

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2023	Border to Coast UK Listed Equity Fund	0006655	ABERFORTH SMALLER CO'S. TST.		12.29	1,084,000	13,322,360.00
31/03/2023	Border to Coast UK Listed Equity Fund	0038551	BIOTECH GROWTH TST.		7.80	1,985,000	15,473,075.00
31/03/2023	Border to Coast UK Listed Equity Fund	0045614	ANTOFAGASTA ORD GBP0.05		15.81	1,410,000	22,285,050.00
31/03/2023	Border to Coast UK Listed Equity Fund	0053673	ASHTAD GROUP ORD GBP0.10		49.57	795,000	39,404,175.00
31/03/2023	Border to Coast UK Listed Equity Fund	0096162	BALFOUR BEATTY GBP0.50		3.72	3,292,000	12,256,116.00
31/03/2023	Border to Coast UK Listed Equity Fund	0136701	BRITISH LAND		3.88	4,130,000	16,014,075.00
31/03/2023	Border to Coast UK Listed Equity Fund	0144403	BHP BILLITON LTD CDI NPV		25.59	477,000	12,207,622.50
31/03/2023	Border to Coast UK Listed Equity Fund	0182663	DIPLOMA PLC ORD GBP0.05		28.09	505,433	14,197,612.97
31/03/2023	Border to Coast UK Listed Equity Fund	0182704	CRH PLC EQUITY		40.81	1,235,000	50,403,437.50
31/03/2023	Border to Coast UK Listed Equity Fund	0185929	VISTRY GROUP PLC		7.81	1,346,693	10,521,039.06
31/03/2023	Border to Coast UK Listed Equity Fund	0237400	DIAGEO ORD PLC		36.14	3,793,000	137,069,537.50
31/03/2023	Border to Coast UK Listed Equity Fund	0241854	ELEMENTIS ORD GBP0.05		1.19	8,193,321	9,762,341.97
31/03/2023	Border to Coast UK Listed Equity Fund	0263494	BAE SYSTEMS ORD GBP0.025		9.83	3,628,000	35,652,356.00
31/03/2023	Border to Coast UK Listed Equity Fund	0265274	DERWENT LONDON		23.57	406,000	9,569,420.00
31/03/2023	Border to Coast UK Listed Equity Fund	0287580	BRITISH AMERICAN TOBACCO		28.41	3,147,000	89,398,402.50
31/03/2023	Border to Coast UK Listed Equity Fund	0330860	SPECTRIS ORD GBP0.05		36.63	444,000	16,263,720.00
31/03/2023	Border to Coast UK Listed Equity Fund	0405207	HALMA ORD GBP0.10		22.30	413,214	9,212,606.13
31/03/2023	Border to Coast UK Listed Equity Fund	0408284	STANDARD CHARTERED PLC SHS		6.14	5,460,453	33,549,023.23
31/03/2023	Border to Coast UK Listed Equity Fund	0416102	HAYS PLC ORD GBP0.01		1.11	8,654,436	9,645,368.92
31/03/2023	Border to Coast UK Listed Equity Fund	0422864	HERALD INV. TST.		17.55	1,115,500	19,577,025.00
31/03/2023	Border to Coast UK Listed Equity Fund	0427030	HILL & SMITH PLC		13.44	747,000	10,039,680.00
31/03/2023	Border to Coast UK Listed Equity Fund	0454492	IMPERIAL BRANDS PLC GBP0.10		18.64	1,553,000	28,951,802.50
31/03/2023	Border to Coast UK Listed Equity Fund	0455934	INTL. BIOTECH. TST.		6.62	2,535,000	16,769,025.00
31/03/2023	Border to Coast UK Listed Equity Fund	0472609	SPIRENT COMMUNICATIONS ORD GBP0.03333		1.74	3,185,000	5,525,975.00
31/03/2023	Border to Coast UK Listed Equity Fund	0540528	HSBC HLDGS ORD USD0.50		5.50	28,280,000	155,441,020.00
31/03/2023	Border to Coast UK Listed Equity Fund	0560399	LEGAL & GENERAL GROUP ORD GBP0.025		2.39	10,260,000	24,516,270.00
31/03/2023	Border to Coast UK Listed Equity Fund	0643610	B/ROCK. SMALLER COS TST.		12.94	1,085,000	14,039,900.00
31/03/2023	Border to Coast UK Listed Equity Fund	0673123	ASSOCIATED BRITISH FOODS ORD 5 15/22P		19.41	1,173,000	22,764,997.50
