,616.72 | -396,046.94 | 81,569.78 |
| 12.09.18 | S | Telenor ASA | European Equities | Norway | 110,000 | 160.50 | NOK | -1,643,007.09 | -997,993.35 | 645,013.74 |
| 12.09.18 | S | Yara International | European Equities | Norway | 20,000 | 372.00 | NOK | -692,380.22 | -319,258.95 | 373,121.27 |
| 12.09.18 | S | Amadeus IT Group | European Equities | Spain | 75,000 | 79.28 | EUR | -5,307,705.90 | -1,533,143.52 | 3,774,562.38 |
| 12.09.18 | S | Banco Bilbao Vizcaya Argentia | European Equities | Spain | 450,000 | 5.22 | EUR | -2,094,829.94 | -2,694,854.58 | (600,024.64) |
| 12.09.18 | S | Banco Santander | European Equities | Spain | 1,150,000 | 4.24 | EUR | -4,349,489.14 | -4,775,167.63 | (425,678.49) |
| 12.09.18 | S | Iberdrola | European Equities | Spain | 306,666 | 6.26 | EUR | -1,714,196.63 | -761,082.33 | 953,114.30 |
| 12.09.18 | S | Industria De Diseno Textil | European Equities | Spain | 100,000 | 26.57 | EUR | -2,371,775.07 | -1,223,237.85 | 1,148,537.22 |
| 12.09.18 | S | Merlin Properties Socimi | European Equities | Spain | 50,000 | 11.95 | EUR | -533,136.12 | -442,144.28 | 90,991.84 |
| 12.09.18 | S | Repsol | European Equities | Spain | 100,000 | 17.13 | EUR | -1,528,665.72 | -1,139,216.68 | 389,449.04 |
| 12.09.18 | S | Telefonica | European Equities | Spain | 400,000 | 6.68 | EUR | -2,385,878.97 | -2,565,167.87 | (179,288.90) |
| 12.09.18 | S | Alfa Laval | European Equities | Sweden | 30,000 | 234.70 | SEK | -601,845.28 | -355,585.61 | 246,259.67 |
| 12.09.18 | S | Assa Abloy | European Equities | Sweden | 110,000 | 183.45 | SEK | -1,724,888.07 | -482,635.83 | 1,242,252.24 |
| 12.09.18 | S | Atlas Copco A Shs | European Equities | Sweden | 32,473 | 246.65 | SEK | -684,627.04 | -390,182.30 | 294,444.74 |
| 12.09.18 | S | Boliden AB | European Equities | Sweden | 50,000 | 225.80 | SEK | -965,038.10 | -708,049.78 | 256,988.32 |
| 12.09.18 | S | Electrolux AB- Ser B | European Equities | Sweden | 22,824 | 191.30 | SEK | -373,213.41 | -329,784.23 | 43,429.18 |
| 12.09.18 | S | Epiroc AB-A | European Equities | Sweden | 32,473 | 91.24 | SEK | -253,255.10 | -113,043.64 | 140,211.46 |
| 12.09.18 | S | Ericsson B Shs | European Equities | Sweden | 200,000 | 76.50 | SEK | -1,307,801.85 | -1,289,637.26 | 18,164.59 |
| 12.09.18 | S | Essity Aktiebolag - B | European Equities | Sweden | 60,000 | 238.40 | SEK | -1,222,666.51 | -780,455.00 | 442,211.51 |
| 12.09.18 | S | Hemfosa Fastigheter AB | European Equities | Sweden | 100,000 | 128.00 | SEK | -1,094,108.74 | -733,251.55 | 360,857.19 |
| 12.09.18 | S | Hennes & Mauritz AB-B Shs | European Equities | Sweden | 110,000 | 123.34 | SEK | -1,159,703.98 | -1,926,959.43 | (767,255.45) |
| 12.09.18 | S | Investor AB-B Shs | European Equities | Sweden | 70,000 | 406.80 | SEK | -2,434,050.03 | -721,183.39 | 1,712,866.64 |
| 12.09.18 | S | Nordea Bank AB | European Equities | Sweden | 400,000 | 96.06 | SEK | -3,284,377.67 | -2,648,222.72 | 636,154.95 |
| 12.09.18 | S | Sandvik AB | European Equities | Sweden | 57,977 | 153.60 | SEK | -761,197.71 | -231,204.79 | 529,992.92 |
