

Date	Fund Name	SEDOL	Security Description	Local Price	Shares/Par	Base Value
31/03/2022	Border to Coast UK Listed Equity Fund	0006655	ABERFORTH SMALLER CO'S. TST.	13.79	1,084,000	14,948,360.00
31/03/2022	Border to Coast UK Listed Equity Fund	0038551	BIOTECH GROWTH TST.	8.98	1,930,000	17,321,750.00
31/03/2022	Border to Coast UK Listed Equity Fund	0045614	ANTOFAGASTA ORD GBP0.05	16.73	1,730,000	28,938,575.00
31/03/2022	Border to Coast UK Listed Equity Fund	0053673	ASHTREAD GROUP ORD GBP0.10	48.33	940,000	45,425,500.00
31/03/2022	Border to Coast UK Listed Equity Fund	0096162	BALFOUR BEATTY GBP0.50	2.57	4,900,000	12,607,700.00
31/03/2022	Border to Coast UK Listed Equity Fund	0136701	BRITISH LAND	5.31	4,225,000	22,417,850.00
31/03/2022	Border to Coast UK Listed Equity Fund	0144403	BHP BILLITON LTD CDI NPV	29.52	760,000	22,433,300.00
31/03/2022	Border to Coast UK Listed Equity Fund	0182663	DIPLOMA PLC ORD GBP0.05	26.33	570,000	15,008,100.00
31/03/2022	Border to Coast UK Listed Equity Fund	0182704	CRH PLC EQUITY	30.72	1,617,000	49,666,155.00
31/03/2022	Border to Coast UK Listed Equity Fund	0185929	VISTRY GROUP PLC	9.42	1,258,727	11,854,690.89
31/03/2022	Border to Coast UK Listed Equity Fund	0216238	AVIVA ORD GBP0.25	4.52	5,705,000	25,783,747.50
31/03/2022	Border to Coast UK Listed Equity Fund	0237400	DIAGEO ORD PLC	38.64	4,423,000	170,893,662.50
31/03/2022	Border to Coast UK Listed Equity Fund	0239581	SCHRODERS PLC	19.12	867,000	16,577,040.00
31/03/2022	Border to Coast UK Listed Equity Fund	0241854	ELEMENTIS ORD GBP0.05	1.19	9,239,169	10,989,991.53
31/03/2022	Border to Coast UK Listed Equity Fund	0263494	BAE SYSTEMS ORD GBP0.025	7.18	3,948,000	28,326,900.00
31/03/2022	Border to Coast UK Listed Equity Fund	0265274	DERWENT LONDON	32.12	435,833	13,996,776.80
31/03/2022	Border to Coast UK Listed Equity Fund	0287580	BRITISH AMERICAN TOBACCO	31.94	3,613,000	115,408,252.50
31/03/2022	Border to Coast UK Listed Equity Fund	0330860	SPECTRIS ORD GBP0.05	25.98	530,000	13,766,750.00
31/03/2022	Border to Coast UK Listed Equity Fund	0405207	HALMA ORD GBP0.10	25.11	466,000	11,698,930.00
31/03/2022	Border to Coast UK Listed Equity Fund	0408284	STANDARD CHARTERED PLC SHS	5.10	6,650,000	33,921,650.00
31/03/2022	Border to Coast UK Listed Equity Fund	0416102	HAYS PLC ORD GBP0.01	1.23	9,760,000	11,990,160.00
31/03/2022	Border to Coast UK Listed Equity Fund	0422864	HERALD INV. TST.	18.96	1,115,500	21,149,880.00
31/03/2022	Border to Coast UK Listed Equity Fund	0427030	HILL & SMITH ORD GBP0.25	14.73	744,977	10,973,511.21
31/03/2022	Border to Coast UK Listed Equity Fund	0454492	IMPERIAL BRANDS PLC GBP0.10	16.11	1,530,000	24,648,300.00
31/03/2022	Border to Coast UK Listed Equity Fund	0455934	INTL. BIOTECH. TST.	6.37	2,535,000	16,135,275.00
31/03/2022	Border to Coast UK Listed Equity Fund	0540528	HSBC HLDGS ORD USD0.50	5.26	32,800,000	172,364,000.00
31/03/2022	Border to Coast UK Listed Equity Fund	0560399	LEGAL & GENERAL GROUP ORD GBP0.025	2.72	14,790,000	40,236,195.00
31/03/2022	Border to Coast UK Listed Equity Fund	0643610	B/ROCK. SMALLER COS TST.	16.56	1,085,000	17,967,600.00
31/03/2022	Border to Coast UK Listed Equity Fund	0673123	ASSOCIATED BRITISH FOODS ORD 5 15/22P	16.63	1,258,000	20,914,250.00
