

| Date | Fund Name | SEDOL | Security Description | Local Price | Shares/Par | Base Value |
|------------|---------------------------------------|---------|---------------------------------|-------------|-------------|-------------|
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0006655 | ABERFORTH SMALLER CO'S. TST. | 12.54 | 930,000 | 11,662,200 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0038551 | BIOTECH GROWTH TST. | 7.29 | 3,800,000 | 27,702,000 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0045614 | ANTOFAGASTA | 9.66 | 4,970,000 | 48,025,110 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0053673 | ASHTREAD GRP. | 18.54 | 1,220,000 | 22,612,700 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0096162 | BALFOUR BEATTY | 2.62 | 4,389,208 | 11,493,141 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0136701 | BRITISH LAND | 5.89 | 3,550,000 | 20,905,950 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0150080 | TULLOW OIL | 2.41 | 7,700,000 | 18,522,350 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0182663 | DIPLOMA | 14.57 | 845,784 | 12,323,073 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0182704 | CRH | 23.76 | 1,933,242 | 45,924,164 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0185929 | BOVIS HOMES GRP. | 10.63 | 1,325,000 | 14,088,063 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0216238 | AVIVA | 4.12 | 6,567,456 | 27,080,905 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0237400 | DIAGEO | 31.39 | 4,958,000 | 155,619,225 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0239581 | SCHRODERS | 21.48 | 687,597 | 14,766,146 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0241854 | ELEMENTIS | 1.63 | 5,706,091 | 9,275,251 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0263494 | BAE SYS. | 4.82 | 3,625,000 | 17,483,375 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0265274 | DERWENT LONDON | 32.22 | 396,679 | 12,780,997 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0287580 | BRITISH AMERICAN TOBACCO | 31.95 | 3,500,000 | 111,825,000 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0330860 | SPECTRIS PLC | 25.09 | 552,739 | 13,865,458 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0339072 | ALLIANZ TECHNOLOGY TRUST PLC | 15.25 | 705,000 | 10,751,250 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0339500 | JAMES FISHER & SONS | 19.74 | 623,510 | 12,308,087 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0405207 | HALMA | 16.72 | 1,000,000 | 16,715,000 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0408284 | STANDARD CHARTERED PLC | 5.91 | 6,361,717 | 37,620,013 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0416102 | HAYS | 1.50 | 7,686,931 | 11,534,240 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0422864 | HERALD INV. TST. | 12.20 | 1,475,000 | 17,995,000 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0427030 | HILL & SMITH HLDGS. | 12.44 | 715,577 | 8,898,200 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0447889 | HUNTING | 5.94 | 1,218,823 | 7,242,856 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0454492 | IMPERIAL BRANDS | 26.25 | 1,548,930 | 40,655,540 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0455934 | INTL. BIOTECH. TST. | 6.26 | 3,266,468 | 20,448,090 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0540528 | HSBC HLDGS. | 6.23 | 38,420,000 | 239,491,070 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0560399 | L&G. GRP. | 2.75 | 19,964,870 | 54,953,305 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0602729 | MORGAN ADVANCED MATS. | 2.43 | 2,845,674 | 6,909,296 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0604316 | WM MORRISON SUPERMARKETS | 2.28 | 8,300,000 | 18,884,575 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0610841 | SCHRODER UK MID CAP | 5.36 | 1,425,000 | 7,638,000 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0643610 | B/ROCK. SMALLER COS TST. | 13.60 | 1,530,000 | 20,808,000 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0673123 | ASSOCIATED BRITISH FOODS | 24.39 | 1,275,000 | 31,090,875 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0682538 | PERSIMMON | 21.69 | 1,120,000 | 24,292,800 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0688666 | EUROMONEY INST. INVSTR. | 12.57 | 280,541 | 3,526,400 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0709954 | PRUDENTIAL | 15.38 | 7,035,000 | 108,180,713 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0718875 | RIO TINTO | 44.61 | 1,950,000 | 86,984,625 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0729101 | ST MODWEN PROPS. | 3.97 | 2,685,776 | 10,654,473 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0766807 | CLOSE BROTHERS GROUP PLC | 14.56 | 807,102 | 11,747,370 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0766937 | ST JAMES'S PLACESRF | 10.28 | 2,050,000 | 21,068,875 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0773960 | TRAVIS PERKINS | 13.71 | 2,030,000 | 27,836,375 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0787079 | SCHRODER INST. UK SMALLER CO'S. | 8.74 | 3,305,000 | 28,892,310 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0787983 | HANSA TST. | 9.75 | 1,396,000 | 13,611,000 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0790873 | SSE | 11.87 | 1,308,718 | 15,531,211 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0798059 | BP | 5.58 | 30,700,000 | 171,444,150 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0870612 | LLOYDS BANKING GRP. | 0.62 | 154,000,000 | 95,680,200 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0875413 | TATE & LYLE | 7.26 | 1,840,000 | 13,356,560 |

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|------------|---------------------------------------|---------|--|-------------|------------|-------------|
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0884709 | TESCO | 2.32 | 22,439,030 | 52,092,208 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0912332 | ULTRA ELECTNCS. HLDGS. | 15.97 | 831,528 | 13,279,502 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0922320 | SMITH & NEPHEW | 15.23 | 2,260,300 | 34,418,718 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0925288 | GLAXOSMITHKLINE | 15.97 | 9,996,390 | 159,602,363 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0946580 | WEIR GRP. | 15.58 | 934,753 | 14,558,778 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0969703 | BABCOCK INTL. GRP. | 4.94 | 3,068,238 | 15,169,369 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 0989529 | ASTRAZENECA | 61.36 | 2,780,000 | 170,566,900 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 3091357 | BT GRP. | 2.23 | 16,800,000 | 37,451,400 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 3123249 | IMPAX ENVIRON. MKTS. | 2.87 | 11,050,000 | 31,713,500 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 3134865 | BARCLAYS | 1.55 | 22,450,000 | 34,723,415 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 3163836 | INTERTEK GROUP PLC | 48.54 | 620,000 | 30,094,800 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 3174300 | BURBERRY GRP. | 19.53 | 1,124,347 | 21,955,686 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 3208986 | NEXT | 55.79 | 631,045 | 35,206,001 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | 3311301 | INVESCO UK SMALLER COMPANIES EQUITY FUND | 9.25 | 769,004 | 7,109,825 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | B01QGG8 | NCC GRP. | 1.40 | 4,000,000 | 5,604,000 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | B02L3W3 | BERKELEY GRP. HLDGS. | 36.91 | 492,813 | 18,189,728 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | B03MLX2 | ROYAL DUTCH SHELL PLC-A SHS | 24.13 | 9,120,000 | 220,065,600 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | B03MM40 | ROYAL DUTCH SHELL | 24.29 | 6,650,000 | 161,495,250 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | B04V127 | GRAINGER | 2.37 | 4,719,938 | 11,162,653 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | B0744B3 | BUNZL | 25.33 | 822,000 | 20,821,260 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | B07KD36 | COBHAM | 1.10 | 11,414,241 | 12,587,054 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | B082RF1 | RENTOKIL INITIAL | 3.53 | 6,645,000 | 23,466,818 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | B0SWMX3 | LONDON STOCK EXCHANGE GRP. | 47.50 | 692,000 | 32,866,540 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | B10RZP7 | UNILEVER | 43.95 | 2,528,521 | 111,134,819 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | B128J45 | IP GRP. | 0.88 | 10,282,946 | 9,033,568 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | B132NW2 | ASHMORE GRP. | 4.27 | 3,185,000 | 13,612,690 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | B18V863 | PENNON GRP. | 7.44 | 1,782,887 | 13,255,765 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | B19NLV4 | EXPERIAN | 20.78 | 2,070,000 | 43,004,250 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | B1CRLC4 | MONDI PLC | 16.99 | 1,144,921 | 19,449,345 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | B1H0DZ5 | TP ICAP PLC | 2.94 | 4,027,654 | 11,855,400 