

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0053673	ASHTREAD GROUP ORD GBP0.10	48.33	271,076	13,099,747.70
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0066701	AVON RUBBER ORD GBP1	12.98	124,431	1,614,492.23
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0090498	BELLWAY GBP0.125	24.31	193,756	4,710,208.36
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0096162	BALFOUR BEATTY GBP0.50	2.57	5,629,029	14,483,491.62
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0144403	BHP BILLITON LTD CDI NPV	29.52	343,464	10,138,198.62
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0176581	BREWIN DOLPHIN HLDGS ORD GBP0.01	5.12	712,308	3,643,455.42
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0207458	GENUS ORD GBP0.10	28.23	389,471	10,994,766.33
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0216238	AVIVA ORD GBP0.25	4.52	3,413,840	15,428,849.88
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0225911	GOOCH & HOUSEGO ORD GBP0.20	10.23	48,081	491,628.23
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0237400	DIAGEO ORD PLC	38.64	563,452	21,770,376.65
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0287580	BRITISH AMERICAN TOBACCO	31.94	1,044,165	33,353,240.51
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0330860	SPECTRIS ORD GBP0.05	25.98	68,225	1,772,144.38
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0339500	FISHER(JAMES)& SONS ORD GBP0.25	3.46	134,208	464,359.68
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0371847	GAMES WORKSHOP GROUP ORD GBP0.05	72.70	307,565	22,359,975.50
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0388728	GRESHAM HOUSE ORD GBP0.25	9.30	125,918	1,171,037.40
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0408284	STANDARD CHARTERED PLC SHS	5.10	1,354,032	6,906,917.23
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0417008	HEADLAM GROUP ORD GBP0.05	3.81	225,026	856,223.93
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0447889	HUNTING ORD GBP0.25	3.02	613,871	1,853,890.42
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0453659	ADVANCED MEDICAL SOLUTIONS GROUP ORD 0.05P	2.97	288,609	855,725.69
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0454492	IMPERIAL BRANDS PLC GBP0.10	16.11	604,502	9,738,527.22
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0490526	IMPAX ASSET MANAGEMENT GROUP PLC ORD GBP0.01	9.91	655,521	6,496,213.11
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0540528	HSBC HLDGS ORD USD0.50	5.26	7,575,790	39,810,776.45
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0557681	HOWDEN JOINERY GROUP PLC ORD GBP0.10	7.68	1,532,091	11,766,458.88
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0560399	LEGAL & GENERAL GROUP ORD GBP0.025	2.72	2,621,416	7,131,562.23
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0621520	NATIONAL EXPRESS GROUP PLC ORD GBP0.05	2.33	3,670,940	8,549,619.26
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0664097	4IMPRINT GROUP ORD 38 6/13P	28.13	526,433	14,805,928.13
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0665045	OXFORD INSTRUMENTS	21.08	395,533	8,335,857.98
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0687061	GB GROUP ORD GBP0.025	5.52	548,380	3,027,057.60
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0688666	EUROMONEY INSTITUTIONAL INVESTOR ORD GBP0.0025	9.89	293,297	2,900,977.33
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0709954	PRUDENTIAL GBP0.05	11.34	2,943,680	33,373,972.01
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0718875	RIO TINTO ORD GBP0.10	60.82	650,447	39,556,934.31
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0732358	RENISHAW ORD GBP0.20	38.71	447,183	17,310,453.93
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0738840	LIONTRUST ASSET MANAGEMENT PLC ORD GBP0.01	12.71	158,969	2,020,495.99
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0759476	RPS GROUP ORD GBP0.03	1.06	963,010	1,022,716.62
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0766937	ST JAMES'S PLACE ORD GBP0.15SRF	14.49	803,842	11,645,660.98
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0797379	SERCO GROUP PLC	1.44	1,528,147	2,202,823.90
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0798059	BP ORD USD0.25	3.75	15,144,555	56,841,301.05
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0802541	SIG ORD GBP0.10SIEMENS	0.43	6,962,273	3,008,398.16
