

Date	Fund Name	Security Description	Average of Local Price	Shares/Par	Base Value	
31/03/2022	Border to Coast UK Listed Equity Fund	ABERFORTH SMALLER CO'S. TST.		13.79	1,084,000	14,948,360.00
31/03/2022	Border to Coast UK Listed Equity Fund	BIOTECH GROWTH TST.		8.98	1,930,000	17,321,750.00
31/03/2022	Border to Coast UK Listed Equity Fund	ANTOFAGASTA ORD GBP0.05		16.73	1,730,000	28,938,575.00
31/03/2022	Border to Coast UK Listed Equity Fund	ASHTREAD GROUP ORD GBP0.10		48.33	940,000	45,425,500.00
31/03/2022	Border to Coast UK Listed Equity Fund	BALFOUR BEATTY GBP0.50		2.57	4,900,000	12,607,700.00
31/03/2022	Border to Coast UK Listed Equity Fund	BRITISH LAND		5.31	4,225,000	22,417,850.00
31/03/2022	Border to Coast UK Listed Equity Fund	BHP BILLITON LTD CDI NPV		29.52	760,000	22,433,300.00
31/03/2022	Border to Coast UK Listed Equity Fund	DIPLOMA PLC ORD GBP0.05		26.33	570,000	15,008,100.00
31/03/2022	Border to Coast UK Listed Equity Fund	CRH PLC EQUITY		30.72	1,617,000	49,666,155.00
31/03/2022	Border to Coast UK Listed Equity Fund	VISTRY GROUP PLC		9.42	1,258,727	11,854,690.89
31/03/2022	Border to Coast UK Listed Equity Fund	AVIVA ORD GBP0.25		4.52	5,705,000	25,783,747.50
31/03/2022	Border to Coast UK Listed Equity Fund	DIAGEO ORD PLC		38.64	4,423,000	170,893,662.50
31/03/2022	Border to Coast UK Listed Equity Fund	SCHRODERS PLC		19.12	867,000	16,577,040.00
31/03/2022	Border to Coast UK Listed Equity Fund	ELEMENTIS ORD GBP0.05		1.19	9,239,169	10,989,991.53
31/03/2022	Border to Coast UK Listed Equity Fund	BAE SYSTEMS ORD GBP0.025		7.18	3,948,000	28,326,900.00
31/03/2022	Border to Coast UK Listed Equity Fund	DERWENT LONDON		32.12	435,833	13,996,776.80
31/03/2022	Border to Coast UK Listed Equity Fund	BRITISH AMERICAN TOBACCO		31.94	3,613,000	115,408,252.50
31/03/2022	Border to Coast UK Listed Equity Fund	SPECTRIS ORD GBP0.05		25.98	530,000	13,766,750.00
31/03/2022	Border to Coast UK Listed Equity Fund	HALMA ORD GBP0.10		25.11	466,000	11,698,930.00
31/03/2022	Border to Coast UK Listed Equity Fund	STANDARD CHARTERED PLC SHS		5.10	6,650,000	33,921,650.00
31/03/2022	Border to Coast UK Listed Equity Fund	HAYS PLC ORD GBP0.01		1.23	9,760,000	11,990,160.00
31/03/2022	Border to Coast UK Listed Equity Fund	HERALD INV. TST.		18.96	1,115,500	21,149,880.00
31/03/2022	Border to Coast UK Listed Equity Fund	HILL & SMITH ORD GBP0.25		14.73	744,977	10,973,511.21
31/03/2022	Border to Coast UK Listed Equity Fund	IMPERIAL BRANDS PLC GBP0.10		16.11	1,530,000	24,648,300.00
31/03/2022	Border to Coast UK Listed Equity Fund	INTL. BIOTECH. TST.		6.37	2,535,000	16,135,275.00
31/03/2022	Border to Coast UK Listed Equity Fund	HSBC HLDGS ORD USD0.50		5.26	32,800,000	172,364,000.00
31/03/2022	Border to Coast UK Listed Equity Fund	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	B/ROCK. SMALLER COS TST.		16.56	1,085,000	17,967,600.00
31/03/2022	Border to Coast UK Listed Equity Fund	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	PERSIMMON ORD GBP0.10		21.52	979,000	21,063,185.00
31/03/2022	Border to Coast UK Listed Equity Fund	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	PRUDENTIAL GBP0.05		11.34	5,943,000	67,378,762.50
31/03/2022	Border to Coast UK Listed Equity Fund	RIO TINTO ORD GBP0.10		60.82	1,712,000	104,115,280.00
31/03/2022	Border to Coast UK Listed Equity Fund	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	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	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	SSE PLC GBP0.50		17.49	1,206,000	21,089,925.00
