

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 April 2023	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	333,153.37	333,153.37	0.00
04 April 2023	P	Gresham House British Sustainable Infrastructure Fund II	Infrastructure	Infrastructure	~	~	GBP	5,531,866.71	5,531,866.71	0.00
04 April 2023	S	Gresham House British Sustainable Infrastructure Fund II	Infrastructure	Infrastructure	~	~	GBP	-1,505,141.22	-1,505,141.22	0.00
05 April 2023	P	Capital Dynamics, Clean Energy Infrastructure VIII Co-Investment	Infrastructure	Infrastructure	~	~	GBP	666,666.67	666,666.67	0.00
05 April 2023	P	Capital Dynamics, Clean Energy Infrastructure VIII	Infrastructure	Infrastructure	~	~	GBP	1,333,333.33	1,333,333.33	0.00
06 April 2023	P	Border to Coast Infrastructure Series 1C	Infrastructure	Infrastructure	~	~	USD	239,018.15	239,018.15	0.00
06 April 2023	P	Border to Coast Infrastructure Series 2A	Infrastructure	Infrastructure	~	~	EUR	12,288,365.71	12,288,365.71	0.00
11 April 2023	P	Access Capital Fund Infrastructure II	Infrastructure	Infrastructure	~	~	EUR	196,242.40	196,242.40	0.00
12 April 2023	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	101,549.13	101,549.13	0.00
19 April 2023	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	EUR	296,553.76	296,553.76	0.00
20 April 2023	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	220,810.18	220,810.18	0.00
26 April 2023	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	EUR	603,044.86	603,044.86	0.00
27 April 2023	P	Ancala Infrastructure Fund II	Infrastructure	Infrastructure	~	~	EUR	323,417.76	323,417.76	0.00
27 April 2023	S	Ancala Infrastructure Fund II	Infrastructure	Infrastructure	~	~	EUR	-32,854.36	-32,854.36	0.00
04 May 2023	S	ACIF Infrastructure LP	Infrastructure	Infrastructure	~	~	EUR	-182,752.11	-182,752.11	0.00
08 May 2023	S	Blackrock Global Energy & Power Infrastructure Fund III	Infrastructure	Infrastructure	~	~	USD	-91,671.79	-91,671.79	0.00
09 May 2023	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	32,338.35	32,338.35	0.00
09 May 2023	S	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	-20,610.38	-20,610.38	0.00
09 May 2023	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	338,322.99	338,322.99	0.00
10 May 2023	P	Blackrock Global Energy & Power Infrastructure Fund III	Infrastructure	Infrastructure	~	~	USD	134,467.61	134,467.61	0.00
15 May 2023	P	Border to Coast Infrastructure Series 2A	Infrastructure	Infrastructure	~	~	USD	3,920,251.66	3,920,251.66	0.00
15 May 2023	S	Border to Coast Infrastructure Series 2A	Infrastructure	Infrastructure	~	~	USD	-26,276.94	-26,276.94	0.00
18 May 2023	S	Border to Coast Infrastructure Series 1C	Infrastructure	Infrastructure	~	~	USD	-15,220.41	-15,220.41	0.00
18 May 2023	P	Border to Coast Infrastructure Series 1C	Infrastructure	Infrastructure	~	~	USD	73,126.08	73,126.08	0.00
18 May 2023	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	266,233.93	266,233.93	0.00
22 May 2023	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	116,649.63	116,649.63	0.00
22 May 2023	S	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	-41,187.53	-41,187.53	0.00
26 May 2023	P	Access Capital Fund Infrastructure II	Infrastructure	Infrastructure	~	~	EUR	224,498.29	224,498.29	0.00
30 May 2023	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	EUR	533,147.40	533,147.40	0.00
30 May 2023	P	Border to Coast Infrastructure Series 1C	Infrastructure	Infrastructure	~	~	USD	15,188.80	15,188.80	0.00
05 June 2023	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	EUR	254,241.88	254,241.88	0.00
05 June 2023	P	Border to Coast Infrastructure Series 1C	Infrastructure	Infrastructure	~	~	EUR	2,600,861.76	2,600,861.76	0.00
