

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2024	Border to Coast UK Listed Equity Fund	0006655	ABERFORTH SMALLER CO'S. TST.		13.46	1,084,000	14,590,640.00
31/03/2024	Border to Coast UK Listed Equity Fund	0038551	BIOTECH GROWTH TST.		9.96	1,985,000	19,760,675.00
31/03/2024	Border to Coast UK Listed Equity Fund	0045614	ANTOFAGASTA PLC ORD GBP0.05		20.39	1,065,000	21,710,025.00
31/03/2024	Border to Coast UK Listed Equity Fund	0053673	ASHTREAD GROUP ORD GBP0.10		56.39	788,000	44,435,320.00
31/03/2024	Border to Coast UK Listed Equity Fund	0096162	BALFOUR BEATTY GBP0.50		3.82	3,147,000	12,030,981.00
31/03/2024	Border to Coast UK Listed Equity Fund	0136701	BRITISH LAND		3.95	219,334	866,917.64
31/03/2024	Border to Coast UK Listed Equity Fund	0182663	DIPLOMA PLC ORD GBP0.05		37.21	483,000	17,972,430.00
31/03/2024	Border to Coast UK Listed Equity Fund	0185929	VISTRY GROUP PLC		12.31	1,295,000	15,934,975.00
31/03/2024	Border to Coast UK Listed Equity Fund	0207458	GENUS PLC		17.60	296,000	5,208,120.00
31/03/2024	Border to Coast UK Listed Equity Fund	0231888	CRANSWICK ORD GBP0.10		40.95	175,000	7,166,250.00
31/03/2024	Border to Coast UK Listed Equity Fund	0237400	DIAGEO ORD PLC		29.27	3,787,000	110,854,957.50
31/03/2024	Border to Coast UK Listed Equity Fund	0241854	ELEMENTIS ORD GBP0.05		1.48	8,193,321	12,109,728.44
31/03/2024	Border to Coast UK Listed Equity Fund	0263494	BAE SYSTEMS ORD GBP0.025		13.51	3,388,000	45,754,940.00
31/03/2024	Border to Coast UK Listed Equity Fund	0265274	DERWENT LONDON		21.67	714,000	15,472,380.00
31/03/2024	Border to Coast UK Listed Equity Fund	0287580	BRITISH AMERICAN TOBACCO		24.06	2,889,000	69,502,117.50
31/03/2024	Border to Coast UK Listed Equity Fund	0330860	SPECTRIS ORD GBP0.05		33.09	430,000	14,228,700.00
31/03/2024	Border to Coast UK Listed Equity Fund	0405207	HALMA ORD GBP0.10		23.65	413,214	9,770,445.03
31/03/2024	Border to Coast UK Listed Equity Fund	0408284	STANDARD CHARTERED PLC	SHS	6.72	5,216,000	35,025,440.00
31/03/2024	Border to Coast UK Listed Equity Fund	0416102	HAYS PLC ORD GBP0.01		0.95	8,654,436	8,180,605.63
31/03/2024	Border to Coast UK Listed Equity Fund	0422864	HERALD INV. TST.		21.13	1,091,000	23,047,375.00
31/03/2024	Border to Coast UK Listed Equity Fund	0427030	HILL & SMITH PLC		19.55	693,000	13,548,150.00
31/03/2024	Border to Coast UK Listed Equity Fund	0454492	IMPERIAL BRANDS PLC GBP0.10		17.70	1,673,000	29,616,282.50
31/03/2024	Border to Coast UK Listed Equity Fund	0455934	INTL. BIOTECH. TST.		6.57	2,535,000	16,654,950.00
31/03/2024	Border to Coast UK Listed Equity Fund	0472609	SPIRENT COMMUNICATIONS ORD GBP0.03333		2.00	4,875,000	9,754,875.00
31/03/2024	Border to Coast UK Listed Equity Fund	0540528	HSBC HLDGS ORD USD0.50		6.19	26,582,000	164,529,289.00
31/03/2024	Border to Coast UK Listed Equity Fund	0560399	LEGAL & GENERAL GROUP ORD GBP0.025		2.54	8,375,000	21,301,812.50