| 12.09.18 | S | Skandinaviska Enskilda | European Equities | Sweden | 240,000 | 96.44 | SEK | -1,978,422.12 | -1,730,421.38 | 248,000.74 |
| 12.09.18 | S | SKF AB-B Shares | European Equities | Sweden | 30,000 | 168.60 | SEK | -432,343.91 | -367,056.16 | 65,287.75 |
| 12.09.18 | S | Svenska Cellulosa AB Sca-B | European Equities | Sweden | 60,000 | 103.00 | SEK | -528,249.37 | -240,668.07 | 287,581.30 |
| 12.09.18 | S | Svenska Handelsbanken | European Equities | Sweden | 100,000 | 106.60 | SEK | -911,187.43 | -386,098.63 | 525,088.80 |
| 12.09.18 | S | Swedbank AB | European Equities | Sweden | 145,000 | 212.00 | SEK | -2,627,570.51 | -1,243,788.10 | 1,383,782.41 |
| 12.09.18 | S | Telia Co AB | European Equities | Sweden | 200,000 | 40.61 | SEK | -694,246.18 | -749,781.84 | (55,535.66) |
| 12.09.18 | S | Volvo AB-B Shs | European Equities | Sweden | 125,000 | 152.75 | SEK | -1,632,081.15 | -836,933.52 | 795,147.63 |
| 12.09.18 | S | ABB Ltd | European Equities | Switzerland | 180,000 | 23.01 | CHF | -3,275,188.42 | -1,728,364.32 | 1,546,824.10 |

| <u>Bargain Date</u> | <u>Buy / Sell</u> | <u>Stock Name</u> | <u>Country/Category</u> | <u>Sector/Country</u> | <u>Nominal Amount of Shares</u> | <u>Price</u> | <u>CCY</u> | <u>Purchase Cost / Sale Proceeds</u> | <u>Book Cost of Stock Sold</u> | <u>Profit/ Loss on Sale</u> |
|---------------------|-------------------|---|-------------------------|----------------------------|---------------------------------|--------------|------------|--------------------------------------|--------------------------------|-----------------------------|
| | | | | | | (p) | | (£) | (£) | (£) |
| 12.09.18 | S | Adecco Group | European Equities | Switzerland | 35,000 | 58.00 | CHF | -1,605,251.94 | -1,197,466.98 | 407,784.96 |
| 12.09.18 | S | Chocoladef Abriken Lindt | European Equities | Switzerland | 50 | 80,100.00 | CHF | -3,167,011.84 | -16,770.44 | 3,150,241.40 |
| 12.09.18 | S | Cie Financiere Richemont | European Equities | Switzerland | 70,000 | 81.08 | CHF | -4,488,063.01 | -3,658,848.43 | 829,214.58 |
| 12.09.18 | S | Credit Suisse Group | European Equities | Switzerland | 294,544 | 14.44 | CHF | -3,363,291.73 | -3,892,825.15 | (529,533.42) |
| 12.09.18 | S | Julius Baer Group Ltd | European Equities | Switzerland | 30,000 | 48.50 | CHF | -1,150,562.35 | -659,422.42 | 491,139.93 |
| 12.09.18 | S | Nestle | European Equities | Switzerland | 270,000 | 81.24 | CHF | -17,345,261.23 | -7,232,361.53 | 10,112,899.70 |
| 12.09.18 | S | Novartis | European Equities | Switzerland | 225,000 | 82.14 | CHF | -14,614,514.17 | -6,774,979.01 | 7,839,535.16 |
| 12.09.18 | S | Roche Holding | European Equities | Switzerland | 70,000 | 240.00 | CHF | -13,284,843.65 | -6,737,214.01 | 6,547,629.64 |
| 12.09.18 | S | Swatch Group AG/The | European Equities | Switzerland | 4,750 | 383.90 | CHF | -1,441,978.84 | -891,411.87 | 550,566.97 |
| 12.09.18 | S | Swiss Life Holding | European Equities | Switzerland | 10,000 | 356.40 | CHF | -2,818,284.69 | -394,426.70 | 2,423,857.99 |
