

Date	Fund Name	SEDOL	Security Description	Local Price	Shares/Par	Base Value
30/09/2020	Border to Coast UK Listed Equity Fund	0006655	ABERFORTH SMALLER CO'S. TST.	8.36	1,249,825	10,442,288
30/09/2020	Border to Coast UK Listed Equity Fund	0038551	BIOTECH GROWTH TST.	13.65	2,323,464	31,715,284
30/09/2020	Border to Coast UK Listed Equity Fund	0045614	ANTOFAGASTA	10.23	4,385,000	44,869,513
30/09/2020	Border to Coast UK Listed Equity Fund	0053673	ASHTEAD GRP.	28.00	1,320,000	36,953,400
30/09/2020	Border to Coast UK Listed Equity Fund	0096162	BALFOUR BEATTY	2.24	5,562,917	12,444,245
30/09/2020	Border to Coast UK Listed Equity Fund	0136701	BRITISH LAND	3.38	4,420,000	14,917,500
30/09/2020	Border to Coast UK Listed Equity Fund	0182663	DIPLOMA	21.99	799,878	17,589,317
30/09/2020	Border to Coast UK Listed Equity Fund	0182704	CRH	28.01	2,051,313	57,447,021
30/09/2020	Border to Coast UK Listed Equity Fund	0185929	VISTRY GROUP PLC	5.68	1,560,000	8,864,700
30/09/2020	Border to Coast UK Listed Equity Fund	0216238	AVIVA	2.86	7,170,000	20,488,275
30/09/2020	Border to Coast UK Listed Equity Fund	0237400	DIAGEO	26.50	5,297,000	140,383,743
30/09/2020	Border to Coast UK Listed Equity Fund	0239581	SCHRODERS	18.61	810,000	15,074,100
30/09/2020	Border to Coast UK Listed Equity Fund	0241854	ELEMENTIS	0.76	9,239,169	7,031,008
30/09/2020	Border to Coast UK Listed Equity Fund	0263494	BAE SYS.	4.82	3,948,000	19,031,334
30/09/2020	Border to Coast UK Listed Equity Fund	0265274	DERWENT LONDON	25.71	435,833	11,205,266
30/09/2020	Border to Coast UK Listed Equity Fund	0287580	BRITISH AMERICAN TOBACCO	27.77	4,169,029	115,784,358
30/09/2020	Border to Coast UK Listed Equity Fund	0330860	SPECTRIS PLC	24.38	549,940	13,404,788
30/09/2020	Border to Coast UK Listed Equity Fund	0339072	ALLIANZ TECHNOLOGY TRUST PLC	25.00	670,039	16,750,975
30/09/2020	Border to Coast UK Listed Equity Fund	0339500	JAMES FISHER & SONS	11.35	598,633	6,794,485
30/09/2020	Border to Coast UK Listed Equity Fund	0405207	HALMA	23.45	883,974	20,724,770
30/09/2020	Border to Coast UK Listed Equity Fund	0408284	STANDARD CHARTERED PLC	3.56	6,638,349	23,642,480
30/09/2020	Border to Coast UK Listed Equity Fund	0416102	HAYS	1.13	9,760,000	11,023,920
30/09/2020	Border to Coast UK Listed Equity Fund	0422864	HERALD INV. TST.	16.31	1,571,238	25,626,892
30/09/2020	Border to Coast UK Listed Equity Fund	0427030	HILL & SMITH HLDGS.	11.95	744,977	8,902,475
30/09/2020	Border to Coast UK Listed Equity Fund	0447889	HUNTING	1.29	2,650,000	3,429,100
30/09/2020	Border to Coast UK Listed Equity Fund	0454492	IMPERIAL BRANDS	13.68	2,374,792	32,487,155
30/09/2020	Border to Coast UK Listed Equity Fund	0455934	INTL. BIOTECH. TST.	7.96	3,251,359	25,880,818
30/09/2020	Border to Coast UK Listed Equity Fund	0540528	HSBC HLDGS.	3.02	38,623,652	116,479,279
30/09/2020	Border to Coast UK Listed Equity Fund	0560399	L&G. GRP.	1.88	19,758,046	37,219,219