06 June 2023	P	Blackrock Global Energy & Power Infrastructure Fund III	Infrastructure	Infrastructure	~	~	USD	128,608.90	128,608.90	0.00
07 June 2023	P	Blackrock Global Renewable Power Infrastructure Fund III	Infrastructure	Infrastructure	~	~	USD	1,038,986.52	1,038,986.52	0.00
08 June 2023	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	7,267.40	7,267.40	0.00
08 June 2023	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	351,903.06	351,903.06	0.00
12 June 2023	P	Capital Dynamics Clean Energy Infrastructure VIII Co-Investment	Infrastructure	Infrastructure	~	~	GBP	1,033,333.33	1,033,333.33	0.00
12 June 2023	P	Capital Dynamics Clean Energy Infrastructure VIII	Infrastructure	Infrastructure	~	~	GBP	2,066,666.67	2,066,666.67	0.00
13 June 2023	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	638,367.29	638,367.29	0.00
14 June 2023	P	Border to Coast Infrastructure Series 1C	Infrastructure	Infrastructure	~	~	USD	625,628.90	625,628.90	0.00
15 June 2023	S	Border to Coast Infrastructure Series 1C	Infrastructure	Infrastructure	~	~	USD	-10,302.27	-10,302.27	0.00
19 June 2023	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	171,162.58	171,162.58	0.00
20 June 2023	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	9,208.78	9,208.78	0.00
20 June 2023	S	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	-95,017.18	-95,017.18	0.00
21 June 2023	S	Blackrock Global Energy & Power Infrastructure Fund III	Infrastructure	Infrastructure	~	~	USD	-91,465.22	-91,465.22	0.00
21 June 2023	P	ACIF Infrastructure II	Infrastructure	Infrastructure	~	~	EUR	643,254.67	643,254.67	0.00
22 June 2023	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	EUR	33,555.29	33,555.29	0.00
22 June 2023	S	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	EUR	-10,712.67	-10,712.67	0.00
26 June 2023	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	129,453.69	129,453.69	0.00
								35,397,535.42		
14 April 2023	P	Border to Coast Climate Opportunities Series 2A	Other Alternatives	Other Alternatives	~	~	GBP	1,130,061.72	1,130,061.72	0.00

23 May 2023	P	Hearthstone Residential Fund 2 LP	Other Alternatives	Other Alternatives	~	~	GBP	3,287,266.31	3,287,266.31	0.00
26 May 2023	S	Border to Coast Climate Opportunities Series 2A	Other Alternatives	Other Alternatives	~	~	USD	-122,271.64	-122,271.64	0.00
14 June 2023	P	Border to Coast Climate Opportunities Series 2A	Other Alternatives	Other Alternatives	~	~	EUR	154,792.24	154,792.24	0.00
14 June 2023	P	Gresham House British Strategic Investment Housing Fund	Other Alternatives	Other Alternatives	~	~	GBP	1,694,915.25	1,694,915.25	0.00
19 June 2023	P	Border to Coast Climate Opportunities Series 2A	Other Alternatives	Other Alternatives	~	~	USD	582,902.09	582,902.09	0.00
20 June 2023	P	Border to Coast Climate Opportunities Series 2A	Other Alternatives	Other Alternatives	~	~	USD	82,510.73	82,510.73	0.00
22 June 2023	P	Border to Coast Climate Opportunities Series 2A	Other Alternatives	Other Alternatives	~	~	USD	248,907.75	248,907.75	0.00
22 June 2023	S	Border to Coast Climate Opportunities Series 2A	Other Alternatives	Other Alternatives	~	~	USD	-53,115.15	-53,115.15	0.00
								7,005,969.31		
20 April 2023	S	Greyhound Retail Park, Chester	Other Debt	Property Debt	~	~	GBP	-109,375.00	-109,375.00	0.00
21 April 2023	P	St Arthur Homes	Other Debt	Property Debt	~	~	GBP	4,580,824.00	4,580,824.00	0.00
02 June 2023	P	Leonardo Warehouse Unit	Other Debt	Property Debt	~	~	GBP	975,391.09	975,391.09	0.00
22 June 2023	P	St Arthur Homes	Other Debt	Property Debt	~	~	GBP	2,163,000.00	2,163,000.00	0.00
