

## 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)		(£)	(£)	(£)
08 January 2021	P	ACIF Infrastructure Fund 1	Infrastructure	Infrastructure	~	~	EUR	103,342.92	103,342.92	0.00
15 January 2021	P	ACIF Infrastructure II LP (Fund 2)	Infrastructure	Infrastructure	~	~	EUR	335,000.89	335,000.89	0.00
15 January 2021	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	444,588.32	444,588.32	0.00
20 January 2021	S	Blackrock GEPIF	Infrastructure	Infrastructure	~	~	USD	-55,589.13	-55,589.13	0.00
01 February 2021	S	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	EUR	-94,618.39	-94,618.39	0.00
03 February 2021	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	EUR	304,872.30	304,872.30	0.00
05 February 2021	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	40,097.67	40,097.67	0.00
16 February 2021	P	Blackrock GEPFI III	Infrastructure	Infrastructure	~	~	USD	1,376,433.55	1,376,433.55	0.00
26 February 2021	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	133,237.28	133,237.28	0.00
05 March 2021	P	Access Capital Infrastructure Fund 1	Infrastructure	Infrastructure	~	~	EUR	336,894.71	336,894.71	0.00
10 March 2021	P	Ancala Infrastructure Fund II	Infrastructure	Infrastructure	~	~	EUR	226,557.16	226,557.16	0.00
17 March 2021	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	670,844.15	670,844.15	0.00
25 March 2021	S	ACIF Infrastructure II LP	Infrastructure	Infrastructure	~	~	EUR	-231,223.77	-231,223.77	0.00
22 March 2021	S	JP Morgan Infrastruture Investment Fund	Infrastructure	Infrastructure	~	~	USD	-60,728.69	-60,728.69	0.00
30 March 2021	S	Blackrock GEPIF II	Infrastructure	Infrastructure	~	~	USD	-23,049.48	-23,049.48	0.00
								<b>3,506,659.49</b>		
20 January 2021	P	Pantheon Senior Debt Secondaries	Other Alternatives	Other Alternatives	~	~	USD	4,595,949.31	4,595,949.31	0.00
19 February 2021	P	Hearthstone Residential Fund 1 LP	Other Alternatives	Other Alternatives	~	~	GBP	174,874.60	174,874.60	0.00
05 March 2021	P	Pantheon Senior Debt Secondaries	Other Alternatives	Other Alternatives	~	~	USD	1,800,244.83	1,800,244.83	0.00
22 March 2021	P	Bridges Evergreen TPF Housing Co-Investment LP	Other Alternatives	Other Alternatives	~	~	GBP	360,633.33	360,633.33	0.00
26 March 2021	S	Pantheon Senior Debt Secondaries	Other Alternatives	Other Alternatives	~	~	USD	-39,514.61	-39,514.61	0.00
								<b>6,892,187.46</b>		
18 January 2021	S	SSGA MPF North America Equity Index Sub-Fund	Overseas Equities	North America	-2,036,393.46	12.22	GBP	-24,890,837.22	-18,655,572.65	6,235,264.57
18 January 2021	S	SSGA MPF North America Equity Index Sub-Fund	Overseas Equities	North America	-8,930.20	12.22	GBP	-109,162.78	-81,810.33	27,352.45
24 February 2021	S	North America ESG Screened Index Equity Sub-Fund	Overseas Equities	North America	-13,827,248.25	12.26	GBP	-169,577,372.48	-126,672,590.37	42,904,782.11
24 February 2021	S	North America ESG Screened Index Equity Sub-Fund	Overseas Equities	North America	-34,455.20	12.27	GBP	-422,627.52	-315,647.03	106,980.49
24 March 2021	S	North America ESG Screened Index Equity Sub-Fund	Overseas Equities	North America	-5,590,410.13	12.46	GBP	-69,673,281.43	-51,214,219.89	18,459,061.54
24 March 2021	S	North America ESG Screened Index Equity Sub-Fund	Overseas Equities	North America	-32,363.33	12.46	GBP	-403,376.57	-296,483.22	106,893.35
								<b>-265,076,658.00</b>		
24 February 2021	P	Border to Coast Overseas Developed Markets Equity	Overseas Equities	Overseas Developed	131,427,155.12	129.22	GBP	169,830,169.84	169,830,169.84	0.00
10 March 2021	P	Border to Coast Overseas Developed Markets Equity	Overseas Equities	Overseas Developed	192,007,767.32	130.06	GBP	249,725,302.17	249,725,302.17	0.00
24 March 2021	P	Border to Coast Overseas Developed Markets Equity	Overseas Equities	Overseas Developed	189,804,136.34	131.57	GBP	249,725,302.17	249,725,302.17	0.00
								<b>669,280,774.18</b>		
10 March 2021	S	Europe ex UK ESG Screened Index Equity Sub-Fund	Overseas Equities	Europe	-33,998,139.27	7.35	GBP	-249,889,723.44	-215,954,832.36	33,934,891.08
