

<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 January 2022	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	481.66	481.66	0.00
07 January 2022	S	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	EUR	-72,186.84	-72,186.84	0.00
13 January 2022	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	262,236.75	262,236.75	0.00
13 January 2022	P	Blackrock Global Renewable Power Infrastructure Fund III	Infrastructure	Infrastructure	~	~	USD	638,963.57	638,963.57	0.00
14 January 2022	P	ACIF Infrastructure II	Infrastructure	Infrastructure	~	~	EUR	655,672.99	655,672.99	0.00
14 March 2022	S	ACIF Infrastructure II	Infrastructure	Infrastructure	~	~	EUR	-760,695.68	-760,695.68	0.00
04 February 2022	P	ACIF Infrastructure LP	Infrastructure	Infrastructure	~	~	EUR	792,750.30	792,750.30	0.00
04 February 2022	S	ACIF Infrastructure LP	Infrastructure	Infrastructure	~	~	EUR	-290,030.60	-290,030.60	0.00
14 January 2022	P	Access Capital Fund Infrastructure II	Infrastructure	Infrastructure	~	~	EUR	307,965.37	307,965.37	0.00
18 February 2022	P	Access Capital Fund Infrastructure II	Infrastructure	Infrastructure	~	~	EUR	268,053.85	268,053.85	0.00
24 February 2022	P	Blackrock Global Energy & Power Infrastructure Fund III	Infrastructure	Infrastructure	~	~	USD	705,705.03	705,705.03	0.00
14 January 2022	P	Border to Coast Infrastructure Series 1C	Infrastructure	Infrastructure	~	~	EUR	298,031.14	298,031.14	0.00
17 January 2022	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	208,885.16	208,885.16	0.00
25 January 2022	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	11,232.20	11,232.20	0.00
25 January 2022	S	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	-11,123.74	-11,123.74	0.00
31 January 2022	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	58,849.66	58,849.66	0.00
02 February 2022	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	EUR	1,077,526.61	1,077,526.61	0.00
10 February 2022	S	Border to Coast Infrastructure Series 1C	Infrastructure	Infrastructure	~	~	USD	-452,991.32	-452,991.32	0.00
10 February 2022	P	Border to Coast Infrastructure Series 1C	Infrastructure	Infrastructure	~	~	USD	375,088.19	375,088.19	0.00
11 February 2022	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	399,949.71	399,949.71	0.00
16 February 2022	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	1,499,188.61	1,499,188.61	0.00
17 February 2022	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	EUR	675,778.58	675,778.58	0.00
17 February 2022	S	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	EUR	-37,047.09	-37,047.09	0.00
23 February 2022	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	622,520.24	622,520.24	0.00
25 February 2022	S	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	EUR	-129,490.94	-129,490.94	0.00
04 March 2022	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	317,389.81	317,389.81	0.00
04 March 2022	S	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	-106,034.29	-106,034.29	0.00
10 March 2022	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	608,260.79	608,260.79	0.00
10 March 2022	S	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	-99,194.61	-99,194.61	0.00
11 March 2022	P	Foresight Energy Infrastructure Partners	Infrastructure	Infrastructure	~	~	EUR	741,977.50	741,977.50	0.00
14 March 2022	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	EUR	1,644,009.61	1,644,009.61	0.00
16 March 2022	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	121,046.25	121,046.25	0.00
21 March 2022	P	Border to Coast Infrastructure Series 1C	Infrastructure	Infrastructure	~	~	USD	2,755,701.09	2,755,701.09	0.00
