

Date	Fund Name	SEDOL	Security Description	Local Price	Shares/Par	Base Value
31/03/2020	Border to Coast UK Listed Equity Fund	0006655	ABERFORTH SMALLER CO'S. TST.	8.24	900,000	7,411,500
31/03/2020	Border to Coast UK Listed Equity Fund	0038551	BIOTECH GROWTH TST.	8.16	2,600,000	21,216,000
31/03/2020	Border to Coast UK Listed Equity Fund	0045614	ANTOFAGASTA	7.73	5,485,000	42,382,595
31/03/2020	Border to Coast UK Listed Equity Fund	0053673	ASHTHEAD GRP.	17.66	1,425,000	25,161,938
31/03/2020	Border to Coast UK Listed Equity Fund	0096162	BALFOUR BEATTY	2.17	5,350,000	11,582,750
31/03/2020	Border to Coast UK Listed Equity Fund	0136701	BRITISH LAND	3.36	3,740,000	12,577,620
31/03/2020	Border to Coast UK Listed Equity Fund	0182663	DIPLOMA	16.14	770,069	12,425,063
31/03/2020	Border to Coast UK Listed Equity Fund	0182704	CRH	22.00	1,969,000	43,308,155
31/03/2020	Border to Coast UK Listed Equity Fund	0185929	VISTRY GROUP PLC	5.76	1,290,000	7,427,175
31/03/2020	Border to Coast UK Listed Equity Fund	0216238	AVIVA	2.68	6,567,456	17,630,336
31/03/2020	Border to Coast UK Listed Equity Fund	0237400	DIAGEO	25.86	4,993,000	129,106,498
31/03/2020	Border to Coast UK Listed Equity Fund	0239581	SCHRODERS	21.23	762,000	16,173,450
31/03/2020	Border to Coast UK Listed Equity Fund	0241854	ELEMENTIS	0.49	8,860,000	4,343,172
31/03/2020	Border to Coast UK Listed Equity Fund	0263494	BAE SYS.	5.22	3,625,000	18,911,625
31/03/2020	Border to Coast UK Listed Equity Fund	0265274	DERWENT LONDON	32.69	345,000	11,278,050
31/03/2020	Border to Coast UK Listed Equity Fund	0287580	BRITISH AMERICAN TOBACCO	27.58	3,732,000	102,928,560
31/03/2020	Border to Coast UK Listed Equity Fund	0330860	SPECTRIS PLC	24.56	552,739	13,572,506
31/03/2020	Border to Coast UK Listed Equity Fund	0339072	ALLIANZ TECHNOLOGY TRUST PLC	16.81	680,000	11,430,800
31/03/2020	Border to Coast UK Listed Equity Fund	0339500	JAMES FISHER & SONS	12.62	575,000	7,256,500
31/03/2020	Border to Coast UK Listed Equity Fund	0405207	HALMA	19.22	850,000	16,332,750
31/03/2020	Border to Coast UK Listed Equity Fund	0408284	STANDARD CHARTERED PLC	4.46	6,361,717	28,366,896
31/03/2020	Border to Coast UK Listed Equity Fund	0416102	HAYS	1.15	7,686,931	8,851,501
31/03/2020	Border to Coast UK Listed Equity Fund	0422864	HERALD INV. TST.	11.08	1,515,000	16,786,200
31/03/2020	Border to Coast UK Listed Equity Fund	0427030	HILL & SMITH HLDGS.	9.56	715,577	6,839,127
31/03/2020	Border to Coast UK Listed Equity Fund	0447889	HUNTING	1.75	2,125,000	3,717,688
31/03/2020	Border to Coast UK Listed Equity Fund	0454492	IMPERIAL BRANDS	14.97	2,090,000	31,281,030
31/03/2020	Border to Coast UK Listed Equity Fund	0455934	INTL. BIOTECH. TST.	5.89	3,266,468	19,239,497
31/03/2020	Border to Coast UK Listed Equity Fund	0540528	HSBC HLDGS.	4.55	38,460,000	174,848,775
31/03/2020	Border to Coast UK Listed Equity Fund	0560399	L&G. GRP.	1.94	19,000,000	36,826,750
31/03/2020	Border to Coast UK Listed Equity Fund	0602729	MORGAN ADVANCED MATS.	1.85	2,640,000	4,895,880