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0870612	LLOYDS BANKING GROUP ORD GBP0.1	0.47	37,220,897	17,513,362.56
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0878230	TAYLOR WIMPEY ORD GBP0.01	1.31	3,773,813	4,934,260.50
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0912332	ULTRA ELECTRONICS HLDGS ORD GBP0.05	33.25	136,404	4,535,433.00
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0925288	GSK PLC	16.48	2,693,390	44,376,293.64
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0929224	VICTREX ORD GBP0.01	18.29	109,665	2,005,772.85
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0929666	VIDENDUM PLC ORD GBP0.20	13.53	169,908	2,298,005.70
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0939007	VOLEX PLC ORD GBP0.25	2.68	247,771	663,406.85
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0946580	WEIR GROUP ORD GBP0.125	16.40	493,214	8,089,942.64
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0963318	DECHRA PHARMACEUTICALS ORD GBP0.01	40.57	57,120	2,317,358.40
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0969703	BABCOCK INTERNATIONAL GROUP ORD GBP0.60	3.24	2,747,945	8,915,707.55
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0988742	SYNTHOMER	3.06	1,042,915	3,186,105.33
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	0989529	ASTRAZENECA ORD USD0.25	101.33	395,396	40,065,476.68
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	3002605	NEXT FIFTEEN COMMUNICATIONS ORD GBP0.025	13.43	194,061	2,605,268.93
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	3018152	TRIBAL GROUP ORD GBP0.05	0.88	1,323,903	1,158,415.13
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	3023231	PAGEGROUP PLC ORD GBP0.01	4.93	1,511,104	7,442,187.20
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	3091357	BT GROUP ORD GBP0.05	1.82	678,003	1,235,151.97
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	3092725	ASOS PLC ORD GBP0.035	16.11	329,997	5,315,426.68
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	3103081	ALLIANCE PHARMA PLC ORD GBP0.01	1.15	1,400,246	1,615,883.88

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31/03/2022	Border to Coast UK Listed Equity Alpha Fund	3121522	CARNIVAL PLC ORD USD0.166	13.57	681,221	9,244,168.97
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	3134865	BARCLAYS PLC ORD GBP0.25	1.48	15,409,302	22,859,699.52
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	3147777	FD TECHNOLOGIES PLC GBP0.005	19.35	70,315	1,360,595.25
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	3163836	INTERTEK GROUP ORD GBP0.01	52.28	23,275	1,216,817.00
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	3174300	BURBERRY GROUP ORD GBP0.0005	16.75	886,645	14,849,087.14
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	3398649	ITV ORD GBP0.10	0.82	15,745,449	12,900,246.37
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	B012TP2	HALFORDS GROUP ORD GBP0.01	2.46	350,990	861,680.45
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	B021F83	NAKED WINES PLC ORD GBP0.075	3.62	1,260,430	4,559,605.53
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	B04V127	GRAINGER PLC ORD GBP0.05	2.93	261,948	766,983.74
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	B06GNN5	BLANCCO TECHNOLOGY GROUP PLC ORD GBP0.02	2.28	296,842	675,315.55
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	B0CY5V5	SERICA ENERGY PLC ORD USD0.10	3.98	861,177	3,427,484.46
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	B0FYMT9	HELICAL PLC ORD GBP0.01	4.16	332,532	1,381,670.46
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	B0KM9T7	STHREE PLC ORD GBP0.01	4.14	308,644	1,277,014.55
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	B0LCW08	HIKMA PHARMACEUTICALS ORD GBP0.10	20.62	620,977	12,801,440.86
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	B0PYHC7	LANCASHIRE HLDGS COM STK	4.32	1,634,688	7,060,217.47
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	B0WMMWDO	QINETIQ GROUP ORD GBP0.01	3.05	374,920	1,141,631.40
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	B0YG1K0	RESTAURANT GROUP PLC/THE	0.61	1,118,101	682,600.66
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	B10RZP7	UNILEVER PLC ORD GBP0.031111	34.56	434,215	15,006,470.40
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	B128J45	IP GROUP	0.90	5,596,306	5,031,079.09
