

Appendix A

Bargain Date	Buy/ Sell	Stock Name	Country/Category	Sector/Country	Nominal Amount of Shares	Price (P)	CCY	Purchase Cost /	Book Cost of	Profit/ (Loss)
								Sale Proceeds (£)	Stock Sold (£)	on Sale (£)
04/07/2023	P	Ancala Infrastructure Fund II	Infrastructure	Infrastructure	~	~	EUR	412,090.44	412,090.44	0.00
04/07/2023	S	Ancala Infrastructure Fund II	Infrastructure	Infrastructure	~	~	EUR	-16,110.80	-16,110.80	0.00
04/07/2023	P	Border to Coast Private Equity Series 2B	Infrastructure	Infrastructure	~	~	USD	773,770.92	773,770.92	0.00
05/07/2023	P	Border to Coast Private Equity Series 1B	Infrastructure	Infrastructure	~	~	USD	1,548,483.05	1,548,483.05	0.00
07/07/2023	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	303,965.39	303,965.39	0.00
07/07/2023	P	Border to Coast Private Equity Series 1B	Infrastructure	Infrastructure	~	~	USD	46,278.23	46,278.23	0.00
07/07/2023	S	Border to Coast Private Equity Series 1B	Infrastructure	Infrastructure	~	~	USD	-78,242.92	-78,242.92	0.00
11/07/2023	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	29,711.98	29,711.98	0.00
11/07/2023	S	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	-9,713.36	-9,713.36	0.00
12/07/2023	S	Border to Coast Infrastructure Series 1C	Infrastructure	Infrastructure	~	~	EUR	-19,936.74	-19,936.74	0.00
14/07/2023	S	Border to Coast Infrastructure Series 2A	Infrastructure	Infrastructure	~	~	EUR	-22,154.65	-22,154.65	0.00
17/07/2023	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	37,645.47	37,645.47	0.00
17/07/2023	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	20,113.65	20,113.65	0.00
17/07/2023	S	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	-186,002.37	-186,002.37	0.00
18/07/2023	P	Border to Coast Infrastructure Series 2A	Infrastructure	Infrastructure	~	~	USD	4,341,192.29	4,341,192.29	0.00
19/07/2023	P	Blackrock Global Renewable Power Infrastructure Fund III	Infrastructure	Infrastructure	~	~	USD	908,641.37	908,641.37	0.00
20/07/2023	P	Border to Coast Infrastructure Series 1C	Infrastructure	Infrastructure	~	~	EUR	474,794.89	474,794.89	0.00
20/07/2023	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	296,059.22	296,059.22	0.00
25/07/2023	S	Border to Coast Infrastructure Series 1C	Infrastructure	Infrastructure	~	~	USD	-151,825.62	-151,825.62	0.00
25/07/2023	P	Gresham House British Sustainable Infrastructure Fund II	Infrastructure	Infrastructure	~	~	GBP	4,329,055.07	4,329,055.07	0.00
25/07/2023	S	Gresham House British Sustainable Infrastructure Fund II	Infrastructure	Infrastructure	~	~	GBP	-2,728,233.03	-2,728,233.03	0.00
26/07/2023	S	ACIF Infrastructure LP	Infrastructure	Infrastructure	~	~	EUR	-532,683.80	-532,683.80	0.00
31/07/2023	P	Border to Coast Infrastructure Series 2A	Infrastructure	Infrastructure	~	~	USD	2,762,981.78	2,762,981.78	0.00
31/07/2023	S	Border to Coast Infrastructure Series 2A	Infrastructure	Infrastructure	~	~	USD	-66,962.91	-66,962.91	0.00
01/08/2023	P	ACIF Infrastructure II	Infrastructure	Infrastructure	~	~	EUR	763,239.01	763,239.01	0.00
01/08/2023	S	Blackrock Global Energy & Power Infrastructure Fund III	Infrastructure	Infrastructure	~	~	USD	-257,215.35	-257,215.35	0.00
04/08/2023	S	Border to Coast Infrastructure Series 1C	Infrastructure	Infrastructure	~	~	EUR	-224,241.60	-224,241.60	0.00
04/08/2023	P	Border to Coast Infrastructure Series 2A	Infrastructure	Infrastructure	~	~	USD	749,513.71	749,513.71	0.00