31/03/2020	Border to Coast UK Listed Equity Fund	0604316	WM MORRISON SUPERMARKETS	1.78	8,320,000	14,807,520
31/03/2020	Border to Coast UK Listed Equity Fund	0643610	B/ROCK. SMALLER COS TST.	11.24	1,315,000	14,780,600
31/03/2020	Border to Coast UK Listed Equity Fund	0673123	ASSOCIATED BRITISH FOODS	18.13	1,335,000	24,196,875
31/03/2020	Border to Coast UK Listed Equity Fund	0682538	PERSIMMON	19.16	1,230,000	23,569,875
31/03/2020	Border to Coast UK Listed Equity Fund	0688666	EUROMONEY INST. INVSTR.	8.10	885,000	7,164,075
31/03/2020	Border to Coast UK Listed Equity Fund	0709954	PRUDENTIAL	10.34	7,155,000	73,964,813
31/03/2020	Border to Coast UK Listed Equity Fund	0718875	RIO TINTO	37.18	1,885,000	70,084,300
31/03/2020	Border to Coast UK Listed Equity Fund	0729101	ST MODWEN PROPS.	3.31	2,500,000	8,268,750

Date	Fund Name	SEDOL	Security Description	Local Price	Shares/Par	Base Value
31/03/2020	Border to Coast UK Listed Equity Fund	0766807	CLOSE BROTHERS GROUP PLC	11.28	960,000	10,828,800
31/03/2020	Border to Coast UK Listed Equity Fund	0766937	ST JAMES'S PLACESRF	7.60	2,050,000	15,580,000
31/03/2020	Border to Coast UK Listed Equity Fund	0773960	TRAVIS PERKINS	8.83	1,800,000	15,892,200
31/03/2020	Border to Coast UK Listed Equity Fund	0787079	SCHRODER INST. UK SMALLER CO'S.	7.00	3,800,000	26,615,200
31/03/2020	Border to Coast UK Listed Equity Fund	0790873	SSE	13.05	1,308,718	17,072,226
31/03/2020	Border to Coast UK Listed Equity Fund	0798059	BP	3.44	33,965,000	116,780,161
31/03/2020	Border to Coast UK Listed Equity Fund	0870612	LLOYDS BANKING GRP.	0.32	166,750,000	53,355,831
31/03/2020	Border to Coast UK Listed Equity Fund	0875413	TATE & LYLE	6.55	1,725,000	11,303,925
31/03/2020	Border to Coast UK Listed Equity Fund	0884709	TESCO	2.29	23,410,000	53,538,670
31/03/2020	Border to Coast UK Listed Equity Fund	0912332	ULTRA ELECTNCS. HLDGS.	20.04	735,000	14,729,400
31/03/2020	Border to Coast UK Listed Equity Fund	0922320	SMITH & NEPHEW	14.34	2,230,000	31,978,200
31/03/2020	Border to Coast UK Listed Equity Fund	0925288	GLAXOSMITHKLINE	15.14	10,220,000	154,771,680
31/03/2020	Border to Coast UK Listed Equity Fund	0946580	WEIR GRP.	7.21	934,753	6,738,634
31/03/2020	Border to Coast UK Listed Equity Fund	0969703	BABCOCK INTL. GRP.	3.83	2,635,000	10,088,098
31/03/2020	Border to Coast UK Listed Equity Fund	0989529	ASTRAZENECA	72.15	2,793,000	201,514,950
31/03/2020	Border to Coast UK Listed Equity Fund	3091357	BT GRP.	1.18	16,800,000	19,808,880
31/03/2020	Border to Coast UK Listed Equity Fund	3123249	IMPAX ENVIRON. MKTS.	2.69	11,050,000	29,669,250
31/03/2020	Border to Coast UK Listed Equity Fund	3134865	BARCLAYS	0.94	27,200,000	25,608,800
31/03/2020	Border to Coast UK Listed Equity Fund	3163836	INTERTEK GROUP PLC	47.28	620,000	29,310,500
31/03/2020	Border to Coast UK Listed Equity Fund	3174300	BURBERRY GRP.	13.24	1,035,000	13,703,400
31/03/2020	Border to Coast UK Listed Equity Fund	3208986	NEXT	40.74	610,000	24,851,400