31/03/2022	Border to Coast UK Listed Equity Fund	BP ORD USD0.25		3.75	29,320,000	110,045,290.00
31/03/2022	Border to Coast UK Listed Equity Fund	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	TATE & LYLE ORD GBP0.25		7.32	2,018,000	14,773,778.00
31/03/2022	Border to Coast UK Listed Equity Fund	ULTRA ELECTRONICS HLDGS ORD GBP0.05		33.25	292,473	9,724,727.25
31/03/2022	Border to Coast UK Listed Equity Fund	SMITH & NEPHEW PLC		12.20	2,307,000	28,151,167.50
31/03/2022	Border to Coast UK Listed Equity Fund	GSK PLC		16.48	9,500,000	156,522,000.00
31/03/2022	Border to Coast UK Listed Equity Fund	WEIR GROUP ORD GBP0.125		16.40	885,000	14,516,212.50
31/03/2022	Border to Coast UK Listed Equity Fund	ASTRAZENECA ORD USD0.25		101.33	2,858,000	289,601,140.00
31/03/2022	Border to Coast UK Listed Equity Fund	BT GROUP ORD GBP0.05		1.82	20,600,000	37,528,050.00
31/03/2022	Border to Coast UK Listed Equity Fund	IMPAX ENVIRON. MKTS.		4.67	8,320,000	38,875,200.00
31/03/2022	Border to Coast UK Listed Equity Fund	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	BARCLAYS PLC ORD GBP0.25		1.48	28,600,000	42,428,100.00
31/03/2022	Border to Coast UK Listed Equity Fund	INTERTEK GROUP ORD GBP0.01		52.28	482,000	25,198,960.00
31/03/2022	Border to Coast UK Listed Equity Fund	BURBERRY GROUP ORD GBP0.0005		16.75	1,003,628	16,808,259.93
31/03/2022	Border to Coast UK Listed Equity Fund	NEXT PLC ORD GBP0.10		60.33	480,000	28,958,400.00
31/03/2022	Border to Coast UK Listed Equity Fund	NCC GROUP ORD GBP0.01		1.83	6,400,000	11,705,600.00
31/03/2022	Border to Coast UK Listed Equity Fund	GRAINGER PLC ORD GBP0.05		2.93	5,100,000	14,932,800.00
31/03/2022	Border to Coast UK Listed Equity Fund	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	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	QINETIQ GROUP ORD GBP0.01		3.05	4,275,000	13,017,375.00
31/03/2022	Border to Coast UK Listed Equity Fund	UNILEVER PLC ORD GBP0.031111		34.56	4,864,000	168,099,840.00
31/03/2022	Border to Coast UK Listed Equity Fund	IP GROUP		0.90	12,500,000	11,237,500.00
31/03/2022	Border to Coast UK Listed Equity Fund	ASHMORE GROUP ORD GBP0.0001		2.33	4,040,000	9,393,000.00
31/03/2022	Border to Coast UK Listed Equity Fund	EXPERIAN ORD USD0.10		29.52	2,059,000	60,771,385.00
31/03/2022	Border to Coast UK Listed Equity Fund	MONDI PLC		14.92	1,546,000	23,066,320.00
31/03/2022	Border to Coast UK Listed Equity Fund	WHITBREAD ORD GBP0.76797385		28.57	840,000	23,994,600.00
31/03/2022	Border to Coast UK Listed Equity Fund	SMITHS GROUP PLC ORD GBP0.375		14.53	1,025,000	14,890,687.50

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31/03/2022	Border to Coast UK Listed Equity Fund	ANGLO AMERICAN USD0.54945		39.73	1,930,000	76,674,075.00
31/03/2022	Border to Coast UK Listed Equity Fund	RECKITT ORD GBP0.10 COM		58.33	1,360,000	79,322,000.00
31/03/2022	Border to Coast UK Listed Equity Fund	RELX PLC		23.83	3,970,000	94,585,250.00
31/03/2022	Border to Coast UK Listed Equity Fund	FRESNILLO PLC ORD USD0.50		7.34	1,710,000	12,553,110.00
31/03/2022	Border to Coast UK Listed Equity Fund	BODYCOTE PLC ORD GBP0.1727272		6.33	1,471,749	9,319,850.54
31/03/2022	Border to Coast UK Listed Equity Fund	OCADO GROUP PLC ORD GBP0.02		11.71	238,000	2,787,575.00
31/03/2022	Border to Coast UK Listed Equity Fund	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	GLENCORE PLC ORD USD0.01		5.00	16,490,000	82,441,755.00
31/03/2022	Border to Coast UK Listed Equity Fund	COATS GROUP PLC		0.77	19,300,000	14,793,450.00
