

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)		(£)	(£)	(£)
01 October 2021	P	ACIF Infrastructure II	Infrastructure	Infrastructure	~	~	EUR	102,495.53	102,495.53	0.00
01 October 2021	P	Access Capital Fund Infrastructure II	Infrastructure	Infrastructure	~	~	EUR	227,198.42	227,198.42	0.00
01 October 2021	P	Border to Coast Infrastructure Series 1C	Infrastructure	Infrastructure	~	~	USD	2,663,489.93	2,663,489.93	0.00
01 October 2021	P	Blackrock Renewable Power Infrastructure III	Infrastructure	Infrastructure	~	~	USD	1,036,464.91	1,036,464.91	0.00
05 October 2021	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	343,852.23	343,852.23	0.00
12 October 2021	P	Ancala Infrastructure Fund II LP	Infrastructure	Infrastructure	~	~	EUR	3,122,113.55	3,122,113.55	0.00
14 October 2021	P	ACIF Infrastructure Fund II	Infrastructure	Infrastructure	~	~	EUR	1,297,416.44	1,297,416.44	0.00
15 October 2021	S	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	-119,938.87	-119,938.87	0.00
15 October 2021	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	105,495.57	105,495.57	0.00
15 October 2021	P	Access Capital Fund Infrastructure II	Infrastructure	Infrastructure	~	~	EUR	1,051,527.56	1,051,527.56	0.00
20 October 2021	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	EUR	1,873,730.66	1,873,730.66	0.00
22 October 2021	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	EUR	643,903.78	643,903.78	0.00
22 October 2021	S	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	EUR	-59,204.08	-59,204.08	0.00
27 October 2021	S	Blackrock Global Energy & Power Infrastructure Fund III	Infrastructure	Infrastructure	~	~	USD	-86,874.71	-86,874.71	0.00
27 October 2021	P	Access Capital Fund Infrastructure II	Infrastructure	Infrastructure	~	~	EUR	172,886.52	172,886.52	0.00
10 November 2021	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	333,372.80	333,372.80	0.00
15 November 2021	P	ACIF Infrastructure II	Infrastructure	Infrastructure	~	~	EUR	1,920,435.35	1,920,435.35	0.00
16 November 2021	P	Access Capital Fund Infrastructure II	Infrastructure	Infrastructure	~	~	EUR	424,571.34	424,571.34	0.00
22 November 2021	P	Blackrock Global Energy & Power Infrastructure Fund III	Infrastructure	Infrastructure	~	~	USD	640,023.23	640,023.23	0.00
25 November 2021	S	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	-27,043.49	-27,043.49	0.00
25 November 2021	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	694,665.05	694,665.05	0.00
26 November 2021	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	EUR	810,667.47	810,667.47	0.00
30 November 2021	P	Access Capital Fund Infrastructure II	Infrastructure	Infrastructure	~	~	EUR	292,326.92	292,326.92	0.00
30 November 2021	P	ACIF Infrastructure LP	Infrastructure	Infrastructure	~	~	EUR	158,398.26	158,398.26	0.00
03 December 2021	P	Gresham House BSI Infrastructure Fund	Infrastructure	Infrastructure	~	~	GBP	5,011,652.36	5,011,652.36	0.00
06 December 2021	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	GBP	1,330,869.00	1,330,869.00	0.00
06 December 2021	S	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	-85,394.22	-85,394.22	0.00
06 December 2021	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	1,158,682.96	1,158,682.96	0.00
07 December 2021	P	Border to Coast Infrastructure Series 1C	Infrastructure	Infrastructure	~	~	GBP	2,941,000.00	2,941,000.00	0.00
07 December 2021	S	Border to Coast Infrastructure Series 1C	Infrastructure	Infrastructure	~	~	USD	-1,422,559.19	-1,422,559.19	0.00
07 December 2021	P	Border to Coast Infrastructure Series 1C	Infrastructure	Infrastructure	~	~	USD	554,771.64	554,771.64	0.00
08 December 2021	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	EUR	32,315.61	32,315.61	0.00
