

## 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)		(£)	(£)	
02 July 2021	P	Access Capital Fund Infrastructure II	Infrastructure	Infrastructure	~	~	EUR	536,648.09	536,648.09	0.00
05 July 2021	S	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	-1,516,512.42	-1,516,512.42	0.00
07 July 2021	S	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	-400,155.98	-400,155.98	0.00
12 July 2021	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	640,418.45	640,418.45	0.00
13 July 2021	S	ACIF Infrastructure II	Infrastructure	Infrastructure	~	~	EUR	-189,893.79	-189,893.79	0.00
14 July 2021	P	Border to Coast Infrastructre Series 1C	Infrastructure	Infrastructure	~	~	EUR	49,356.70	49,356.70	0.00
21 July 2021	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	EUR	16,385.86	16,385.86	0.00
21 July 2021	S	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	EUR	-163,073.48	-163,073.48	0.00
26 July 2021	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	50,716.37	50,716.37	0.00
28 July 2021	S	Blackrock Global Energy & Power Infrastructure Fund III	Infrastructure	Infrastructure	~	~	USD	-31,649.89	-31,649.89	0.00
28 July 2021	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	42,981.51	42,981.51	0.00
28 July 2021	S	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	-19,912.16	-19,912.16	0.00
03 August 2021	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	EUR	1,469,955.90	1,469,955.90	0.00
04 August 2021	S	Foresight Energy Infrastructure Partners	Infrastructure	Infrastructure	~	~	EUR	-234,927.91	-234,927.91	0.00
05 August 2021	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	477,000.40	477,000.40	0.00
05 August 2021	S	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	-532.56	-532.56	0.00
17 August 2021	S	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	EUR	-18,956.06	-18,956.06	0.00
17 August 2021	S	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	EUR	-4,132.33	-4,132.33	0.00
19 August 2021	P	Border to Coast Infrastructure Series 1C	Infrastructure	Infrastructure	~	~	USD	1,631,981.15	1,631,981.15	0.00
24 August 2021	P	Access Capital Fund Infrastructure II	Infrastructure	Infrastructure	~	~	EUR	345,577.37	345,577.37	0.00
25 August 2021	P	Blackrock Global Energy & Power Infrastructure Fund III	Infrastructure	Infrastructure	~	~	USD	1,223,961.89	1,223,961.89	0.00
31 August 2021	P	ACIF Infrastructure LP	Infrastructure	Infrastructure	~	~	EUR	237,651.59	237,651.59	0.00
01 September 2021	S	Blackrock Global Energy & Power Infrastructure Fund III	Infrastructure	Infrastructure	~	~	USD	-12,216.33	-12,216.33	0.00
06 September 2021	P	Border to Coast Infrastructure Series 1C	Infrastructure	Infrastructure	~	~	USD	389,432.64	389,432.64	0.00
07 September 2021	P	Border to Coast Infrastructure Series 1B	Infrastructure	Infrastructure	~	~	USD	118,913.60	118,913.60	0.00
07 September 2021	P	Border to Coast Private Equity Series 1A	Infrastructure	Infrastructure	~	~	USD	2,117,553.41	2,117,553.41	0.00
08 September 2021	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	16,217.60	16,217.60	0.00
08 September 2021	S	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	-232,568.05	-232,568.05	0.00
28 September 2021	S	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	-18,780.66	-18,780.66	0.00
28 September 2021	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	180,335.83	180,335.83	0.00
29 September 2021	S	Foresight Energy Infrastructure Partners	Infrastructure	Infrastructure	~	~	EUR	-177,458.64	-177,458.64	0.00
30 September 2021	P	Border to Coast Infrastructure Series 1A	Infrastructure	Infrastructure	~	~	USD	14,892.39	14,892.39	0.00
								<b>6,539,210.48</b>		
03 September 2021	P	Pantheon Private Debt PSD II	Other Alternatives	Other Alternatives	~	~	USD	1,229,700.49	1,229,700.49	0.00
10 September 2021	P	La Salle Real Estate Debt Strategies IV	Other Alternatives	Other Alternatives	~	~	EUR	678,543.75	678,543.75	0.00
27 September 2021	P	Gresham House BSI Housing Fund LP	Other Alternatives	Other Alternatives	~	~	GBP	1,694,915.00	1,694,915.00	0.00
27 September 2021	P	La Salle Real Estate Debt Strategies IV	Other Alternatives	Other Alternatives	~	~	EUR	1,100,965.32	1,100,965.32	0.00
30 September 2021	P	Insight IIFIG Secured Finance II Fund	Other Alternatives	Other Alternatives	24,720,656.58	1.01	GBP	25,000,000.00	25,000,000.00	0.00
								<b>29,704,124.56</b>		
02 July 2021	P	Access Capital Fund VIII Buy-Out Europe	Private Equity	Private Equity	~	~	EUR	2,496,568.29	2,496,568.29	0.00
06 July 2021	S	Access Capital Co-Investment Fund Buy-Out Europe II	Private Equity	Private Equity	~	~	EUR	-1,594,796.94	-1,594,796.94	0.00
06 July 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	725,947.32	725,947.32	0.00
09 July 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	45,395.94	45,395.94	0.00
09 July 2021	P	Crown Secondaries Special Opportunities II	Private Equity	Private Equity	~	~	USD	597,720.63	597,720.63	0.00
12 July 2021	P	Border to Coast Private Equity Series 1C	Private Equity	Private Equity	~	~	USD	237,185.71	237,185.71	0.00
20 July 2021	S	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	USD	-103,788.97	-103,788.97	0.00

