

## 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 July 2020	P	Access Capital Fund Infrastructure II	Infrastructure	Infrastructure	~	~	EUR	457,917.39	457,917.39	0.00
13 July 2020	P	ACIF Infrastructure I LP	Infrastructure	Infrastructure	~	~	EUR	651,677.18	651,677.18	0.00
31 July 2020	P	Blackrock Global Renewable Power Fund III	Infrastructure	Infrastructure	~	~	USD	1,122,404.36	1,037,792.59	0.00
03 August 2020	P	Ancala Infrastructure Fund II LP	Infrastructure	Infrastructure	~	~	EUR	1,471,442.72	1,471,442.72	0.00
03 August 2020	S	Blackrock Global Energy and Power Infrastructure Fund III	Infrastructure	Infrastructure	~	~	USD	-121,999.85	-122,067.83	0.00
13 August 2020	P	Borders to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	137,413.72	137,413.72	0.00
13 August 2020	S	Borders to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	-844,977.68	-844,977.68	0.00
18 August 2020	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	438,408.67	438,408.67	0.00
07 September 2020	P	Access Capital Fund Infrastructure II	Infrastructure	Infrastructure	~	~	EUR	384,298.65	384,298.65	0.00
07 September 2020	P	ACIF Infrastructure LP	Infrastructure	Infrastructure	~	~	EUR	1,320,393.66	1,320,393.66	0.00
07 September 2020	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	1,193,056.20	1,193,056.20	0.00
07 September 2020	S	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	-70,938.22	-70,938.22	0.00
15 September 2020	P	Access Capital Fund Infrastructure II	Infrastructure	Infrastructure	~	~	EUR	404,709.35	404,709.35	0.00
15 September 2020	P	Foresight Energy Infrastructure Partnership	Infrastructure	Infrastructure	~	~	EUR	3,200,151.06	3,200,151.06	0.00
17 September 2020	P	Infrastructure Investments Fund (IIF) JP Morgan	Infrastructure	Infrastructure	~	~	USD	19,476,472.42	19,476,472.42	0.00
17 September 2020	P	Borders to coast infrastructue series 1B	Infrastructure	Infrastructure	~	~	USD	38,233.20	38,233.20	0.00
18 September 2020	P	ACIF Infrastructure LP	Infrastructure	Infrastructure	~	~	EUR	84,736.68	84,736.68	0.00
17 September 2020	S	Foresight Energy Infrastructure Partners	Infrastructure	Infrastructure	~	~	EUR	-26,595.94	-26,595.94	0.00
23 September 2020	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	706,839.68	706,839.68	0.00
23 September 2020	S	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	-21,960.45	-21,960.45	0.00
15 September 2020	S	Infrastructure Investments Fund (IIF) JP Morgan	Infrastructure	Infrastructure	~	~	USD	-240,244.61	-240,244.61	0.00
								<b>29,761,438.19</b>		
20 July 2020	S	MPF North America Equity Sub-Fund	Other Alternatives	North America	~	~	GBP	-2,339,798.79	-1,928,310.06	411,488.73
20 July 2020	S	MPF North America Equity Sub-Fund	Other Alternatives	North America	~	~	GBP	-22,660,201.21	-18,676,744.88	3,983,456.33
24 August 2020	S	MPF North America Equity Sub-fund	Other Alternatives	North America	~	~	GBP	-1,992.93	-1,605.61	387.32
24 August 2020	S	MPF North America Equity Sub-fund	Other Alternatives	North America	~	~	GBP	-24,998,007.07	-20,141,500.14	4,856,506.93
								<b>-50,000,000.00</b>		
08 July 2020	P	Hearthstone Residential Fund 1 LP	Other Alternatives	Other Alternatives	~	~	GBP	359,742.01	359,742.01	0.00
19 August 2020	P	Hearthstone Residential Fund 1 LP	Other Alternatives	Other Alternatives	~	~	GBP	473,160.66	473,160.66	0.00
16 September 2020	P	British Strategic Investment Housing Fund LP	Other Alternatives	Other Alternatives	~	~	GBP	474,577.00	474,577.00	0.00
