

New Folder

30 Sep 21

TEESSIDE PENSION FUND

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◆ Asset Detail - Customizable

| Asset Subcategory | Accrued Income/Expense Curr | Nominal | Book Cost | Market Price | Market Value |
|---|--------------------------------|------------------------|------------------------|--------------|------------------------|
| Equities | | | | | |
| Common stock | | | | | |
| Australia | | | | | |
| Common Stock FINEXIA FINL GROUP NPV SEDOL : BMY4539 | 0.00 AUD | 428.000 | 0.000 | 0.07250000 | 16.620 |
| Common Stock YOUNG AUSTRALIAN MINES LTD SEDOL : 6741626 | 0.00 AUD | 225,391.000 | 287,505.650 | 0.06900000 | 8,331.640 |
| Total Australia | 0.00 | 225,819.000 | 287,505.650 | | 8,348.260 |
| Europe Region | | | | | |
| Common Stock ACIF INFRASTRUCTURE FUND LP CUSIP : 9936FC996 | 0.00 EUR | 19,430,520.010 | 17,323,625.440 | 1.22083650 | 20,389,378.350 |
| Total Europe Region | 0.00 | 19,430,520.010 | 17,323,625.440 | | 20,389,378.350 |
| Guernsey, Channel Islands | | | | | |
| Common Stock AMEDEO AIR FOUR PL RED ORD NPV SEDOL : BKY41C6 | 0.00 GBP | 6,666,666.000 | 6,114,034.800 | 0.23500000 | 1,566,666.510 |
| Total Guernsey, Channel Islands | 0.00 | 6,666,666.000 | 6,114,034.800 | | 1,566,666.510 |
| Malta | | | | | |
| Common Stock BGP HOLDINGS PLC BENEFICIAL INTEREST SHSNPV SEDOL : 3A1MX0W | 0.00 EUR | 200,000.000 | 0.000 | 0.00000000 | 0.000 |
| Total Malta | 0.00 | 200,000.000 | 0.000 | | 0.000 |
| United Kingdom | | | | | |
| Common Stock AFREN ORD GBP0.01 SEDOL : B067275 | 0.00 GBP | 1,000,000.000 | 1,089,449.060 | 0.01785000 | 17,850.000 |
| Common Stock CARILLION ORD GBP0.50 SEDOL : 0736554 | 0.00 GBP | 436,400.000 | 0.000 | 0.14200000 | 61,968.800 |
| Common Stock NEW WORLD RESOURCE ORD EUR0.0004 A SEDOL : B42CTW6 | 0.00 GBP | 250,000.000 | 1,294,544.760 | 0.00150000 | 375.000 |
| Total United Kingdom | 0.00 | 1,686,400.000 | 2,383,993.820 | | 80,193.800 |
| Total Common stock | 0.00 | 28,209,405.010 | 26,109,159.710 | | 22,044,586.920 |
| Funds - common stock | | | | | |
| United Kingdom | | | | | |
| Funds - Common Stock BORDER TO COAST PE UK LISTED EQUITY A GBP ACC SEDOL : BDD86K3 | 0.00 GBP | 801,026,053.420 | 800,952,227.720 | 1.12420000 | 900,513,489.250 |
| Total United Kingdom | 0.00 | 801,026,053.420 | 800,952,227.720 | | 900,513,489.250 |

*Generated by Northern Trust from periodic data on 25 Oct 21

◆ **Asset Detail - Customizable**

| Asset Subcategory | Accrued Income/Expense Curr | Nominal | Book Cost | Market Price | Market Value |
|--|--------------------------------|------------------------|--------------------------|------------------|--------------------------|
| Equities | | | | | |
| Total Funds - common stock | 0.00 | 801,026,053.420 | 800,952,227.720 | | 900,513,489.250 |
| Unit trust equity | | | | | |
| Guernsey, Channel Islands | | | | | |
| Unit Trust Equity DARWIN BEREAVEMENT SERVICES FUND CLASS B ACCUMULATION SEDOL : 4A8UCZU | 0.00 GBP | 14,359,563.469 | 15,000,000.000 | 1.15110000 | 16,529,293.510 |
| Total Guernsey, Channel Islands | 0.00 | 14,359,563.469 | 15,000,000.000 | | 16,529,293.510 |
| Japan | | | | | |
| Unit Trust Equity SSGA MPF JAPAN EQUITY INDEX SEDOL : 001533W | 0.00 GBP | 48,440,992.757 | 89,842,364.060 | 2.37760000 | 115,173,304.380 |
| Total Japan | 0.00 | 48,440,992.757 | 89,842,364.060 | | 115,173,304.380 |
| Luxembourg | | | | | |
| Unit Trust Equity ABERDEEN STANDARD EUR PPTY GROWTH FD LP SEDOL : 8A8TB3U | 0.00 EUR | 324.970 | 21,282,170.990 | 136.870.72000000 | 38,231,019.410 |
| Total Luxembourg | 0.00 | 324.970 | 21,282,170.990 | | 38,231,019.410 |
| Pacific Region | | | | | |
| Unit Trust Equity SSGA MPF PAC BASIN EX-JAPAN INDEX SEDOL : 001532W | 0.00 GBP | 50,692,305.509 | 242,515,511.220 | 6.53510000 | 331,279,285.730 |
| Total Pacific Region | 0.00 | 50,692,305.509 | 242,515,511.220 | | 331,279,285.730 |
| United Kingdom | | | | | |
| Unit Trust Equity CANOVER INVSTMNTS PLC GBP0.25 SEDOL : 0171315 | 0.00 GBP | 60,000.000 | 323,674.020 | 0.00000000 | 0.000 |
| Unit Trust Equity DARWIN LEISURE DEVELOPMENT FUND ACCUMULATION UNITS - D CLASS SEDOL : | 0.00 GBP | 15,000,000.000 | 15,000,000.000 | 1.19940000 | 17,991,000.000 |
| Unit Trust Equity LOCAL AUTHORITIES LOCAL AUTHORITIES PROPERTY SEDOL : 0521664 | 0.00 GBP | 1,368,174.000 | 1,282,865.490 | 3.14107400 | 4,297,535.780 |
| Unit Trust Equity MPF EUROPE EX UK SUB-FUND SEDOL : 4A8NH9U | 0.00 GBP | 15,402,552.970 | 97,836,405.640 | 8.17020000 | 125,841,938.280 |
| Unit Trust Equity MPF N AMER EQTY SUB-FUND SEDOL : 1A8NH9U | 0.00 GBP | 2,621,178.211 | 24,012,835.230 | 14.14200000 | 37,068,702.260 |
| Total United Kingdom | 0.00 | 34,451,905.181 | 138,455,780.380 | | 185,199,176.320 |
| Total Unit trust equity | 0.00 | 147,945,091.886 | 507,095,826.650 | | 686,412,079.350 |
| Total Equities | 0.00 | 977,180,550.316 | 1,334,157,214.080 | | 1,608,970,155.520 |