22 July 2021	P	Blackrock Private Opportunities IV	Private Equity	Private Equity	~	~	USD	966,366.95	966,366.95	0.00
26 July 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	186,029.29	186,029.29	0.00
26 July 2021	P	Capital Dynamics Mid-Market Direct V	Private Equity	Private Equity	~	~	EUR	2,463,472.65	2,463,472.65	0.00
26 July 2021	P	Crown Secondaries Special Opportunities II	Private Equity	Private Equity	7,380.18	~	USD	852,528.65	852,528.65	0.00
28 July 2021	P	Capital Dynamics LGPS Collective Private Equity for Pools 18/19	Private Equity	Private Equity	~	~	GBP	600,000.00	600,000.00	0.00
30 July 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	997,868.14	997,868.14	0.00
30 July 2021	P	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	USD	982,408.43	982,408.43	0.00
30 July 2021	S	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	USD	-62,258.61	-62,258.61	0.00
03 August 2021	S	Access Co-Investment Fund Buy-Out Europe II	Private Equity	Private Equity	~	~	EUR	-763,701.03	-763,701.03	0.00
03 August 2021	P	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	USD	592,830.86	592,830.86	0.00
10 August 2021	P	Crown Growth Opportunities Global III	Private Equity	Private Equity	5,365.44	~	EUR	771,591.58	771,591.58	0.00
12 August 2021	P	Border to Coast Private Equity Series 1C	Private Equity	Private Equity	~	~	USD	324,565.70	324,565.70	0.00
13 August 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	191,884.35	191,884.35	0.00
16 August 2021	P	Blackrock Private Opportunities Fund IV	Private Equity	Private Equity	~	~	USD	27,491.19	27,491.19	0.00
18 August 2021	S	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	USD	-64,397.75	-64,397.75	0.00
18 August 2021	P	Border to Coast Private Equity Series 1C	Private Equity	Private Equity	~	~	USD	1,736,344.07	1,736,344.07	0.00
19 August 2021	S	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	-217,038.90	-217,038.90	0.00
20 August 2021	S	Capital Dynamics Mid-Market Direct V	Private Equity	Private Equity	~	~	EUR	-527,001.43	-527,001.43	0.00
25 August 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	211,501.18	211,501.18	0.00
27 August 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	EUR	453,803.87	453,803.87	0.00
31 August 2021	S	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	-342,604.30	-342,604.30	0.00
09 September 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	EUR	522,564.38	522,564.38	0.00
09 September 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	783,941.05	783,941.05	0.00
09 September 2021	P	Capital Dynamics Global Secondaries V	Private Equity	Private Equity	~	~	USD	1,217,770.86	1,217,770.86	0.00
10 September 2021	P	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	USD	764,290.98	764,290.98	0.00
13 September 2021	P	Access Capital Co-Investment Fund Buy-Out Europe II	Private Equity	Private Equity	~	~	EUR	1,419,549.36	1,419,549.36	0.00
13 September 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	GBP	625,526.95	625,526.95	0.00
14 September 2021	P	Hermes GPE Innovation Fund	Private Equity	Private Equity	~	~	GBP	1,104,571.66	1,104,571.66	0.00
14 September 2021	P	Pantheon Global Co-Investment Opportunities IV	Private Equity	Private Equity	~	~	USD	1,643,947.07	1,643,947.07	0.00
15 September 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	774,269.11	774,269.11	0.00
15 September 2021	P	Crown Co-Investments Opportunities II	Private Equity	Private Equity	3,674.96	146.94	USD	388,295.80	388,295.80	0.00
20 September 2021	P	Unigestion Direct II - Asia	Private Equity	Private Equity	~	~	EUR	642,582.15	642,582.15	0.00
20 September 2021	P	Unigestion Direct II - Europe	Private Equity	Private Equity	~	~	EUR	1,601,345.00	1,601,345.00	0.00
20 September 2021	P	Unigestion Direct II - North America	Private Equity	Private Equity	~	~	EUR	458,824.03	458,824.03	0.00
21 September 2021	P	Border to Coast Private Equity Series 1A	Private Equity	Private Equity	~	~	USD	1,104,283.09	1,104,283.09	0.00
22 September 2021	P	Crown Co-Investment Opportunities III	Private Equity	Private Equity	10,500.00	~	USD	774,211.19	774,211.19	0.00
24 September 2021	P	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	GBP	506,522.28	506,522.28	0.00
24 September 2021	S	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	GBP	-1,933.95	-1,933.95	0.00
24 September 2021	P	Border to Coast Private Equity Series 1C	Private Equity	Private Equity	~	~	USD	705,394.06	705,394.06	0.00
28 September 2021	S	Access Capital Co-Investment Fund Buy-Out Europe II	Private Equity	Private Equity	~	~	EUR	-592,070.43	-592,070.43	0.00
28 September 2021	P	Capital Dynamics LGPS Collective Private Equity for Pools 18/19	Private Equity	Private Equity	~	~	GBP	500,000.00	500,000.00	0.00
29 September 2021	P	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	USD	1,246,168.44	1,246,168.44	0.00
29 September 2021	S	Border to Coast Private Equity Series 1B	Private Equity	Private Equity	~	~	USD	-297,433.00	-297,433.00	0.00

