

THE CAYENNE TRUST PLC

In accordance with Listing Rule 15.4.11 (1), The Cayenne Trust plc announces that at 30 September 2006 it had the following investments in other UK listed investment companies (including listed investment trusts) which do not have a stated investment policy to invest no more than 15% of their gross assets in other listed UK investment companies (including listed investment trusts):

Name

Advance UK Trust Plc - Ord 1p

Alliance Trust Plc - Ord 2.5p

RIT Capital Partners Plc - Ord GBP1

Utilico Investment Trust - Ord 1p

Utilico Investment Trust – Warrants 30/10/08

Utilico Investment Trust – 3.75% CULS 31/10/09

The World Trust Fund - Ord

Phoenix Administration Services Limited - Secretary
3 October 2006