◆ Asset Detail - Customizable

| Asset Subcategory | Accrued Income/Expense Curr | Nominal | Book Cost | Market Price | Market Value |
|---|--------------------------------|------------------------|------------------------|--------------|------------------------|
| Real Estate | | | | | |
| <i>Real estate</i> | | | | | |
| Europe Region | | | | | |
| Real Estate CAPITAL DYNAMICS MID-MARKET DIRECT V CUSIP : 993RBZ993 | 0.00 EUR | 9,000,000.010 | 7,837,110.210 | 1.32021470 | 10,212,901.190 |
| Total Europe Region | 0.00 | 9,000,000.010 | 7,837,110.210 | | 10,212,901.190 |
| United Kingdom | | | | | |
| Real Estate HEARTHSTONE RESIDENTIAL FUND 1 LIMITED PARTNERSHIP CUSIP : 9936FD994 | 0.00 GBP | 9,895,775.630 | 9,895,775.630 | 0.92665470 | 9,169,967.000 |
| Real Estate HEARTHSTONE RESIDENTIAL FUND 2 CUSIP : 9942CJ992 | 0.00 GBP | 2,784,729.000 | 2,784,729.000 | 0.99311570 | 2,765,558.090 |
| Real Estate TEESSIDE PENSION FUND - DIRECT PROPERTY CUSIP : 9936HG995 | 0.00 GBP | 280,289,446.350 | 280,289,446.350 | 1.02875800 | 288,350,010.250 |
| Total United Kingdom | 0.00 | 292,969,950.980 | 292,969,950.980 | | 300,285,535.340 |
| Total Real estate | 0.00 | 301,969,950.990 | 300,807,061.190 | | 310,498,436.530 |
| <i>Funds - real estate</i> | | | | | |
| United Kingdom | | | | | |
| Funds - Real Estate DARWIN LEISURE PRO UNITS CLS 'C' SEDOL : B29MQ57 | 0.00 GBP | 6,493,057.480 | 9,196,423.740 | 3.56250000 | 23,131,517.270 |
| Funds - Real Estate DARWIN LEISURE PROPERTY FUND UNITS K GBP INC SEDOL : 4A9TBEU | 0.00 GBP | 15,000,000.000 | 15,000,000.000 | 1.02980000 | 15,447,000.000 |
| Funds - Real Estate HERMES PROPERTY UT SEDOL : 0426219 | 0.00 GBP | 663,638.000 | 720,122.990 | 6.96100000 | 4,619,584.120 |
| Funds - Real Estate LEGAL AND GENERAL MANAGED PROPERTY FUND SEDOL : 004079W | 0.00 GBP | 108,263.760 | 385,000.000 | 59.35550000 | 6,426,049.610 |
| Funds - Real Estate THREADNEEDLE PROP THREADNEEDLE PROP UNITTRST SEDOL : 0508667 | 0.00 GBP | 12,750.000 | 1,527,939.200 | 295.09000000 | 3,762,397.500 |
| Total United Kingdom | 0.00 | 22,277,709.240 | 26,829,485.930 | | 53,386,548.500 |
| Total Funds - real estate | 0.00 | 22,277,709.240 | 26,829,485.930 | | 53,386,548.500 |
| Total Real Estate | 0.00 | 324,247,660.230 | 327,636,547.120 | | 363,884,985.030 |

