

Date	Fund Name	SEDOL	Security Description	Local Price	Shares/Par	Base Value
31/03/2021	Border to Coast UK Listed Equity Fund	0006655	ABERFORTH SMALLER CO'S. TST.	14.98	1,220,000	18,275,600.00
31/03/2021	Border to Coast UK Listed Equity Fund	0038551	BIOTECH GROWTH TST.	14.34	2,130,000	30,544,200.00
31/03/2021	Border to Coast UK Listed Equity Fund	0045614	ANTOFAGASTA	16.90	2,960,000	50,031,400.00
31/03/2021	Border to Coast UK Listed Equity Fund	0053673	ASHTeAD GRP.	43.27	1,240,000	53,648,600.00
31/03/2021	Border to Coast UK Listed Equity Fund	0096162	BALFOUR BEATTY	2.95	5,200,000	15,355,600.00
31/03/2021	Border to Coast UK Listed Equity Fund	0136701	BRITISH LAND	5.05	4,420,000	22,321,000.00
31/03/2021	Border to Coast UK Listed Equity Fund	0182663	DIPLOMA	25.49	799,878	20,388,890.22
31/03/2021	Border to Coast UK Listed Equity Fund	0182704	CRH	33.90	2,020,000	68,478,000.00
31/03/2021	Border to Coast UK Listed Equity Fund	0185929	VISTRY GROUP PLC	10.93	1,560,000	17,043,000.00
31/03/2021	Border to Coast UK Listed Equity Fund	0216238	AVIVA	4.08	7,170,000	29,271,525.00
31/03/2021	Border to Coast UK Listed Equity Fund	0237400	DIAGEO	29.90	5,297,000	158,393,542.50
31/03/2021	Border to Coast UK Listed Equity Fund	0239581	SCHRODERS	24.98	830,000	20,729,250.00
31/03/2021	Border to Coast UK Listed Equity Fund	0241854	ELEMENTIS	1.25	9,239,169	11,590,537.51
31/03/2021	Border to Coast UK Listed Equity Fund	0263494	BAE SYS.	5.05	3,948,000	19,933,452.00
31/03/2021	Border to Coast UK Listed Equity Fund	0265274	DERWENT LONDON	32.29	435,833	14,073,047.57
31/03/2021	Border to Coast UK Listed Equity Fund	0287580	BRITISH AMERICAN TOBACCO	27.74	4,169,029	115,638,441.89
31/03/2021	Border to Coast UK Listed Equity Fund	0330860	SPECTRIS PLC	33.31	549,940	18,315,751.70
31/03/2021	Border to Coast UK Listed Equity Fund	0339072	ALLIANZ TECHNOLOGY TRUST PLC	27.05	640,000	17,312,000.00
31/03/2021	Border to Coast UK Listed Equity Fund	0339500	JAMES FISHER & SONS	10.58	598,633	6,333,537.14
31/03/2021	Border to Coast UK Listed Equity Fund	0405207	HALMA	23.75	800,000	18,996,000.00
31/03/2021	Border to Coast UK Listed Equity Fund	0408284	STANDARD CHARTERED PLC	5.00	6,838,349	34,160,972.43
31/03/2021	Border to Coast UK Listed Equity Fund	0416102	HAYS PLC	1.49	9,760,000	14,586,320.00
31/03/2021	Border to Coast UK Listed Equity Fund	0422864	HERALD INV. TST.	20.70	1,389,433	28,761,263.10
31/03/2021	Border to Coast UK Listed Equity Fund	0427030	HILL & SMITH HLDGS.	14.71	744,977	10,958,611.67
31/03/2021	Border to Coast UK Listed Equity Fund	0447889	HUNTING	2.56	3,025,000	7,740,975.00
31/03/2021	Border to Coast UK Listed Equity Fund	0454492	IMPERIAL BRANDS	14.92	2,374,792	35,437,833.62
31/03/2021	Border to Coast UK Listed Equity Fund	0455934	INTL. BIOTECH. TST.	7.44	2,940,000	21,873,600.00
31/03/2021	Border to Coast UK Listed Equity Fund	0540528	HSBC HLDGS.	4.23	38,623,652	163,445,639.35
31/03/2021	Border to Coast UK Listed Equity Fund	0560399	L&G. GRP.	2.79	19,758,046	55,164,464.43
31/03/2021	Border to Coast UK Listed Equity Fund	0604316	WM MORRISON SUPERMARKETS	1.82	8,890,000	16,217,582.50
