

Date	Fund Name	SEDOL	Security Description	Local Price	Shares/Par	Base Value
28/09/2018	Border to Coast UK Listed Equity Fund	0006655	ABERFORTH SMALLER CO'S. TST.	13.30	972,000	12,927,600
28/09/2018	Border to Coast UK Listed Equity Fund	0038551	BIOTECH GROWTH TST.	8.27	4,030,000	33,328,100
28/09/2018	Border to Coast UK Listed Equity Fund	0045614	ANTOFAGASTA	8.56	4,655,000	39,828,180
28/09/2018	Border to Coast UK Listed Equity Fund	0053673	ASHTHEAD GRP.	24.38	912,598	22,244,576
28/09/2018	Border to Coast UK Listed Equity Fund	0096162	BALFOUR BEATTY	2.74	3,408,873	9,345,425
28/09/2018	Border to Coast UK Listed Equity Fund	0136701	BRITISH LAND	6.17	2,948,515	18,183,492
28/09/2018	Border to Coast UK Listed Equity Fund	0150080	TULLOW OIL	2.63	9,372,496	24,649,664
28/09/2018	Border to Coast UK Listed Equity Fund	0182663	DIPLOMA	14.15	782,830	11,073,130
28/09/2018	Border to Coast UK Listed Equity Fund	0182704	CRH	25.13	1,797,321	45,157,690
28/09/2018	Border to Coast UK Listed Equity Fund	0185929	BOVIS HOMES GRP.	10.73	838,720	8,997,369
28/09/2018	Border to Coast UK Listed Equity Fund	0216238	AVIVA	4.90	5,845,054	28,614,462
28/09/2018	Border to Coast UK Listed Equity Fund	0237400	DIAGEO	27.19	4,727,553	128,553,985
28/09/2018	Border to Coast UK Listed Equity Fund	0239581	SCHRODERS	25.53	642,493	16,399,634
28/09/2018	Border to Coast UK Listed Equity Fund	0241854	ELEMENTIS	2.68	3,770,000	10,118,680
28/09/2018	Border to Coast UK Listed Equity Fund	0263494	BAE SYS.	6.30	2,756,739	17,364,699
28/09/2018	Border to Coast UK Listed Equity Fund	0265274	DERWENT LONDON	28.56	366,556	10,468,839
28/09/2018	Border to Coast UK Listed Equity Fund	0287580	BRITISH AMERICAN TOBACCO	35.85	2,910,000	104,323,500
28/09/2018	Border to Coast UK Listed Equity Fund	0295958	STD. LIFE UK SMALLER COS TST.	5.19	1,268,242	6,582,176
28/09/2018	Border to Coast UK Listed Equity Fund	0330860	SPECTRIS PLC	23.72	445,000	10,555,400
28/09/2018	Border to Coast UK Listed Equity Fund	0339072	ALLIANZ TECHNOLOGY TRUST PLC	15.73	841,500	13,232,588
28/09/2018	Border to Coast UK Listed Equity Fund	0339500	JAMES FISHER & SONS	19.01	578,637	10,999,889
28/09/2018	Border to Coast UK Listed Equity Fund	0405207	HALMA	14.46	1,001,057	14,470,279
28/09/2018	Border to Coast UK Listed Equity Fund	0408284	STANDARD CHARTERED PLC	6.37	5,620,000	35,771,300
28/09/2018	Border to Coast UK Listed Equity Fund	0416102	HAYS	2.04	6,006,166	12,246,572
28/09/2018	Border to Coast UK Listed Equity Fund	0422864	HERALD INV. TST.	13.18	1,475,000	19,433,125
28/09/2018	Border to Coast UK Listed Equity Fund	0427030	HILL & SMITH HLDGS.	9.87	620,000	6,119,400
28/09/2018	Border to Coast UK Listed Equity Fund	0447889	HUNTING	7.81	869,716	6,790,308
28/09/2018	Border to Coast UK Listed Equity Fund	0454492	IMPERIAL BRANDS	26.73	1,433,547	38,322,295
28/09/2018	Border to Coast UK Listed Equity Fund	0455934	INTL. BIOTECH. TST.	6.76	3,266,468	22,081,324
28/09/2018	Border to Coast UK Listed Equity Fund	0520337	JARDINE LLOYD THOMPSON GRP.	18.95	570,000	10,801,500
28/09/2018	Border to Coast UK Listed Equity Fund	0540528	HSBC HLDGS.	6.70	34,600,000	231,820,000