| 12.09.18 | S | Swiss RE AG | European Equities | Switzerland | 40,000 | 87.22 | CHF | -2,758,819.20 | -1,547,991.71 | 1,210,827.49 |
| 12.09.18 | S | UBS Group | European Equities | Switzerland | 380,000 | 15.04 | CHF | -4,519,377.29 | -4,317,944.45 | 201,432.84 |
| 12.09.18 | S | Zurich Insurance Group | European Equities | Switzerland | 13,000 | 299.30 | CHF | -3,076,785.61 | -1,109,199.55 | 1,967,586.06 |
| 07.08.18 | S | Fidelity European Fd (Redemption) | European Equities | Managed & Unitised Funds - | 550,000 | 16.98 | GBP | -9,339,000.00 | -524,753.15 | 8,814,246.85 |
| 25.09.18 | P | SSGA MPF Europe Ex Uk Equity Index Sub Fund | European Equities | Managed & Unitised Funds - | 1,336,684 | 6.36 | GBP | 8,495,565.56 | 8,495,565.56 | - |
| 25.09.18 | P | SSGA MPF Europe Ex Uk Equity Index Sub Fund | European Equities | Managed & Unitised Funds - | 59,783,228 | 6.36 | GBP | 379,964,261.36 | 379,964,261.36 | - |
| 12.09.18 | P | SSGA MPF Transitions Sub Fund | European Equities | Managed & Unitised Funds - | 384,641,652 | 100.00 | GBP | 384,641,651.63 | 384,641,651.63 | - |
| 12.09.18 | S | SSGA MPF Transitions Sub Fund | European Equities | Managed & Unitised Funds - | 267,847 | 100.00 | GBP | -267,846.98 | -267,846.98 | - |
| 12.09.18 | S | SSGA MPF Transitions Sub Fund | European Equities | Managed & Unitised Funds - | 21,565 | 1.00 | GBP | -21,565.17 | -21,565.17 | - |
| 25.09.18 | S | SSGA MPF Transitions Sub Fund | European Equities | Managed & Unitised Funds - | 380,209,285 | 1.20 | GBP | -388,459,826.92 | -380,209,285.43 | 8,250,541.49 |
| | | | | | | | | -10,147,107.19 | | |
| 21.08.18 | S | Woodside Pet. Ltd (Sale of Rights) | Pacific Equities | Australia | 3,431 | 1.36 | AUD | -2,661.66 | 0.00 | 2,661.66 |
| 10.07.18 | S | Hyundai Motor Co | Pacific Equities | Republic of Korea | 30,000 | 123,793.12 | KRW | -2,473,816.89 | -3,589,551.51 | (1,115,734.62) |
| 03.07.18 | S | Korea Electric Power Corp | Pacific Equities | Republic of Korea | 65,000 | 31,823.41 | KRW | -1,389,915.16 | -1,329,883.04 | 60,032.12 |
| 10.07.18 | S | KT&G Corp | Pacific Equities | Republic of Korea | 25,000 | 107,312.82 | KRW | -1,787,069.83 | -1,086,878.05 | 700,191.78 |
| 17.07.18 | S | LG Chem Ltd | Pacific Equities | Republic of Korea | 7,500 | 321,608.07 | KRW | -1,614,665.14 | -1,274,294.50 | 340,370.64 |
| 18.07.18 | S | LG Chem Ltd | Pacific Equities | Republic of Korea | 7,500 | 330,808.53 | KRW | -1,661,222.56 | -1,274,294.50 | 386,928.06 |
| 06.07.18 | S | LG Electronics Inc | Pacific Equities | Republic of Korea | 25,000 | 74,930.88 | KRW | -1,256,368.87 | -1,188,451.61 | 67,917.26 |
| 03.07.18 | S | Posco | Pacific Equities | Republic of Korea | 7,500 | 311,844.27 | KRW | -1,571,545.71 | -1,505,894.98 | 65,650.73 |
| 06.07.18 | S | Samsung Electronics Co Ltd | Pacific Equities | Republic of Korea | 87,500 | 44,985.47 | KRW | -2,639,955.72 | -1,314,139.97 | 1,325,815.75 |
| 10.07.18 | S | Samsung Electronics Co Ltd | Pacific Equities | Republic of Korea | 87,500 | 46,372.19 | KRW | -2,702,810.09 | -1,314,139.98 | 1,388,670.11 |