◆ Asset Detail - Customizable

| Asset Subcategory | Accrued | Nominal | Book Cost | Market Price | Market Value |
|--|---------------------|-----------------------|-----------------------|--------------|-----------------------|
| Description/Asset ID | Income/Expense Curr | | | | |
| Venture Capital and Partnerships | | | | | |
| Partnerships | | | | | |
| Europe Region | | | | | |
| Partnerships | | | | | |
| ACCESS CAPITAL FUND INFRASTRUCTURE II - EUR CUSIP : 993QEX997 | 0.00 EUR | 9,161,036.990 | 8,228,929.820 | 1.05401980 | 8,299,567.520 |
| Partnerships | | | | | |
| ACCESS CAPITAL FUND VIII GROWTH BUY OUT EUROPE CUSIP : 993KDB999 | 0.00 EUR | 9,641,403.330 | 8,451,604.190 | 0.88446600 | 7,329,653.600 |
| Partnerships | | | | | |
| ACCESS CAPITAL, ACIF INFRASTRUCTURE II LP (FUND 2) CUSIP : 993SRL995 | 0.00 EUR | 1,635,000.000 | 1,469,070.920 | 0.69594190 | 978,031.400 |
| Partnerships | | | | | |
| ACCESS CAPITAL, CO-INVESTMENT FUND BUY-OUT EUROPE II CUSIP : 993SRM993 | 0.00 EUR | 3,800,000.000 | 3,305,355.620 | 1.06195340 | 3,468,575.180 |
| Partnerships | | | | | |
| Darwin Bereavement Services Fund, Incomeunits CUSIP : 993XBG992 | 0.00 GBP | 10,000,000.000 | 10,000,000.000 | 1.00000000 | 10,000,000.000 |
| Total Europe Region | 0.00 | 34,237,440.320 | 31,454,960.550 | | 30,075,827.700 |
| Global Region | | | | | |
| Partnerships | | | | | |
| CAPITAL DYNAMICS GLOBAL SECONDARIES V - GBP CUSIP : 993LJT992 | 0.00 GBP | 8,541,365.000 | 8,541,365.000 | 1.92257440 | 16,421,409.690 |
| Partnerships | | | | | |
| CROWN CO INVESTMENT OPPORTUNITIES II PLCS USD CUSIP : 993BRL992 | 0.00 USD | 17,102,130.030 | 12,862,040.290 | 1.60902070 | 20,408,408.160 |
| Partnerships | | | | | |
| LGPS COLLECTIVE PRIVATE EQUITY FOR POOLS2018/19 - GBP CUSIP : 993LRK992 | 0.00 GBP | 3,700,000.000 | 3,700,000.000 | 1.16484730 | 4,309,935.010 |
| Partnerships | | | | | |
| PANTHEON GLOBAL CO-INVESTMENT OPPORTUNITIES IV CUSIP : 993FYQ994 | 0.00 USD | 19,800,000.000 | 16,034,925.400 | 0.85540690 | 12,561,318.730 |
| Partnerships | | | | | |
| UNIGESTION DIRECT II - EUR CUSIP : 993MTE992 | 0.00 EUR | 2,047,196.600 | 1,835,877.800 | 1.20150820 | 2,114,211.090 |
| Total Global Region | 0.00 | 51,190,691.630 | 42,974,208.490 | | 55,815,282.680 |
| United Kingdom | | | | | |
| Partnerships | | | | | |
| ANCALA INFRASTRUCTURE FUND II SCSP CUSIP : 993FSE998 | 0.00 EUR | 15,975,382.070 | 14,467,708.490 | 0.78241850 | 10,743,664.070 |
| Partnerships | | | | | |
| BORDER TO COAST EMERGING MARKET HYBRID FUND - GBP CUSIP : 9942CC997 | 0.00 GBP | 50,000,000.000 | 50,000,000.000 | 3.95094620 | 197,547,310.000 |
| Partnerships | | | | | |
| BORDER TO COAST PE OVERSEAS DEV MKTS EQTY A CUSIP : 993BRK994 | 0.00 GBP | 1,530,000,000.000 | 1,530,000,000.000 | 1.14132610 | 1,746,228,933.000 |
| Partnerships | | | | | |
| BORDER TO COAST PRIVATE EQUITY SERIES 1B CUSIP : 993U46998 | 0.00 USD | 6,022,374.480 | 4,327,712.810 | 1.09731910 | 4,901,149.970 |
| Partnerships | | | | | |
| BORDER TO COAST PRIVATE EQUITY SERIES 1C CUSIP : 993XGK998 | 0.00 GBP | 2,517,184.430 | 2,517,184.430 | 0.99987880 | 2,516,879.350 |
| Partnerships | | | | | |
| CAPITAL DYNAMICS CLEAN ENERGY INFRASTRUCTURE VIII (CO INVESTMENT) LP CUSIP : | 0.00 GBP | 4,568,112.600 | 4,568,112.600 | 0.98190410 | 4,485,448.490 |
| Partnerships | | | | | |
| CAPITAL DYNAMICS CLEAN ENERGY AND INFRASTRUCTURE VIII SCSP CUSIP : 993FP0991 | 0.00 GBP | 9,136,225.210 | 9,136,225.210 | 0.99002300 | 9,045,073.090 |

