

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 April 2021	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	1,726.51	1,726.51	0.00
09 April 2021	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	86,017.22	86,017.22	0.00
09 April 2021	S	Blackrock Global Renewable Power Infrastructure Fund III	Infrastructure	Infrastructure	~	~	USD	-693,319.58	-693,319.58	0.00
19 April 2021	S	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	-225,965.29	-225,965.29	0.00
23 April 2021	P	ACIF Infrastructure I LP	Infrastructure	Infrastructure	~	~	EUR	181,578.95	181,578.95	0.00
05 May 2021	S	Blackrock Global Energy & Power Infrastructure Fund III	Infrastructure	Infrastructure	~	~	USD	-58,591.37	-58,591.37	0.00
05 May 2021	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	78,861.15	78,861.15	0.00
06 May 2021	S	ACIF Infrastructure LP	Infrastructure	Infrastructure	~	~	EUR	-652,454.23	-652,454.23	0.00
07 May 2021	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	EUR	703,577.90	703,577.90	0.00
10 May 2021	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	237,651.20	237,651.20	0.00
17 May 2021	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	EUR	97,971.19	97,971.19	0.00
17 May 2021	S	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	EUR	-266,815.28	-266,815.28	0.00
17 May 2021	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	69,331.88	69,331.88	0.00
17 May 2021	S	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	-249,919.38	-249,919.38	0.00
20 May 2021	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	2,382,108.44	2,391,773.36	0.00
20 May 2021	S	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	-3,473.07	-3,473.07	0.00
20 May 2021	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	9,664.92	9,664.92	0.00
20 May 2021	P	Blackrock Global Energy & Power Infrastructure Fund III	Infrastructure	Infrastructure	~	~	USD	500,936.54	500,936.54	0.00
27 May 2021	P	ACIF Infrastructure LP	Infrastructure	Infrastructure	~	~	EUR	219,313.45	219,313.45	0.00
28 May 2021	P	Access Capital Fund Infrastructure II	Infrastructure	Infrastructure	~	~	EUR	311,580.41	311,580.41	0.00
02 June 2021	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	253,647.66	253,647.66	0.00
02 June 2021	P	Blackrock Global Renewable Power Infrastructure Fund III	Infrastructure	Infrastructure	~	~	USD	773,255.71	773,255.71	0.00
03 June 2021	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	319,066.24	319,066.24	0.00
09 June 2021	S	Blackrock Global Renewable Power Infrastructure Fund III	Infrastructure	Infrastructure	~	~	USD	-354,387.58	-354,387.58	0.00
10 June 2021	S	Foresight Energy Infrastructure Partners	Infrastructure	Infrastructure	~	~	EUR	-1,502,874.02	-1,502,874.02	0.00
15 June 2021	P	Foresight Energy Infrastructure Partners	Infrastructure	Infrastructure	~	~	EUR	1,163,023.61	1,163,023.61	0.00
18 June 2021	S	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	-117,881.07	-117,881.07	0.00
23 June 2021	S	Blackrock Global Energy & Power Infrastructure Fund III	Infrastructure	Infrastructure	~	~	USD	-32,602.95	-32,602.95	0.00
25 June 2021	S	ACIF Infrastructure II	Infrastructure	Infrastructure	~	~	EUR	-395,277.39	-395,277.39	0.00
25 June 2021	S	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	-615.32	-615.32	0.00
25 June 2021	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	25,086.80	25,086.80	0.00
25 June 2021	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	447,450.46	447,450.46	0.00
29 June 2021	S	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	EUR	-10,437.84	-10,437.84	0.00