31/03/2023	Border to Coast UK Listed Equity Fund	0682538	PERSIMMON ORD GBP0.10		12.56	986,000	12,379,230.00
31/03/2023	Border to Coast UK Listed Equity Fund	0709954	PRUDENTIAL GBP0.05		11.02	5,150,000	56,765,875.00
31/03/2023	Border to Coast UK Listed Equity Fund	0718875	RIO TINTO ORD GBP0.10		54.78	1,455,116	79,703,978.90
31/03/2023	Border to Coast UK Listed Equity Fund	0766807	CLOSE BROS GROUP ORD GBP0.25		9.02	1,054,272	9,504,262.08
31/03/2023	Border to Coast UK Listed Equity Fund	0766937	ST JAMES'S PLACE ORD GBP0.15SRF		12.12	1,900,000	23,018,500.00
31/03/2023	Border to Coast UK Listed Equity Fund	0787079	SCHROEDERS UNIT TRUSTS INSTITUTIONAL UK SMALLER CO		9.25	2,857,000	26,435,821.00
31/03/2023	Border to Coast UK Listed Equity Fund	0790873	SSE PLC GBP0.50		18.04	1,647,000	29,707,762.50
31/03/2023	Border to Coast UK Listed Equity Fund	0798059	BP ORD USD0.25		5.11	26,050,000	133,076,425.00
31/03/2023	Border to Coast UK Listed Equity Fund	0870612	LLOYDS BANKING GROUP ORD GBP0.1		0.48	120,000,000	57,228,000.00
31/03/2023	Border to Coast UK Listed Equity Fund	0922320	SMITH & NEPHEW PLC		11.22	1,977,397	22,191,337.83
31/03/2023	Border to Coast UK Listed Equity Fund	0946580	WEIR GROUP ORD GBP0.125		18.59	784,751	14,590,482.97
31/03/2023	Border to Coast UK Listed Equity Fund	0963318	DECHRA PHARMACEUTICALS PLC		26.49	152,000	4,026,480.00
31/03/2023	Border to Coast UK Listed Equity Fund	0989529	ASTRAZENECA ORD USD0.25		112.33	2,400,400	269,636,932.00
31/03/2023	Border to Coast UK Listed Equity Fund	3123249	IMPAX ENVIRON. MKTS.		4.30	8,080,000	34,744,000.00
31/03/2023	Border to Coast UK Listed Equity Fund	3127489	MARKS & SPENCER GROUP ORD GBP0.01		1.67	8,388,419	14,010,756.83
31/03/2023	Border to Coast UK Listed Equity Fund	3134865	BARCLAYS PLC ORD GBP0.25		1.46	26,440,000	38,552,164.00
31/03/2023	Border to Coast UK Listed Equity Fund	3163836	INTERTEK GROUP ORD GBP0.01		40.54	434,000	17,594,360.00
31/03/2023	Border to Coast UK Listed Equity Fund	3174300	BURBERRY GROUP ORD GBP0.0005		25.86	848,000	21,925,040.00
31/03/2023	Border to Coast UK Listed Equity Fund	3208986	NEXT PLC ORD GBP0.10		65.73	402,000	26,423,460.00
31/03/2023	Border to Coast UK Listed Equity Fund	B01QGK8	NCC GROUP ORD GBP0.01		1.02	5,405,000	5,518,505.00
31/03/2023	Border to Coast UK Listed Equity Fund	B02J639	ADMIRAL GROUP ORD GBP0.001		20.39	255,000	5,198,175.00
31/03/2023	Border to Coast UK Listed Equity Fund	B04V127	GRAINGER PLC ORD GBP0.05		2.33	4,778,000	11,123,184.00
31/03/2023	Border to Coast UK Listed Equity Fund	B082RF1	RENTOKIL INITIAL ORD GBP0.01 (POST REORG)(TO		5.92	4,726,245	27,955,739.18
31/03/2023	Border to Coast UK Listed Equity Fund	B05WJX3	LONDON STOCK EXCHANGE GROUP ORD GBP0.06918		78.69	668,591	52,611,425.79
31/03/2023	Border to Coast UK Listed Equity Fund	B0WMMWDO	QINETIQ GROUP ORD GBP0.01		3.25	3,490,000	11,339,010.00
31/03/2023	Border to Coast UK Listed Equity Fund	B10RZP7	UNILEVER PLC ORD GBP0.031111		41.90	4,180,000	175,131,550.00
31/03/2023	Border to Coast UK Listed Equity Fund	B128145	IP GROUP		0.55	13,267,155	7,340,053.50