28/09/2018	Border to Coast UK Listed Equity Fund	0560399	L&G. GRP.	2.62	18,491,359	48,493,589
28/09/2018	Border to Coast UK Listed Equity Fund	0602729	MORGAN ADVANCED MATS.	3.33	2,650,000	8,811,250
28/09/2018	Border to Coast UK Listed Equity Fund	0604316	WM MORRISON SUPERMARKETS	2.59	6,855,000	17,778,443
28/09/2018	Border to Coast UK Listed Equity Fund	0610841	SCHRODER UK MID CAP	5.38	1,715,000	9,226,700
28/09/2018	Border to Coast UK Listed Equity Fund	0643610	B/ROCK. SMALLER COS TST.	14.40	1,580,000	22,752,000
28/09/2018	Border to Coast UK Listed Equity Fund	0673123	ASSOCIATED BRITISH FOODS	22.90	1,100,000	25,184,500
28/09/2018	Border to Coast UK Listed Equity Fund	0682538	PERSIMMON	23.66	632,878	14,970,729
28/09/2018	Border to Coast UK Listed Equity Fund	0709954	PRUDENTIAL	17.60	6,270,000	110,336,325
28/09/2018	Border to Coast UK Listed Equity Fund	0718875	RIO TINTO	38.80	1,955,921	75,894,625
28/09/2018	Border to Coast UK Listed Equity Fund	0729101	ST MODWEN PROPS.	3.80	2,500,000	9,492,500
28/09/2018	Border to Coast UK Listed Equity Fund	0766807	CLOSE BROTHERS GROUP PLC	15.83	751,000	11,884,575
28/09/2018	Border to Coast UK Listed Equity Fund	0766937	ST JAMES'S PLACESRF	11.44	1,608,856	18,409,335
28/09/2018	Border to Coast UK Listed Equity Fund	0773960	TRAVIS PERKINS	10.66	2,262,919	24,117,059
28/09/2018	Border to Coast UK Listed Equity Fund	0787079	SCHRODER INST. UK SMALLER CO'S.	10.04	3,805,000	38,202,200
28/09/2018	Border to Coast UK Listed Equity Fund	0787983	HANSA TST.	10.10	1,550,000	15,655,000
28/09/2018	Border to Coast UK Listed Equity Fund	0790873	SSE	11.46	1,209,549	13,864,455
28/09/2018	Border to Coast UK Listed Equity Fund	0798059	BP	5.89	26,100,000	153,820,350
28/09/2018	Border to Coast UK Listed Equity Fund	0870612	LLOYDS BANKING GRP.	0.59	104,500,000	61,947,600

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28/09/2018	Border to Coast UK Listed Equity Fund	0875413	TATE & LYLE	6.83	1,860,000	12,701,940
28/09/2018	Border to Coast UK Listed Equity Fund	0884709	TESCO	2.40	19,400,000	46,540,600
28/09/2018	Border to Coast UK Listed Equity Fund	0912332	ULTRA ELECTNCS. HLDGS.	15.89	700,000	11,123,000
28/09/2018	Border to Coast UK Listed Equity Fund	0922320	SMITH & NEPHEW	14.00	2,310,000	32,334,225
28/09/2018	Border to Coast UK Listed Equity Fund	0925288	GLAXOSMITHKLINE	15.37	8,575,000	131,789,175
28/09/2018	Border to Coast UK Listed Equity Fund	0946580	WEIR GRP.	17.64	870,000	15,348,975
28/09/2018	Border to Coast UK Listed Equity Fund	0969703	BABCOCK INTL. GRP.	7.23	2,844,346	20,567,466
28/09/2018	Border to Coast UK Listed Equity Fund	0989529	ASTRAZENECA	59.63	2,377,000	141,728,625
28/09/2018	Border to Coast UK Listed Equity Fund	3091357	BT GRP.	2.26	11,400,000	25,707,000
28/09/2018	Border to Coast UK Listed Equity Fund	3123249	IMPAX ENVIRON. MKTS.	2.85	12,958,445	36,931,568
28/09/2018	Border to Coast UK Listed Equity Fund	3134865	BARCLAYS	1.72	13,294,374	22,838,405
28/09/2018	Border to Coast UK Listed Equity Fund	3163836	INTERTEK GROUP PLC	49.96	600,000	29,973,000
28/09/2018	Border to Coast UK Listed Equity Fund	3174300	BURBERRY GRP.	20.16	1,050,000	21,162,750