28 September 2020	P	Darwin Leisure Property Fund Class K, Income Units	Other Alternatives	Other Alternatives	~	~	GBP	15,000,000.00	15,000,000.00	0.00
25 September 2020	S	Amedeo Air Four Plus	Other Alternatives	Other Alternatives	~	~	GBP	-1,533,333.33	-3,416,667.35	-1,883,334.02
								<b>14,774,146.34</b>		
03 July 2020	S	Access Capital Fund VIII Growth Buy-Out Europe	Private Equity	Private Equity	~	~	EUR	-133,809.10	-133,809.10	0.00
03 July 2020	P	Unigestion Direct II	Private Equity	Private Equity	~	~	EUR	183,066.36	183,066.36	0.00

20 July 2020	P	Border to Coast Private Equity, Series 1A	Private Equity	Private Equity	~	~	USD	810,401.81	810,401.81	0.00
28 July 2020	P	Boarders to Coast Private Equity, Series 1A	Private Equity	Private Equity	~	~	USD	459,736.97	459,736.97	0.00
28 July 2020	P	Blackrock Private Opportunities IV	Private Equity	Private Equity	~	~	USD	1,417,548.85	1,417,548.85	0.00
07 August 2020	P	Crown Global Opportunities VII	Private Equity	Private Equity	~	~	USD	152,648.45	152,648.45	0.00
10 August 2020	P	Hermes GPE - Innovation Fund	Private Equity	Private Equity	~	~	GBP	3,040,713.01	3,123,715.37	0.00
25 August 2020	P	Border to Coast Private Equity, Series 1A	Private Equity	Private Equity	~	~	USD	390,091.46	390,091.46	0.00
25 August 2020	P	Crown Co-Investment Opportunities II (LGT Capital)	Private Equity	Private Equity	~	~	USD	1,147,052.08	1,147,052.08	0.00
28 August 2020	P	Crown Global Opportunities VII (LGT Capital)	Private Equity	Private Equity	~	~	USD	2,507,443.97	2,507,443.97	0.00
01 September 2020	P	Borders to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	2,438,466.81	2,743,275.17	0.00
01 September 2020	P	Borders to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	711,385.92	711,385.92	0.00
02 September 2020	P	Pantheon Global Co Investment Opportunities IV	Private Equity	Private Equity	~	~	USD	937,646.51	937,646.51	0.00
07 September 2020	P	Capital Dynamics Global Secondaries V	Private Equity	Private Equity	~	~	USD	517,403.57	517,403.57	0.00
08 September 2020	P	Border to Coast Private Equity, Series 1A	Private Equity	Private Equity	~	~	USD	560,136.92	560,136.92	0.00
18 September 2020	P	Borders to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	647,370.95	647,370.95	0.00
21 September 2020	P	Border to Coast Private Equity, Series 1A	Private Equity	Private Equity	~	~	USD	747,849.25	747,849.25	0.00
21 September 2020	S	Border to Coast Private Equity, Series 1A	Private Equity	Private Equity	~	~	USD	-61,629.37	-61,629.37	0.00
23 September 2020	P	Blackrock Private Opportunities Fund IV	Private Equity	Private Equity	~	~	USD	851,166.90	851,166.90	0.00
28 September 2020	P	Crown Growth Opportunities Global III	Private Equity	Private Equity	~	~	EUR	954,892.69	954,892.69	0.00
29 September 2020	P	Hermes GPE - Innovation Fund	Private Equity	Private Equity	~	~	GBP	395,498.61	395,498.61	0.00
30 September 2020	P	Border to Coast Private Equity, Series 1A	Private Equity	Private Equity	~	~	USD	325,618.48	325,618.48	0.00
25 September 2020	P	The Model T Finance Company Limited	Private Equity	Private Equity	~	~	GBP	19,999,950.00	19,999,950.00	0.00
								<u>39,000,651.11</u>		
25 September 2020	S	Standard Life Investment European Property Growth Fund	Property Unit Trusts/Direct Property	Property Unit Trusts	~	~	EUR	-256,095.29	-256,095.29	0.00
								<u>-256,095.29</u>		
<b>Periods July, August and September 20 (Cumulative) Total</b>								<u>33,280,140.35</u>		
<b>Total Profit - NB: Losses are shown with a ( )</b>										<u>7,368,505.29</u>