31/03/2023	Border to Coast UK Listed Equity Fund	B132NW2	ASHMORE GROUP ORD GBP0.0001		2.39	3,830,000	9,142,210.00
31/03/2023	Border to Coast UK Listed Equity Fund	B19NLV4	EXPERIAN ORD USD0.10		26.61	1,756,602	46,734,396.21
31/03/2023	Border to Coast UK Listed Equity Fund	B1CRLC4	MONDI PLC		12.82	1,338,000	17,149,815.00
31/03/2023	Border to Coast UK Listed Equity Fund	B1KJ40	WHITBREAD ORD GBP0.76797385		29.87	736,000	21,980,640.00
31/03/2023	Border to Coast UK Listed Equity Fund	B1WY233	SMITHS GROUP PLC ORD GBP0.375		17.17	893,000	15,330,577.50
31/03/2023	Border to Coast UK Listed Equity Fund	B1XZS82	ANGLO AMERICAN USD0.54945		26.78	1,677,000	44,914,252.50
31/03/2023	Border to Coast UK Listed Equity Fund	B24CGK7	RECKITT ORD GBP0.10 COM		61.60	1,253,000	77,184,800.00

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2023	Border to Coast UK Listed Equity Fund	B2B0DG9	RELX PLC		26.18	3,380,000	88,471,500.00
31/03/2023	Border to Coast UK Listed Equity Fund	B2QPK11	FRESNILLO PLC ORD USD0.50		7.46	1,330,000	9,923,130.00
31/03/2023	Border to Coast UK Listed Equity Fund	B3FLWH9	BODYCOTE PLC ORD GBP0.1727272		6.53	1,485,000	9,693,337.50
31/03/2023	Border to Coast UK Listed Equity Fund	B3MBS74	OCADO GROUP PLC ORD GBP0.02		5.35	1,175,000	6,287,425.00
31/03/2023	Border to Coast UK Listed Equity Fund	B45C9X4	CHEMRING GROUP ORD GBP0.01(POST SUBD)		2.78	3,240,980	9,018,026.85
31/03/2023	Border to Coast UK Listed Equity Fund	B4T3BW6	GLENCORE PLC ORD USD0.01		4.65	14,530,000	67,513,645.00
31/03/2023	Border to Coast UK Listed Equity Fund	B4YZN32	COATS GROUP PLC		0.74	16,430,000	12,117,125.00
31/03/2023	Border to Coast UK Listed Equity Fund	B57TMD1	LIONTRUST UK SMALLER CO'S. INC		17.75	1,413,000	25,081,461.51
31/03/2023	Border to Coast UK Listed Equity Fund	B5N0P84	JOHN WOOD GROUP PLC ORD GBP0.0428571		2.00	4,750,000	9,521,375.00
31/03/2023	Border to Coast UK Listed Equity Fund	B62G9D3	SHAFTESBURY CAPITAL PLC ORD GBP0.25		1.15	7,642,567	8,754,560.50
31/03/2023	Border to Coast UK Listed Equity Fund	B63QSB3	GREGGS ORD GBP0.02		27.75	390,000	10,822,500.00
31/03/2023	Border to Coast UK Listed Equity Fund	B7KR2P8	EASYJET ORD GBP0.27285714		5.19	3,050,000	15,814,250.00
31/03/2023	Border to Coast UK Listed Equity Fund	B82YXW8	VESUVIUS PLC ORD GBP0.10		4.14	2,287,869	9,469,489.79
31/03/2023	Border to Coast UK Listed Equity Fund	B8C3BL0	SAGE GROUP GBP0.01051948		7.75	1,138,127	8,821,622.38
31/03/2023	Border to Coast UK Listed Equity Fund	B8KF9B4	WPP PLC ORD GBP0.10		9.59	2,535,000	24,303,045.00
31/03/2023	Border to Coast UK Listed Equity Fund	BD04507	ARIX BIOSCIENCE PLC		1.06	3,376,716	3,579,318.96
31/03/2023	Border to Coast UK Listed Equity Fund	BD3VFW7	CONVATEC GROUP PLC ORD GBP0.1 (WI)		2.29	5,975,000	13,652,875.00
31/03/2023	Border to Coast UK Listed Equity Fund	BD6K457	COMPASS GROUP PLC ORD GBP0.1105		20.34	3,060,000	62,240,400.00
31/03/2023	Border to Coast UK Listed Equity Fund	BDR05C0	NATIONAL GRID ORD GBP0.12431289		10.96	6,720,000	73,668,000.00
31/03/2023	Border to Coast UK Listed Equity Fund	BF5H9P8	GREAT PORTLAND ESTATES		5.06	1,597,433	8,087,004.56