08 December 2021	S	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	EUR	-740.01	-740.01	0.00
08 December 2021	P	Ancala Infrastructure Fund II LP	Infrastructure	Infrastructure	~	~	EUR	2,112,990.32	2,112,990.32	0.00
08 December 2021	S	Ancala Infrastructure Fund II LP	Infrastructure	Infrastructure	~	~	EUR	-172,550.21	-172,550.21	0.00
09 December 2021	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	EUR	28,543.43	28,543.43	0.00
09 December 2021	S	Border to Coast Infrastructure Series 1C	Infrastructure	Infrastructure	~	~	USD	-512,948.44	-512,948.44	0.00
09 December 2021	P	Border to Coast Infrastructure Series 1C	Infrastructure	Infrastructure	~	~	USD	53,048.82	53,048.82	0.00
10 December 2021	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	659,876.79	659,876.79	0.00
10 December 2021	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	468,532.04	468,532.04	0.00
13 December 2021	S	Blackrock Global Energy & Power Infrastructure Fund III	Infrastructure	Infrastructure	~	~	USD	-79,745.55	-79,745.55	0.00
15 December 2021	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	145,511.74	145,511.74	0.00
15 December 2021	S	Border to Coast Infrastructure Series 1C	Infrastructure	Infrastructure	~	~	EUR	-173.79	-173.79	0.00
15 December 2021	P	Border to Coast Infrastructure Series 1C	Infrastructure	Infrastructure	~	~	EUR	87,496.67	87,496.67	0.00
16 December 2021	P	Border to Coast Infrastructure Series 1C	Infrastructure	Infrastructure	~	~	USD	7,352,862.69	7,352,862.69	0.00
20 December 2021	P	Border to Coast Infrastructure Series 1C	Infrastructure	Infrastructure	~	~	USD	5,032,530.59	5,032,530.59	0.00
20 December 2021	P	Border to Coast Infrastructure Series 1C	Infrastructure	Infrastructure	~	~	USD	2,463,604.27	2,463,604.27	0.00
21 December 2021	S	Ancala Infrastructure Fund II LP	Infrastructure	Infrastructure	~	~	EUR	-164,701.92	-164,701.92	0.00
22 December 2021	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	58,828.72	58,828.72	0.00
23 December 2021	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	15,156.86	15,156.86	0.00
23 December 2021	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	44,755.00	44,755.00	0.00

23 December 2021	S	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	-11,794.64	-11,794.64	0.00
29 December 2021	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	471,298.74	471,298.74	0.00
29 December 2021	S	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	-160,452.55	-160,452.55	0.00
								45,035,242.09		
07 December 2021	P	TPF Co-Investment BSI LP - Waste Knot	Infrastructure	Local Investments	~	~	GBP	9,950,000.00	9,950,000.00	0.00
								9,950,000.00		
19 November 2021	P	La Salle Real Estate Debt Strategies IV	Other Alternatives	Other Alternatives	~	~	EUR	1,172,681.07	1,172,681.07	0.00
30 November 2021	P	Gresham House BSI Housing Fund LP	Other Alternatives	Other Alternatives	~	~	GBP	3,389,831.00	3,389,831.00	0.00
03 December 2021	S	Pantheon Private Debt PSD II	Other Alternatives	Other Alternatives	~	~	USD	-178,105.01	-178,105.01	0.00
07 December 2021	S	Amedeo Air Four Plus Ltd	Other Alternatives	Other Alternatives	-1,333,333.00	34.55	GBP	-460,666.55	-1,366,666.33	-905,999.78
08 December 2021	S	Hearthstone Residential Fund 2 LP	Other Alternatives	Other Alternatives	~	~	GBP	-641,431.37	-641,431.37	0.00
								3,282,309.14		
19 October 2021	P	Leonardo Warehouse Unit	Other Debt	Property Debt	~	~	GBP	3,150.00	3,150.00	0.00
25 October 2021	P	Leonardo Warehouse Unit	Other Debt	Property Debt	~	~	GBP	426,687.81	426,687.81	0.00
09 November 2021	P	Leonardo Warehouse Unit	Other Debt	Property Debt	~	~	GBP	3,150.00	3,150.00	0.00
24 November 2021	P	Greyhound Retail Park, Chester	Other Debt	Property Debt	~	~	GBP	20,000,000.00	20,000,000.00	0.00
25 November 2021	P	Leonardo Warehouse Unit	Other Debt	Property Debt	~	~	GBP	406,250.77	406,250.77	0.00