18 June 2021	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	66,222.53	66,222.53	0.00
18 June 2021	S	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	-163,403.35	-163,403.35	0.00
18 June 2021	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	39,984.85	39,984.85	0.00
18 June 2021	S	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	-81,682.30	-81,682.30	0.00
								3,158,357.61		
06 April 2021	P	Pantheon Senior Debt Secondaries II	Other Alternatives	Other Alternatives	~	~	USD	1,351,156.59	1,351,156.59	0.00
23 April 2021	P	Darwin Bereavement Services Fund, Income Units	Other Alternatives	Other Alternatives	10,000,000.00	1.00	GBP	10,000,000.00	10,000,000.00	0.00
10 May 2021	P	Gresham House BSI Housing LP	Other Alternatives	Other Alternatives	~	~	GBP	1,271,186.00	1,271,186.00	0.00
03 June 2021	P	Hearthstone Residential Fund 2	Other Alternatives	Other Alternatives	~	~	GBP	2,784,729.00	2,784,729.00	0.00
28 June 2021	P	Hearthstone Residential Fund 1 LP	Other Alternatives	Other Alternatives	~	~	GBP	249,820.85	249,820.85	0.00
								15,656,892.44		

12 May 2021	S	Europe ex UK ESG Screened Index Equity Sub-Fund	Overseas Equities	Europe	-12,377,162.21	7.70	GBP	-95,245,976.33	-78,619,243.49	16,626,732.84
12 May 2021	S	Europe ex UK ESG Screened Index Equity Sub-Fund	Overseas Equities	Europe	-19,590.49	7.70	GBP	-150,754.67	-124,437.99	26,316.68
								-95,396,731.00		
21 April 2021	S	North America ESG Screened Index Equity Sub-Fund	Overseas Equities	North America	-9,576,501.11	13.18	GBP	-126,189,555.07	-87,731,136.40	38,458,418.67
21 April 2021	S	North America ESG Screened Index Equity Sub-Fund	Overseas Equities	North America	-27,020.11	13.18	GBP	-356,043.93	-247,533.47	108,510.46
12 May 2021	S	North America ESG Screened Index Equity Sub-Fund	Overseas Equities	North America	-12,223,329.20	12.65	GBP	-154,600,667.68	-111,978,952.35	42,621,715.33
12 May 2021	S	North America ESG Screened Index Equity Sub-Fund	Overseas Equities	North America	-205.67	12.65	GBP	-2,601.32	-1,884.16	717.16
19 May 2021	S	North America ESG Screened Index Equity Sub-Fund	Overseas Equities	North America	-12,288,983.99	12.78	GBP	-157,053,215.33	-112,580,421.42	44,472,793.91
19 May 2021	S	North America ESG Screened Index Equity Sub-Fund	Overseas Equities	North America	-230,559.79	12.78	GBP	-2,946,784.67	-2,112,177.73	834,606.94
								-441,148,868.00		
21 April 2021	P	Border to Coast Overseas Dev Markets Equity Fund	Overseas Equities	Overseas Developed	182,627,835.44	136.74	GBP	250,000,000.00	250,000,000.00	0.00
12 May 2021	P	Border to Coast Overseas Dev Markets Equity Fund	Overseas Equities	Overseas Developed	186,771,174.06	133.76	GBP	250,000,000.00	250,000,000.00	0.00
19 May 2021	P	Border to Coast Overseas Dev Markets Equity Fund	Overseas Equities	Overseas Developed	118,766,584.97	134.57	GBP	160,000,000.00	160,000,000.00	0.00
19 May 2021	P	Border to Coast Emerging Markets Equity Fund	Overseas Equities	Overseas Developed	41,877,301.47	119.17	GBP	50,000,000.00	50,000,000.00	0.00
26 May 2021	P	Border to Coast Emerging Markets Equity Fund	Overseas Equities	Overseas Developed	40,915,946.68	121.97	GBP	50,000,000.00	50,000,000.00	0.00
09 June 2021	P	Border to Coast Emerging Markets Equity Fund	Overseas Equities	Overseas Developed	40,386,161.82	123.57	GBP	50,000,000.00	50,000,000.00	0.00
16 June 2021	P	Border to Coast Emerging Markets Equity Fund	Overseas Equities	Overseas Developed	40,570,018.83	123.01	GBP	50,000,000.00	50,000,000.00	0.00
								860,000,000.00		