28/09/2018	Border to Coast UK Listed Equity Fund	3208986	NEXT	54.93	583,109	32,030,177
28/09/2018	Border to Coast UK Listed Equity Fund	3311301	INVESCO UK SMALLER COMPANIES EQUITY FUND	9.81	1,769,004	17,346,852
28/09/2018	Border to Coast UK Listed Equity Fund	B02L3W3	BERKELEY GRP. HLDGS.	36.79	455,014	16,737,690
28/09/2018	Border to Coast UK Listed Equity Fund	B03MLX2	ROYAL DUTCH SHELL PLC-A SHS	26.36	8,030,000	211,690,875
28/09/2018	Border to Coast UK Listed Equity Fund	B03MM40	ROYAL DUTCH SHELL	26.89	5,835,460	156,930,108
28/09/2018	Border to Coast UK Listed Equity Fund	B04V127	GRAINGER	3.00	3,035,610	9,109,866
28/09/2018	Border to Coast UK Listed Equity Fund	B0744B3	BUNZL	24.14	807,620	19,491,909
28/09/2018	Border to Coast UK Listed Equity Fund	B07KD36	COBHAM	1.17	10,650,000	12,436,538
28/09/2018	Border to Coast UK Listed Equity Fund	B082RF1	RENTOKIL INITIAL	3.18	6,500,000	20,686,250
28/09/2018	Border to Coast UK Listed Equity Fund	B0S0WJ3	LONDON STOCK EXCHANGE GRP.	45.86	620,000	28,430,100
28/09/2018	Border to Coast UK Listed Equity Fund	B10RZP7	UNILEVER	42.18	2,468,151	104,100,439
28/09/2018	Border to Coast UK Listed Equity Fund	B128J45	IP GRP.	1.29	9,100,000	11,693,500
28/09/2018	Border to Coast UK Listed Equity Fund	B132NW2	ASHMORE GRP.	3.64	2,850,000	10,376,850
28/09/2018	Border to Coast UK Listed Equity Fund	B18V863	PENNON GRP.	7.13	1,655,000	11,806,770
28/09/2018	Border to Coast UK Listed Equity Fund	B19NLV4	EXPERIAN	19.71	1,984,865	39,116,727
28/09/2018	Border to Coast UK Listed Equity Fund	B1CRLC4	MONDI PLC	21.04	966,435	20,328,960
28/09/2018	Border to Coast UK Listed Equity Fund	B1H0DZ5	TP ICAP PLC	2.68	3,768,437	10,080,569
28/09/2018	Border to Coast UK Listed Equity Fund	B1KJJ40	WHITBREAD	47.17	505,000	23,818,325
28/09/2018	Border to Coast UK Listed Equity Fund	B1XZS82	ANGLO AMERICAN	17.23	1,436,719	24,751,795
28/09/2018	Border to Coast UK Listed Equity Fund	B24CGK7	RECKITT BENCKISER GRP.	70.18	1,423,388	99,886,253
28/09/2018	Border to Coast UK Listed Equity Fund	B2B0DG9	RELX	16.15	3,510,000	56,695,275
28/09/2018	Border to Coast UK Listed Equity Fund	B2QPKJ1	FRESNILLO	8.21	2,345,000	19,257,140
28/09/2018	Border to Coast UK Listed Equity Fund	B3FLWH9	BODYCOTE	9.06	1,005,174	9,104,364
28/09/2018	Border to Coast UK Listed Equity Fund	B4YZN32	COATS GRP.	0.82	12,100,000	9,976,450
28/09/2018	Border to Coast UK Listed Equity Fund	B53P200	JUPITER MGT.	4.06	2,440,000	9,900,300
28/09/2018	Border to Coast UK Listed Equity Fund	B57TMD1	LIONTRUST UK SMALLER CO'S. INC	15.49	1,766,436	27,368,457
28/09/2018	Border to Coast UK Listed Equity Fund	B5N0P84	WOOD GRP. (JOHN)	7.73	2,928,025	22,618,993
28/09/2018	Border to Coast UK Listed Equity Fund	B62G9D3	CAP. & COUNTIES PROPS.	2.66	4,320,000	11,502,000
28/09/2018	Border to Coast UK Listed Equity Fund	B63H849	ROLLS-ROYCE HLDGS.	9.88	1,800,000	17,782,200
28/09/2018	Border to Coast UK Listed Equity Fund	B74CDH8	CAIRN ENERGY	2.32	8,683,402	20,171,543
28/09/2018	Border to Coast UK Listed Equity Fund	B7KR2P8	EASYJET	13.14	845,000	11,099,075
28/09/2018	Border to Coast UK Listed Equity Fund	B82YXW8	VESUVIUS	6.45	1,570,000	10,130,425
28/09/2018	Border to Coast UK Listed Equity Fund	B8C3BL0	SAGE GRP.	5.87	1,538,149	9,021,244