14 December 2021	P	Leonardo Warehouse Unit	Other Debt	Property Debt	~	~	GBP	3,150.00	3,150.00	0.00
17 December 2021	P	Leonardo Warehouse Unit	Other Debt	Property Debt	~	~	GBP	336,662.47	336,662.47	0.00
								21,179,051.05		
27 October 2021	S	Border to Coast Overseas Dev Markets Equity Fund	Overseas Equities	Overseas Developed Markets	-20,433,497.32	146.95	GBP	-30,027,024.32	-25,925,760.28	4,101,264.04
27 October 2021	P	Border to Coast Emerging Markets Equity Fund	Overseas Equities	Overseas Developed Markets	24,823,113.61	120.65	GBP	30,000,000.00	30,000,000.00	0.00
01 December 2021	S	Border to Coast Overseas Dev Markets Equity Fund	Overseas Equities	Overseas Developed Markets	-17,040,670.29	146.84	GBP	-25,022,520.26	-21,620,984.71	3,401,535.55
								-25,049,544.58		
05 October 2021	S	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	-76,473.44	-76,473.44	0.00
05 October 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	612,113.44	612,113.44	0.00
06 October 2021	P	Access Co-Investment Fund Buy-Out Europe II	Private Equity	Private Equity	~	~	EUR	848,835.11	848,835.11	0.00
13 October 2021	P	Crown Co-Investment Opportunities III	Private Equity	Private Equity	22,800.00	~	USD	1,660,647.31	1,660,647.31	0.00
14 October 2021	P	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	USD	1,607,490.03	1,607,490.03	0.00
18 October 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	EUR	452,289.83	452,289.83	0.00
19 October 2021	P	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	USD	451,637.56	451,637.56	0.00
19 October 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	790,275.76	790,275.76	0.00
20 October 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	239,606.15	239,606.15	0.00
25 October 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	45,854.44	45,854.44	0.00
26 October 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	EUR	508,793.74	508,793.74	0.00
26 October 2021	P	Crown Growth Opportunities Global III	Private Equity	Private Equity	3,110.09	~	EUR	514,464.73	514,464.73	0.00
28 October 2021	S	Capital Dynamics Mid-Market Direct V	Private Equity	Private Equity	~	~	EUR	-996,159.18	-996,159.18	0.00
29 October 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	265,779.97	265,779.97	0.00
29 October 2021	P	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	EUR	863,748.10	863,748.10	0.00
04 November 2021	P	Pantheon Global Co-Investment Opportunities IV	Private Equity	Private Equity	~	~	USD	1,684,938.77	1,684,938.77	0.00
05 November 2021	P	Crown Secondaries Special Opportunities II	Private Equity	Private Equity	8,372.40	~	USD	1,020,681.30	1,020,681.30	0.00
10 November 2021	P	Border to Coast Private Equity Series 1C	Private Equity	Private Equity	~	~	USD	596,723.09	596,723.09	0.00
12 November 2021	P	Border to Coast Private Equity Series 1C	Private Equity	Private Equity	~	~	USD	494,389.43	494,389.43	0.00
12 November 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	973,337.30	973,337.30	0.00

15 November 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	EUR	660,746.81	660,746.81	0.00
15 November 2021	P	Unigestion Secondary V	Private Equity	Private Equity	~	~	EUR	4,221,903.23	4,221,903.23	0.00
18 November 2021	P	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	USD	960,354.44	960,354.44	0.00
19 November 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	240,160.44	240,160.44	0.00
22 November 2021	P	Capital Dynamics Mid-Market Direct V	Private Equity	Private Equity	~	~	EUR	2,803,357.72	2,803,357.72	0.00
23 November 2021	P	Capital Dynamcs LGPS Collective Private Equity for Pools 18/19	Private Equity	Private Equity	~	~	GBP	500,000.00	500,000.00	0.00
25 November 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	EUR	51,826.69	51,826.69	0.00