**27,678,536.98**

20 August 2021	P	Leonardo Warehouse Unit	Property Unit Trusts/Direct Property	Property Unit Trusts/Direct Property	~	~	GBP	374,195.24	374,195.24	0.00
31 August 2021	S	The Royal London Property Fund	Property Unit Trusts/Direct Property	Property Unit Trusts/Direct Property	-3,532,903.66	2.90	GBP	-10,252,486.42	-8,197,204.76	2,055,281.66
15 September 2021	P	Leonardo Warehouse Unit	Property Unit Trusts/Direct Property	Property Unit Trusts/Direct Property	~	~	GBP	26,750.00	26,750.00	0.00
24 September 2021	P	Leonardo Warehouse Unit	Property Unit Trusts/Direct Property	Property Unit Trusts/Direct Property	~	~	GBP	261,294.05	261,294.05	0.00

**-9,590,247.13**

07 July 2021	S	Border to Coast UK Listed Equity Fund	UK Equities	United Kingdom	-22,311,654.26	112.15	GBP	-25,022,520.26	-22,309,597.93	2,712,922.33
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21 July 2021	S	Border to Coast UK Listed Equity Fund	UK Equities	United Kingdom	-22,808,079.67	109.72	GBP	-25,025,025.02	-22,805,977.59	2,219,047.43
11 August 2021	S	Border to Coast UK Listed Equity Fund	UK Equities	United Kingdom	-22,009,696.58	113.70	GBP	-25,025,025.02	-22,007,668.08	3,017,356.94
25 August 2021	S	Border to Coast UK Listed Equity Fund	UK Equities	United Kingdom	-35,268,246.31	113.53	GBP	-40,040,040.04	-35,264,995.85	4,775,044.19
15 September 2021	S	Border to Coast UK Listed Equity Fund	UK Equities	United Kingdom	-35,743,652.95	112.02	GBP	-40,040,040.04	-35,740,358.67	4,299,681.37

**-155,152,650.38**

**Periods July, August and September 21 (Cumulative) Total**

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

**-100,821,025.50**

**19,079,333.94**