

## Appendix A

Account/Group	Ending Market Value GBP	Ending Weight	% Rate of Return							
			One Month	Three Months	Year to Date	One Year	Three Years	Five Years	Inception to Date	Inception Date
London Borough of Enfield	1,585,985,118	100.00	1.53	0.66	4.43	9.29	2.68	5.04	8.08	31/03/1987
<i>Enfield Strategic BM</i>			2.06	2.66	4.80	11.57	4.05	5.53	-	31/03/1987
<i>Excess Return</i>			-0.52	-2.01	-0.37	-2.28	-1.37	-0.49	-	31/03/1987
Total Equities	682,484,376	43.03	2.76	1.08	9.56	15.54	6.15	9.56	9.48	31/03/1987
<i>Enfield Equities BM</i>			3.48	2.92	12.17	20.51	8.41	10.70	-	31/03/1987
<i>Excess Return</i>			-0.72	-1.83	-2.60	-4.97	-2.26	-1.13	-	31/03/1987
Blackrock Low Carbon	314,876,189	19.85	3.92	3.04	12.70	22.29	9.97	12.22	13.43	31/03/2009
<i>LEFD02 MSCI Wld Lw</i>			3.92	2.84	12.52	21.87	9.51	11.37	12.48	31/03/2009
<i>CrbnTgtxFsl</i>										
<i>Excess Return</i>			-0.00	0.20	0.19	0.42	0.46	0.85	0.95	31/03/2009
LCIV - JP Morgan (EM)	32,001,042	2.02	4.95	1.81	2.85	3.18	-4.79	1.48	3.44	24/10/2018
<i>LEFD05018 MSCI EM Mrkts ND</i>			4.69	4.93	8.40	13.19	-2.21	3.24	5.25	24/10/2018
<i>Excess Return</i>			0.26	-3.11	-5.55	-10.01	-2.58	-1.76	-1.81	24/10/2018
LCIV - Longview (FOCUS GE)	128,988,142	8.13	1.97	-1.36	7.63	11.43	10.06	9.98	10.72	24/10/2018
<i>LEFD05019 MSCI ACWI ND</i>			2.96	2.80	12.24	20.06	8.60	10.91	11.89	24/10/2018
<i>Excess Return</i>			-1.00	-4.16	-4.61	-8.63	1.46	-0.92	-1.17	24/10/2018
LCIV-Baillie Gifford(ALPHA GE)	120,832,233	7.62	2.38	1.28	10.13	13.86	-0.98	8.30	10.70	30/09/2016
<i>LEFD05016 MSCI ACWI ND</i>			2.96	2.80	12.24	20.06	8.60	10.91	11.11	30/09/2016
<i>Excess Return</i>			-0.58	-1.52	-2.11	-6.21	-9.58	-2.61	-0.41	30/09/2016
MFS Global Equity	85,786,469	5.41	-0.42	-2.60	3.57	6.83	3.48	6.95	11.72	31/07/2010
<i>LEFD05005 MSCI ACWI ND</i>			2.96	2.80	12.24	20.06	8.60	10.91	11.39	31/07/2010
<i>Excess Return</i>			-3.38	-5.40	-8.67	-13.23	-5.12	-3.96	0.33	31/07/2010
Transition Account For Enfield	300	0.00	0.72	-0.07	0.74	5.13	2.92	-	-2.55	05/03/2021
Trilogy		0.00	-	-	-	-	-	-	-	30/09/2007
<i>LEFD04 MSCI ACWI ND</i>			-	-	-	-	-	-	-	30/09/2007
<i>Excess Return</i>			-	-	-	-	-	-	-	30/09/2007
Total Bonds and Index Linked	465,451,960	29.35	0.72	0.05	0.45	7.40	-2.67	-0.10	4.47	30/06/2005
<i>Enfield Bonds &amp; IL BM</i>			0.66	0.04	0.15	6.10	-1.89	0.18	-	30/06/2005
<i>Excess Return</i>			0.06	0.00	0.30	1.30	-0.78	-0.29	-	30/06/2005
AON Diversified Liquid Credit	69,778,105	4.40	0.56	1.42	3.31	7.94	-	-	2.47	06/12/2021