10/08/2023	P	Ancala Infrastructure Fund II	Infrastructure	Infrastructure	~	~	EUR	402,268.17	402,268.17	0.00
10/08/2023	S	Ancala Infrastructure Fund II	Infrastructure	Infrastructure	~	~	EUR	-29,896.42	-29,896.42	0.00
16/08/2023	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	EUR	443,479.57	443,479.57	0.00
16/08/2023	S	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	EUR	-187,004.77	-187,004.77	0.00
16/08/2023	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	321,966.69	321,966.69	0.00
16/08/2023	S	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	-146,730.83	-146,730.83	0.00
18/08/2023	P	Border to Coast Infrastructure Series 2A	Infrastructure	Infrastructure	~	~	USD	3,678,881.67	3,678,881.67	0.00
22/08/2023	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	35,057.18	35,057.18	0.00
22/08/2023	S	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	-60,116.04	-60,116.04	0.00
23/08/2023	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	981,419.64	981,419.64	0.00
23/08/2023	S	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	-60,823.83	-60,823.83	0.00
30/08/2023	S	Border to Coast Infrastructure Series 1C	Infrastructure	Infrastructure	~	~	EUR	-58,564.19	-58,564.19	0.00
31/08/2023	P	Border to Coast Infrastructure Series 2B	Infrastructure	Infrastructure	~	~	USD	2,021,853.20	2,021,853.20	0.00
04/09/2023	P	Border to Coast Infrastructure Series 2A	Infrastructure	Infrastructure	~	~	USD	2,418,701.24	2,418,701.24	0.00
04/09/2023	S	Border to Coast Infrastructure Series 2A	Infrastructure	Infrastructure	~	~	USD	-608,324.91	-608,324.91	0.00
06/09/2023	S	Border to Coast Infrastructure Series 1C	Infrastructure	Infrastructure	~	~	USD	-512,235.94	-512,235.94	0.00
07/09/2023	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	288,222.98	288,222.98	0.00
07/09/2023	S	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	-35,237.89	-35,237.89	0.00
08/09/2023	P	Foresight Energy Infrastructure Partners	Infrastructure	Infrastructure	~	~	EUR	857,075.15	857,075.15	0.00
08/09/2023	S	Border to Coast Infrastructure Series 1C	Infrastructure	Infrastructure	~	~	USD	-88,797.43	-88,797.43	0.00
08/09/2023	P	Border to Coast Infrastructure Series 1C	Infrastructure	Infrastructure	~	~	USD	10,481.38	10,481.38	0.00
12/09/2023	P	Border to Coast Infrastructure Series 1C	Infrastructure	Infrastructure	~	~	USD	79,694.74	79,694.74	0.00

14/09/2023	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	479,194.38	479,194.38	0.00	
18/09/2023	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	481,564.90	481,564.90	0.00	
18/09/2023	S	Border to Coast Infrastructure Series 1C	Infrastructure	Infrastructure	~	~	USD	-216.57	-216.57	0.00	
19/09/2023	P	Blackrock Global Energy & Power Infrastructure Fund III	Infrastructure	Infrastructure	~	~	USD	91,831.58	91,831.58	0.00	
21/09/2023	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	GBP	1,173,122.00	1,173,122.00	0.00	
21/09/2023	P	Access Capital Fund Infrastructure II	Infrastructure	Infrastructure	~	~	EUR	148,463.06	148,463.06	0.00	
22/09/2023	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	286,691.50	286,691.50	0.00	
28/09/2023	P	Border to Coast Infrastructure Series 2A	Infrastructure	Infrastructure	~	~	USD	483,187.60	483,187.60	0.00	
29/09/2023	P	Ancala Infrastructure Fund II LP	Infrastructure	Infrastructure	~	~	EUR	13,700.53	13,700.53	0.00	
29/09/2023	P	Ancala Infrastructure Fund II LP	Infrastructure	Infrastructure	~	~	EUR	-516,213.66	-456,545.85	0.00	
