

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)		(£)	(£)	(£)
03 October 2022	S	Innisfree PFI Secondary Fund 2 LP	Infrastructure	Infrastructure	~	~	GBP	-8,084.00	-8,084.00	0.00
04 October 2022	P	Border to Coast Infrastructure Series 1C	Infrastructure	Infrastructure	~	~	USD	8,178,734.27	8,178,734.27	0.00
05 October 2022	S	Border to Coast Infrastructure Series 1C	Infrastructure	Infrastructure	~	~	USD	-2,998,351.90	-2,998,351.90	0.00
07 October 2022	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	GBP	3,062,401.00	3,062,401.00	0.00
07 October 2022	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	101,583.17	101,583.17	0.00
07 October 2022	S	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	-41,910.03	-41,910.03	0.00
13 October 2022	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	57,069.31	57,069.31	0.00
13 October 2022	S	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	-47,685.26	-47,685.26	0.00
13 October 2022	P	Blackrock Global Renewable Power Infrastructure Fund III	Infrastructure	Infrastructure	~	~	USD	1,136,744.83	1,136,744.83	0.00
17 October 2022	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	EUR	763,161.17	763,161.17	0.00
17 October 2022	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	379,475.62	379,475.62	0.00
20 October 2022	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	139,832.39	139,832.39	0.00
20 October 2022	S	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	-269,515.65	-269,515.65	0.00
24 October 2022	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	147,590.17	147,590.17	0.00
24 October 2022	P	Blackrock Global Energy & Power Infrastructure Fund III	Infrastructure	Infrastructure	~	~	USD	635,119.43	635,119.43	0.00
27 October 2022	P	Access Capital Infrastructure Fund Infrastructure II	Infrastructure	Infrastructure	~	~	EUR	1,042,729.01	1,042,729.01	0.00
08 November 2022	P	Blackrock Global Renewable Power Infrastructure Fund III	Infrastructure	Infrastructure	~	~	USD	1,361,699.85	1,361,699.85	0.00
08 November 2022	S	Blackrock Global Renewable Power Infrastructure Fund III	Infrastructure	Infrastructure	~	~	USD	-50,712.95	-50,712.95	0.00
08 November 2022	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	EUR	403,215.90	403,215.90	0.00
08 November 2022	S	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	EUR	-4,463.49	-4,463.49	0.00
08 November 2022	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	423,601.54	423,601.54	0.00
08 November 2022	S	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	-27,107.41	-27,107.41	0.00
09 November 2022	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	461,754.00	461,754.00	0.00
09 November 2022	S	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	-17,066.21	-17,066.21	0.00
10 November 2022	P	Access Capital Infrastructure Fund Infrastructure II	Infrastructure	Infrastructure	~	~	EUR	912,962.50	912,962.50	0.00
11 November 2022	P	Ancala Infrastructure Fund II	Infrastructure	Infrastructure	~	~	EUR	660,794.14	660,794.14	0.00
16 November 2022	P	Gresham House British Sustainable Infrastructure Fund II	Infrastructure	Infrastructure	~	~	GBP	7,006,062.60	7,006,062.60	0.00
16 November 2022	S	Gresham House British Sustainable Infrastructure Fund II	Infrastructure	Infrastructure	~	~	GBP	-2,160,410.27	-2,160,410.27	0.00
17 November 2022	P	Border to Coast Infrastructure Series 1C	Infrastructure	Infrastructure	~	~	USD	354,468.84	354,468.84	0.00
17 November 2022	S	Border to Coast Infrastructure Series 1C	Infrastructure	Infrastructure	~	~	USD	-333,685.56	-333,685.56	0.00
17 November 2022	P	Border to Coast Infrastructure Series 1C	Infrastructure	Infrastructure	~	~	EUR	134,662.66	134,662.66	0.00
17 November 2022	P	Access Capital Fund Infrastructure II	Infrastructure	Infrastructure	~	~	EUR	724,466.03	724,466.03	0.00