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LEFD07003 1 month SONIA + 1.5%			0.51	1.64	3.31	6.69	-	-	4.93	06/12/2021
Excess Return			0.05	-0.22	-0.00	1.25	-	-	-2.46	06/12/2021
Blackrock IL Gilts	116,663,688	7.36	0.47	-0.45	-1.17	3.67	-4.71	-2.17	3.44	30/09/2005
LEFD01 Blended Benchmark			0.46	-0.46	-1.17	3.66	-4.74	-2.23	5.08	30/09/2005
Excess Return			0.01	0.01	-0.01	0.01	0.02	0.05	-1.63	30/09/2005
Insight Bonds	33,574,533	2.12	0.81	1.82	4.38	8.90	2.29	2.20	1.20	31/12/2013
LEFD05006 SONIA 3 Month GBP+2%			0.55	1.75	3.55	7.24	6.06	5.45	4.06	31/12/2013
Excess Return			0.26	0.08	0.83	1.66	-3.77	-3.25	-2.87	31/12/2013
LCIV - CQS (MAC)	60,740,129	3.83	0.79	1.70	4.06	11.29	2.87	3.26	3.49	30/11/2018
LEFD05020 3 Month GBP SONIA			0.39	1.26	2.55	5.24	3.09	2.06	1.96	30/11/2018
Excess Return			0.40	0.43	1.50	6.05	-0.21	1.20	1.53	30/11/2018
LCIV Global Bond Fund	82,428,949	5.20	0.78	0.15	0.69	6.45	-	-	6.00	16/11/2022
LEFD05021 Bloomberg Global			0.69	0.09	0.08	5.18	-	-	7.14	16/11/2022
Excess Return			0.10	0.06	0.61	1.27	-	-	-1.15	16/11/2022
Western	102,266,556	6.45	0.98	-1.90	-2.98	9.60	-8.75	-2.98	4.28	31/03/2003
LEFD03 ML Stg Non-Gilts 10+			1.15	-1.73	-2.74	9.30	-9.01	-3.31	-	31/03/2003
Excess Return			-0.16	-0.16	-0.23	0.30	0.26	0.32	-	31/03/2003
Inflation Protection Illiquids	100,586,047	6.34	0.00	0.30	0.96	3.90	-5.56	-2.31	-1.23	30/11/2018
Enfield Inflation Illiquids BM			0.28	1.40	1.22	4.18	5.35	4.70	4.74	30/11/2018
Excess Return			-0.28	-1.11	-0.26	-0.28	-10.91	-7.01	-5.96	30/11/2018
CBRE Long Income Fund	36,245,091	2.29	0.00	0.83	-2.44	2.08	-3.32	-2.12	-1.91	17/12/2018
LEFD06007 BMK			0.00	0.83	-2.44	2.08	-3.32	-2.12	-1.91	17/12/2018
Excess Return			0.00	0.00	0.00	0.00	0.00	-0.00	-0.00	17/12/2018
M&G Inflation Opportunities Fd	64,340,956	4.06	0.00	0.00	3.00	4.94	-6.62	-2.67	2.71	30/04/2013
LEFD05010 UK RPI +2.5%			0.43	1.73	3.43	5.37	10.91	8.49	6.52	30/04/2013
Excess Return			-0.43	-1.73	-0.43	-0.43	-17.53	-11.16	-3.82	30/04/2013
Total Hedge Funds	2,179,926	0.14	0.72	9.73	26.13	36.22	15.38	6.93	5.69	31/07/2007
Enfield Hedge Funds BM			1.13	1.26	3.54	5.96	4.58	2.17	-	31/07/2007
Excess Return			-0.41	8.47	22.59	30.26	10.80	4.77	-	31/07/2007