| 17.07.18 | S | Samsung Electronics Co Ltd | Pacific Equities | Republic of Korea | 87,500 | 45,883.25 | KRW | -2,687,549.81 | -1,314,139.98 | 1,373,409.83 |
| 25.09.18 | P | SSGA - MPF Pacific Basin ex Japan Index | Pacific Equities | Managed & Unitised Funds - | 43,518 | 5.27 | GBP | 229,166.67 | 229,166.67 | - |
| 25.09.18 | P | SSGA - MPF Pacific Basin ex Japan Index | Pacific Equities | Managed & Unitised Funds - | 905,522 | 5.27 | GBP | 4,770,833.33 | 4,770,833.33 | - |
| | | | | | | | | -14,787,581.44 | | |

| <u>Bargain Date</u> | <u>Buy / Sell</u> | <u>Stock Name</u> | <u>Country/Category</u> | <u>Sector/Country</u> | <u>Nominal Amount of Shares</u> | <u>Price</u> | <u>CCY</u> | <u>Purchase Cost / Sale Proceeds</u> | <u>Book Cost of Stock Sold</u> | <u>Profit/ Loss on Sale</u> |
|---|-------------------|--|-----------------------------|-----------------------|---------------------------------|--------------|------------|--------------------------------------|--------------------------------|-----------------------------|
| | | | | | | (p) | | (£) | (£) | (£) |
| 01.08.18 | P | Congleton - (Purchase) | Property Unit Trusts/Direct | Direct Property | 1 | ~ | GBP | 15,834,455.00 | 15,834,455.00 | - |
| 01.08.18 | S | Congleton - (Rent Adjustment) | Property Unit Trusts/Direct | Direct Property | 1 | ~ | GBP | -163,366.01 | 0.00 | 163,366.01 |
| 01.08.18 | S | Congleton - (Service Charge Adjustment) | Property Unit Trusts/Direct | Direct Property | 1 | ~ | GBP | -19,100.37 | 0.00 | 19,100.37 |
| 10.07.18 | P | Standard Life Eur Prop Gth FD (Drawdown Charge) | Property Unit Trusts/Direct | Property Unit Trusts | ~ | ~ | EUR | 35.43 | 35.43 | - |
| 24.09.18 | S | Standard Life Inv Euro Prop Growth FD LP (Repayment) | Property Unit Trusts/Direct | Property Unit Trusts | ~ | ~ | EUR | -132,791.07 | -132,791.07 | - |
| | | | | | | | | 15,519,232.98 | | |
| 28.09.18 | S | ACIF Infrastructure (Distribution) | Other Investment Co. | Other Investment Co. | ~ | ~ | EUR | -68,866.62 | -68,866.62 | - |
| 10.07.18 | P | ACIF Infrastructure LP (Drawdown) | Other Investment Co. | Other Investment Co. | ~ | ~ | EUR | 6,880,860.22 | 6,880,860.22 | - |
| 26.07.18 | P | ACIF Infrastructure LP (Drawdown) | Other Investment Co. | Other Investment Co. | ~ | ~ | EUR | 1,375,573.65 | 1,375,573.65 | - |
| 10.09.18 | P | Gresham House British Strategic Inv Fd (Drawdown) | Other Investment Co. | Other Investment Co. | ~ | ~ | GBP | 351,515.15 | 351,515.15 | - |
| 13.09.18 | P | Hearthstone Residential Fund 1 LP (Drawdown) | Other Investment Co. | Other Investment Co. | ~ | ~ | GBP | 304,817.11 | 304,817.11 | - |
| 09.08.18 | P | Hearthstone Residential Fund 1 LP (Drawdown) | Other Investment Co. | Other Investment Co. | ~ | ~ | GBP | 74,955.03 | 74,955.03 | - |
| | | | | | | | | 8,918,854.54 | | |
| | | | | | | | | -9,263,326.78 | | |
| Investment Panel - Periods July, August, September 18 (Cumulative) Total | | | | | | | | | | |
| Total Profit - NB: Losses are shown with a () | | | | | | | | | | 1,000,999,925.97 |