30/09/2020	Border to Coast UK Listed Equity Fund	0602729	MORGAN ADVANCED MATS.	2.38	2,987,684	7,103,219
30/09/2020	Border to Coast UK Listed Equity Fund	0604316	WM MORRISON SUPERMARKETS	1.70	8,890,000	15,124,113
30/09/2020	Border to Coast UK Listed Equity Fund	0643610	B/ROCK. SMALLER COS TST.	12.13	1,370,929	16,629,369
30/09/2020	Border to Coast UK Listed Equity Fund	0673123	ASSOCIATED BRITISH FOODS	18.67	1,437,000	26,832,383
30/09/2020	Border to Coast UK Listed Equity Fund	0682538	PERSIMMON	24.74	1,240,000	30,671,400
30/09/2020	Border to Coast UK Listed Equity Fund	0688666	EUROMONEY INST. INVSTR.	8.03	980,843	7,871,265
30/09/2020	Border to Coast UK Listed Equity Fund	0709954	PRUDENTIAL	11.09	7,154,471	79,360,970
30/09/2020	Border to Coast UK Listed Equity Fund	0718875	RIO TINTO	46.55	1,960,235	91,253,840
30/09/2020	Border to Coast UK Listed Equity Fund	0729101	ST MODWEN PROPS.	3.13	3,209,743	10,038,471
30/09/2020	Border to Coast UK Listed Equity Fund	0766807	CLOSE BROTHERS GROUP PLC	10.22	998,950	10,204,274
30/09/2020	Border to Coast UK Listed Equity Fund	0766937	ST JAMES'S PLACESRF	9.32	2,128,535	19,831,561
30/09/2020	Border to Coast UK Listed Equity Fund	0773960	TRAVIS PERKINS	10.86	1,960,000	21,280,700
30/09/2020	Border to Coast UK Listed Equity Fund	0787079	SCHRODER INST. UK SMALLER CO'S.	8.86	3,800,000	33,649,000
30/09/2020	Border to Coast UK Listed Equity Fund	0790873	SSE	12.08	1,527,000	18,449,978
30/09/2020	Border to Coast UK Listed Equity Fund	0798059	BP	2.25	36,453,254	82,101,841
30/09/2020	Border to Coast UK Listed Equity Fund	0870612	LLOYDS BANKING GRP.	0.26	191,500,000	50,479,400
30/09/2020	Border to Coast UK Listed Equity Fund	0875413	TATE & LYLE	6.65	1,947,111	12,950,235
30/09/2020	Border to Coast UK Listed Equity Fund	0884709	TESCO	2.12	24,530,000	52,113,985
30/09/2020	Border to Coast UK Listed Equity Fund	0912332	ULTRA ELECTNCS. HLDGS.	20.87	682,701	14,247,970

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30/09/2020	Border to Coast UK Listed Equity Fund	0922320	SMITH & NEPHEW	15.16	2,387,000	36,192,888
30/09/2020	Border to Coast UK Listed Equity Fund	0925288	GLAXOSMITHKLINE	14.52	10,885,000	158,061,085
30/09/2020	Border to Coast UK Listed Equity Fund	0946580	WEIR GRP.	12.51	970,432	12,142,530
30/09/2020	Border to Coast UK Listed Equity Fund	0969703	BABCOCK INTL. GRP.	2.50	2,738,616	6,856,125
30/09/2020	Border to Coast UK Listed Equity Fund	0989529	ASTRAZENECA	84.57	2,937,000	248,367,405
30/09/2020	Border to Coast UK Listed Equity Fund	3091357	BT GRP.	0.98	26,995,928	26,582,890
30/09/2020	Border to Coast UK Listed Equity Fund	3123249	IMPAX ENVIRON. MKTS.	3.52	11,484,568	40,368,257
30/09/2020	Border to Coast UK Listed Equity Fund	3134865	BARCLAYS	0.98	28,402,814	27,728,247
30/09/2020	Border to Coast UK Listed Equity Fund	3163836	INTERTEK GROUP PLC	63.31	587,226	37,177,278
30/09/2020	Border to Coast UK Listed Equity Fund	3169889	WILLIAM HILL	2.78	8,954,556	24,884,711