22 March 2022	S	Blackrock Global Energy & Power Infrastructure Fund III	Infrastructure	Infrastructure	~	~	USD	-69,344.45	-69,344.45	0.00
24 March 2022	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	GBP	881,257.00	881,257.00	0.00
31 March 2022	P	Blackrock Global Energy & Power Infrastructure Fund III	Infrastructure	Infrastructure	~	~	USD	348,544.84	348,544.84	0.00
								14,248,926.95		
10 February 2022	P	TPF Co-Investment BSI LP - Waste Knot	Infrastructure	Local Investments	~	~	GBP	50,000.00	50,000.00	0.00
								50,000.00		
21 January 2022	S	Pantheon Private Debt PSD II	Other Alternatives	Other Alternatives	~	~	USD	-1,531,309.09	-1,531,309.09	0.00
03 February 2022	P	Bridges Evergreen TPF Housing Co-Investment	Other Alternatives	Local Investments	~	~	GBP	404,547.05	404,547.05	0.00
11 March 2022	P	Hearthstone Residential Fund 1 LP	Other Alternatives	Other Alternatives	~	~	GBP	104,224.38	104,224.38	0.00
22 March 2022	P	Hearthstone Residential Fund 2	Other Alternatives	Other Alternatives	~	~	GBP	946,732.70	946,732.70	0.00
23 March 2022	S	Pantheon Private Debt PSD II	Other Alternatives	Other Alternatives	~	~	USD	-543,348.01	-543,348.01	0.00
								-619,152.97		

11 January 2022	P	Leonardo Warehouse Unit	Other Debt	Property Debt	~	~	GBP	3,150.00	3,150.00	0.00
19 January 2022	P	Leonardo Warehouse Unit	Other Debt	Property Debt	~	~	GBP	342,522.33	342,522.33	0.00
24 February 2022	P	Leonardo Warehouse Unit	Other Debt	Property Debt	~	~	GBP	370,094.83	370,094.83	0.00
28 March 2022	P	Leonardo Warehouse Unit	Other Debt	Property Debt	~	~	GBP	586,827.68	586,827.68	0.00
								1,302,594.84		
12 January 2022	S	Border to Coast Overseas Developed Markets Equity Fund	Overseas Equities	Overseas Developed Markets	-26,712,057.92	149.88	GBP	-40,036,032.42	-34,192,398.14	5,843,634.28
09 February 2022	S	Border to Coast Overseas Developed Markets Equity Fund	Overseas Equities	Overseas Developed Markets	-27,096,599.37	147.62	GBP	-40,000,000.00	-34,684,625.07	5,315,374.93
09 March 2022	S	Border to Coast Overseas Developed Markets Equity Fund	Overseas Equities	Overseas Developed Markets	-28,636,029.19	139.81	GBP	-40,036,032.42	-36,655,150.80	3,380,881.62
								-120,072,064.84		
04 January 2022	S	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	USD	-28,052.96	-28,052.96	0.00
06 January 2022	P	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	USD	662,649.18	662,649.18	0.00
10 January 2022	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	45,832.72	45,832.72	0.00
10 January 2022	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	263,804.31	263,804.31	0.00
18 January 2022	P	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	USD	1,088,161.53	1,088,161.53	0.00
18 January 2022	S	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	USD	-14,350.06	-14,350.06	0.00
21 January 2022	S	Capital Dynamics Mid-Market Direct V	Private Equity	Private Equity	~	~	EUR	-1,344,954.75	-1,344,954.75	0.00
21 January 2022	P	Capital Dynamics Mid-Market Direct V	Private Equity	Private Equity	~	~	EUR	119,515.76	119,515.76	0.00
21 January 2022	P	Border to Coast Private Equity Series 1C	Private Equity	Private Equity	~	~	USD	92,030.95	92,030.95	0.00
25 January 2022	P	Crown Co-Investment Opportunities III	Private Equity	Private Equity	~	~	USD	800,819.45	800,819.45	0.00
27 January 2022	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	357,071.04	357,071.04	0.00
03 February 2022	P	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	USD	1,213,337.47	1,213,337.47	0.00
03 February 2022	S	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	USD	-73,538.60	-73,538.60	0.00
04 February 2022	S	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	-2,386,014.02	-2,386,014.02	0.00