◆ Asset Detail - Customizable

| Asset Subcategory | Description/Asset ID | Accrued Income/Expense Curr | Nominal | Book Cost | Market Price | Market Value |
|---|--|--------------------------------|--------------------------|--------------------------|--------------|--------------------------|
| Venture Capital and Partnerships | | | | | | |
| Partnerships | | | | | | |
| United Kingdom | | | | | | |
| Partnerships | GRESHAM HOUSE BSI HOUSING FUND LP CUSIP : 993FP6998 | 0.00 GBP | 8,011,878.570 | 8,011,878.570 | 1.02349480 | 8,200,116.050 |
| Partnerships | GRESHAM HOUSE BSI INFRASTRUCTURE LP CUSIP : 993FP5990 | 0.00 GBP | 12,959,852.980 | 12,959,852.980 | 0.96393960 | 12,492,515.500 |
| Partnerships | HERMES GPE INNOVATION FUND CUSIP : 993NEB992 | 0.00 GBP | 8,829,773.100 | 8,829,773.100 | 1.24049430 | 10,953,283.200 |
| Partnerships | INNISFREE PFI CONTINUATION FUND CUSIP : 9936FE992 | 0.00 GBP | 8,672,972.000 | 8,672,972.000 | 1.13304600 | 9,826,876.230 |
| Partnerships | INNISFREE PFI SECONDARY FUND 2 CUSIP : 9936FF999 | 0.00 GBP | 7,728,331.000 | 7,728,331.000 | 1.10874530 | 8,568,750.670 |
| Partnerships | THE MODEL T FINANCE COMPANY - GBP CUSIP : 993QJB990 | 0.00 GBP | 19,999,950.000 | 19,999,950.000 | 1.00000000 | 19,999,950.000 |
| Total United Kingdom | | 0.00 | 1,684,422,036.440 | 1,681,219,701.190 | | 2,045,509,949.620 |
| United States | | | | | | |
| Partnerships | BLACKROCK GLOBAL ENERGY AND POWER INFRASTRUCTURE FUND III CUSIP : | 0.00 USD | 9,257,488.000 | 7,253,034.470 | 0.56614030 | 3,886,999.850 |
| Partnerships | BLACKROCK GLOBAL RENEWABLE POWER FUND III CUSIP : 993QHY992 | 0.00 USD | 1,481,686.000 | 1,123,851.560 | 0.92461560 | 1,016,049.090 |
| Partnerships | BLACKROCK PRIVATE OPPORTUNITIES FUND IV TOTAL CUSIP : 993FYK997 | 0.00 USD | 2,234,270.000 | 1,740,627.650 | 1.00000000 | 1,657,039.840 |
| Partnerships | BORDER TO COAST INFRASTRUCTURE SERIES 1 CUSIP : 993FT4999 | 0.00 USD | 35,479,559.780 | 27,318,640.040 | 0.69869910 | 18,385,087.560 |
| Partnerships | BORDER TO COAST INFRASTRUCTURE SERIES 1B CUSIP : 993KGJ999 | 0.00 USD | 9,205,952.570 | 6,807,330.150 | 0.81025410 | 5,532,064.900 |
| Partnerships | BORDER TO COAST INFRASTRUCTURE SERIES 1C CUSIP : 9942A6992 | 0.00 GBP | 2,146,389.270 | 2,146,389.270 | 0.98290630 | 2,109,699.540 |
| Partnerships | BORDER TO COAST PRIVATE EQUITY SERIES 1 CUSIP : 993FYP996 | 0.00 USD | 50,371,861.310 | 37,595,781.930 | 1.08668350 | 40,596,478.980 |
| Partnerships | BRIDGES EVERGREEN TPF HOUSING CO-INVEST LP CUSIP : 993XEU998 | 0.00 GBP | 360,633.330 | 360,633.330 | 0.91591090 | 330,308.000 |
| Partnerships | CROWN CO-INVEST OPPORTUNITIES III CUSIP : 993XBM999 | 0.00 USD | 930,000.000 | 671,565.570 | 0.88636670 | 611,355.290 |
| Partnerships | CROWN GLOBAL OPPORTUNITIES VII CUSIP : 993FYN991 | 0.00 USD | 12,280,000.000 | 9,402,604.100 | 1.31090860 | 11,939,003.390 |
| Partnerships | Crown Growth Opportunities Global III fund CUSIP : 993FYM993 | 0.00 USD | 20,905,651.680 | 15,433,130.640 | 1.38861800 | 21,529,988.440 |
| Partnerships | FORESIGHT ENERGY INFRASTRUCTURE PARTNERS CUSIP : 993FS9999 | 0.00 USD | 2,928,530.200 | 2,171,128.910 | 1.17324690 | 2,548,217.060 |
| Partnerships | LGT CAPITAL CROWN SECONDARIES SPECIAL OPPORTUNITIES II CUSIP : 993QEY995 | 0.00 USD | 8,987,500.000 | 6,796,982.520 | 1.50452560 | 10,028,495.440 |