30/09/2020	Border to Coast UK Listed Equity Fund	3174300	BURBERRY GRP.	15.54	1,003,628	15,598,888
30/09/2020	Border to Coast UK Listed Equity Fund	3208986	NEXT	59.51	675,499	40,198,945
30/09/2020	Border to Coast UK Listed Equity Fund	B01QGK8	NCC GRP.	1.76	5,635,502	9,907,213
30/09/2020	Border to Coast UK Listed Equity Fund	B02L3W3	BERKELEY GRP. HLDGS.	42.27	435,974	18,428,621
30/09/2020	Border to Coast UK Listed Equity Fund	B03MLX2	ROYAL DUTCH SHELL PLC-A SHS	9.64	8,950,000	86,278,000
30/09/2020	Border to Coast UK Listed Equity Fund	B03MM40	ROYAL DUTCH SHELL	9.40	8,890,000	83,570,445
30/09/2020	Border to Coast UK Listed Equity Fund	B04V127	GRAINGER	2.97	4,571,623	13,596,007
30/09/2020	Border to Coast UK Listed Equity Fund	B0744B3	BUNZL	25.08	797,780	20,004,334
30/09/2020	Border to Coast UK Listed Equity Fund	B082RF1	RENTOKIL INITIAL	5.36	6,467,733	34,647,646
30/09/2020	Border to Coast UK Listed Equity Fund	B0SWJX3	LONDON STOCK EXCHANGE GRP.	88.75	725,165	64,358,394
30/09/2020	Border to Coast UK Listed Equity Fund	B10RZP7	UNILEVER	47.77	2,654,264	126,780,920
30/09/2020	Border to Coast UK Listed Equity Fund	B11LJN4	TUI	2.93	1,988,906	5,824,511
30/09/2020	Border to Coast UK Listed Equity Fund	B128J45	IP GRP.	0.78	18,706,150	14,581,444
30/09/2020	Border to Coast UK Listed Equity Fund	B132NW2	ASHMORE GRP.	3.58	2,859,349	10,245,047
30/09/2020	Border to Coast UK Listed Equity Fund	B18V863	PENNON GRP.	10.31	1,691,434	17,442,913
30/09/2020	Border to Coast UK Listed Equity Fund	B19NLV4	EXPERIAN	29.21	2,153,987	62,907,190
30/09/2020	Border to Coast UK Listed Equity Fund	B1CRLC4	MONDI PLC	16.39	1,524,509	24,990,514
30/09/2020	Border to Coast UK Listed Equity Fund	B1H0DZ5	TP ICAP PLC	2.28	3,765,904	8,597,559
30/09/2020	Border to Coast UK Listed Equity Fund	B1KJJ40	WHITBREAD	21.25	894,943	19,013,064
30/09/2020	Border to Coast UK Listed Equity Fund	B1XZS82	ANGLO AMERICAN	18.76	1,679,674	31,509,005
30/09/2020	Border to Coast UK Listed Equity Fund	B24CGK7	RECKITT BENCKISER GRP.	75.59	1,568,754	118,582,115
30/09/2020	Border to Coast UK Listed Equity Fund	B2BODG9	RELX	17.26	4,238,000	73,137,285
30/09/2020	Border to Coast UK Listed Equity Fund	B2QPKJ1	FRESNILLO	11.97	2,160,000	25,849,800
30/09/2020	Border to Coast UK Listed Equity Fund	B3FLWH9	BODYCOTE	5.82	1,092,968	6,363,806
30/09/2020	Border to Coast UK Listed Equity Fund	B4YZN32	COATS GRP.	0.56	17,077,231	9,554,711
30/09/2020	Border to Coast UK Listed Equity Fund	B53P200	JUPITER MGT.	2.24	3,508,033	7,861,502
30/09/2020	Border to Coast UK Listed Equity Fund	B57TMD1	LIONTRUST UK SMALLER CO'S. INC	16.48	1,950,000	32,127,912
30/09/2020	Border to Coast UK Listed Equity Fund	B5N0P84	WOOD GRP. (JOHN)	2.13	3,873,862	8,241,641
30/09/2020	Border to Coast UK Listed Equity Fund	B62G9D3	CAP. & COUNTIES PROPS.	1.12	7,054,288	7,890,221
30/09/2020	Border to Coast UK Listed Equity Fund	B63H849	ROLLS-ROYCE HLDGS.	1.30	2,454,451	3,190,173