31/03/2022	Border to Coast UK Listed Equity Fund	0682538	PERSIMMON ORD GBP0.10	21.52	979,000	21,063,185.00
31/03/2022	Border to Coast UK Listed Equity Fund	0688666	EUROMONEY INSTITUTIONAL INVESTOR ORD GBP0.0025	9.89	1,140,000	11,274,600.00
31/03/2022	Border to Coast UK Listed Equity Fund	0709954	PRUDENTIAL GBP0.05	11.34	5,943,000	67,378,762.50
31/03/2022	Border to Coast UK Listed Equity Fund	0718875	RIO TINTO ORD GBP0.10	60.82	1,712,000	104,115,280.00
31/03/2022	Border to Coast UK Listed Equity Fund	0766807	CLOSE BROS GROUP ORD GBP0.25	11.92	1,088,950	12,974,839.25
31/03/2022	Border to Coast UK Listed Equity Fund	0766937	ST JAMES'S PLACE ORD GBP0.15SRF	14.49	1,933,000	28,004,337.50
31/03/2022	Border to Coast UK Listed Equity Fund	0787079	SCHRODERS UNIT TRUSTS INSTITUTIONAL UK SMALLER CO	11.61	3,320,000	38,545,200.00
31/03/2022	Border to Coast UK Listed Equity Fund	0790873	SSE PLC GBP0.50	17.49	1,206,000	21,089,925.00
31/03/2022	Border to Coast UK Listed Equity Fund	0798059	BP ORD USD0.25	3.75	29,320,000	110,045,290.00
31/03/2022	Border to Coast UK Listed Equity Fund	0870612	LLOYDS BANKING GROUP ORD GBP0.1	0.47	146,000,000	68,696,650.00
31/03/2022	Border to Coast UK Listed Equity Fund	0875413	TATE & LYLE ORD GBP0.25	7.32	2,018,000	14,773,778.00
31/03/2022	Border to Coast UK Listed Equity Fund	0912332	ULTRA ELECTRONICS HLDGS ORD GBP0.05	33.25	292,473	9,724,727.25
31/03/2022	Border to Coast UK Listed Equity Fund	0922320	SMITH & NEPHEW PLC	12.20	2,307,000	28,151,167.50
31/03/2022	Border to Coast UK Listed Equity Fund	0925288	GSK PLC	16.48	9,500,000	156,522,000.00
31/03/2022	Border to Coast UK Listed Equity Fund	0946580	WEIR GROUP ORD GBP0.125	16.40	885,000	14,516,212.50
31/03/2022	Border to Coast UK Listed Equity Fund	0989529	ASTRAZENECA ORD USD0.25	101.33	2,858,000	289,601,140.00
31/03/2022	Border to Coast UK Listed Equity Fund	3091357	BT GROUP ORD GBP0.05	1.82	20,600,000	37,528,050.00
31/03/2022	Border to Coast UK Listed Equity Fund	3123249	IMPAX ENVIRON. MKTS.	4.67	8,320,000	38,875,200.00
31/03/2022	Border to Coast UK Listed Equity Fund	3127489	MARKS & SPENCER GROUP ORD GBP0.01	1.55	9,460,000	14,629,890.00
31/03/2022	Border to Coast UK Listed Equity Fund	3134865	BARCLAYS PLC ORD GBP0.25	1.48	28,600,000	42,428,100.00
31/03/2022	Border to Coast UK Listed Equity Fund	3163836	INTERTEK GROUP ORD GBP0.01	52.28	482,000	25,198,960.00
31/03/2022	Border to Coast UK Listed Equity Fund	3174300	BURBERRY GROUP ORD GBP0.0005	16.75	1,003,628	16,808,259.93
31/03/2022	Border to Coast UK Listed Equity Fund	3208986	NEXT PLC ORD GBP0.10	60.33	480,000	28,958,400.00
31/03/2022	Border to Coast UK Listed Equity Fund	B01QK8	NCC GROUP ORD GBP0.01	1.83	6,400,000	11,705,600.00
31/03/2022	Border to Coast UK Listed Equity Fund	B04V127	GRAINGER PLC ORD GBP0.05	2.93	5,100,000	14,932,800.00

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31/03/2022	Border to Coast UK Listed Equity Fund	B082RF1	RENTOKIL INITIAL ORD GBP0.01 (POST REORG)(TO	5.26	5,330,000	28,014,480.00
31/03/2022	Border to Coast UK Listed Equity Fund	B05WJX3	LONDON STOCK EXCHANGE GROUP ORD GBP0.06918	79.65	768,000	61,171,200.00