◆ **Asset Detail - Customizable**

| Asset Subcategory | Accrued Income/Expense Curr | Nominal | Book Cost | Market Price | Market Value |
|---|--------------------------------|--------------------------|--------------------------|--------------|--------------------------|
| Venture Capital and Partnerships | | | | | |
| <i>Partnerships</i> | | | | | |
| United States | | | | | |
| Partnerships | | | | | |
| PANTHEON SENIOR DEBT SECONDARIES II CUSIP : 993UAP999 | 0.00 USD | 6,367,323.000 | 4,676,290.270 | 0.97402240 | 4,599,632.370 |
| Partnerships | | | | | |
| UNIGESTION SA CUSIP : 993FYL995 | 0.00 USD | 7,944,005.610 | 5,925,979.840 | 1.47877700 | 8,712,434.480 |
| Total United States | 0.00 | 170,880,850.750 | 129,423,970.250 | | 133,482,854.230 |
| Total Partnerships | 0.00 | 1,940,731,019.140 | 1,885,072,840.480 | | 2,264,883,914.230 |
| Total Venture Capital and Partnerships | 0.00 | 1,940,731,019.140 | 1,885,072,840.480 | | 2,264,883,914.230 |

◆ Asset Detail - Customizable

| Asset Subcategory | Accrued | Nominal | Book Cost | Market Price | Market Value |
|-------------------------------|---------------------|-----------------------|-----------------------|--------------|-----------------------|
| Description/Asset ID | Income/Expense Curr | | | | |
| Hedge Fund | | | | | |
| Hedge equity | | | | | |
| Global Region | | | | | |
| Hedge Equity | | | | | |
| IIF UK I LP CUSIP : 993FP3995 | 0.00 USD | 48,996,260.800 | 37,445,803.320 | 0.97769540 | 35,527,431.080 |
| Total Global Region | 0.00 | 48,996,260.800 | 37,445,803.320 | | 35,527,431.080 |
| Total Hedge equity | 0.00 | 48,996,260.800 | 37,445,803.320 | | 35,527,431.080 |
| Total Hedge Fund | 0.00 | 48,996,260.800 | 37,445,803.320 | | 35,527,431.080 |

◆ **Asset Detail - Customizable**

| Asset Subcategory | Accrued Income/Expense Curr | Nominal | Book Cost | Market Price | Market Value |
|--------------------------------|--------------------------------|--------------|--------------|--------------|--------------|
| All Other | | | | | |
| Recoverable taxes | | | | | |
| Recoverable taxes | | | | | |
| GBP - British pound sterling | 97,715.75 | 0.000 | 0.000 | 0.00000000 | 0.000 |
| Recoverable taxes | | | | | |
| DKK - Danish krone | 293,381.11 | 0.000 | 0.000 | 0.00000000 | 0.000 |
| Recoverable taxes | | | | | |
| EUR - Euro | 1,106,787.07 | 0.000 | 0.000 | 0.00000000 | 0.000 |
| Recoverable taxes | | | | | |
| CHF - Swiss franc | 2,145,012.05 | 0.000 | 0.000 | 0.00000000 | 0.000 |
| Total | 3,642,895.98 | 0.000 | 0.000 | | 0.000 |
| Total Recoverable taxes | 3,642,895.98 | 0.000 | 0.000 | | 0.000 |
| Total All Other | 3,642,895.98 | 0.000 | 0.000 | | 0.000 |

◆ Asset Detail - Customizable

| Asset Subcategory | Accrued Income/Expense Curr | Nominal | Book Cost | Market Price | Market Value |
|--|--------------------------------|------------------------|------------------------|--------------|------------------------|
| Cash and Cash Equivalents | | | | | |
| Cash | | | | | |
| Cash | | | | | |
| GBP - British pound sterling | 0.00 | 322.840 | 322.840 | 1.00000000 | 322.840 |
| Total | 0.00 | 322.840 | 322.840 | | 322.840 |
| Total Cash | 0.00 | 322.840 | 322.840 | | 322.840 |
| Invested cash | | | | | |
| Invested cash | | | | | |
| USD - United States dollar | 0.00 | 2,743.000 | 2,743.000 | 1.00000000 | 2,743.000 |
| Total | 0.00 | 2,743.000 | 2,743.000 | | 2,743.000 |
| Total Invested cash | 0.00 | 2,743.000 | 2,743.000 | | 2,743.000 |
| Cash (externally held) | | | | | |
| Cash (externally held) | | | | | |
| GBP - British pound sterling | 0.00 | 537,405,951.870 | 537,405,951.870 | 1.00000000 | 537,405,951.870 |
| Total | 0.00 | 537,405,951.870 | 537,405,951.870 | | 537,405,951.870 |
| Total Cash (externally held) | 0.00 | 537,405,951.870 | 537,405,951.870 | | 537,405,951.870 |
| Funds - short term investment | | | | | |
| Funds - Short Term Investment | | | | | |
| GBP - British pound sterling | 0.00 | 1,010,000.000 | 1,010,000.000 | 1.00000000 | 1,010,000.000 |
| Total | 0.00 | 1,010,000.000 | 1,010,000.000 | | 1,010,000.000 |
| Total Funds - short term investment | 0.00 | 1,010,000.000 | 1,010,000.000 | | 1,010,000.000 |
| Total Cash and Cash Equivalents | 0.00 | 538,419,017.710 | 538,419,017.710 | | 538,419,017.710 |
| Report Total: | | | | | |
| | 3,642,895.98 | 3,829,574,508.196 | 4,122,731,422.710 | | 4,811,685,503.570 |

◆ Asset Detail - Customizable

| Asset Subcategory | Accrued Income/Expense Curr | Nominal | Book Cost | Market Price | Market Value |
|-------------------|--------------------------------|---------|-----------|--------------|--------------|
|-------------------|--------------------------------|---------|-----------|--------------|--------------|