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	B135BJ4	SAVILLS ORD GBP0.025	11.14	268,009	2,984,280.22
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	B19NLV4	EXPERIAN ORD USD0.10	29.52	736,609	21,741,014.64
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	B1FP6H5	MITCHELLS & BUTLERS PLC ORD GBP0.085416	2.34	1,573,491	3,680,395.45
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	B1KJJ40	WHITBREAD ORD GBP0.76797385	28.57	255,775	7,306,212.88
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	B1RMWLO	XP POWER LTD ORD GBP0.01 (DI)	34.68	51,060	1,770,505.50
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	B1VZ0M2	HARGREAVES LANSDOWN ORD GBP0.004	10.08	1,887,695	19,032,684.84
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	B1XZS82	ANGLO AMERICAN USD0.54945	39.73	651,924	25,899,310.71
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	B1YW440	3I GROUP ORD GBP0.738636	13.88	2,271,369	31,532,280.14
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	B1ZBKY8	MONEYSUPERMARKET.COM GROUP PLC ORD GBP0.0002	1.90	811,162	1,541,613.38
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	B27YGJ9	SEVERFIELD PLC	0.67	800,379	533,052.41
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	B29H425	TYMAN PLC	3.19	703,592	2,246,217.46
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	B2NDK76	YOUNG & CO'S BREWERY 'A'ORD GBP0.125	14.13	54,538	770,349.25
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	B2NDK98	YOUNG & CO'S BREWERY NON VTG ORD GBP0.125	6.62	75,121	497,301.02
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	B2NGPM5	PARAGON BANKING GROUP PLC ORD GBP1	5.00	783,524	3,919,578.81
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	B3DGH82	DE LA RUE ORD GBP0.4486857	1.09	597,166	653,299.60
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	B3FLWH9	BODYCOTE PLC ORD GBP0.1727272	6.33	295,164	1,869,126.03
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	B3MBS74	OCADO GROUP PLC ORD GBP0.02	11.71	854,114	10,003,810.23
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	B41H739	REDDE NORTHGATE PLC ORD GBP0.50	4.32	512,029	2,213,245.35
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	B45C9X4	CHEMRING GROUP ORD GBP0.01(POST SUBD)	3.25	755,319	2,456,675.05
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	B4T3BW6	GLENCORE PLC ORD USD0.01	5.00	9,846,539	49,227,771.73
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	B4T7HX1	LEARNING TECHNOLOGIES GROUP PLC ORD GBP0.00375	1.63	2,628,428	4,271,195.50
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	B4X1RC8	SMART METERING SYSTEMS PLC	7.87	168,205	1,323,773.35
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	B4Y7R14	CURRYS PLC GBP0.001CURRYS PLC	0.91	11,664,170	10,617,310.74
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	B5NR157	RESTORE GBP GBP0.05	4.60	413,898	1,903,930.80
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	B61D1Y0	EMIS GROUP PLC ORD GBP0.01	13.33	64,194	855,706.02
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	B61TVQ0	INCHCAPE ORD GBP0.10	6.70	605,812	4,060,454.93
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	B627R87	THRUVISION GROUP PLC ORD GBP0.01	0.26	1,410,955	366,848.30
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	B677469	ABCAM ORD GBP0.002	13.86	981,152	13,598,766.72
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	B7KR2P8	EASYJET ORD GBP0.27285714	5.56	1,171,391	6,507,077.01
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	B7T7721	NATWEST GROUP PLC ORD GBP1	2.16	9,869,860	21,313,962.67
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	B82YXW8	VESUVIUS PLC ORD GBP0.10	3.42	797,894	2,724,808.01
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	B8VZXT9	CREST NICHOLSON HLDGS PLC ORD GBP0.05	2.67	704,342	1,882,706.17
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	B9GQVG7	AB DYNAMICS PLC ORD GBP0.01	11.25	39,157	440,516.25
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BBG9VN7	AVEVA GROUP ORD GBP0.03556	24.50	272,296	6,669,890.52
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BBT32N3	FRONTIER DEVELOPMENTS PLC GBP0.005	12.48	59,260	739,564.80
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BCRX1J1	JUST GROUP PLC	0.88	2,846,634	2,505,749.58
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BD0NVK6	HOLLYWOOD BOWL GROUP PLC ORD GBP 0.01	2.43	640,098	1,555,438.14

