

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)		£	(£)	(£)
05 October 2020	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	917.51	917.51	0.00
08 October 2020	P	Blackrock Global Energy & Power Infrastructure Fund III	Infrastructure	Infrastructure	~	~	USD	695,148.00	695,148.00	0.00
08 October 2020	P	Ancala Infrastructure Fund II LP	Infrastructure	Infrastructure	~	~	EUR	241,149.40	241,149.40	0.00
08 October 2020	S	Ancala Infrastructure Fund II LP	Infrastructure	Infrastructure	~	~	EUR	-68,585.94	-68,585.94	0.00
12 October 2020	S	ACIF Infrastructure 1 LP	Infrastructure	Infrastructure	~	~	EUR	-103,150.02	-103,150.02	0.00
09 October 2020	S	Innisfree PFI Secondary Fund 2	Infrastructure	Infrastructure	~	~	GBP	-41,600.00	-41,600.00	0.00
16 October 2020	P	Access Capital Fund Infrastructure II	Infrastructure	Infrastructure	~	~	EUR	963,198.55	963,198.55	0.00
16 October 2020	P	ACIF Infrastructure LP	Infrastructure	Infrastructure	~	~	EUR	1,023,150.25	1,023,150.25	0.00
15 October 2020	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	EUR	812,764.80	812,764.80	0.00
30 October 2020	P	Access Capital Fund Infrastructure II	Infrastructure	Infrastructure	~	~	EUR	273,025.12	273,025.12	0.00
02 November 2020	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	274,754.01	274,754.01	0.00
02 November 2020	S	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	-18,493.36	-18,493.36	0.00
12 November 2020	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	EUR	7,357.32	7,357.32	0.00
12 November 2020	S	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	EUR	-7,134.26	-7,134.26	0.00
12 November 2020	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	963,875.86	963,875.86	0.00
13 November 2020	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	55,949.41	55,949.41	0.00
13 November 2020	S	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	-769,609.73	-769,609.73	0.00
04 November 2020	S	Blackrock Global Energy & Power Infrastructure Fund III	Infrastructure	Infrastructure	~	~	USD	-83,023.91	-83,023.91	0.00
01 December 2020	S	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	-167,476.17	-167,476.17	0.00
01 December 2020	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	430,337.76	430,337.76	0.00
02 December 2020	S	ACIF Infrastructure LP	Infrastructure	Infrastructure	~	~	EUR	-32,202.43	-32,202.43	0.00
02 December 2020	P	Blackrock Global Energy and Power Infrastructure Fund III	Infrastructure	Infrastructure	~	~	USD	777,037.06	777,037.06	0.00
03 December 2020	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	779,566.63	779,566.63	0.00
03 December 2020	P	Ancala Infrastructure Fund II	Infrastructure	Infrastructure	~	~	EUR	3,025,583.42	3,025,583.42	0.00
04 December 2020	P	Access Capital Fund Infrastructure II	Infrastructure	Infrastructure	~	~	EUR	617,564.25	617,564.25	0.00
04 December 2020	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	EUR	369,347.00	369,347.00	0.00
07 December 2020	P	ACIF Infrastructure LP	Infrastructure	Infrastructure	~	~	EUR	1,060,386.91	1,060,386.91	0.00
07 December 2020	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	GBP	2,651,000.00	2,651,000.00	0.00
09 December 2020	P	Clean Energy Infrastructure VIII	Infrastructure	Infrastructure	~	~	GBP	1,036,484.25	1,036,484.25	0.00
09 December 2020	P	Clean Energy Infrastructure VIII Co-Investment	Infrastructure	Infrastructure	~	~	GBP	518,242.12	518,242.12	0.00
10 December 2020	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	356,217.47	356,217.47	0.00
10 December 2020	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	1,577,616.97	1,577,616.97	0.00
14 December 2020	S	Blackrock Energy & Power Infrastructure Fund II	Infrastructure	Infrastructure	~	~	USD	-27,774.38	-27,774.38	0.00
15 December 2020	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	230,251.62	230,251.62	0.00
15 December 2020	S	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	-156,161.50	-156,161.50	0.00
16 December 2020	P	ACIF Infrastructure II LP	Infrastructure	Infrastructure	~	~	EUR	1,815,121.46	1,815,121.46	0.00
23 December 2020	S	ACIF Infrastructure Fund 1	Infrastructure	Infrastructure	~	~	EUR	-22,456.00	-22,456.00	0.00
23 December 2020	S	Foresight Energy Infrastructure Partnership	Infrastructure	Infrastructure	~	~	EUR	-964,942.48	-964,942.48	0.00
23 December 2020	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	EUR	1,462,155.87	1,462,155.87	0.00
16 December 2020	S	JP Morgan Infrastructure Investment Fund	Infrastructure	Infrastructure	~	~	USD	-208,551.35	-208,551.35	0.00
30 December 2020	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	1,003,020.14	1,003,020.14	0.00