30/09/2020	Border to Coast UK Listed Equity Fund	B74CDH8	CAIRN ENERGY	1.44	7,223,653	10,391,225
30/09/2020	Border to Coast UK Listed Equity Fund	B7KR2P8	EASYJET	5.02	1,413,475	7,088,577
30/09/2020	Border to Coast UK Listed Equity Fund	B82YXW8	VESUVIUS	3.95	2,143,242	8,463,663
30/09/2020	Border to Coast UK Listed Equity Fund	B8C3BL0	SAGE GRP.	7.21	1,617,611	11,658,122
30/09/2020	Border to Coast UK Listed Equity Fund	B8KF9B4	WPP	6.08	3,255,274	19,801,832
30/09/2020	Border to Coast UK Listed Equity Fund	BBG9VN7	AVEVA GRP.	47.78	332,356	15,879,970
30/09/2020	Border to Coast UK Listed Equity Fund	BD04507	ARIX BIOSCIENCE	1.12	2,987,716	3,331,303
30/09/2020	Border to Coast UK Listed Equity Fund	BD6K457	COMPASS GRP.	11.69	4,271,614	49,924,489

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30/09/2020	Border to Coast UK Listed Equity Fund	BDR05C0	NATL. GRID	8.90	9,660,000	85,935,360
30/09/2020	Border to Coast UK Listed Equity Fund	BF5H9P8	GREAT PORTLAND ESTATES	5.99	1,545,510	9,256,059
30/09/2020	Border to Coast UK Listed Equity Fund	BF7L8P1	JPM. SMALLER CO'S. INV. TST.	2.50	5,702,409	14,227,510
30/09/2020	Border to Coast UK Listed Equity Fund	BF8Q6K6	STD. LIFE ABERDEEN	2.26	6,344,365	14,344,609
30/09/2020	Border to Coast UK Listed Equity Fund	BGXQNP2	PHOENIX GRP. HLDGS.	6.88	1,973,461	13,571,491
30/09/2020	Border to Coast UK Listed Equity Fund	BH0P3Z9	BHP GRP.	16.54	6,375,908	105,457,518
30/09/2020	Border to Coast UK Listed Equity Fund	BH4HKS3	VODAFONE GRP.	1.03	61,342,417	62,992,528
30/09/2020	Border to Coast UK Listed Equity Fund	BHJYC05	INTERCONTINENTAL HOTELS GRP.	40.93	1,025,472	41,972,569
30/09/2020	Border to Coast UK Listed Equity Fund	BJ4XDZ3	NORTHERN TST. GBL. STG. INC	1.00	98,728,000	98,728,000
30/09/2020	Border to Coast UK Listed Equity Fund	BJFFLV0	CRODA INTL.	62.46	355,079	22,178,234
30/09/2020	Border to Coast UK Listed Equity Fund	BJMD6M3	DWF GRP.	0.69	7,791,046	5,375,822
30/09/2020	Border to Coast UK Listed Equity Fund	BJVNSS4	FERGUSON	78.11	652,000	50,927,720
30/09/2020	Border to Coast UK Listed Equity Fund	BKFB1C6	M&G	1.59	11,343,026	18,089,291
30/09/2020	Border to Coast UK Listed Equity Fund	BMJ6DW5	INFORMA PLC	3.77	2,994,256	11,276,368
30/09/2020	Border to Coast UK Listed Equity Fund	BWFGQN1	SPIRAX-SARCO ENG.	110.58	170,487	18,851,600
30/09/2020	Border to Coast UK Listed Equity Fund	BWSW5C8	SOUTH32	1.14	7,225,000	8,251,673
30/09/2020	Border to Coast UK Listed Equity Fund	BYQ0JC6	BEAZLEY PLC/UK	3.06	3,100,000	9,470,500
30/09/2020	Border to Coast UK Listed Equity Fund	BYYTFB6	HOMESERVE	12.36	1,308,219	16,163,046
30/09/2020	Border to Coast UK Listed Equity Fund	BZ1G432	MELROSE INDS.	1.15	17,526,125	20,238,293
30/09/2020	Border to Coast UK Listed Equity Fund	BZ1H9L8	MONTANARO UK SMALLER CO'S. INV. TST.	1.09	14,290,518	15,576,665
30/09/2020	Border to Coast UK Listed Equity Fund	BZ4BQC7	JOHNSON MATTHEY	23.58	726,693	17,131,787