22 June 2023	S	Pantheon Private Debt PSD II	Other Debt	Other Alternatives	~	~	USD	-22,037.48	-22,037.48	0.00
								7,587,802.61		
31 May 2023	P	Border to Coast Overseas Developed Markets Equity Fund	Overseas Equities	Overseas Developed I	~	3.6716	GBP	39,872,000.88	39,872,000.88	0.00
31 May 2023	P	Border to Coast Emerging Markets Hybrid Fund	Overseas Equities	Overseas Developed I	~	3.6602	GBP	6,902,132.20	6,902,132.20	0.00
								46,774,133.08		
05 April 2023	P	Border to Coast Private Equity Series 1C	Private Equity	Private Equity	~	~	USD	426,441.98	426,441.98	0.00
06 April 2023	P	Capital Dynamics Mid-Market Direct V	Private Equity	Private Equity	~	~	EUR	969,829.49	969,829.49	0.00
14 April 2023	S	Foresight Regional Investment IV LP	Private Equity	Private Equity	~	~	GBP	-226,188.55	-226,188.55	0.00
17 April 2023	P	Border to Coast Private Equity Series 1C	Private Equity	Private Equity	~	~	USD	623,077.66	623,077.66	0.00
20 April 2023	P	Foresight Regional Investment IV LP	Private Equity	Private Equity	~	~	GBP	27,490.75	27,490.75	0.00
21 April 2023	P	Unigestion Direct III - Global	Private Equity	Private Equity	~	~	EUR	1,449,992.35	1,449,992.35	0.00
21 April 2023	P	Unigestion Direct III - Co-Investment	Private Equity	Private Equity	~	~	EUR	947,328.34	947,328.34	0.00
24 April 2023	P	Border to Coast Private Equity Series 1C	Private Equity	Private Equity	~	~	USD	163,880.22	163,880.22	0.00
28 April 2023	P	Foresight Regional Investment IV LP	Private Equity	Private Equity	~	~	GBP	201,715.64	201,715.64	0.00
02 May 2023	P	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	EUR	1,002,035.24	1,002,035.24	0.00
03 May 2023	P	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	USD	898,116.81	898,116.81	0.00
09 May 2023	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	144,231.58	144,231.58	0.00
09 May 2023	S	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	-19,120.28	-19,120.28	0.00
11 May 2023	P	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	USD	93,528.05	93,528.05	0.00
12 May 2023	P	Crown Co-Investment Opportunties II	Private Equity	Private Equity	~	~	USD	239,610.06	239,610.06	0.00
12 May 2023	S	Crown Co-Investment Opportunties II	Private Equity	Private Equity	~	~	USD	-1,868,958.47	-1,868,958.47	0.00
16 May 2023	P	Capital Dynamics LGPS Collective Private Equity for Pools 18/19	Private Equity	Private Equity	~	~	GBP	250,000.00	250,000.00	0.00
18 May 2023	P	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	USD	1,510,923.52	1,510,923.52	0.00
18 May 2023	S	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	USD	-1,027,934.61	-1,027,934.61	0.00
19 May 2023	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	1,770,470.78	1,770,470.78	0.00
25 May 2023	P	Border to Coast Private Equity Series 1C	Private Equity	Private Equity	~	~	USD	103,756.32	103,756.32	0.00
25 May 2023	P	Border to Coast Private Equity Series 1C	Private Equity	Private Equity	~	~	USD	437,587.69	437,587.69	0.00
30 May 2023	P	Border to Coast Private Equity Series 1C	Private Equity	Private Equity	~	~	USD	422,990.14	422,990.14	0.00
30 May 2023	S	Border to Coast Private Equity Series 1C	Private Equity	Private Equity	~	~	USD	-67.95	-67.95	0.00
31 May 2023	P	Crown Growth Opportunities Global III	Private Equity	Private Equity	~	~	EUR	904,029.13	904,029.13	0.00
02 June 2023	P	Border to Coast Private Equity Series 1C	Private Equity	Private Equity	~	~	USD	89,387.83	89,387.83	0.00
05 June 2023	P	Unigestion Secondary V	Private Equity	Private Equity	~	~	EUR	2,574,152.76	2,574,152.76	0.00
06 June 2023	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	EUR	765,106.36	765,106.36	0.00