18 November 2022	P	Border to Coast Infrastructure Series 1C	Infrastructure	Infrastructure	~	~	USD	2,575,681.73	2,575,681.73	0.00
18 November 2022	P	Border to Coast Infrastructure Series 2A	Infrastructure	Infrastructure	~	~	USD	7,392,720.94	7,392,720.94	0.00
18 November 2022	P	Access Capital Infrastructure Fund Infrastructure LP	Infrastructure	Infrastructure	~	~	EUR	218,172.29	218,172.29	0.00
22 November 2022	P	Access Capital Infrastructure Fund Infrastructure II	Infrastructure	Infrastructure	~	~	EUR	325,139.81	325,139.81	0.00
25 November 2022	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	EUR	568,390.54	568,390.54	0.00
01 December 2022	P	Capital Dynamics, Clean Energy and Infrastructure VIII	Infrastructure	Infrastructure	~	~	GBP	1,333,333.33	1,333,333.33	0.00
01 December 2022	P	Capital Dynamics, Clean Energy and Infrastructure VIII Co-Investment	Infrastructure	Infrastructure	~	~	GBP	666,666.67	666,666.67	0.00
02 December 2022	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	528,237.95	528,237.95	0.00
05 December 2022	S	Border to Coast Infrastructure Series 1C	Infrastructure	Infrastructure	~	~	USD	-520,772.34	-520,772.34	0.00
05 December 2022	P	Border to Coast Infrastructure Series 1C	Infrastructure	Infrastructure	~	~	USD	466,359.33	466,359.33	0.00
07 December 2022	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	EUR	483,199.41	483,199.41	0.00
09 December 2022	P	Border to Coast Infrastructure Series 2A	Infrastructure	Infrastructure	~	~	USD	321,110.15	321,110.15	0.00
12 December 2022	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	174,119.05	174,119.05	0.00
12 December 2022	S	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	-43,034.89	-43,034.89	0.00
13 December 2022	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	265,845.64	265,845.64	0.00
14 December 2022	S	Blackrock Global Energy & Power Infrastructure Fund III	Infrastructure	Infrastructure	~	~	USD	-48,168.91	-48,168.91	0.00
15 December 2022	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	161,610.66	161,610.66	0.00
15 December 2022	S	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	-349,716.82	-349,716.82	0.00
15 December 2022	P	Access Capital Fund Infrastructure II	Infrastructure	Infrastructure	~	~	EUR	175,932.44	175,932.44	0.00
19 December 2022	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	66,083.63	66,083.63	0.00
20 December 2022	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	1,729,533.51	1,729,533.51	0.00

22 December 2022	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	EUR	556,047.19	556,047.19	0.00
22 December 2022	S	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	EUR	-22,615.35	-22,615.35	0.00
23 December 2022	S	Gresham House British Strategic Investment Infrastructure Fund	Infrastructure	Infrastructure	~	~	GBP	-812,000.00	-812,000.00	0.00
								38,341,011.65		
13 October 2022	P	Border to Coast Climate Opportunities Series 2A	Other Alternatives	Other Alternatives	~	~	USD	1,221,832.68	1,221,832.68	0.00
13 October 2022	S	Border to Coast Climate Opportunities Series 2A	Other Alternatives	Other Alternatives	~	~	USD	-113,960.62	-113,960.62	0.00
18 October 2022	P	Border to Coast Climate Opportunities Series 2A	Other Alternatives	Other Alternatives	~	~	EUR	219,483.06	219,483.06	0.00
25 October 2022	P	La Salle Real Estate Debt Strategies IV	Other Alternatives	Other Alternatives	~	~	EUR	233,907.45	233,907.45	0.00
25 October 2022	P	La Salle Real Estate Debt Strategies IV	Other Alternatives	Other Alternatives	~	~	GBP	49,856.11	49,856.11	0.00
31 October 2022	P	Darwin Leisure Property Fund	Other Alternatives	Other Alternatives	~	0.036747	GBP	238,600.38	238,600.38	0.00
01 November 2022	P	Gresham House British Strategic Investment Housing Fund	Other Alternatives	Other Alternatives	~	~	GBP	847,458.00	847,458.00	0.00