31/03/2023	Border to Coast UK Listed Equity Fund	BF7L8P1	JPMORGAN UK SMALLERCOMPANIES INVESTMENT TRUST PLC		2.59	4,584,444	11,873,709.96
31/03/2023	Border to Coast UK Listed Equity Fund	BH4HKS3	VODAFONE GROUP ORD USD0.2095238		0.89	32,300,000	28,847,130.00
31/03/2023	Border to Coast UK Listed Equity Fund	BHJYC05	INTERCONTINENTAL HOTELS GROUP ORD GBP0.20852		53.11	546,000	28,998,060.00
31/03/2023	Border to Coast UK Listed Equity Fund	BJ4XDZ3	NORTHERN TRUST GLOBAL FUNDS PLC - STERLING FU INCDIS		1.00	23,461,000	23,461,000.00
31/03/2023	Border to Coast UK Listed Equity Fund	BJFFLV0	CRODA INTERNATIONAL ORD GBP0.10609756		64.97	292,620	19,011,521.40
31/03/2023	Border to Coast UK Listed Equity Fund	BJMD6M3	DWF GROUP PLC ORD GBP0.01		0.66	8,920,000	5,896,120.00
31/03/2023	Border to Coast UK Listed Equity Fund	BJVNS54	FERGUSON PLC ORD GBP0.10		106.53	96,650	10,295,641.25
31/03/2023	Border to Coast UK Listed Equity Fund	BK9RKT0	TRAVIS PERKINS ORD GBP0.11205105		9.56	1,050,000	10,041,150.00
31/03/2023	Border to Coast UK Listed Equity Fund	BKFB1C6	M&G PLC ORD GBP0.05		1.98	6,260,000	12,405,755.00
31/03/2023	Border to Coast UK Listed Equity Fund	BL6C200	WICKES GROUP PLC ORD GBP0.1		1.38	3,925,000	5,422,387.50
31/03/2023	Border to Coast UK Listed Equity Fund	BL6NGV2	DR MARTENS PLC		1.42	4,350,000	6,192,225.00
31/03/2023	Border to Coast UK Listed Equity Fund	BLGZ986	TESCO ORD GBP0.0633333		2.66	14,250,000	37,883,625.00
31/03/2023	Border to Coast UK Listed Equity Fund	BLJNXL8	BERKELEY GROUP HLDGS ORD GBP0.054141		41.97	304,000	12,757,360.00
31/03/2023	Border to Coast UK Listed Equity Fund	BMDZN39	TP ICAP GROUP PLC ORD GBP0.25		1.80	6,002,800	10,814,044.20
31/03/2023	Border to Coast UK Listed Equity Fund	BMX86B7	HALEON PLC		3.22	11,175,000	35,986,293.75
31/03/2023	Border to Coast UK Listed Equity Fund	BN7SWP6	GSK PLC		14.29	6,682,000	95,492,462.00
31/03/2023	Border to Coast UK Listed Equity Fund	BNG2M15	ALLIANZ TECHNOLOGY TRUST PLC		2.31	6,075,000	14,018,062.50
31/03/2023	Border to Coast UK Listed Equity Fund	BNR5MZ7	MELROSE INDUSTRIES PLC ORD GBP0.07619		1.67	16,183,000	26,948,740.75
31/03/2023	Border to Coast UK Listed Equity Fund	BP6MXD8	SHELL PLC		23.08	11,395,000	263,025,087.50
31/03/2023	Border to Coast UK Listed Equity Fund	BP92CJ4	TATE & LYLE PLC		7.84	1,533,781	12,030,978.16
31/03/2023	Border to Coast UK Listed Equity Fund	BP9LHF2	SCHROEDERS PLC		4.60	3,700,000	17,016,300.00
31/03/2023	Border to Coast UK Listed Equity Fund	BPQY8M8	AVIVA PLC		4.04	3,468,159	14,020,032.76
31/03/2023	Border to Coast UK Listed Equity Fund	BWFGQN1	SPIRAX-SARCO ENGINEERING ORD GBP 0.269230769		118.63	79,805	9,466,868.13
31/03/2023	Border to Coast UK Listed Equity Fund	BWXC0Z1	FLUTTER ENTERTAINMENT PLC ORD EUR 0.09 (CDI)		146.40	364,000	53,289,600.00
31/03/2023	Border to Coast UK Listed Equity Fund	BY7QYJ5	MOLTEN VENTURES PLC		2.74	1,945,000	5,325,410.00
31/03/2023	Border to Coast UK Listed Equity Fund	BYQ0JC6	BEAZLEY PLC		5.98	2,440,000	14,585,100.00
31/03/2023	Border to Coast UK Listed Equity Fund	BZ1H9L8	MONTANARO UK SMALLER CO'S. INV. TST.		1.07	11,605,000	12,359,325.00