31/03/2021	Border to Coast UK Listed Equity Fund	0643610	B/ROCK. SMALLER COS TST.	17.78	1,360,000	24,180,800.00
31/03/2021	Border to Coast UK Listed Equity Fund	0673123	ASSOCIATED BRITISH FOODS	24.16	1,437,000	34,710,735.00
31/03/2021	Border to Coast UK Listed Equity Fund	0682538	PERSIMMON	29.40	1,240,000	36,449,800.00
31/03/2021	Border to Coast UK Listed Equity Fund	0688666	EUROMONEY INST. INVSTR.	9.55	980,843	9,362,146.44
31/03/2021	Border to Coast UK Listed Equity Fund	0709954	PRUDENTIAL	15.41	7,154,471	110,232,511.93
31/03/2021	Border to Coast UK Listed Equity Fund	0718875	RIO TINTO	55.51	1,960,235	108,802,843.68
31/03/2021	Border to Coast UK Listed Equity Fund	0729101	ST MODWEN PROPS.	4.05	3,209,743	13,007,483.51
31/03/2021	Border to Coast UK Listed Equity Fund	0766807	CLOSE BROTHERS GROUP PLC	15.52	998,950	15,498,709.25
31/03/2021	Border to Coast UK Listed Equity Fund	0766937	ST JAMES'S PLACESRF	12.74	2,128,535	27,112,214.56
31/03/2021	Border to Coast UK Listed Equity Fund	0773960	TRAVIS PERKINS	15.44	1,960,000	30,252,600.00
31/03/2021	Border to Coast UK Listed Equity Fund	0787079	SCHRODER INST. UK SMALLER CO'S.	12.25	3,800,000	46,550,000.00
31/03/2021	Border to Coast UK Listed Equity Fund	0790873	SSE	14.55	1,527,000	22,221,667.50
31/03/2021	Border to Coast UK Listed Equity Fund	0798059	BP	2.95	36,453,254	107,418,626.22
31/03/2021	Border to Coast UK Listed Equity Fund	0870612	LLOYDS BANKING GRP.	0.43	208,500,000	88,727,175.00
31/03/2021	Border to Coast UK Listed Equity Fund	0875413	TATE & LYLE	7.67	1,947,111	14,942,129.81
31/03/2021	Border to Coast UK Listed Equity Fund	0912332	ULTRA ELECTNCS. HLDGS.	20.32	682,701	13,872,484.32
31/03/2021	Border to Coast UK Listed Equity Fund	0922320	SMITH & NEPHEW	13.78	2,457,000	33,863,602.50
31/03/2021	Border to Coast UK Listed Equity Fund	0925288	GLAXOSMITHKLINE	12.88	11,250,000	144,888,750.00
31/03/2021	Border to Coast UK Listed Equity Fund	0946580	WEIR GRP.	17.77	920,000	16,346,100.00

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31/03/2021	Border to Coast UK Listed Equity Fund	0989529	ASTRAZENECA	72.48	3,012,000	218,294,700.00
31/03/2021	Border to Coast UK Listed Equity Fund	3091357	BT GRP.	1.55	26,995,928	41,796,445.53
31/03/2021	Border to Coast UK Listed Equity Fund	3123249	IMPAX ENVIRON. MKTS.	4.37	10,400,000	45,448,000.00
31/03/2021	Border to Coast UK Listed Equity Fund	3134865	BARCLAYS	1.86	32,200,000	59,875,900.00
31/03/2021	Border to Coast UK Listed Equity Fund	3163836	INTERTEK GROUP PLC	56.03	587,226	32,902,272.78
31/03/2021	Border to Coast UK Listed Equity Fund	3174300	BURBERRY GRP.	18.99	1,003,628	19,056,386.65
31/03/2021	Border to Coast UK Listed Equity Fund	3208986	NEXT	78.74	675,499	53,188,791.26
31/03/2021	Border to Coast UK Listed Equity Fund	B01QGK8	NCC GRP.	2.59	5,635,502	14,567,772.67
31/03/2021	Border to Coast UK Listed Equity Fund	B02L3W3	BERKELEY GRP. HLDGS.	44.38	435,974	19,348,526.12
31/03/2021	Border to Coast UK Listed Equity Fund	B03MLX2	ROYAL DUTCH SHELL PLC-A SHS	14.14	8,730,000	123,450,930.00