10 November 2022	P	Hearthstone Residential Fund 2	Other Alternatives	Other Alternatives	~	~	GBP	3,681,738.26	3,681,738.26	0.00
30 November 2022	P	Pantheon Private Debt PSD II	Other Alternatives	Other Alternatives	~	~	USD	4,472,599.23	4,472,599.23	0.00
07 December 2022	P	La Salle Real Estate Debt Strategies IV	Other Alternatives	Other Alternatives	~	~	GBP	83,527.90	83,527.90	0.00
07 December 2022	P	La Salle Real Estate Debt Strategies IV	Other Alternatives	Other Alternatives	~	~	EUR	148,421.02	148,421.02	0.00
								11,083,463.46		
07 October 2022	P	Leonardo Warehouse Unit	Other Debt	Property Debt	~	~	GBP	4,126.20	4,126.20	0.00
26 October 2022	P	Leonardo Warehouse Unit	Other Debt	Property Debt	~	~	GBP	3,080,773.75	3,080,773.75	0.00
26 October 2022	P	Leonardo Warehouse Unit	Other Debt	Property Debt	~	~	GBP	500.00	500.00	0.00
08 November 2022	P	St Arthur Homes	Other Debt	Property Debt	~	~	GBP	4,534,442.00	4,534,442.00	0.00
11 November 2022	P	Leonardo Warehouse Unit	Other Debt	Property Debt	~	~	GBP	5,020.00	5,020.00	0.00
11 November 2022	P	Leonardo Warehouse Unit	Other Debt	Property Debt	~	~	GBP	3,150.00	3,150.00	0.00
17 November 2022	P	Leonardo Warehouse Unit	Other Debt	Property Debt	~	~	GBP	2,793,925.72	2,793,925.72	0.00
16 December 2022	P	Leonardo Warehouse Unit	Other Debt	Property Debt	~	~	GBP	3,150.00	3,150.00	0.00
21 December 2022	P	Leonardo Warehouse Unit	Other Debt	Property Debt	~	~	GBP	1,497,961.10	1,497,961.10	0.00
23 December 2022	P	Leonardo Warehouse Unit	Other Debt	Property Debt	~	~	GBP	3,150.00	3,150.00	0.00
								11,926,198.77		
03 October 2022	P	Capital Dynamics LGPS Collective Private Equity for Pools 2018/19	Private Equity	Private Equity	~	~	GBP	450,000.00	450,000.00	0.00
03 October 2022	P	Crown Global Opportunities VII	Private Equity	Private Equity	~	~	USD	1,956,734.43	1,956,734.43	0.00
04 October 2022	P	Foresight Regional Investment IV LP	Private Equity	Private Equity	~	~	GBP	17,680.11	17,680.11	0.00
06 October 2022	S	Border to Coast Private Equity Series 1C	Private Equity	Private Equity	~	~	USD	-2,860.29	-2,860.29	0.00
06 October 2022	S	Border to Coast Private Equity Series 1C	Private Equity	Private Equity	~	~	USD	-24,870.70	-24,870.70	0.00
07 October 2022	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	986,979.63	986,979.63	0.00
07 October 2022	S	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	-9,711.65	-9,711.65	0.00
07 October 2022	P	Access Capital Co-Investment Fund Buy-Out Europe III	Private Equity	Private Equity	~	~	EUR	219,436.84	219,436.84	0.00
10 October 2022	P	Border to Coast Private Equity Series 1C	Private Equity	Private Equity	~	~	USD	590,112.90	590,112.90	0.00
11 October 2022	P	Capital Dynamics Mid-Market Direct V	Private Equity	Private Equity	~	~	EUR	1,571,903.24	1,571,903.24	0.00
12 October 2022	P	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	USD	541,429.53	541,429.53	0.00
14 October 2022	P	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	USD	575,241.83	575,241.83	0.00
17 October 2022	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	EUR	392,679.28	392,679.28	0.00
18 October 2022	P	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	USD	133,033.75	133,033.75	0.00
20 October 2022	P	Blackrock Private Opportunities Fund IV	Private Equity	Private Equity	~	~	USD	1,068,909.56	1,068,909.56	0.00
25 October 2022	P	Border to Coast Private Equity Series 1C	Private Equity	Private Equity	~	~	USD	578,981.65	578,981.65	0.00
28 October 2022	P	Unigestion Secondary V	Private Equity	Private Equity	~	~	EUR	3,519,760.37	3,519,760.37	0.00
01 November 2022	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	GBP	661,645.58	661,645.58	0.00
04 November 2022	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	52,030.87	52,030.87	0.00