25 November 2021	P	Access Capital Fund VIII Growth Buy-Out Europe	Private Equity	Private Equity	~	~	EUR	386,185.77	386,185.77	0.00
26 November 2021	P	Crown Secondaries Special Opportunities II	Private Equity	Private Equity	9,821.69	~	USD	1,231,578.24	1,231,578.24	0.00
26 November 2021	P	Unigestion Secondary V	Private Equity	Private Equity	~	~	EUR	2,135,656.93	2,135,656.93	0.00
26 November 2021	P	Unigestion Direct II (Europe)	Private Equity	Private Equity	~	~	EUR	1,475,761.41	1,475,761.41	0.00
26 November 2021	P	Unigestion Direct II - Asia	Private Equity	Private Equity	~	~	EUR	1,246,411.66	1,246,411.66	0.00
29 November 2021	P	Crown Co-Investment Opportunities II	Private Equity	Private Equity	4,844.96	~	EUR	569,411.14	569,411.14	0.00
29 November 2021	P	Crown Growth Opportunities Global III	Private Equity	Private Equity	~	~	EUR	770,104.61	770,104.61	0.00
30 November 2021	S	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	-788,375.93	-788,375.93	0.00
30 November 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	70,956.88	70,956.88	0.00
02 December 2021	S	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	-49,355.90	-49,355.90	0.00
02 December 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	1,188,867.37	1,188,867.37	0.00
03 December 2021	P	Blackrock Private Opportunities Fund IV	Private Equity	Private Equity	~	~	USD	1,897,446.00	1,897,446.00	0.00
03 December 2021	P	Access Capital Fund VIII Buy-Out Europe	Private Equity	Private Equity	~	~	EUR	2,942,430.70	2,942,430.70	0.00
03 December 2021	P	Border to Coast Private Equity Series 1C	Private Equity	Private Equity	~	~	USD	458,407.02	458,407.02	0.00
03 December 2021	P	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	USD	379,947.01	379,947.01	0.00
06 December 2021	P	Hemes GPE Innovation Fund	Private Equity	Private Equity	~	~	GBP	988,608.07	988,608.07	0.00
08 December 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	34,609.64	34,609.64	0.00
08 December 2021	P	Crown Global Opportunities VII	Private Equity	Private Equity	9,209.51	~	USD	908,499.76	908,499.76	0.00
13 December 2021	P	Border to Coast Private Equity Series 1C	Private Equity	Private Equity	~	~	USD	336,772.52	336,772.52	0.00
13 December 2021	P	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	USD	223,038.25	223,038.25	0.00
16 December 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	1,717,966.14	1,717,966.14	0.00
16 December 2021	S	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	-1,162,493.59	-1,162,493.59	0.00
21 December 2021	S	Hermes GPE Innovation Fund	Private Equity	Private Equity	~	~	GBP	-505,644.96	-505,644.96	0.00
23 December 2021	P	Crown Secondaries Special Opportunities II	Private Equity	Private Equity	3,777.57	~	USD	461,235.11	461,235.11	0.00
								38,915,346.64		
22 December 2021	P	The Model T Finance Company	Private Equity	Local Investments	86,667.00	75.00	GBP	6,500,025.00	6,500,025.00	0.00
								6,500,025.00		
13 October 2021	S	Border to Coast UK Listed Equity Fund	UK Equities	United Kingdom	-35,625,980.99	112.39	GBP	-40,040,040.04	-35,622,697.56	4,417,342.48
27 October 2021	S	Border to Coast UK Listed Equity Fund	UK Equities	United Kingdom	-35,076,688.60	114.15	GBP	-40,040,040.04	-35,073,455.79	4,966,584.25
24 November 2021	S	Border to Coast UK Listed Equity Fund	UK Equities	United Kingdom	-34,844,695.88	114.91	GBP	-40,040,040.04	-34,841,484.46	5,198,555.58
08 December 2021	S	Border to Coast UK Listed Equity Fund	UK Equities	United Kingdom	-34,588,839.01	115.76	GBP	-40,040,040.04	-34,585,651.17	5,454,388.87
								-160,160,160.16		
Periods October, November and December 21 (Cumulative) Total								-60,347,730.83		
Total Profit - NB: Losses are shown with a ()										26,633,670.99