								20,350,061.66		
30 October 2020	P	Hearthstone Residential Fund 1 LP	Other Alternatives	Other Alternatives	~	~	GBP	274,802.92	274,802.92	0.00
01 December 2020	P	Gresham British Strategic Investment Housing Fund LP	Other Alternatives	Other Alternatives	~	~	GBP	847,457.63	847,457.63	0.00
01 December 2020	P	Blackrock Global Renewable Power Fund III	Other Alternatives	Other Alternatives	~	~	USD	1,691,390.09	1,691,390.09	0.00
01 December 2020	P	Blackrock Global Renewable Power Fund III	Other Alternatives	Other Alternatives	~	~	USD	450,864.80	450,864.80	0.00
								3,264,515.44		
02 October 2020	P	Crown Secondaries Special Opportunities II	Private Equity	Private Equity	~	~	USD	637,213.25	637,213.25	0.00
08 October 2020	P	Capital Dynamics Global Secondaries V	Private Equity	Private Equity	~	~	USD	337,293.98	337,293.98	0.00
09 October 2020	P	Crown Co-Investment Opportunities II (LGT Capital)	Private Equity	Private Equity	~	~	USD	918,836.14	918,836.14	0.00
21 October 2020	P	Pantheon Global Co Investment Opportunities IV	Private Equity	Private Equity	~	~	USD	1,156,693.40	1,156,693.40	0.00
29 October 2020	P	Cap Dynamics LGPS Collective Priv Equity for pools 2018/19	Private Equity	Private Equity	~	~	GBP	300,000.00	300,000.00	0.00
29 October 2020	P	Border to Coast Private Equity, Series 1A	Private Equity	Private Equity	~	~	USD	44,840.68	44,840.68	0.00
29 October 2020	S	Border to Coast Private Equity, Series 1A	Private Equity	Private Equity	~	~	USD	-2,142,709.67	-2,142,709.67	0.00
02 November 2020	P	Crown Growth Global Opportunities III	Private Equity	Private Equity	5,572.58	~	EUR	540,637.95	540,637.95	0.00
11 November 2020	S	Border to Coast Private Equity, Series 1A	Private Equity	Private Equity	~	~	USD	-136,686.09	-136,686.09	0.00
12 November 2020	P	Capital Dynamics Global Secondaries V	Private Equity	Private Equity	~	~	USD	497,775.10	497,775.10	0.00
16 November 2020	S	Border to Coast Private Equity, Series 1A	Private Equity	Private Equity	~	~	USD	-664,719.55	-664,719.55	0.00
16 November 2020	P	Border to Coast Private Equity, Series 1A	Private Equity	Private Equity	~	~	USD	226,386.78	226,386.78	0.00
16 November 2020	P	Cap Dynamics LGPS Collective Priv Equity for pools 2018/19	Private Equity	Private Equity	~	~	GBP	500,000.00	500,000.00	0.00
24 November 2020	P	Balckrock Private Opportunities Fund IV	Private Equity	Private Equity	~	~	USD	1,402,621.96	1,402,621.96	0.00
24 November 2020	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	449,081.54	449,081.54	0.00
26 November 2020	P	Crown Growth Opportunities Global III	Private Equity	Private Equity	8,042.18	~	EUR	813,743.22	813,743.22	0.00
04 December 2020	P	Unigestion Direct II - Asia	Private Equity	Private Equity	~	~	EUR	42,439.26	42,439.26	0.00
04 December 2020	P	Unigestion Direct II - Europe	Private Equity	Private Equity	~	~	EUR	1,203,295.07	1,203,295.07	0.00
04 December 2020	S	Unigestion Direct II - Europe	Private Equity	Private Equity	~	~	EUR	-23,205.84	-23,205.84	0.00
04 December 2020	P	Unigestion Direct II - North America	Private Equity	Private Equity	~	~	EUR	889,169.43	889,169.43	0.00
04 December 2020	P	Capital Dynamics Mid-Market Direct V	Private Equity	Private Equity	~	~	EUR	3,089,504.77	3,089,504.77	0.00
08 December 2020	P	Hermes Innovation Fund	Private Equity	Private Equity	~	~	GBP	680,157.22	680,157.22	0.00
10 December 2020	P	Access Capital Fund Buy-Out Europe II SCS-RAIF	Private Equity	Private Equity	~	~	EUR	2,269,632.32	2,269,632.32	0.00
16 December 2020	P	Pantheon Global Co Investment Opportunities IV	Private Equity	Private Equity	~	~	USD	1,171,171.17	1,171,171.17	0.00
17 December 2020	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	467,252.30	467,252.30	0.00
17 December 2020	S	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	-315,653.41	-315,653.41	0.00
17 December 2020	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	531,895.16	531,895.16	0.00
18 December 2020	P	Capital Dynamics Global Secondaries V	Private Equity	Private Equity	~	~	USD	984,560.30	984,560.30	0.00
22 December 2020	P	Capital Dynamics LGPS Collective Private Equity for pool 2018	Private Equity	Private Equity	~	~	GBP	500,000.00	500,000.00	0.00
23 December 2020	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	361,369.33	361,369.33	0.00
23 December 2020	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	2,456,801.14	2,456,801.14	0.00
07 December 2020	P	Unigestion Secondary V	Private Equity	Private Equity	~	~	EUR	2,762,176.60	2,762,176.60	0.00
								21,951,573.51		
11 December 2020	S	Standard Life Investment European Property Growth Fund	Property Unit Trusts/Direct Property	Property Unit Trusts	~	~	EUR	-129,990.78	-129,990.78	0.00
								-129,990.78		

Periods October, November and December 20 (Cumulative) Total
Total Profit - *NB: Losses are shown with a ()*

45,436,159.83

0.00