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31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BD45SH4	INTEGRAFIN HOLDINGS PLC		4.21	602,720	2,536,848.48
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BF04459	CLS HLDGS ORD GBP0.025		2.01	933,357	1,878,380.96
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BF16C05	ALPHA FINANCIAL MKTS CONSULTING PLC ORD GBP0.00075		3.28	642,428	2,107,163.84
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BFD20M9	FARFETCH LTD ORD SH CL A		15.13	586,397	6,736,227.27
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BFZNLB6	AJ BELL PLC ORD GBP0.000125		3.04	1,823,740	5,538,698.38
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BG6L729	BOOHOO GROUP PLC ORD GBP0.01		0.89	6,381,545	5,659,154.11
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BGDT3G2	RIGHTMOVE COM STCK		6.33	2,573,527	16,295,572.96
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BGHPT80	BENCHMARK HLDGS PLC ORD GBP0.001		0.50	1,409,957	710,618.33
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BGP6327	SAFESTYLE UK PLC ORD GBP0.01		0.40	2,018,956	798,497.10
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BGQVB05	ACCESS INTELLIGENCE ORD GBP0.05		1.08	634,397	681,976.78
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BH4HKS3	VODAFONE GROUP ORD USD0.2095238		1.25	6,024,129	7,521,125.06
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BJ1DLW9	MAN GROUP PLC (NEW) ORD USD0.0342857142		2.34	7,951,599	18,610,717.46
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BJ4XDZ3	NORTHERN TST. GBL. STG. INC		1.00	41,102,000	41,102,000.00
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BJDQQ87	WATCHES OF SWITZERLAND GROUP P		11.39	431,076	4,909,955.64
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BJTOFF3	RM ORD GBP0.02(POST CONSOLIDATION)		1.50	485,748	728,622.00
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BJV2F80	APTITUDE SOFTWARE GROUP PLC ORD GBP		3.07	215,229	659,676.89
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BK6JPP0	INSPECS GROUP PLC ORD GBP0.01		3.65	531,836	1,941,201.40
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BK71XP1	THE PEBBLE GROUP PLC ORD GBP0.01		1.08	733,421	788,427.58
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BKDTK92	TRAINLINE PLC ORD GBP0.01		2.50	2,798,664	6,999,458.66
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BKM1QM4	JUST EAT TAKEAWAY.COM N.V		25.96	166,564	4,323,585.03
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BKP36R2	HYVE GROUP PLC ORD GBP0.1		0.71	1,043,814	744,500.34
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BKRC5K3	GENUIT GROUP PLC ORD GBP0.001		4.91	272,702	1,338,966.82
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BL6C200	WICKES GROUP PLC ORD GBP0.1		1.85	1,027,430	1,900,745.50
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BL9YR75	WISE PLC CLS A ORD GBP0.01		4.95	1,163,309	5,758,961.20
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BLDRH36	OSB GROUP PLC ORD GBP 0.0100		5.66	840,848	4,757,097.56
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BLGZ986	TESCO ORD GBP0.0633333		2.76	8,500,337	23,463,055.20
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BLWDVP5	FDM GROUP (HOLDINGS) PLC ORD GBP0.01		10.61	721,330	7,653,311.30
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BLWDVR7	EMPIRIC STUDENT PROP.		0.92	921,501	843,634.17
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BMBVGO3	HARBOUR ENERGY PLC ORD GBP0.00002		4.86	219,260	1,065,165.08
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BMD8MJ7	FORESIGHT GROUP HL ORD NPV (WI)		3.63	528,851	1,919,729.13
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BMDZLN39	TP ICAP GROUP PLC ORD GBP0.25		1.48	2,213,108	3,280,932.61
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BMGYLN9	BURFORD CAP DI		6.92	119,677	827,865.65
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BMH18Q1	BYTES TECHNOLOGY GROUP PLC ORD GBP0.01		4.97	450,109	2,238,842.17
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BMHRMV2	STELRAD GROUP PLC ORD GBP1.00		2.10	577,917	1,213,625.70
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BMT9K01	MOONPIG GROUP PLC ORD GBP0.1		2.24	702,097	1,571,293.09
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BMVQDZ6	AUCTION TECHNOLOGY GROUP PLC		9.82	163,723	1,606,941.25
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BN05MB9	CAPRICORN ENERGY PLC ORD GBP0.01615384615		2.21	1,360,485	3,005,311.37