31/03/2020	Border to Coast UK Listed Equity Fund	B01QGK8	NCC GRP.	1.66	5,425,000	9,010,925
31/03/2020	Border to Coast UK Listed Equity Fund	B02L3W3	BERKELEY GRP. HLDGS.	36.16	405,000	14,642,775
31/03/2020	Border to Coast UK Listed Equity Fund	B03MLX2	ROYAL DUTCH SHELL PLC-A SHS	14.19	9,410,000	133,537,310
31/03/2020	Border to Coast UK Listed Equity Fund	B03MM40	ROYAL DUTCH SHELL	13.60	7,265,000	98,782,205
31/03/2020	Border to Coast UK Listed Equity Fund	B04V127	GRAINGER	2.59	4,400,000	11,382,800
31/03/2020	Border to Coast UK Listed Equity Fund	B0744B3	BUNZL	16.29	768,000	12,512,640
31/03/2020	Border to Coast UK Listed Equity Fund	B082RF1	RENTOKIL INITIAL	3.88	6,420,000	24,893,550
31/03/2020	Border to Coast UK Listed Equity Fund	B05WJX3	LONDON STOCK EXCHANGE GRP.	72.76	699,000	50,859,240
31/03/2020	Border to Coast UK Listed Equity Fund	B10RZP7	UNILEVER	40.73	2,580,000	105,083,400
31/03/2020	Border to Coast UK Listed Equity Fund	B128J45	IP GRP.	0.50	15,683,319	7,849,501
31/03/2020	Border to Coast UK Listed Equity Fund	B132NW2	ASHMORE GRP.	3.57	2,750,000	9,806,500
31/03/2020	Border to Coast UK Listed Equity Fund	B18V863	PENNON GRP.	10.86	1,815,000	19,706,363
31/03/2020	Border to Coast UK Listed Equity Fund	B19NLV4	EXPERIAN	22.52	2,070,000	46,606,050
31/03/2020	Border to Coast UK Listed Equity Fund	B1CRLC4	MONDI PLC	13.81	1,465,000	20,235,313
31/03/2020	Border to Coast UK Listed Equity Fund	B1H0DZ5	TP ICAP PLC	3.39	3,620,000	12,253,700
31/03/2020	Border to Coast UK Listed Equity Fund	B1KJJ40	WHITBREAD	30.31	538,000	16,306,780
31/03/2020	Border to Coast UK Listed Equity Fund	B1XZS82	ANGLO AMERICAN	14.16	1,615,000	22,873,245

Date	Fund Name	SEDOL	Security Description	Local Price	Shares/Par	Base Value
31/03/2020	Border to Coast UK Listed Equity Fund	B24CGK7	RECKITT BENCKISER GRP.	61.50	1,509,294	92,814,035
31/03/2020	Border to Coast UK Listed Equity Fund	B2B0DG9	RELX	17.32	4,020,000	69,616,350
31/03/2020	Border to Coast UK Listed Equity Fund	B2QPKJ1	FRESNILLO	6.67	2,800,000	18,673,200
31/03/2020	Border to Coast UK Listed Equity Fund	B3FLWH9	BODYCOTE	5.64	1,050,000	5,924,625
31/03/2020	Border to Coast UK Listed Equity Fund	B4YZN32	COATS GRP.	0.42	15,250,000	6,475,150
31/03/2020	Border to Coast UK Listed Equity Fund	B53P200	JUPITER MGT.	2.00	3,370,000	6,741,685
31/03/2020	Border to Coast UK Listed Equity Fund	B57TMD1	LIONTRUST UK SMALLER CO'S. INC	13.07	1,950,000	25,487,479
31/03/2020	Border to Coast UK Listed Equity Fund	B5NOP84	WOOD GRP. (JOHN)	1.56	3,710,000	5,771,833
31/03/2020	Border to Coast UK Listed Equity Fund	B62G9D3	CAP. & COUNTIES PROPS.	1.66	6,112,563	10,131,573
31/03/2020	Border to Coast UK Listed Equity Fund	B63H849	ROLLS-ROYCE HLDGS.	3.41	2,350,000	8,008,800
31/03/2020	Border to Coast UK Listed Equity Fund	B74CDH8	CAIRN ENERGY	0.78	6,950,000	5,400,150
31/03/2020	Border to Coast UK Listed Equity Fund	B7KR2P8	EASYJET	5.71	1,240,000	7,081,640