31/03/2022	Border to Coast UK Listed Equity Fund	B0WMMWDO	QINETIQ GROUP ORD GBP0.01	3.05	4,275,000	13,017,375.00
31/03/2022	Border to Coast UK Listed Equity Fund	B10RZP7	UNILEVER PLC ORD GBP0.031111	34.56	4,864,000	168,099,840.00
31/03/2022	Border to Coast UK Listed Equity Fund	B128J45	IP GROUP	0.90	12,500,000	11,237,500.00
31/03/2022	Border to Coast UK Listed Equity Fund	B132NW2	ASHMORE GROUP ORD GBP0.0001	2.33	4,040,000	9,393,000.00
31/03/2022	Border to Coast UK Listed Equity Fund	B19NLV4	EXPERIAN ORD USD0.10	29.52	2,059,000	60,771,385.00
31/03/2022	Border to Coast UK Listed Equity Fund	B1CRLC4	MONDI PLC	14.92	1,546,000	23,066,320.00
31/03/2022	Border to Coast UK Listed Equity Fund	B1KJ40	WHITBREAD ORD GBP0.76797385	28.57	840,000	23,994,600.00
31/03/2022	Border to Coast UK Listed Equity Fund	B1WY233	SMITHS GROUP PLC ORD GBP0.375	14.53	1,025,000	14,890,687.50
31/03/2022	Border to Coast UK Listed Equity Fund	B1XS82	ANGLO AMERICAN USD0.54945	39.73	1,930,000	76,674,075.00
31/03/2022	Border to Coast UK Listed Equity Fund	B24CGK7	RECKITT ORD GBP0.10 COM	58.33	1,360,000	79,322,000.00
31/03/2022	Border to Coast UK Listed Equity Fund	B2B0DG9	RELX PLC	23.83	3,970,000	94,585,250.00
31/03/2022	Border to Coast UK Listed Equity Fund	B2QPKJ1	FRESNILLO PLC ORD USD0.50	7.34	1,710,000	12,553,110.00
31/03/2022	Border to Coast UK Listed Equity Fund	B3FLWH9	BODYCOTE PLC ORD GBP0.1727272	6.33	1,471,749	9,319,850.54
31/03/2022	Border to Coast UK Listed Equity Fund	B3MBS74	OCADO GROUP PLC ORD GBP0.02	11.71	238,000	2,787,575.00
31/03/2022	Border to Coast UK Listed Equity Fund	B45C9X4	CHEMRING GROUP ORD GBP0.01(POST SUBD)	3.25	3,655,000	11,887,887.50
31/03/2022	Border to Coast UK Listed Equity Fund	B4T3BW6	GLENCORE PLC ORD USD0.01	5.00	16,490,000	82,441,755.00
31/03/2022	Border to Coast UK Listed Equity Fund	B4YZN32	COATS GROUP PLC	0.77	19,300,000	14,793,450.00
31/03/2022	Border to Coast UK Listed Equity Fund	B53P200	JUPITER FUND MANAGEMENT PLC ORD GBP0.02	2.06	4,310,000	8,895,840.00
31/03/2022	Border to Coast UK Listed Equity Fund	B57TMD1	LIONTRUST UK SMALLER CO'S. INC	20.79	1,673,000	34,785,189.16
31/03/2022	Border to Coast UK Listed Equity Fund	B5N0P84	JOHN WOOD GROUP PLC ORD GBP0.0428571	1.62	3,873,862	6,263,066.39
31/03/2022	Border to Coast UK Listed Equity Fund	B62G9D3	CAPITAL & COUNTIES PROPERTIES	1.75	7,054,288	12,348,531.14
31/03/2022	Border to Coast UK Listed Equity Fund	B63H849	ROLLS ROYCE HOLDINGS ORD GBP0.20	1.01	10,635,952	10,756,138.26
31/03/2022	Border to Coast UK Listed Equity Fund	B63Q5B3	GREGGS ORD GBP0.02	24.62	300,000	7,386,000.00
31/03/2022	Border to Coast UK Listed Equity Fund	B7KR2P8	EASYJET ORD GBP0.27285714	5.56	3,057,872	16,986,478.96
31/03/2022	Border to Coast UK Listed Equity Fund	B82YXW8	VESUVIUS PLC ORD GBP0.10	3.42	2,340,000	7,991,100.00
31/03/2022	Border to Coast UK Listed Equity Fund	B8C3BL0	SAGE GROUP GBP0.01051948	7.01	1,445,393	10,137,986.50
31/03/2022	Border to Coast UK Listed Equity Fund	B8KF9B4	WPP PLC ORD GBP0.10	10.03	3,370,000	33,792,675.00
31/03/2022	Border to Coast UK Listed Equity Fund	B8G9VN7	AVEVA GROUP ORD GBP0.03556	24.50	577,000	14,133,615.00
31/03/2022	Border to Coast UK Listed Equity Fund	BD04507	ARIX BIOSCIENCE PLC	1.19	3,376,716	4,001,408.46