28/09/2018	Border to Coast UK Listed Equity Fund	B8KF9B4	WPP	11.24	2,253,595	25,336,042
28/09/2018	Border to Coast UK Listed Equity Fund	BBG9VN7	AVEVA GRP.	28.93	370,468	10,717,639
28/09/2018	Border to Coast UK Listed Equity Fund	BD04507	ARIX BIOSCIENCE	1.76	1,400,000	2,457,000

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28/09/2018	Border to Coast UK Listed Equity Fund	BD6K457	COMPASS GRP.	17.06	3,568,459	60,886,832
28/09/2018	Border to Coast UK Listed Equity Fund	BD8QVH4	INTERCONTINENTAL HOTELS GRP.	47.81	1,282,000	61,286,010
28/09/2018	Border to Coast UK Listed Equity Fund	BDR05C0	NATL. GRID	7.91	7,900,000	62,516,650
28/09/2018	Border to Coast UK Listed Equity Fund	BF4JDH5	MERCANTILE INV. TST.	2.12	4,000,000	8,486,000
28/09/2018	Border to Coast UK Listed Equity Fund	BF5H9P8	GREAT PORTLAND ESTATES	6.69	1,644,289	11,002,760
28/09/2018	Border to Coast UK Listed Equity Fund	BFYFZP5	FERGUSON	65.15	561,000	36,546,345
28/09/2018	Border to Coast UK Listed Equity Fund	BH4HKS3	VODAFONE GRP.	1.65	37,000,000	60,876,100
28/09/2018	Border to Coast UK Listed Equity Fund	BMJ6DW5	INFORMA PLC	7.62	3,207,874	24,453,624
28/09/2018	Border to Coast UK Listed Equity Fund	BWFGQN1	SPIRAX-SARCO ENG.	73.05	205,000	14,975,250
28/09/2018	Border to Coast UK Listed Equity Fund	BWSW5C8	SOUTH32	2.14	5,671,876	12,154,830
28/09/2018	Border to Coast UK Listed Equity Fund	BYQ0JC6	BEAZLEY PLC/UK	5.72	2,501,084	14,293,695
28/09/2018	Border to Coast UK Listed Equity Fund	BYYTFB6	HOMESERVE	10.26	900,000	9,229,500
28/09/2018	Border to Coast UK Listed Equity Fund	BYZWX76	CRODA INTL.	52.01	365,788	19,024,634
28/09/2018	Border to Coast UK Listed Equity Fund	BZ1G432	MELROSE INDS.	2.00	12,870,000	25,730,348
28/09/2018	Border to Coast UK Listed Equity Fund	BZ1H9L8	MONTANARO UK SMALLER CO'S. INV. TST.	1.22	14,292,000	17,377,643
28/09/2018	Border to Coast UK Listed Equity Fund	BZ4BQC7	JOHNSON MATTHEY	35.60	556,998	19,829,129
28/09/2018	Border to Coast UK Listed Equity Fund	0056650	BHP BILLITON	16.72	5,670,000	94,774,050
28/09/2018	Border to Coast UK Listed Equity Fund	0435594	ARTEMIS ALPHA TST.	3.16	800,000	2,524,000
28/09/2018	Border to Coast UK Listed Equity Fund	0081168	INDEPENDENT INV. TST.	6.53	115,986	757,389
28/09/2018	Border to Coast UK Listed Equity Fund	3421233	WYNNSTAY GRP.	4.58	68,000	311,100
28/09/2018	Border to Coast UK Listed Equity Fund	B120GL7	JUPITER GREEN INV. TST.	1.91	429,000	819,390
28/09/2018	Border to Coast UK Listed Equity Fund	B1G9T99	GOLDEN PROSPECT PRECIOUS METALS	0.22	1,260,000	270,900
28/09/2018	Border to Coast UK Listed Equity Fund	0741600	JPM. SMALLER COSIT	11.90	1,180,000	14,042,000
28/09/2018	Border to Coast UK Listed Equity Fund	3360035	GOOD ENERGY GRP.	1.10	130,000	142,350
28/09/2018	Border to Coast UK Listed Equity Fund	BD05ZC2	GOLDEN PROSPECT PRECIOUS METALS	0.02	825,000	12,788
28/09/2018	Border to Coast UK Listed Equity Fund	B45JKK9	PHOENIX GRP. HLDGS.	6.76	1,615,000	10,921,438
28/09/2018	Border to Coast UK Listed Equity Fund	B2QKY05	SHIRE	46.24	1,310,092	60,578,654
28/09/2018	Border to Coast UK Listed Equity Fund	BR565X6	INDIVIOR	1.84	2,885,000	5,310,564