21 April 2021	S	Asia Pacific ex Japan ESG Screened Index Equity Sub-Fund	Overseas Equities	Pacific Basin	-18,431,515.36	6.69	GBP	-123,277,347.32	-88,177,649.94	35,099,697.38
21 April 2021	S	Asia Pacific ex Japan ESG Screened Index Equity Sub-Fund	Overseas Equities	Pacific Basin	-26,429.47	6.70	GBP	-177,053.68	-126,440.43	50,613.25
								-123,454,401.00		
07 April 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	745,194.81	745,194.81	0.00
07 April 2021	P	Capital Growth Opportunities Global III	Private Equity	Private Equity	8,861.32	~	EUR	1,037,523.78	1,037,523.78	0.00
09 April 2021	P	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	USD	234,388.04	234,388.04	0.00
09 April 2021	S	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	USD	-184,918.05	-184,918.05	0.00
14 April 2021	P	Blackrock Private Opportunities IV	Private Equity	Private Equity	~	~	USD	1,556,733.44	1,556,733.44	0.00
19 April 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	775,838.14	775,838.14	0.00
21 April 2021	P	Crown Co-Investment Opportunities III	Private Equity	Private Equity	3,300.00	~	USD	238,974.58	238,974.58	0.00
22 April 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	129,354.71	129,354.71	0.00
26 April 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	121,945.30	121,945.30	0.00
29 April 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	56,371.63	56,371.63	0.00
30 April 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	978,884.86	978,884.86	0.00
04 May 2021	P	Access Capital Co-Investment Fund Buy-Out Europe II	Private Equity	Private Equity	~	~	EUR	1,660,628.02	1,660,628.02	0.00
04 May 2021	P	Unigestion Direct II - Asia	Private Equity	Private Equity	~	~	EUR	17,913.23	17,913.23	0.00
04 May 2021	P	Unigestion Direct II - Europe	Private Equity	Private Equity	~	~	EUR	647,308.29	647,308.29	0.00
04 May 2021	S	Unigestion Direct II - Europe	Private Equity	Private Equity	~	~	EUR	-173,919.87	-173,919.87	0.00
04 May 2021	P	Unigestion Direct II - North America	Private Equity	Private Equity	~	~	EUR	2,202,528.80	2,202,528.80	0.00
04 May 2021	S	Unigestion Direct II - North America	Private Equity	Private Equity	~	~	EUR	-155,988.61	-155,988.61	0.00
05 May 2021	P	Border to Coast Private Equity Series 1C	Private Equity	Private Equity	~	~	USD	242,462.04	242,462.04	0.00
06 May 2021	P	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	EUR	347,836.44	347,836.44	0.00
07 May 2021	S	Access Capital Fund VIII Buy-Out Europe	Private Equity	Private Equity	~	~	EUR	-256,497.95	-256,497.95	0.00

11 May 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	393,912.46	393,912.46	0.00
11 May 2021	P	Unigestion Secondary V	Private Equity	Private Equity	~	~	EUR	5,173,305.74	5,173,305.74	0.00
12 May 2021	P	Crown Secondaries Special Opportunities II	Private Equity	Private Equity	18,000.00	~	USD	1,273,434.74	1,273,434.74	0.00
13 May 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	EUR	252,741.24	252,741.24	0.00
14 May 2021	P	Capital Dynamics Global Secondaries V	Private Equity	Private Equity	~	~	USD	1,088,185.42	1,088,185.42	0.00
14 May 2021	S	Capital Dynamics Mid-Market Direct V	Private Equity	Private Equity	~	~	EUR	-757,380.14	-757,380.14	0.00
18 May 2021	P	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	USD	715,240.12	715,240.12	0.00
19 May 2021	S	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	GBP	-45,420.02	-45,420.02	0.00
19 May 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	GBP	601,298.63	601,298.63	0.00
19 May 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	101,940.12	101,940.12	0.00