10 March 2021	S	Europe ex UK ESG Screened Index Equity Sub-Fund	Overseas Equities	Europe	-15,000.35	7.35	GBP	-110,276.56	-95,281.62	14,994.94
								<b>-250,000,000.00</b>		
24 March 2021	S	Japan ESG Screened Index Equity Sub-Fund	Overseas Equities	Japan	-80,679,858.96	2.23	GBP	-179,819,269.65	-149,635,027.04	30,184,242.61

24 March 2021	S	Japan ESG Screened Index Equity Sub-Fund	Overseas Equities	Japan	-46,685.96	2.23	GBP	-104,072.35	-86,587.35	17,485.00
								<u>-179,923,342.00</u>		
04 January 2021	P	Access Capital Growth Buy-Out Europe SCS-RAIF	Private Equity	Private Equity	~	~	EUR	2,166,547.79	2,166,547.79	0.00
08 January 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	615,655.23	615,655.23	0.00
08 January 2021	P	Crown Growth Opportunities Global III	Private Equity	Private Equity	10,329.69	~	EUR	1,071,332.92	1,071,332.92	0.00
12 January 2021	P	Crown Global Opportunities VII	Private Equity	Private Equity	28,000.00	~	USD	2,055,196.71	2,055,196.71	0.00
12 January 2021	S	Crown Co-Investment Opportunities II	Private Equity	Private Equity	-23,491.00	~	USD	-1,952,325.24	-1,952,325.24	0.00
20 January 2021	S	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	-137,577.19	-137,577.19	0.00
20 January 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	11,909.49	11,909.49	0.00
28 January 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	1,121,438.17	1,121,438.17	0.00
08 February 2021	P	Access Capital Co-Investment Fund Buy Out Europe II	Private Equity	Private Equity	~	~	EUR	3,584,462.98	3,584,462.98	0.00
08 February 2021	P	Unigestion Secondary V	Private Equity	Private Equity	~	~	EUR	1,737,619.46	1,737,619.46	0.00
15 February 2021	P	Crown Growth Opportunities Global III	Private Equity	Private Equity	12,872.22	~	EUR	1,297,016.86	1,297,016.86	0.00
16 February 2021	P	Blackrock Private Opportunities Fund IV	Private Equity	Private Equity	~	~	USD	1,780,648.40	1,780,648.40	0.00
18 February 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	EUR	17,699.17	17,699.17	0.00
23 February 2021	P	Capital Dynamics Mid-Market Direct V	Private Equity	Private Equity	~	~	EUR	1,555,747.62	1,555,747.62	0.00
01 March 2021	P	Pantheon Global Co Investment Opportunities IV	Private Equity	Private Equity	~	~	USD	1,122,706.01	1,122,706.01	0.00
05 March 2021	P	Blackrock Private Opportunities Fund IV	Private Equity	Private Equity	~	~	USD	1,215,503.97	1,215,503.97	0.00
09 March 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	85,291.85	85,291.85	0.00
10 March 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	1,107,954.87	1,107,954.87	0.00
10 March 2021	P	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	USD	525,555.29	525,555.29	0.00
12 March 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	GBP	791,508.47	791,508.47	0.00
12 March 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	120,926.61	120,926.61	0.00
12 March 2021	P	Hermes Innovation Fund	Private Equity	Private Equity	~	~	GBP	957,027.95	957,027.95	0.00
15 March 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	642,820.16	642,820.16	0.00
16 March 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	270,807.53	270,807.53	0.00
16 March 2021	P	Capital Dynamics Mid-Market Direct V	Private Equity	Private Equity	~	~	EUR	2,056,731.51	2,056,731.51	0.00
17 March 2021	P	Capital dynamics ,LGPS Collective Private Equity for Pools 18/19	Private Equity	Private Equity	~	~	GBP	400,000.00	400,000.00	0.00
23 March 2021	P	Access Co-Invest Fd Buy-Out Europe II	Private Equity	Private Equity	~	~	EUR	107,259.31	107,259.31	0.00
22 March 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	609,667.59	609,667.59	0.00
22 March 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	26,732.05	26,732.05	0.00
30 March 2021	P	Crown Co Investment Opportunities II	Private Equity	Private Equity	6,107.49	112.80	USD	545,732.37	545,732.37	0.00
								<u>25,511,597.92</u>		
								<u>10,191,219.05</u>		
<b>Periods January, February and March 21 (Cumulative) Total</b>										
<b>Total Profit - NB: Losses are shown with a ( )</b>										<u><u>131,991,948.15</u></u>