29/09/2023	P	Border to Coast Infrastructure Series 1C	Infrastructure	Infrastructure	~	~	USD	675.02	675.02	0.00	
29/09/2023	P	Border to Coast Infrastructure Series 1C	Infrastructure	Infrastructure	~	~	USD	-675.02	-675.02	0.00	
								25,896,908.03			
03/07/2023	P	Border to Coast Climate Opportunities Series 2A	Other Alternatives	Other Alternatives	~	~	GBP	73,639.86	73,639.86	0.00	
05/07/2023	P	Border to Coast Climate Opportunities Series 2A	Other Alternatives	Other Alternatives	~	~	GBP	168,568.22	168,568.22	0.00	
13/07/2023	P	La Salle Real Estate Debt Strategies IV	Other Alternatives	Other Alternatives	~	~	EUR	69,132.00	69,132.00	0.00	
13/07/2023	P	La Salle Real Estate Debt Strategies IV	Other Alternatives	Other Alternatives	~	~	GBP	2,168,966.15	2,168,966.15	0.00	
13/07/2023	S	La Salle Real Estate Debt Strategies IV	Other Alternatives	Other Alternatives	~	~	GBP	-82,756.20	-82,756.20	0.00	
02/08/2023	P	Border to Coast Climate Opportunities Series 2A	Other Alternatives	Other Alternatives	~	~	GBP	561,329.82	561,329.82	0.00	
02/08/2023	S	Border to Coast Climate Opportunities Series 2A	Other Alternatives	Other Alternatives	~	~	GBP	-1,072,774.60	-1,072,774.60	0.00	
17/08/2023	P	Border to Coast Climate Opportunities Series 2A	Other Alternatives	Other Alternatives	~	~	GBP	184,937.46	184,937.46	0.00	
18/08/2023	P	Hearthstone Residential Fund 2 LP	Other Alternatives	Other Alternatives	~	~	GBP	1,972,359.78	1,972,359.78	0.00	
11/09/2023	P	Border to Coast Climate Opportunities Series 2A	Other Alternatives	Other Alternatives	~	~	GBP	7,508.52	7,508.52	0.00	
11/09/2023	S	Border to Coast Climate Opportunities Series 2A	Other Alternatives	Other Alternatives	~	~	GBP	-607,652.05	-607,652.05	0.00	
12/09/2023	P	Border to Coast Climate Opportunities Series 2A	Other Alternatives	Other Alternatives	~	~	USD	1,032,297.29	1,032,297.29	0.00	
14/09/2023	P	Border to Coast Climate Opportunities Series 2A	Other Alternatives	Other Alternatives	~	~	EUR	234,255.70	234,255.70	0.00	
15/09/2023	P	La Salle Real Estate Debt Strategies IV	Other Alternatives	Other Alternatives	~	~	EUR	321,488.16	321,488.16	0.00	
15/09/2023	P	La Salle Real Estate Debt Strategies IV	Other Alternatives	Other Alternatives	~	~	GBP	227,504.15	227,504.15	0.00	
21/09/2023	P	Border to Coast Climate Opportunities Series 2A	Other Alternatives	Other Alternatives	~	~	GBP	423,507.58	423,507.58	0.00	
22/09/2023	P	Border to Coast Climate Opportunities Series 2A	Other Alternatives	Other Alternatives	~	~	USD	419,536.10	419,536.10	0.00	
25/09/2023	S	Border to Coast Climate Opportunities Series 2A	Other Alternatives	Other Alternatives	~	~	GBP	-68,251.00	-68,251.00	0.00	
27/09/2023	S	Border to Coast Climate Opportunities Series 2A	Other Alternatives	Other Alternatives	~	~	USD	103,044.41	103,044.41	0.00	
27/09/2023	P	Border to Coast Climate Opportunities Series 2A	Other Alternatives	Other Alternatives	~	~	USD	-536.05	-536.05	0.00	
								6,136,105.30			
20/07/2023	S	Greyhound Retail Park, Chester	Other Debt	Property Debt	~	~	GBP	-109,375.00	-109,375.00	0.00	
20/07/2023	S	St Arthur Homes	Other Debt	Property Debt	~	~	GBP	-3,871.71	-3,871.71	0.00	
14/08/2023	P	Pantheon Private Debt PSD II	Other Debt	Other Alternatives	~	~	USD	1,989,514.30	1,989,514.30	0.00	
14/08/2023	P	Titan - Preston East	Other Debt	Property Debt	~	~	GBP	6,400,250.00	6,400,250.00	0.00	
16/08/2023	P	St Arthur Homes	Other Debt	Property Debt	~	~	GBP	1,600,000.00	1,600,000.00	0.00	