10 November 2022	P	Border to Coast Private Equity Series 1C	Private Equity	Private Equity	~	~	USD	114,814.25	114,814.25	0.00
10 November 2022	P	Border to Coast Private Equity Series 1C	Private Equity	Private Equity	~	~	USD	1,036,815.63	1,036,815.63	0.00
10 November 2022	P	Crown Growth Opportunities Global III	Private Equity	Private Equity	~	~	EUR	1,041,526.53	1,041,526.53	0.00
16 November 2022	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	EUR	632,952.06	632,952.06	0.00

17 November 2022	P	Crown Secondaries Special Opportunities II	Private Equity	Private Equity	~	~	USD	936,610.22	936,610.22	0.00
18 November 2022	P	Unigestion Direct II - North America	Private Equity	Private Equity	~	~	EUR	1,517,357.51	1,517,357.51	0.00
18 November 2022	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	198,667.98	198,667.98	0.00
21 November 2022	P	Crown Co-Investment Opportunities III	Private Equity	Private Equity	~	~	USD	915,426.17	915,426.17	0.00
22 November 2022	P	Border to Coast Private Equity Series 1C	Private Equity	Private Equity	~	~	USD	702,545.58	702,545.58	0.00
24 November 2022	P	Crown Global Opportunities VII	Private Equity	Private Equity	~	~	USD	1,152,215.96	1,152,215.96	0.00
30 November 2022	P	Border to Coast Private Equity Series 2A	Private Equity	Private Equity	~	~	USD	797,496.50	797,496.50	0.00
02 December 2022	P	Hermes GPE Innovation Fund LP	Private Equity	Private Equity	~	~	GBP	694,830.31	694,830.31	0.00
07 December 2022	P	Pantheon Global Co-Investment Opportunities IV	Private Equity	Private Equity	~	~	USD	858,243.09	858,243.09	0.00
07 December 2022	P	Border to Coast Private Equity Series 2A	Private Equity	Private Equity	~	~	USD	57,176.25	57,176.25	0.00
07 December 2022	S	Border to Coast Private Equity Series 2A	Private Equity	Private Equity	~	~	USD	-38,186.31	-38,186.31	0.00
08 December 2022	P	Border to Coast Private Equity Series 1C	Private Equity	Private Equity	~	~	USD	111,180.42	111,180.42	0.00
08 December 2022	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	20,697.76	20,697.76	0.00
09 December 2022	P	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	USD	388,520.47	388,520.47	0.00
09 December 2022	P	Border to Coast Private Equity Series 2A	Private Equity	Private Equity	~	~	EUR	34,485.69	34,485.69	0.00
12 December 2022	P	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	EUR	279,557.81	279,557.81	0.00
14 December 2022	P	Border to Coast Private Equity Series 1C	Private Equity	Private Equity	~	~	USD	695,783.26	695,783.26	0.00
20 December 2022	P	Border to Coast Private Equity Series 1C	Private Equity	Private Equity	~	~	USD	368,567.94	368,567.94	0.00
20 December 2022	P	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	USD	1,727,886.02	1,727,886.02	0.00
20 December 2022	S	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	USD	-1,110,253.37	-1,110,253.37	0.00
22 December 2022	P	Border to Coast Private Equity Series 1C	Private Equity	Private Equity	~	~	USD	269,399.91	269,399.91	0.00
22 December 2022	S	Border to Coast Private Equity Series 1C	Private Equity	Private Equity	~	~	USD	-37,805.95	-37,805.95	0.00
22 December 2022	P	Capital Dynamics Global Secondaries V	Private Equity	Private Equity	~	~	USD	902,615.28	902,615.28	0.00
30 December 2022	S	Border to Coast Private Equity Series 1C	Private Equity	Private Equity	~	~	USD	-2,680.57	-2,680.57	0.00
								27,545,563.36		
18 October 2022	P	Swindon - Unit 1 Symmetry Park	Property Unit Trusts/Direct Property	Direct Property	~	~	GBP	32,210,246.77	32,210,246.77	0.00
26 October 2022	P	Tonbridge - Tonbridge Retail Park	Property Unit Trusts/Direct Property	Direct Property	~	~	GBP	22,995,768.26	22,995,768.26	0.00
								55,206,015.03		
Periods October, November, December 2022 (Cumulative) Total								144,102,252.27		
Total Profit - NB: Losses are shown with a ()										0.00