31/03/2022	Border to Coast UK Listed Equity Fund	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	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	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	CAPITAL & COUNTIES PROPERTIES		1.75	7,054,288	12,348,531.14
31/03/2022	Border to Coast UK Listed Equity Fund	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	GREGGS ORD GBP0.02		24.62	300,000	7,386,000.00
31/03/2022	Border to Coast UK Listed Equity Fund	EASYJET ORD GBP0.27285714		5.56	3,057,872	16,986,478.96
31/03/2022	Border to Coast UK Listed Equity Fund	VESUVIUS PLC ORD GBP0.10		3.42	2,340,000	7,991,100.00
31/03/2022	Border to Coast UK Listed Equity Fund	SAGE GROUP GBP0.01051948		7.01	1,445,393	10,137,986.50
31/03/2022	Border to Coast UK Listed Equity Fund	WPP PLC ORD GBP0.10		10.03	3,370,000	33,792,675.00
31/03/2022	Border to Coast UK Listed Equity Fund	AVEVA GROUP ORD GBP0.03556		24.50	577,000	14,133,615.00
31/03/2022	Border to Coast UK Listed Equity Fund	ARIX BIOSCIENCE PLC		1.19	3,376,716	4,001,408.46
31/03/2022	Border to Coast UK Listed Equity Fund	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	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	NATIONAL GRID ORD GBP0.12431289		11.72	7,825,000	91,732,475.00
31/03/2022	Border to Coast UK Listed Equity Fund	GREAT PORTLAND ESTATES		7.12	1,700,000	12,108,250.00
31/03/2022	Border to Coast UK Listed Equity Fund	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	VODAFONE GROUP ORD USD0.2095238		1.25	47,400,000	59,178,900.00
31/03/2022	Border to Coast UK Listed Equity Fund	INTERCONTINENTAL HOTELS GROUP ORD GBP0.20852		51.89	653,000	33,884,170.00
31/03/2022	Border to Coast UK Listed Equity Fund	NORTHERN TST. GBL. STG. INC		1.00	13,454,000	13,454,000.00
31/03/2022	Border to Coast UK Listed Equity Fund	CRODA INTERNATIONAL ORD GBP0.10609756		78.81	330,000	26,007,300.00
31/03/2022	Border to Coast UK Listed Equity Fund	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	FERGUSON PLC ORD GBP0.10		103.83	367,000	38,103,775.00
31/03/2022	Border to Coast UK Listed Equity Fund	TRAVIS PERKINS ORD GBP0.11205105		12.38	1,448,000	17,919,000.00
31/03/2022	Border to Coast UK Listed Equity Fund	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	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	TESCO ORD GBP0.0633333		2.76	17,715,000	48,897,828.75
31/03/2022	Border to Coast UK Listed Equity Fund	BERKELEY GROUP HLDGS ORD GBP0.054141		37.42	397,037	14,857,124.54
31/03/2022	Border to Coast UK Listed Equity Fund	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	ALLIANZ TECHNOLOGY TRUST PLC		2.82	5,600,000	15,792,000.00
31/03/2022	Border to Coast UK Listed Equity Fund	PENNON GROUP ORD GBP0.6105		10.76	1,086,000	11,679,930.00
31/03/2022	Border to Coast UK Listed Equity Fund	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	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	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	FLUTTER ENTERTAINMENT PLC ORD EUR 0.09 (CDI)		88.79	359,000	31,875,610.00
31/03/2022	Border to Coast UK Listed Equity Fund	MOLTEN VENTURES PLC		7.76	892,000	6,917,460.00
31/03/2022	Border to Coast UK Listed Equity Fund	BEAZLEY PLC		4.21	3,400,000	14,308,900.00
31/03/2022	Border to Coast UK Listed Equity Fund	HOMESERVE ORD GBP0.0269230769		8.43	1,408,219	11,874,806.72
31/03/2022	Border to Coast UK Listed Equity Fund	MONTANARO UK SMALLER CO'S. INV. TST.		1.26	12,105,000	15,222,037.50