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York Capital	2,179,926	0.14	0.72	9.73	26.13	36.22	24.40	-1.95	2.79	31/12/2009
<i>LEFD05011 SOFR 3 Month GBP</i>			1.13	1.26	3.54	5.96	6.52	2.71	2.78	31/12/2009
<i>Excess Return</i>			-0.41	8.47	22.59	30.26	17.88	-4.66	0.01	31/12/2009
Private Equity	103,455,088	6.52	0.37	-0.46	2.23	-0.17	7.32	14.18	12.56	31/03/2007
<i>Enfield PE BM</i>			2.96	2.80	12.24	20.06	8.60	10.91	-	31/03/2007
<i>Excess Return</i>			-2.60	-3.26	-10.02	-20.23	-1.28	3.27	-	31/03/2007
Adams Street	103,455,088	6.52	0.37	-0.46	2.23	-0.17	7.32	14.18	11.53	31/12/2004
<i>LEFD06005 MSCI ACWI ND</i>			2.96	2.80	12.24	20.06	8.60	10.91	8.24	31/12/2004
<i>Excess Return</i>			-2.60	-3.26	-10.02	-20.23	-1.28	3.27	3.29	31/12/2004
Infrastructure	78,625,795	4.96	1.11	1.36	-4.39	1.97	-0.70	3.63	2.47	30/06/2016
<i>Enfield Infrastructure BM</i>			1.56	5.90	-3.61	5.47	-3.40	1.90	2.06	30/06/2016
<i>Excess Return</i>			-0.45	-4.53	-0.77	-3.49	2.70	1.73	0.41	30/06/2016
Antin Infrastructure	20,884,141	1.32	-0.57	1.32	2.61	4.26	7.80	8.82	8.36	31/12/2017
Blackrock GBL INF IV B SCSP	12,228,813	0.77	0.72	-	-	-	-	-	-13.06	10/05/2024
<i>LEFD06008 8.5% BMK</i>			0.68	-	-	-	-	-	1.13	10/05/2024
<i>Excess Return</i>			0.04	-	-	-	-	-	-14.19	10/05/2024
INPP	36,867,291	2.32	2.05	6.22	-4.14	5.15	-3.49	1.84	5.99	31/12/2008
<i>LEFD05015 Fund returns</i>			2.05	6.22	-4.14	5.15	-3.49	1.84	2.51	31/12/2008
<i>Excess Return</i>			0.00	0.00	-0.00	0.00	-0.00	-0.00	3.49	31/12/2008
LCIV Renewable Infra	8,645,550	0.55	1.79	0.34	0.34	-	-	-	0.34	29/09/2023
<i>LEFD05022 8.5% BMK</i>			0.68	2.06	4.16	-	-	-	6.31	29/09/2023
<i>Excess Return</i>			1.11	-1.72	-3.82	-	-	-	-5.97	29/09/2023
Property	81,481,709	5.14	0.40	1.16	0.22	-1.11	-0.17	1.14	8.04	31/03/1987
<i>Enfield Property BM</i>			0.05	1.15	1.67	0.06	0.63	1.50	-	31/03/1987
<i>Excess Return</i>			0.34	0.01	-1.45	-1.17	-0.80	-0.36	-	31/03/1987
Blackrock UK FD	32,515,346	2.05	0.24	1.37	1.19	-1.74	-0.80	0.50	2.87	31/07/2002
<i>LEFD05012 IPD All Balncd Prpty</i>			0.05	1.15	1.67	0.06	0.63	1.50	5.49	31/07/2002
<i>Excess Return</i>			0.18	0.22	-0.48	-1.80	-1.42	-0.99	-2.62	31/07/2002
Brockton Capital Fund	11,406,111	0.72	0.00	0.00	-6.54	-10.29	-5.47	-0.34	2.86	30/11/2014

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<i>LEFD06001 IPD All Balncd Prpty</i>			0.05	1.15	1.67	0.06	0.63	1.50	2.74	30/11/2014
<i>Excess Return</i>			-0.05	-1.15	-8.21	-10.36	-6.10	-1.84	0.12	30/11/2014
Legal & General Property	37,560,252	2.37	0.66	1.34	1.51	2.32	1.84	2.22	5.44	31/01/2010
<i>LEFD05013 IPD All Balncd Prpty</i>			0.05	1.15	1.67	0.06	0.63	1.50	5.61	31/01/2010
<i>Excess Return</i>			0.61	0.19	-0.16	2.26	1.21	0.72	-0.17	31/01/2010
Cash	71,720,218	4.52	1.04	1.35	5.68	8.27	5.28	2.49	2.45	30/06/2016
Cash & Other Assets	643,241	0.04	0.39	1.39	2.67	50.89	20.53	11.85	1.62	30/06/2016
Cash & Other Transition Assets		0.00	0.00	0.00	-3.48	-1.85	-6.60	-12.42	-7.86	30/11/2018
Goldman Sachs Funds	18,937,693	1.19	1.13	1.33	3.55	6.48	5.28	2.28	2.37	30/06/2016
<i>LEFD07001 SONIA 7 Day</i>			0.39	1.27	2.56	5.15	-	-	-	30/06/2016
<i>Excess Return</i>			0.74	0.06	0.99	1.33	-	-	-	30/06/2016
PE Cash & Other Assets	10,707,669	0.68	0.50	1.62	3.29	5.68	5.41	1.72	1.51	30/06/2016
<i>LEFD06002 SONIA 7 Day</i>			0.39	1.27	2.56	5.15	2.80	1.74	1.21	30/06/2016
<i>Excess Return</i>			0.11	0.34	0.73	0.53	2.61	-0.02	0.31	30/06/2016
UT Cash & Other Assets	41,431,615	2.61	1.15	1.23	8.93	11.87	4.16	2.85	5.90	30/06/2016
<i>LEFD05002 SONIA 7 Day</i>			0.39	1.27	2.56	5.15	2.80	1.74	1.21	30/06/2016
<i>Excess Return</i>			0.76	-0.05	6.37	6.72	1.35	1.11	4.70	30/06/2016