16 February 2022	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	GBP	639,458.86	639,458.86	0.00
18 February 2022	P	Crown Co-Investment Opportunities II	Private Equity	Private Equity	~	~	USD	452,086.38	452,086.38	0.00
22 February 2022	P	Border to Coast Private Equity Series 1C	Private Equity	Private Equity	~	~	USD	496,415.15	496,415.15	0.00
25 February 2022	P	Capital Dynamics LGPS Collective Private Equity for Pools 18/19	Private Equity	Private Equity	~	~	GBP	400,000.00	400,000.00	0.00
02 March 2022	P	Border to Coast Private Equity Series 1C	Private Equity	Private Equity	~	~	USD	722,440.09	722,440.09	0.00
02 March 2022	P	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	EUR	319,927.85	319,927.85	0.00
02 March 2022	S	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	EUR	-132,451.22	-132,451.22	0.00
03 March 2022	P	Crown Growth Opportunities Global III	Private Equity	Private Equity	~	~	EUR	1,268,885.24	1,268,885.24	0.00
04 March 2022	P	Capital Dynamics Global Secondaries V	Private Equity	Private Equity	~	~	USD	749,092.01	749,092.01	0.00
09 March 2022	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	852,791.21	852,791.21	0.00
09 March 2022	P	Border to Coast Private Equity Series 1C	Private Equity	Private Equity	~	~	USD	366,729.67	366,729.67	0.00
15 March 2022	P	Crown Co-Investment Opportunities II	Private Equity	Private Equity	~	~	USD	457,135.89	457,135.89	0.00
15 March 2022	P	Hermes GPE Innovation Fund	Private Equity	Private Equity	~	~	GBP	680,675.33	680,675.33	0.00
15 March 2022	S	Hermes GPE Innovation Fund	Private Equity	Private Equity	~	~	GBP	-563,785.14	-563,785.14	0.00
17 March 2022	P	Access Co-Investment Fund Buy-Out Europe II	Private Equity	Private Equity	~	~	EUR	2,447,891.83	2,447,891.83	0.00
17 March 2022	P	Border to Coast Private Equity Series 1C	Private Equity	Private Equity	~	~	USD	82,823.40	82,823.40	0.00
21 March 2022	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	1,085,934.08	1,085,934.08	0.00
21 March 2022	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	131,393.97	131,393.97	0.00
22 March 2022	P	Border to Coast Private Equity Series 1C	Private Equity	Private Equity	~	~	USD	68,776.55	68,776.55	0.00
22 March 2022	P	Access Capital Fund VIII Growth Buy-Out Europe	Private Equity	Private Equity	~	~	EUR	2,647,028.88	2,647,028.88	0.00
23 March 2022	P	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	USD	251,782.83	251,782.83	0.00
25 March 2022	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	274,667.38	274,667.38	0.00
29 March 2022	S	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	-584,089.64	-584,089.64	0.00
30 March 2022	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	EUR	35,438.71	35,438.71	0.00
30 March 2022	S	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	EUR	-862,988.56	-862,988.56	0.00

							<u>13,084,372.78</u>				
19 January 2022	S	Border to Coast UK Listed Equity Fund	UK Equities	United Kingdom	-33,726,448.82	118.72	GBP	-40,040,040.04	-36,934,152.41	3,105,887.63	
02 February 2022	S	Border to Coast UK Listed Equity Fund	UK Equities	United Kingdom	-33,946,621.48	117.95	GBP	-40,040,040.04	-37,175,265.57	2,864,774.47	
23 February 2022	S	Border to Coast UK Listed Equity Fund	UK Equities	United Kingdom	-34,556,002.45	115.87	GBP	-40,040,040.04	-37,842,604.42	2,197,435.62	
23 March 2022	S	Border to Coast UK Listed Equity Fund	UK Equities	United Kingdom	-34,399,148.22	116.41	GBP	-40,044,048.45	-37,670,831.88	2,373,216.57	
								<u>-160,164,168.57</u>			
Periods January, February and March 22 (Cumulative) Total								<u>-252,169,491.80</u>			
Total Profit - NB: Losses are shown with a ()											<u>25,081,205.12</u>