17/08/2023	P	Leonardo Warehouse Unit	Other Debt	Property Debt	~	~	GBP	218,107.03	218,107.03	0.00	
								10,094,624.62			
26/07/2023	S	Border to Coast Overseas Developed Markets Equity Fund	Overseas Equities	Overseas Developed Markets		-15,820,225	158.16	GBP	-25,021,268.07	-21,270,743.00	3,750,525.07
23/08/2023	S	Border to Coast Overseas Developed Markets Equity Fund	Overseas Equities	Overseas Developed Markets		-16,092,044	155.49	GBP	-25,021,518.50	-21,636,210.57	3,385,307.93
								-50,042,786.57		7,135,833.00	
03/07/2023	P	Border to Coast Private Equity Series 1C	Private Equity	Private Equity	~	~	EUR	115,149.81	115,149.81	0.00	

06/07/2023	P	Access Co-Investment Fund Buy-Out Europe II	Private Equity	Private Equity	~	~	EUR	64,378.35	64,378.35	0.00
06/07/2023	S	Border to Coast Private Equity Series 1C	Private Equity	Private Equity	~	~	USD	-3,535.78	-3,535.78	0.00
07/07/2023	P	Capital Dynamics Mid-Market Direct V	Private Equity	Private Equity	~	~	EUR	774,027.09	774,027.09	0.00
07/07/2023	S	Capital Dynamics Mid-Market Direct V	Private Equity	Private Equity	~	~	EUR	-111,803.91	-111,803.91	0.00
14/07/2023	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	93,360.99	93,360.99	0.00
21/07/2023	P	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	GBP	708,812.50	708,812.50	0.00
27/07/2023	P	Foresight Regional Investment IV LP	Private Equity	Private Equity	~	~	GBP	26,502.67	26,502.67	0.00
31/07/2023	P	Border to Coast Private Equity Series 2A	Private Equity	Private Equity	~	~	USD	583,281.81	583,281.81	0.00
31/07/2023	P	Access Co-Investment Fund Buy-Out Europe II	Private Equity	Private Equity	~	~	EUR	994,950.84	994,950.84	0.00
02/08/2023	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	313,905.33	313,905.33	0.00
02/08/2023	S	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	-2,866.69	-2,866.69	0.00
04/08/2023	P	Crown Secondaries Special Opportunities II	Private Equity	Private Equity	~	~	USD	871,296.86	871,296.86	0.00
04/08/2023	S	Crown Secondaries Special Opportunities II	Private Equity	Private Equity	~	~	USD	-374,350.10	-483,352.90	0.00
08/08/2023	S	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	-112,073.23	-112,073.23	0.00
09/08/2023	P	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	EUR	430,004.83	430,004.83	0.00
09/08/2023	S	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	EUR	-632,964.11	-632,964.11	0.00
10/08/2023	P	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	USD	17,270.59	17,270.59	0.00
11/08/2023	S	Unigestion Secondary V	Private Equity	Private Equity	~	~	EUR	-2,136,386.94	-2,136,386.94	0.00
14/08/2023	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	1,998,836.92	1,998,836.92	0.00
14/08/2023	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	GBP	71,880.08	71,880.08	0.00
14/08/2023	S	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	GBP	-483,799.50	-483,799.50	0.00
15/08/2023	P	Crown Global Opportunties VII	Private Equity	Private Equity	~	~	USD	636,644.58	636,644.58	0.00
15/08/2023	P	Unigestion Direct III Co-Investment	Private Equity	Private Equity	~	~	EUR	3,237,271.13	3,237,271.13	0.00
15/08/2023	P	Unigestion Direct III Global	Private Equity	Private Equity	~	~	EUR	5,309,612.91	5,309,612.91	0.00
15/08/2023	S	Unigestion Direct III Global	Private Equity	Private Equity	~	~	EUR	-428,717.41	-428,717.41	0.00
23/08/2023	P	Border to Coast Private Equity Series 2A	Private Equity	Private Equity	~	~	USD	523,107.91	523,107.91	0.00