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | B1KJJ40 | WHITBREAD | 50.79 | 522,000 | 26,512,380 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | B1XZS82 | ANGLO AMERICAN | 20.53 | 1,480,000 | 30,384,400 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | B24CGK7 | RECKITT BENCKISER GRP. | 63.84 | 1,477,000 | 94,284,295 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | B2B0DG9 | RELX | 16.41 | 3,765,000 | 61,793,063 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | B2QPKJ1 | FRESNILLO | 8.71 | 2,631,740 | 22,914,560 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | B3FLWH9 | BODYCOTE | 8.21 | 1,164,130 | 9,560,418 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | B4YZN32 | COATS GRP. | 0.79 | 12,986,895 | 10,266,141 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | B53P200 | JUPITER MGT. | 3.62 | 3,000,000 | 10,852,500 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | B57TMD1 | LIONTRUST UK SMALLER CO'S. INC | 13.84 | 1,766,436 | 24,451,629 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | B5N0P84 | WOOD GRP. (JOHN) | 5.08 | 3,300,000 | 16,760,700 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | B62G9D3 | CAP. & COUNTIES PROPS. | 2.41 | 5,400,000 | 13,011,300 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | B63H849 | ROLLS-ROYCE HLDGS. | 9.03 | 1,921,646 | 17,360,150 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | B74CDH8 | CAIRN ENERGY | 1.62 | 9,075,000 | 14,683,350 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | B7KR2P8 | EASYJET | 11.17 | 1,088,046 | 12,156,194 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | B82YXW8 | VESUVIUS | 5.93 | 1,785,713 | 10,589,278 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | B8C3BL0 | SAGE GRP. | 7.01 | 1,644,133 | 11,527,016 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | B8KF9B4 | WPP | 8.11 | 2,230,000 | 18,078,610 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | BBG9VN7 | AVEVA GRP. | 32.27 | 398,898 | 12,872,438 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | BD04507 | ARIX BIOSCIENCE | 1.49 | 1,400,000 | 2,086,000 |

| Date | Fund Name | SEDOL | Security Description | Local Price | Shares/Par | Base Value |
|------------|---------------------------------------|---------|--------------------------------------|-------------|------------|-------------|
| 31/03/2019 | Border to Coast UK Listed Equity Fund | BD6K457 | COMPASS GRP. | 18.04 | 3,763,000 | 67,884,520 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | BDR05C0 | NATL. GRID | 8.51 | 8,756,896 | 74,525,563 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | BF5H9P8 | GREAT PORTLAND ESTATES | 7.47 | 1,775,957 | 13,265,511 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | BF7L8P1 | JPM. SMALLER CO'S. INV. TST. | 2.06 | 5,900,000 | 12,177,600 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | BFYFZP5 | FERGUSON | 48.83 | 621,821 | 30,363,519 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | BGXQNP2 | PHOENIX GRP. HLDGS. | 6.78 | 1,738,060 | 11,776,226 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | BHOP3Z9 | BHP GRP. | 18.49 | 5,833,000 | 107,834,671 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | BH4HKS3 | VODAFONE GRP. | 1.40 | 39,571,896 | 55,305,682 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | BMJ6DW5 | INFORMA PLC | 7.44 | 3,000,000 | 22,323,000 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | BWFGQN1 | SPIRAX-SARCO ENG. | 71.93 | 205,000 | 14,744,625 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | BWSW5C8 | SOUTH32 | 2.01 | 6,096,020 | 12,234,712 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | BYQ0JC6 | BEAZLEY PLC/UK | 5.15 | 2,685,592 | 13,824,085 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | BYYTFB6 | HOMESERVE | 10.26 | 1,344,488 | 13,787,724 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | BYZWX76 | CRODA INTL. | 50.40 | 371,000 | 18,698,400 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | BZ1G432 | MELROSE INDS. | 1.83 | 14,396,371 | 26,363,354 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | BZ1H9L8 | MONTANARO UK SMALLER CO'S. INV. TST. | 1.07 | 14,292,000 | 15,220,980 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | BZ4BQC7 | JOHNSON MATTHEY | 31.42 | 597,700 | 18,776,746 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | B11LJN4 | TUI | 7.36 | 1,030,000 | 7,575,650 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | BJMD6M3 | DWF GRP. | 1.21 | 4,918,033 | 5,974,918 |
| 31/03/2019 | Border to Coast UK Listed Equity Fund | BHJYC05 | INTERCONTINENTAL HOTELS GRP. | 46.16 | 1,240,000 | 57,241,500 |