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BN3ZZ52	VOLUTION GRP PLC ORD GBP0.01		4.20	610,281	2,561,654.50
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BN44P25	BALTIC CLASSIFIEDS GROUP PLC		1.38	3,238,175	4,476,776.94
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BN574F9	WIZZ AIR HLDGS PLC ORD GBP0.0001		28.93	190,182	5,501,014.35
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BND88V8	BRIDGEPOINT GROUP PLC ORD GBP0.00005		3.51	304,703	1,070,269.29
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BNDRMJ1	ALPHAWAVE IP GROUP PLC ORD GBP0.01		1.76	566,570	998,579.63
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BNR5MZ7	MELROSE INDUSTRIES PLC ORD GBP0.07619		1.25	11,661,569	14,553,638.11
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BP48134	EXSCIENTIA PLC ADS		14.43	177,560	1,945,317.82
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BP6MXD8	ROYAL DUTCH SHELL ORD EUR0.07		21.09	3,354,576	70,739,621.40
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BP658Z3	OXFORD NANOPORE TECHNOLOGIES PLC ORD GBP0.0001		3.98	441,417	1,755,736.12
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BPBLXY1	DEVOLVER DIGITAL INC COM SHS USD0.0001 (DI) REG S		1.62	382,417	617,603.46
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BQS10J5	GAMMA COMMUNICATIONS PLC ORD GBP0.0025		13.57	233,240	3,165,066.80
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BRJ9BJ2	FEVERTREE DRINKS PLC ORD GBP0.0025		17.91	440,411	7,886,659.80
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BTCOLB8	DFS FURNITURE PLC		2.10	914,689	1,923,133.62
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BV9FP30	COMPUTACENTER ORD GBP0.075555		29.45	114,383	3,368,579.35
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BVFCZV3	RWS HOLDINGS PLC ORD GBP0.01		3.70	837,092	3,098,914.58
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BVV2KN4	EUROCELL PLC		2.15	431,143	926,957.45
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BVYVFW2	AUTO TRADER GROUP PLC ORD GBP0.01		6.33	3,046,319	19,280,152.95
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BWFGQN1	SPIRAX-SARCO ENGINEERING ORD GBP 0.269230769		125.38	98,353	12,331,007.38
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BY220H7	PURETECH HEALTH PLC ORD GBP1		2.00	2,949,192	5,905,756.98

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BY7QYJ5	MOLTEN VENTURES PLC	7.76	656,096	5,088,024.48
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BYM1K75	ON THE BEACH GROUP PLC ORD GBP0.01	2.35	1,836,743	4,311,754.19
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BYM8GJ0	ASCENTIAL PLC ORD GBP0.01	3.48	834,185	2,898,792.88
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BYQB9V8	TI FLUID SYSTEMS PLC ORD GBP0.01	1.91	1,426,025	2,727,985.83
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BYSXWW4	MIDWICH GROUP PLC	6.30	382,091	2,407,173.30
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BYVQYS0	IWG PLC ORD GBP0.01	2.62	1,849,964	4,854,305.54
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BYVX2X2	TEAM17 GROUP PLC ORD GBPO	5.50	724,604	3,981,698.98
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BYX5K98	SIGMAROC PLC	0.78	1,640,702	1,271,544.05
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BYYTFB6	HOMESERVE ORD GBP0.0269230769	8.43	1,963,050	16,553,419.13
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BYZDVK8	SOFTCAT PLC ORD GBPO.0005	17.04	1,104,142	18,809,058.97
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BYZJ7G4	HARWORTH GROUP PLC ORD GBP0.1	1.77	738,518	1,303,484.27
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BYZN904	FUTURE PLC PLC	26.01	245,193	6,377,469.93
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BZ05935	JOULES GROUP PLC ORD GBP0.01	0.56	589,720	330,832.92
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BZ0D672	KAINOS GROUP	13.21	756,788	9,993,385.54
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BZ1BLL4	CREO MEDICAL GROUP PLC ORD GBP0.001	1.12	3,361,542	3,748,119.33
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BZBX0P7	GYM GROUP PLC ORD GBP0.0001	1.95	583,935	1,136,337.51
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	BZCOLP4	LUCECO PLC ORD GBP0.0005	2.05	921,874	1,885,232.33
31/03/2022	Border to Coast UK Listed Equity Alpha Fund	(blank)	INTU PROPERTIES PLC	0.00	7,690,471	0.08