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| <u>ASSET</u> | <u>BOOK COST</u> | <u>PRICE</u> | <u>MARKET VALUE</u> | <u>FUND %</u> |
|---|------------------|--------------|-------------------------|---------------|
| <u>GROWTH ASSETS</u> | | | | |
| <u>UK EQUITIES</u> | | | | |
| BORDER TO COAST PE UK LISTED EQUITY A GBP ACC | 800,952,227.72 | 1.12 | 900,513,489.25 | 18.49% |
| AFREN ORD GBP0.01 | 1,089,449.06 | 0.02 | 17,850.00 | 0.00% |
| CARILLION ORD GBP0.50 | 0.00 | 0.14 | 61,968.80 | 0.00% |
| CANDOVER INVSTMNTS PLC GBP0.25 | 323,674.02 | 0.00 | 0.00 | 0.00% |
| NEW WORLD RESOURCE ORD EURO.0004 A | 1,294,544.76 | 0.00 | 375.00 | 0.00% |
| TOTAL UK EQUITIES | | | 900,593,683.05 | 18.49% |
| <u>OVERSEAS EQUITIES</u> | | | | |
| YOUNG AUSTRALIAN MINES LTD | 287,505.65 | 0.07 | 8,331.64 | 0.00% |
| MEJORITY CAPITAL NPV (FINEXIA FINL GROUP) | 0.00 | 0.07 | 16.62 | 0.00% |
| BGP HOLDINGS PLC BENEFICIAL INTEREST SHSNPV | 0.00 | 0.00 | 0.00 | 0.00% |
| SSGA MPF PAC BASIN EX-JAPAN INDEX | 242,515,511.22 | 6.54 | 331,279,285.73 | 6.80% |
| SSGA MPF JAPAN EQUITY INDEX | 89,842,364.06 | 2.38 | 115,173,304.38 | 2.36% |
| MPF EUROPE EX UK SUB-FUND | 97,836,405.64 | 8.17 | 125,841,938.28 | 2.58% |
| MPF N AMER EQTY SUB-FUND | 24,012,835.23 | 14.14 | 37,068,702.26 | 0.76% |
| BORDER TO COAST PE OVERSEAS DEV MKTS EQTY A | 1,530,000,000.00 | 1.14 | 1,746,228,933.00 | 35.85% |
| BORDER TO COAST EMERGING MARKET HYBRID FUND | 200,000,000.00 | 3.95 | 197,547,310.00 | 4.06% |
| TOTAL OVERSEAS EQUITIES | | | 2,553,147,821.91 | 52.42% |
| TOTAL EQUITIES | | | 3,453,741,504.96 | 70.91% |
| <u>PRIVATE EQUITY</u> | | | | |
| CAPITAL DYNAMICS LGPS COLLECTIVE PRIVATE EQUITY FOR POOLS 18/19 | 3,700,000.00 | 1.16 | 4,309,935.01 | 0.09% |
| CROWN CO INVESTMENT OPPORTUNITIES II PLCS USD | 12,862,040.29 | 1.61 | 20,408,408.16 | 0.42% |
| CROWN CO INVESTMENT OPPORTUNITIES III | 671,565.57 | 0.89 | 611,355.29 | 0.01% |
| CROWN SECONDARIES SPECIAL OPPORTUNITIES II | 6,796,982.52 | 1.50 | 10,028,495.44 | 0.21% |
| UNIGESTION SA | 5,925,979.84 | 1.48 | 8,712,434.48 | 0.18% |
| PANTHEON GLOBAL CO-INVESTMENT OPPORTUNITIES IV | 16,034,925.40 | 0.86 | 22,714,101.86 | 0.47% |
| CROWN GLOBAL OPPORTUNITIES VII | 9,402,604.10 | 1.31 | 11,939,003.39 | 0.25% |
| CROWN GROWTH GLOBAL OPPORTUNITIES III | 15,433,130.64 | 1.39 | 21,529,988.44 | 0.44% |
| BLACKROCK PRIVATE OPPORTUNITIES FUND IV TOTAL | 1,740,627.65 | 1.00 | 10,825,086.16 | 0.22% |

| | | | | |
|---|---------------|------|-----------------------|--------------|
| BORDER TO COAST PRIVATE EQUITY SERIES 1A | 37,595,781.93 | 1.09 | 44,007,025.00 | 0.90% |
| BORDER TO COAST PRIVATE EQUITY SERIES 1B | 4,327,712.81 | 1.10 | 4,901,149.97 | 0.10% |
| BORDER TO COAST PRIVATE EQUITY SERIES 1C | 2,517,184.43 | 1.00 | 2,516,879.35 | 0.05% |
| UNIGESTION DIRECT II | 1,835,877.80 | 1.20 | 2,114,211.09 | 0.04% |
| ACCESS CAPITAL FUND VIII GROWTH BUY OUT EUROPE | 8,451,604.19 | 0.88 | 7,329,653.60 | 0.15% |
| ACCESS CAPITAL CO INVESTMENT FUND BUY OUT EUROPE II | 3,305,355.62 | 1.06 | 3,468,575.18 | 0.07% |
| HERMES GPE INNOVATION FUND | 8,829,773.10 | 1.24 | 10,953,283.20 | 0.22% |
| CAPITAL DYNAMICS GLOBAL SECONDARIES V | 8,541,365.00 | 1.92 | 16,421,409.69 | 0.34% |
| CAPITAL MID-MARKET DIRECT V | 7,837,110.21 | 1.32 | 10,212,901.19 | 0.21% |
| PRIVATE EQUITY | | | 213,003,896.50 | 4.37% |
| THE MODEL T FINANCE COMPANY | 19,999,950.00 | 1.00 | 19,999,950.00 | 0.41% |
| PRIVATE EQUITY - LOCAL INVESTMENTS | | | 19,999,950.00 | 0.41% |
| TOTAL PRIVATE EQUITY | | | 233,003,846.50 | 4.78% |