06 June 2023	P	Capital Dynamics LGPS Collective Private Equity for Pools 18/19	Private Equity	Private Equity	~	~	GBP	300,000.00	300,000.00	0.00
07 June 2023	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	968,939.26	968,939.26	0.00
08 June 2023	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	287,839.11	287,839.11	0.00
08 June 2023	S	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	-30,796.21	-30,796.21	0.00

08 June 2023	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	10,315.11	10,315.11	0.00
09 June 2023	P	Border to Coast Private Equity Series 2A	Private Equity	Private Equity	~	~	USD	310,122.70	310,122.70	0.00
09 June 2023	S	Border to Coast Private Equity Series 2A	Private Equity	Private Equity	~	~	USD	-33,446.57	-33,446.57	0.00
12 June 2023	P	Crown Co-Investment Opportunities III	Private Equity	Private Equity	~	~	USD	1,227,576.47	1,227,576.47	0.00
14 June 2023	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	355,836.63	355,836.63	0.00
14 June 2023	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	70,667.83	70,667.83	0.00
14 June 2023	S	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	-2,013.49	-2,013.49	0.00
15 June 2023	P	Border to Coast Private Equity Series 1C	Private Equity	Private Equity	~	~	USD	1,438,148.91	1,438,148.91	0.00
15 June 2023	P	Border to Coast Private Equity Series 2A	Private Equity	Private Equity	~	~	USD	815,815.29	815,815.29	0.00
15 June 2023	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	GBP	785,160.00	785,160.00	0.00
15 June 2023	S	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	GBP	-53,836.23	-53,836.23	0.00
15 June 2023	P	Hermes GPE Innovation Fund	Private Equity	Private Equity	~	~	GBP	322,916.47	322,916.47	0.00
16 June 2023	P	Border to Coast Private Equity Series 2A	Private Equity	Private Equity	~	~	EUR	730,262.85	730,262.85	0.00
16 June 2023	S	Border to Coast Private Equity Series 2A	Private Equity	Private Equity	~	~	EUR	-13,663.71	-13,663.71	0.00
16 June 2023	P	Unigestion Direct II - Europe	Private Equity	Private Equity	~	~	EUR	915,987.97	915,987.97	0.00
16 June 2023	P	Unigestion Direct II - North America	Private Equity	Private Equity	~	~	EUR	531,427.25	531,427.25	0.00
16 June 2023	P	Unigestion Direct II - Asia	Private Equity	Private Equity	~	~	EUR	1,296,781.80	1,296,781.80	0.00
22 June 2023	P	Border to Coast Private Equity Series 2A	Private Equity	Private Equity	~	~	EUR	125,837.77	125,837.77	0.00
23 June 2023	P	Crown Global Opportunities VII	Private Equity	Private Equity	~	~	USD	1,261,083.74	1,261,083.74	0.00
23 June 2023	S	Crown Global Opportunities VII	Private Equity	Private Equity	~	~	USD	-728,020.68	-728,020.68	0.00
23 June 2023	P	Border to Coast Private Equity Series 1C	Private Equity	Private Equity	~	~	USD	25,734.67	25,734.67	0.00
23 June 2023	S	Border to Coast Private Equity Series 1C	Private Equity	Private Equity	~	~	USD	-2,688.19	-2,688.19	0.00
28 June 2023	P	Border to Coast Private Equity Series 2A	Private Equity	Private Equity	~	~	USD	9,376.58	9,376.58	0.00
28 June 2023	S	Border to Coast Private Equity Series 2A	Private Equity	Private Equity	~	~	USD	-58,278.00	-58,278.00	0.00
								23,740,500.18		
08 June 2023	P	St Albans - Griffiths Way Retail Park	Property Unit Trusts/Direct Property	Property Unit Trusts/D	~	~	GBP	31,447,438.71	31,447,438.71	0.00
								31,447,438.71		
31 May 2023	P	Border to Coast UK Listed Equity Fund	UK Equities	United Kingdom	~	4.2131	GBP	22,087,666.65	22,087,666.65	0.00
								22,087,666.65		
								174,041,045.96		
									0.00	

Periods April, May and June 2023 (Cumulative) Total

Total Profit - NB: Losses are shown with a ()