31/03/2020	Border to Coast UK Listed Equity Fund	B82YXW8	VESUVIUS	3.22	2,070,000	6,671,610
31/03/2020	Border to Coast UK Listed Equity Fund	B8C3BL0	SAGE GRP.	5.92	1,644,133	9,738,200
31/03/2020	Border to Coast UK Listed Equity Fund	B8KF9B4	WPP	5.51	2,925,000	16,125,525
31/03/2020	Border to Coast UK Listed Equity Fund	BBG9VN7	AVEVA GRP.	34.95	358,000	12,512,100
31/03/2020	Border to Coast UK Listed Equity Fund	BD04507	ARIX BIOSCIENCE	0.59	2,987,716	1,747,814
31/03/2020	Border to Coast UK Listed Equity Fund	BD6K457	COMPASS GRP.	12.64	4,005,000	50,603,175
31/03/2020	Border to Coast UK Listed Equity Fund	BDR05C0	NATL. GRID	9.46	9,020,000	85,365,280
31/03/2020	Border to Coast UK Listed Equity Fund	BF5H9P8	GREAT PORTLAND ESTATES	6.79	1,340,000	9,103,960
31/03/2020	Border to Coast UK Listed Equity Fund	BF7L8P1	JPM. SMALLER CO'S. INV. TST.	1.84	5,500,000	10,106,250
31/03/2020	Border to Coast UK Listed Equity Fund	BGXQNP2	PHOENIX GRP. HLDGS.	6.27	1,900,000	11,904,450
31/03/2020	Border to Coast UK Listed Equity Fund	BHOP3Z9	BHP GRP.	12.52	6,365,000	79,683,435
31/03/2020	Border to Coast UK Listed Equity Fund	BH4HKS3	VODAFONE GRP.	1.13	54,200,000	61,240,580
31/03/2020	Border to Coast UK Listed Equity Fund	BMJ6DW5	INFORMA PLC	4.42	2,875,000	12,707,500
31/03/2020	Border to Coast UK Listed Equity Fund	BWFGQN1	SPIRAX-SARCO ENG.	81.43	181,000	14,737,925
31/03/2020	Border to Coast UK Listed Equity Fund	BWSW5C8	SOUTH32	0.91	7,225,000	6,542,599
31/03/2020	Border to Coast UK Listed Equity Fund	BYQ0JC6	BEAZLEY PLC/UK	3.90	2,500,000	9,757,500
31/03/2020	Border to Coast UK Listed Equity Fund	BYTTFB6	HOMESERVE	10.59	1,260,000	13,337,100
31/03/2020	Border to Coast UK Listed Equity Fund	BZ1G432	MELROSE INDS.	0.92	14,681,371	13,446,668
31/03/2020	Border to Coast UK Listed Equity Fund	BZ1H9L8	MONTANARO UK SMALLER CO'S. INV. TST.	1.01	13,786,000	13,854,930
31/03/2020	Border to Coast UK Listed Equity Fund	BZ4BQC7	JOHNSON MATTHEY	17.98	700,000	12,584,250
31/03/2020	Border to Coast UK Listed Equity Fund	B11LJN4	TUI	3.63	1,900,000	6,889,400
31/03/2020	Border to Coast UK Listed Equity Fund	BJMD6M3	DWF GRP.	0.90	6,502,000	5,850,175
31/03/2020	Border to Coast UK Listed Equity Fund	BHJYC05	INTERCONTINENTAL HOTELS GRP.	35.14	1,045,000	36,721,300
31/03/2020	Border to Coast UK Listed Equity Fund	BJ4XDZ3	NORTHERN TST. GBL. STG. INC	1.00	65,104,000	65,104,000
31/03/2020	Border to Coast UK Listed Equity Fund	3169889	WILLIAM HILL	0.68	8,200,000	5,585,840
31/03/2020	Border to Coast UK Listed Equity Fund	BJFFLV0	CRODA INTL.	42.71	362,166	15,468,110

Date	Fund Name	SEDOL	Security Description	Local Price	Shares/Par	Base Value
31/03/2020	Border to Coast UK Listed Equity Fund	BJVNSS4	FERGUSON	50.55	656,000	33,160,800
31/03/2020	Border to Coast UK Listed Equity Fund	BF8Q6K6	STD. LIFE ABERDEEN	2.24	5,700,000	12,770,850
31/03/2020	Border to Coast UK Listed Equity Fund	BKLCF07	HANSA INV.	1.36	1,770,000	2,398,350
31/03/2020	Border to Coast UK Listed Equity Fund	BKFB1C6	M&G PLC	1.13	9,450,000	10,645,425