OTHER ALTERNATIVES

| | | | | |
|--|---------------|------|-----------------------|--------------|
| AMEDEO AIR FOUR PLUS LTD | 6,114,034.80 | 0.24 | 1,566,666.51 | 0.03% |
| DARWIN LEISURE PRO UNITS CLS 'C' | 9,196,423.74 | 3.56 | 23,131,517.27 | 0.47% |
| DARWIN BEREAVEMENT SERVICES FUND CLASS B ACCUMULATION | 15,000,000.00 | 1.15 | 16,529,293.51 | 0.34% |
| DARWIN BEREAVEMENT SERVICES FUND, INCOME UNITS | 10,000,000.00 | 1.00 | 10,000,000.00 | 0.21% |
| DARWIN LEISURE DEVELOPMENT FUND ACCUMULATION UNITS - D CLASS | 15,000,000.00 | 1.20 | 17,991,000.00 | 0.37% |
| DARWIN LEISURE PROPERTY FUND, K INCOME UNITS | 15,000,000.00 | 1.03 | 15,447,000.00 | 0.32% |
| HEARTHSTONE RESIDENTIAL FUND 1 LIMITED PARTNERSHIP | 9,895,775.63 | 0.93 | 9,169,967.00 | 0.19% |
| HEARTHSTONE RESIDENTIAL FUND 2 | 2,784,729.00 | 0.99 | 2,765,558.09 | 0.06% |
| GRESHAM HOUSE BSI HOUSING LP | 8,011,878.57 | 1.02 | 8,200,116.05 | 0.17% |
| PANTHEON SENIOR DEBT SECONDARIES II | 4,676,290.27 | 0.97 | 4,599,632.37 | 0.09% |
| LA SALLE REAL ESTATE DEBT STRATEGIES IV | 678,543.75 | 1.00 | 678,543.75 | 0.01% |
| OTHER ALTERNATIVES | | | 110,079,294.55 | 2.26% |
| BRIDGES EVERGREEN TPF HOUSING CO-INVESTMENT LP | 360,633.33 | 0.92 | 330,308.00 | 0.01% |
| OTHER ALTERNATIVES - LOCAL INVESTMENTS | | | 330,308.00 | 0.01% |
| TOTAL OTHER ALTERNATIVES | | | 110,409,602.55 | 2.27% |

PROPERTY

DIRECT PROPERTY

| | | | | |
|---|----------------|------|-----------------------|--------------|
| TEESSIDE PENSION FUND - DIRECT PROPERTY | 280,289,446.35 | 1.03 | 288,350,010.25 | 5.92% |
| TOTAL DIRECT PROPERTY | | | 288,350,010.25 | 5.92% |

PROPERTY UNIT TRUSTS

| | | | | |
|--|---------------|------------|----------------------|--------------|
| ABERDEEN STANDARD LIFE EUROPEAN PROPERTY GROWTH FUND | 21,282,170.99 | 136,870.72 | 38,231,019.41 | 0.78% |
| LOCAL AUTHORITIES LOCAL AUTHORITIES PROPERTY | 1,282,865.49 | 3.14 | 4,297,535.78 | 0.09% |
| HERMES PROPERTY PUT | 720,122.99 | 6.96 | 4,619,584.12 | 0.09% |
| THREADNEEDLE PROP PROPERTY GBP DIS | 1,527,939.20 | 295.09 | 3,762,397.50 | 0.08% |
| LEGAL AND GENERAL MANAGED PROPERTY FUND | 385,000.00 | 59.36 | 6,426,049.61 | 0.13% |
| TOTAL PROPERTY UNIT TRUSTS | | | 57,336,586.42 | 1.18% |

| | | | | |
|-----------------------|--|--|-----------------------|--------------|
| TOTAL PROPERTY | | | 345,686,596.67 | 7.10% |
|-----------------------|--|--|-----------------------|--------------|