31/03/2022	Border to Coast UK Listed Equity Fund	BD3VFW7	CONVATEC GROUP PLC ORD GBP0.1 (WI)	2.16	5,525,000	11,914,662.50
31/03/2022	Border to Coast UK Listed Equity Fund	BD6K457	COMPASS GROUP PLC ORD GBP0.1105	16.50	3,650,000	60,215,875.00
31/03/2022	Border to Coast UK Listed Equity Fund	BDR05C0	NATIONAL GRID ORD GBP0.12431289	11.72	7,825,000	91,732,475.00
31/03/2022	Border to Coast UK Listed Equity Fund	BF5H9P8	GREAT PORTLAND ESTATES	7.12	1,700,000	12,108,250.00
31/03/2022	Border to Coast UK Listed Equity Fund	BF7L8P1	JPMORGAN UK SMALLERCOMPANIES INVESTMENT TRUST PLC	3.36	4,584,444	15,380,809.62
31/03/2022	Border to Coast UK Listed Equity Fund	BH4HKS3	VODAFONE GROUP ORD USD0.2095238	1.25	47,400,000	59,178,900.00
31/03/2022	Border to Coast UK Listed Equity Fund	BHJYC05	INTERCONTINENTAL HOTELS GROUP ORD GBP0.20852	51.89	653,000	33,884,170.00
31/03/2022	Border to Coast UK Listed Equity Fund	BJ4XDZ3	NORTHERN TST. GBL. STG. INC	1.00	13,454,000	13,454,000.00
31/03/2022	Border to Coast UK Listed Equity Fund	BJFFLV0	CRODA INTERNATIONAL ORD GBP0.10609756	78.81	330,000	26,007,300.00
31/03/2022	Border to Coast UK Listed Equity Fund	BJMD6M3	DWF GROUP PLC ORD GBP0.01	1.15	8,711,709	9,974,906.81
31/03/2022	Border to Coast UK Listed Equity Fund	BJVNSS4	FERGUSON PLC ORD GBP0.10	103.83	367,000	38,103,775.00
31/03/2022	Border to Coast UK Listed Equity Fund	BK9RKT0	TRAVIS PERKINS ORD GBP0.11205105	12.38	1,448,000	17,919,000.00
31/03/2022	Border to Coast UK Listed Equity Fund	BKFB1C6	M&G PLC ORD GBP0.05	2.21	10,500,000	23,231,250.00
31/03/2022	Border to Coast UK Listed Equity Fund	BL6C200	WICKES GROUP PLC ORD GBP0.1	1.85	3,425,000	6,336,250.00
31/03/2022	Border to Coast UK Listed Equity Fund	BLGZ986	TESCO ORD GBP0.0633333	2.76	17,715,000	48,897,828.75
31/03/2022	Border to Coast UK Listed Equity Fund	BLJNXL8	BERKELEY GROUP HLDGS ORD GBP0.054141	37.42	397,037	14,857,124.54
31/03/2022	Border to Coast UK Listed Equity Fund	BMDZN39	TP ICAP GROUP PLC ORD GBP0.25	1.48	7,000,000	10,377,500.00
31/03/2022	Border to Coast UK Listed Equity Fund	BNG2M15	ALLIANZ TECHNOLOGY TRUST PLC	2.82	5,600,000	15,792,000.00
31/03/2022	Border to Coast UK Listed Equity Fund	BNNTLN4	PENNON GROUP ORD GBP0.6105	10.76	1,086,000	11,679,930.00
31/03/2022	Border to Coast UK Listed Equity Fund	BNR5M27	MELROSE INDUSTRIES PLC ORD GBP0.07619	1.25	16,600,000	20,716,800.00
31/03/2022	Border to Coast UK Listed Equity Fund	BP6MXD8	ROYAL DUTCH SHELL ORD EUR0.07	21.09	14,191,000	299,252,712.50
31/03/2022	Border to Coast UK Listed Equity Fund	BWFGQN1	SPIRAX-SARCO ENGINEERING ORD GBP 0.269230769	125.38	90,000	11,283,750.00
31/03/2022	Border to Coast UK Listed Equity Fund	BWXC021	FLUTTER ENTERTAINMENT PLC ORD EUR 0.09 (CDI)	88.79	359,000	31,875,610.00

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31/03/2022	Border to Coast UK Listed Equity Fund	BY7QYJ5	MOLTEN VENTURES PLC	7.76	892,000	6,917,460.00
31/03/2022	Border to Coast UK Listed Equity Fund	BYQ0JC6	BEAZLEY PLC	4.21	3,400,000	14,308,900.00
31/03/2022	Border to Coast UK Listed Equity Fund	BYYTFB6	HOMESERVE ORD GBP0.0269230769	8.43	1,408,219	11,874,806.72
31/03/2022	Border to Coast UK Listed Equity Fund	BZ1H9L8	MONTANARO UK SMALLER CO'S. INV. TST.	1.26	12,105,000	15,222,037.50