

Appendix A

<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)		(£)	(£)	(£)
13/01/2020	S	MPF North America Equity Index Sub-Fund	Overseas Equities	North America	2,294,152.10	10.778	GBP	-24,726,371.29	-21,016,921.34	3,709,449.95
13/01/2020	S	MPF North America Equity Index Sub-Fund	Overseas Equities	North America	25,383.00	10.778	GBP	-273,628.71	-232,535.78	41,092.93
								-25,000,000.00		
03/01/2020	S	IMARA African Opportunities Fund	Overseas Equities	Overseas Developed Markets	87,825.00	11.52	USD	-770,412.34	-500,000.00	270,412.34
								-770,412.34		
10/01/2020	P	Border to Coast Private Equity Series 1	Other Alternatives	Private Equity	~	~	USD	1,381,957.77	1,381,957.77	0.00
16/01/2020	P	Border to Coast Private Equity Series 1	Other Alternatives	Private Equity	~	~	USD	495,958.19	495,958.19	0.00
16/01/2020	P	Border to Coast Private Equity Series 1	Other Alternatives	Private Equity	~	~	USD	215,984.15	215,984.15	0.00
16/01/2020	P	Border to Coast Private Equity Series 1	Other Alternatives	Private Equity	~	~	USD	523,729.94	523,729.94	0.00
31/01/2020	S	Blackrock Private Opportunities Fund IV	Other Alternatives	Private Equity	~	~	USD	-1,465,281.54	-1,465,281.54	0.00
30/01/2020	S	Access Capital Fund VIII Growth Buy-Out Europe (SCS-RAIF)	Other Alternatives	Private Equity	~	~	EUR	-125,902.30	-125,902.30	0.00
06/02/2020	P	Crown Co-Investments II	Other Alternatives	Private Equity	~	~	USD	2,161,888.44	2,161,888.44	0.00
13/02/2020	P	Unigestion Secondary V	Other Alternatives	Private Equity	~	~	EUR	2,098,547.80	2,098,547.80	0.00
21/02/2020	P	Border to Coast Private Equity Series 1	Other Alternatives	Private Equity	~	~	USD	820,463.05	820,463.05	0.00
27/02/2020	P	Border to Coast Private Equity Series 1	Other Alternatives	Private Equity	~	~	USD	280,286.52	280,286.52	0.00
28/02/2020	P	Unigestion Secondary V	Other Alternatives	Private Equity	~	~	EUR	1,765,536.72	1,765,536.72	0.00
28/02/2020	S	Blackrock Private Opportunities Fund IV	Other Alternatives	Private Equity	~	~	USD	-185,976.79	-189,355.87	0.00
24/02/2020	P	Border to Coast Private Equity Series 1	Other Alternatives	Private Equity	~	~	USD	588,812.56	588,812.56	0.00
19/03/2020	S	Access Capital Fund VIII Growth Buy-Out Europe	Other Alternatives	Private Equity	~	~	EUR	-130,924.33	-130,924.33	0.00
25/03/2020	P	Border to Coast Private Equity Series 1	Other Alternatives	Private Equity	~	~	USD	197,840.07	197,840.07	0.00
26/03/2020	P	Border to Coast Private Equity Series 1	Other Alternatives	Private Equity	~	~	USD	524,566.49	524,566.49	0.00
								9,147,486.75		
13/01/2020	P	Blackrock Global Energy & Power Infrastructure Fund III	Other Alternatives	Infrastructure	~	~	USD	955,427.04	955,427.04	0.00
13/01/2020	P	Border to Coast Infrastructure Series 1	Other Alternatives	Infrastructure	~	~	USD	5,827,984.03	5,827,984.03	0.00
14/01/2020	P	Border to Coast Infrastructure Series 1	Other Alternatives	Infrastructure	~	~	USD	33,320.94	33,320.94	0.00
12/02/2020	P	Capital Dyamics , Cleaning Energy and Infrastructure VIII	Other Alternatives	Infrastructure	~	~	GBP	2,840,909.09	2,840,909.09	0.00
12/02/2020	P	Capital Dyamics , Cleaning Energy and Infrastructure VIII - Co-Investment	Other Alternatives	Infrastructure	~	~	GBP	1,420,454.55	1,420,454.55	0.00
14/02/2020	P	Border to Coast Infrastructure Series 1	Other Alternatives	Infrastructure	~	~	GBP	148.00	148.00	0.00
24/02/2020	P	Ancala Infrastructure Fund II	Other Alternatives	Infrastructure	~	~	EUR	1,279,397.68	1,279,397.68	0.00
24/02/2020	S	Ancala Infrastructure Fund II	Other Alternatives	Infrastructure	~	~	EUR	-5,917,924.91	-5,917,924.91	0.00
14/02/2020	P	Blackrock Global Energy & Power Infrastructure Fund III	Other Alternatives	Infrastructure	~	~	USD	288,280.02	288,280.02	0.00
14/02/2020	S	Blackrock Global Energy & Power Infrastructure Fund III	Other Alternatives	Infrastructure	~	~	USD	-212,495.40	-212,495.40	0.00
28/02/2020	P	Foresight Energy Infrastructure Partners	Other Alternatives	Infrastructure	~	~	EUR	84,617.16	84,617.16	0.00
13/03/2020	P	ACIF Infrastructure LP	Other Alternatives	Infrastructure	~	~	EUR	1,168,591.22	1,168,591.22	0.00
12/03/2020	P	Inisfree PFI Secondaru Fund 2	Other Alternatives	Infrastructure	~	~	GBP	141,544.00	141,544.00	0.00
13/03/2020	P	Ancala Infrastructure Fund II	Other Alternatives	Infrastructure	~	~	EUR	130,032.86	130,032.86	0.00
16/03/2020	P	Foresight Energy Infrastructure Partners	Other Alternatives	Infrastructure	~	~	EUR	883,765.09	883,765.09	0.00

17/03/2020	P	Border to Coast Infrastructure Series 1	Other Alternatives	Infrastructure	~	~	EUR	685,998.53	685,998.53	0.00
19/03/2020	P	Border to Coast Infrastructure Series 1	Other Alternatives	Infrastructure	~	~	USD	1,629,695.75	1,629,695.75	0.00
								<u>11,239,745.65</u>		
31/01/2020	P	Hearthstone Residential Fund 1 LP	Other Alternatives	Other Alternatives	~	~	GBP	314,774.25	314,774.25	0.00
								<u>314,774.25</u>		
Periods January, February and March 20 (Cumulative) Total								<u>-5,068,405.69</u>		
Total Profit - NB: Losses are shown with a ()										<u>4,020,955.22</u>