PROTECTION ASSETS

INFRASTRUCTURE

| | | | | |
|--|---------------|------|-----------------------|--------------|
| ACIF INFRASTRUCTURE FUND LP | 17,323,625.44 | 1.22 | 20,389,378.35 | 0.42% |
| ACCESS CAPITAL FUND INFRASTRUCTURE II | 8,228,929.82 | 1.05 | 8,299,567.52 | 0.17% |
| ACCESS CAPITAL, ACIF INFRASTRUCTURE II LP (FUND 2) | 1,469,070.92 | 0.70 | 978,031.40 | 0.02% |
| INNISFREE PFI CONTINUATION FUND | 8,672,972.00 | 1.13 | 9,826,876.23 | 0.20% |
| INNISFREE PFI SECONDARY FUND 2 | 7,728,331.00 | 1.11 | 8,568,750.67 | 0.18% |
| BORDER TO COAST INFRASTRUCTURE SERIES 1A | 27,318,640.04 | 0.70 | 27,142,473.00 | 0.56% |
| BORDER TO COAST INFRASTRUCTURE SERIES 1B | 6,807,330.15 | 0.81 | 5,532,064.90 | 0.11% |
| BORDER TO COAST INFRASTRUCTURE SERIES 1C | 2,146,389.27 | 0.98 | 2,109,699.54 | 0.04% |
| BLACKROCK GLOBAL ENERGY & POWER INFRASTRUCTURE FUND III | 7,253,034.47 | 0.57 | 3,886,999.85 | 0.08% |
| BLACKROCK GLOBAL RENEWABLE POWER FUND III | 1,123,851.56 | 0.92 | 1,016,049.09 | 0.02% |
| CAPITAL DYNAMICS CLEAN ENERGY INFRASTRUCTURE VIII (CO INVESTMENT) LP | 4,568,112.60 | 0.98 | 4,485,448.49 | 0.09% |
| CAPITAL DYNAMICS CLEAN ENERGY AND INFRASTRUCTURE VIII SCSp | 9,136,225.21 | 0.99 | 9,045,073.09 | 0.19% |
| IIF UK I LP | 37,445,803.32 | 0.98 | 35,527,431.08 | 0.73% |
| ANCALA INFRASTRUCTURE FUND II SCSP | 14,467,708.49 | 0.78 | 10,743,664.07 | 0.22% |
| FORESIGHT ENERGY INFRASTRUCTURE PARTNERS | 2,171,128.91 | 1.17 | 2,548,217.06 | 0.05% |
| GRESHAM HOUSE BSI INFRASTRUCTURE LP | 12,959,852.98 | 0.96 | 12,492,515.50 | 0.26% |
| TOTAL INFRASTRUCTURE | | | 162,592,239.84 | 3.34% |

OTHER DEBT

| | | | | |
|---------------------------------------|---------------|------|---------------|-------|
| INSIGHT IIFIG SECURED FINANCE II FUND | 25,000,000.00 | 1.00 | 25,000,000.00 | 0.51% |
|---------------------------------------|---------------|------|---------------|-------|

| | | | | |
|---|----------------|------|-------------------------|---------------|
| GRAFTONGATE INVESTMENTS LTD (LEONARDO) | 1,939,175.19 | 1.00 | 1,939,175.19 | 0.04% |
| TOTAL OTHER DEBT | | | 26,939,175.19 | 0.55% |
| CASH | | | | |
| | 322.84 | 1.00 | 322.84 | 0.00% |
| | 2,743.00 | 1.00 | 2,743.00 | 0.00% |
| | 1,010,000.00 | 1.00 | 1,010,000.00 | 0.02% |
| CUSTODIAN CASH | | | 1,013,065.84 | 0.02% |
| INVESTED CASH | 537,405,951.87 | 1.00 | 537,405,951.87 | 11.03% |
| TOTAL CASH | | | 538,419,017.71 | 11.05% |
| TOTAL FUND VALUE - 30TH SEPTEMBER 2021 | | | 4,870,791,983.42 | 100% |

Market Value timing differences included in valuation above

Market Value

Private Equity

| | |
|--|----------------------|
| PANTHEON GLOBAL CO-INVESTMENT OPPORTUNITIES IV | 10,152,783.13 |
| BLACKROCK PRIVATE OPPORTUNITIES FUND IV TOTAL | 9,168,046.32 |
| BORDER TO COAST PRIVATE EQUITY SERIES 1A | 3,410,546.02 |
| | 22,731,375.47 |

Other Alternatives

| | |
|---|-------------------|
| LA SALLE REAL ESTATE DEBT STRATEGIES IV | 678,543.75 |
| | 678,543.75 |

Infrastructure

| | |
|--|---------------------|
| BORDER TO COAST INFRASTRUCTURE SERIES 1A | 8,757,385.44 |
| | 8,757,385.44 |

Other Debt

| | |
|--|----------------------|
| INSIGHT IIFIG SECURED FINANCE II FUND | 25,000,000.00 |
| GRAFTONGATE INVESTMENTS LTD (LEONARDO) | 1,939,175.19 |
| | 26,939,175.19 |

| | |
|--------------|----------------------|
| Total | 59,106,479.85 |
|--------------|----------------------|

Asset Allocation Summary

| | | Actual | Benchmark |
|---|------------------|---------|-----------|
| UK Equities | 900,593,683.05 | 18.49% | 12% |
| Overseas Equities | 2,553,147,821.91 | 52.42% | 53% |
| Private Equity | 213,003,896.50 | 4.37% | 3% |
| Other Alternatives | 110,079,294.55 | 2.26% | 3% |
| Property | 345,686,596.67 | 7.10% | 7% |
| Infrastructure | 162,592,239.84 | 3.34% | 8% |
| Other Debt | 26,939,175.19 | 0.55% | 4% |
| Cash & Bonds | 538,419,017.71 | 11.05% | 10% |
| Local Investments - Private Equity & Other Alternatives | 20,330,258.00 | 0.42% | 0% |
| | 4,870,791,983.42 | 100.00% | 100% |