31/03/2021	Border to Coast UK Listed Equity Fund	B03MM40	ROYAL DUTCH SHELL	13.37	8,890,000	118,859,300.00
31/03/2021	Border to Coast UK Listed Equity Fund	B04V127	GRAINGER	2.67	4,571,623	12,219,948.28
31/03/2021	Border to Coast UK Listed Equity Fund	B0744B3	BUNZL	23.25	260,000	6,045,000.00
31/03/2021	Border to Coast UK Listed Equity Fund	B082RF1	RENTOKIL INITIAL	4.84	6,467,733	31,332,932.52
31/03/2021	Border to Coast UK Listed Equity Fund	B0SWJX3	LONDON STOCK EXCHANGE GRP.	69.39	725,165	50,319,199.35
31/03/2021	Border to Coast UK Listed Equity Fund	B0WMWDO	QINETIQ GRP.	3.16	3,450,000	10,905,450.00
31/03/2021	Border to Coast UK Listed Equity Fund	B10RZP7	UNILEVER	40.57	5,262,000	213,453,030.00
31/03/2021	Border to Coast UK Listed Equity Fund	B11LJN4	TUI	3.67	1,700,000	6,243,250.00
31/03/2021	Border to Coast UK Listed Equity Fund	B128J45	IP GRP.	1.24	16,900,000	21,006,700.00
31/03/2021	Border to Coast UK Listed Equity Fund	B132NW2	ASHMORE GRP.	3.91	2,859,349	11,188,632.64
31/03/2021	Border to Coast UK Listed Equity Fund	B18V863	PENNON GRP.	9.75	1,691,434	16,489,790.07
31/03/2021	Border to Coast UK Listed Equity Fund	B19NLV4	EXPERIAN	24.98	2,153,987	53,795,825.33
31/03/2021	Border to Coast UK Listed Equity Fund	B1CRLC4	MONDI PLC	18.50	1,524,509	28,199,605.23
31/03/2021	Border to Coast UK Listed Equity Fund	B1KJJ40	WHITBREAD	34.28	931,000	31,914,680.00
31/03/2021	Border to Coast UK Listed Equity Fund	B1XZS82	ANGLO AMERICAN	28.43	1,679,674	47,757,331.01
31/03/2021	Border to Coast UK Listed Equity Fund	B24CGK7	RECKITT BENCKISER GRP.	64.99	1,568,754	101,953,322.46
31/03/2021	Border to Coast UK Listed Equity Fund	B2B0DG9	RELX	18.19	4,400,000	80,047,000.00
31/03/2021	Border to Coast UK Listed Equity Fund	B2QPKJ1	FRESNILLO	8.64	2,160,000	18,666,720.00
31/03/2021	Border to Coast UK Listed Equity Fund	B3FLWH9	BODYCOTE	8.26	1,346,749	11,127,513.61
31/03/2021	Border to Coast UK Listed Equity Fund	B45C9X4	CHEMRING GRP.	2.66	2,501,851	6,648,669.03
31/03/2021	Border to Coast UK Listed Equity Fund	B4T3BW6	GLENCORE	2.84	6,200,000	17,626,600.00
31/03/2021	Border to Coast UK Listed Equity Fund	B4YZN32	COATS GRP.	0.57	17,077,231	9,708,405.82
31/03/2021	Border to Coast UK Listed Equity Fund	B53P200	JUPITER MGT.	2.79	3,508,033	9,769,871.91
31/03/2021	Border to Coast UK Listed Equity Fund	B57TMD1	LIONTRUST UK SMALLER CO'S. INC	20.28	1,950,000	39,540,253.22
31/03/2021	Border to Coast UK Listed Equity Fund	B5N0P84	WOOD GRP. (JOHN)	2.71	3,873,862	10,492,355.23
31/03/2021	Border to Coast UK Listed Equity Fund	B62G9D3	CAP. & COUNTIES PROPS.	1.71	7,054,288	12,055,778.19
31/03/2021	Border to Coast UK Listed Equity Fund	B63H849	ROLLS-ROYCE HLDGS.	1.05	10,635,952	11,207,634.42
31/03/2021	Border to Coast UK Listed Equity Fund	B63QSB3	GREGGS PLC	22.45	250,000	5,612,500.00
31/03/2021	Border to Coast UK Listed Equity Fund	B7KR2P8	EASYJET	9.78	1,488,000	14,554,128.00
31/03/2021	Border to Coast UK Listed Equity Fund	B82YXW8	VESUVIUS	5.39	2,340,000	12,618,450.00