27 May 2021	S	Access Co-Investment Fund Buy-Out Europe II	Private Equity	Private Equity	~	~	EUR	-1,651,935.12	-1,651,935.12	0.00
27 May 2021	P	Crown Growth Opportunities Global III	Private Equity	Private Equity	8,378.13	~	EUR	1,037,882.72	1,037,882.72	0.00
04 June 2021	P	Crown Co-Investment Opportunities II	Private Equity	Private Equity	3,954.71	128.96	USD	358,297.04	358,297.04	0.00
10 June 2021	P	Pantheon Global Co-Investment Opportunities IV	Private Equity	Private Equity	~	~	USD	540,410.45	540,410.45	0.00
11 June 2021	S	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	-6,273.25	-6,273.25	0.00
11 June 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	1,088,036.77	1,088,036.77	0.00
13 June 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	EUR	26,829.96	26,829.96	0.00
14 June 2021	P	Hermes GPE Innovation Fund	Private Equity	Private Equity	~	~	GBP	2,853,460.90	2,853,460.90	0.00
15 June 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	61,245.57	61,245.57	0.00
15 June 2021	P	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	USD	-4,160.65	-4,160.65	0.00
15 June 2021	P	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	USD	2,017,727.53	2,017,727.53	0.00
17 June 2021	P	Crown Co-Investment Opportunities III	Private Equity	Private Equity	6,000.00	~	USD	437,245.47	437,245.47	0.00
18 June 2021	P	Crown Secondaries Special Opportunities II	Private Equity	Private Equity	6,804.10	~	USD	717,411.58	717,411.58	0.00
25 June 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	612,293.14	612,293.14	0.00
28 June 2021	P	Crown Co-Investment Opportunities II	Private Equity	Private Equity	1,389.74	~	USD	129,424.79	129,424.79	0.00
28 June 2021	P	Crown Growth Opportunities Global III	Private Equity	Private Equity	~	~	EUR	1,156,148.57	1,156,148.57	0.00
								28,393,865.39		
03 June 2021	P	Yeovil - Leonardo Warehouse Unit	Property Unit Trusts/Direct Property	Direct Property	~	~	GBP	1,513,972.48	1,513,972.48	0.00
								1,513,972.48		
14 April 2021	S	Border to Coast UK Listed Equity Fund	UK Equities	United Kingdom	-23,115,849.52	108.27	GBP	-25,027,530.28	-23,113,719.07	1,913,811.21
19 May 2021	S	Border to Coast UK Listed Equity Fund	UK Equities	United Kingdom	-23,068,974.35	108.49	GBP	-25,027,530.28	-23,066,848.22	1,960,682.06
19 May 2021	S	Border to Coast UK Listed Equity Fund	UK Equities	United Kingdom	-46,137,948.71	108.49	GBP	-50,055,060.56	-46,133,696.46	3,921,364.10
26 May 2021	S	Border to Coast UK Listed Equity Fund	UK Equities	United Kingdom	-22,762,646.91	109.95	GBP	-25,027,530.28	-22,760,549.02	2,266,981.26
26 May 2021	S	Border to Coast UK Listed Equity Fund	UK Equities	United Kingdom	-45,525,293.82	109.95	GBP	-50,055,060.56	-45,521,098.03	4,533,962.53
07 May 2021	S	Candover Investments	UK Equities	United Kingdom	~	0.09	GBP	-5,490.32	-5,490.32	0.00
09 June 2021	S	Border to Coast UK Listed Equity Fund	UK Equities	United Kingdom	-22,591,879.58	110.77	GBP	-25,025,025.02	-22,022,995.11	3,002,029.91
09 June 2021	S	Border to Coast UK Listed Equity Fund	UK Equities	United Kingdom	-45,183,759.18	110.77	GBP	-50,050,050.05	-45,179,594.87	4,870,455.18
16 June 2021	S	Border to Coast UK Listed Equity Fund	UK Equities	United Kingdom	-44,675,578.01	112.03	GBP	-50,050,050.05	-44,671,460.53	5,378,589.52
30 June 2021	S	Border to Coast UK Listed Equity Fund	UK Equities	United Kingdom	-22,714,706.11	110.16	GBP	-25,022,520.26	-22,712,612.63	2,309,907.63
								-325,345,847.66		
Periods April, May and June 21 (Cumulative) Total								-76,622,759.74		
Total Profit - NB: Losses are shown with a ()										208,457,906.04