30/08/2023	P	Access Capital Fund VIII Growth Buy-Out Europe	Private Equity	Private Equity	~	~	EUR	1,863,811.34	1,863,811.34	0.00
04/09/2023	P	Border to Coast Private Equity Series 1C	Private Equity	Private Equity	~	~	USD	273,056.56	273,056.56	0.00
04/09/2023	P	Border to Coast Private Equity Series 2A	Private Equity	Private Equity	~	~	EUR	372,455.25	372,455.25	0.00
04/09/2023	P	Border to Coast Private Equity Series 2A	Private Equity	Private Equity	~	~	EUR	1,353,810.83	1,353,810.83	0.00
04/09/2023	P	Border to Coast Private Equity Series 1C	Private Equity	Private Equity	~	~	USD	405,352.07	405,352.07	0.00
05/09/2023	S	Capital Dynamics Mid-Market Direct V	Private Equity	Private Equity	~	~	EUR	-969,921.12	-969,921.12	0.00
05/09/2023	P	Capital Dynamics Mid-Market Direct V	Private Equity	Private Equity	~	~	EUR	808,267.60	808,267.60	0.00
07/09/2023	P	Border to Coast Private Equity Series 2A	Private Equity	Private Equity	~	~	USD	1,381,148.65	1,381,148.65	0.00
08/09/2023	S	Foresight Regional Investment IV LP	Private Equity	Private Equity	~	~	GBP	-214,453.36	-214,453.36	0.00
12/09/2023	P	Border to Coast Private Equity Series 1C	Private Equity	Private Equity	~	~	USD	495,611.58	495,611.58	0.00
12/09/2023	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	1,678,535.81	1,678,535.81	0.00
13/09/2023	P	Border to Coast Private Equity Series 2A	Private Equity	Private Equity	~	~	EUR	488,186.20	488,186.20	0.00
14/09/2023	P	Border to Coast Private Equity Series 1C	Private Equity	Private Equity	~	~	USD	33,588.35	33,588.35	0.00
14/09/2023	P	Hermes GPE Innovation Fund	Private Equity	Private Equity	~	~	GBP	525,425.29	525,425.29	0.00
14/09/2023	S	Hermes GPE Innovation Fund	Private Equity	Private Equity	~	~	GBP	-261,408.08	-261,408.08	0.00
15/09/2023	S	Blackrock Private Opportunities Fund IV	Private Equity	Private Equity	~	~	USD	-667,958.74	-667,958.74	0.00
18/09/2023	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	EUR	20,634.93	20,634.93	0.00
18/09/2023	P	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	USD	347,244.30	347,244.30	0.00
19/09/2023	P	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	USD	106,214.65	106,214.65	0.00
21/09/2023	S	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	-195,741.63	-195,741.63	0.00
21/09/2023	P	Capital Dynamics LGPS Collective Private Equity for Pools 18/19	Private Equity	Private Equity	~	~	GBP	300,000.00	300,000.00	0.00
25/09/2023	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	366,557.73	366,557.73	0.00
25/09/2023	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	98,163.53	98,163.53	0.00
28/09/2023	S	Border to Coast Private Equity Series 1C	Private Equity	Private Equity	~	~	USD	-5,327.35	-5,327.35	0.00

21,087,051.92

04/08/2023	P	BAE Systems, Washington	Property Unit Trusts/Direct Property	Property Unit Trusts/Direct Property	~	~	GBP	52,090,834.59	52,090,834.59	0.00			
								<u>52,090,834.59</u>					
09/08/2023	S	Border to Coast Uk Listed Equity Fund	UK Equities	United Kingdom				-20,195,095	123.93	GBP	-25,027,780.83	-23,747,562.03	1,280,218.80
13/09/2023	S	Border to Coast Uk Listed Equity Fund	UK Equities	United Kingdom				-20,263,769	123.51	GBP	-25,027,780.83	-23,828,316.43	1,199,464.40
								<u>-50,055,561.66</u>				<u>2,479,683.20</u>	
Periods July, August and September 2023 (Cumulative) Total								<u>15,207,176.24</u>				<u>9,615,516.20</u>	
Total Profit - NB: Losses are shown with a ()													