31/03/2021	Border to Coast UK Listed Equity Fund	B8C3BLO	SAGE GRP.	6.13	1,617,611	9,911,102.60
31/03/2021	Border to Coast UK Listed Equity Fund	B8KF9B4	WPP	9.21	3,255,274	29,964,797.17
31/03/2021	Border to Coast UK Listed Equity Fund	BBG9VN7	AVEVA GRP.	34.23	590,855	20,224,966.65
31/03/2021	Border to Coast UK Listed Equity Fund	BD04507	ARIX BIOSCIENCE	1.90	3,376,716	6,415,760.40
31/03/2021	Border to Coast UK Listed Equity Fund	BD6K457	COMPASS GRP.	14.63	4,271,614	62,483,033.79
31/03/2021	Border to Coast UK Listed Equity Fund	BDR05C0	NATL. GRID	8.64	9,460,000	81,743,860.00
31/03/2021	Border to Coast UK Listed Equity Fund	BF5H9P8	GREAT PORTLAND ESTATES	6.80	1,700,000	11,553,200.00
31/03/2021	Border to Coast UK Listed Equity Fund	BF7L8P1	JPM. SMALLER CO'S. INV. TST.	3.68	5,420,000	19,945,600.00
31/03/2021	Border to Coast UK Listed Equity Fund	BF8Q6K6	STD. LIFE ABERDEEN	2.90	6,344,365	18,389,141.95

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31/03/2021	Border to Coast UK Listed Equity Fund	BGXQNP2	PHOENIX GRP. HLDGS.	7.34	1,973,461	14,487,177.20
31/03/2021	Border to Coast UK Listed Equity Fund	BH0P3Z9	BHP GRP.	20.94	6,095,000	127,644,537.50
31/03/2021	Border to Coast UK Listed Equity Fund	BH4HKS3	VODAFONE GRP.	1.32	61,342,417	80,916,782.26
31/03/2021	Border to Coast UK Listed Equity Fund	BHJYC05	INTERCONTINENTAL HOTELS GRP.	49.75	1,000,000	49,745,000.00
31/03/2021	Border to Coast UK Listed Equity Fund	BJ4XDZ3	NORTHERN TST. GBL. STG. INC	1.00	76,215,000	76,215,000.00
31/03/2021	Border to Coast UK Listed Equity Fund	BJFFLV0	CRODA INTL.	63.49	355,079	22,543,965.71
31/03/2021	Border to Coast UK Listed Equity Fund	BJMD6M3	DWF GRP.	0.83	7,791,046	6,427,612.95
31/03/2021	Border to Coast UK Listed Equity Fund	BJVNSS4	FERGUSON	86.67	608,000	52,695,360.00
31/03/2021	Border to Coast UK Listed Equity Fund	BKFB1C6	M&G	2.07	11,343,026	23,531,107.44
31/03/2021	Border to Coast UK Listed Equity Fund	BLGZ986	TESCO	2.29	19,365,789	44,323,449.57
31/03/2021	Border to Coast UK Listed Equity Fund	BMDZN39	TP ICAP GROUP PLC	2.43	7,420,000	18,056,570.00
31/03/2021	Border to Coast UK Listed Equity Fund	BMJ6DW5	INFORMA PLC	5.60	2,994,256	16,776,816.37
31/03/2021	Border to Coast UK Listed Equity Fund	BN0SMB9	CAIRN ENERGY PLC	1.70	5,499,999	9,371,998.30
31/03/2021	Border to Coast UK Listed Equity Fund	BWFGQN1	SPIRAX-SARCO ENG.	114.03	155,000	17,673,875.00
31/03/2021	Border to Coast UK Listed Equity Fund	BWXC0Z1	FLUTTER ENTMNT.	155.10	74,000	11,477,400.00
31/03/2021	Border to Coast UK Listed Equity Fund	BY7QYJ5	DRAPER ESPRIT	8.09	700,000	5,663,000.00
31/03/2021	Border to Coast UK Listed Equity Fund	BYQ0JC6	BEAZLEY PLC/UK	3.52	3,400,000	11,957,800.00
31/03/2021	Border to Coast UK Listed Equity Fund	BYTTFB6	HOMESERVE	12.02	1,308,219	15,718,251.29
31/03/2021	Border to Coast UK Listed Equity Fund	BZ1G432	MELROSE INDS.	1.67	17,000,000	28,368,750.00
31/03/2021	Border to Coast UK Listed Equity Fund	BZ1H9L8	MONTANARO UK SMALLER CO'S. INV. TST.	1.44	13,590,000	19,569,600.00
31/03/2021	Border to Coast UK Listed Equity Fund	BZ4BQC7	JOHNSON MATTHEY	30.13	726,693	21,891,626.63