31/03/2024	Border to Coast UK Listed Equity Fund	0643610	B/ROCK. SMALLER COS TST.		13.29	1,085,000	14,419,650.00
31/03/2024	Border to Coast UK Listed Equity Fund	0673123	ASSOCIATED BRITISH FOODS PLC ORD 5 15/22P		25.00	1,147,000	28,675,000.00
31/03/2024	Border to Coast UK Listed Equity Fund	0682538	PERSIMMON ORD GBP0.10		13.16	1,043,000	13,728,487.50
31/03/2024	Border to Coast UK Listed Equity Fund	0709954	PRUDENTIAL GBP0.05		7.43	5,330,000	39,612,560.00
31/03/2024	Border to Coast UK Listed Equity Fund	0718875	RIO TINTO ORD GBP0.10		50.18	1,399,000	70,194,825.00
31/03/2024	Border to Coast UK Listed Equity Fund	0766937	ST JAMES'S PLACE ORD GBP0.15SRF		4.64	2,130,000	9,891,720.00
31/03/2024	Border to Coast UK Listed Equity Fund	0787079	SCHRODERS UNIT TRUSTS INSTITUTIONAL UK SMALLER CO		9.52	2,640,000	25,135,440.00
31/03/2024	Border to Coast UK Listed Equity Fund	0790873	SSE PLC GBP0.50		16.50	1,637,000	27,014,592.50
31/03/2024	Border to Coast UK Listed Equity Fund	0798059	BP ORD USD0.25		4.96	23,178,000	114,899,140.50
31/03/2024	Border to Coast UK Listed Equity Fund	0870612	LLOYDS BANKING GROUP ORD GBP0.1		0.52	121,850,000	63,075,652.50
31/03/2024	Border to Coast UK Listed Equity Fund	0922320	SMITH & NEPHEW PLC ORD USD0.20		9.92	2,052,000	20,345,580.00
31/03/2024	Border to Coast UK Listed Equity Fund	0946580	WEIR GROUP ORD GBP0.125		20.22	784,751	15,863,741.47
31/03/2024	Border to Coast UK Listed Equity Fund	0989529	ASTRAZENCA ORD USD0.25		106.81	2,276,000	243,099,560.00
31/03/2024	Border to Coast UK Listed Equity Fund	3123249	IMPAX ENVIRON. MKTS.		4.03	7,950,000	31,998,750.00
31/03/2024	Border to Coast UK Listed Equity Fund	3127489	MARKS & SPENCER GROUP ORD GBP0.01		2.65	8,185,000	21,706,620.00
31/03/2024	Border to Coast UK Listed Equity Fund	3134865	BARCLAYS PLC ORD GBP0.25		1.83	24,915,000	45,649,263.00
31/03/2024	Border to Coast UK Listed Equity Fund	3208986	NEXT PLC ORD GBP0.10		92.33	391,000	36,101,030.00
31/03/2024	Border to Coast UK Listed Equity Fund	B01QGK8	NCC GROUP ORD GBP0.01		1.24	5,929,426	7,376,205.94
31/03/2024	Border to Coast UK Listed Equity Fund	B02J639	ADMIRAL GROUP ORD GBP0.001		28.38	787,000	22,335,060.00
31/03/2024	Border to Coast UK Listed Equity Fund	B04V127	GRAINGER PLC ORD GBP0.05		2.58	4,682,000	12,074,878.00
31/03/2024	Border to Coast UK Listed Equity Fund	B082RF1	RENTOKIL INITIAL ORD GBP0.01 (POST REORG)(TO	REORG)(TO	4.72	5,380,000	25,380,150.00
31/03/2024	Border to Coast UK Listed Equity Fund	B0SWJX3	LONDON STOCK EXCHANGE GROUP ORD	GBP0.06918	94.93	767,000	72,811,310.00
31/03/2024	Border to Coast UK Listed Equity Fund	B0WMWDO	QINETIQ GROUP ORD GBP0.01		3.65	3,800,000	13,873,800.00
31/03/2024	Border to Coast UK Listed Equity Fund	B10RZP7	UNILEVER PLC ORD GBP0.031111		39.75	4,111,000	163,422,527.50
31/03/2024	Border to Coast UK Listed Equity Fund	B128J45	IP GROUP		0.48	14,900,000	7,096,125.00
31/03/2024	Border to Coast UK Listed Equity Fund	B132NW2	ASHMORE GROUP ORD GBP0.0001		1.96	3,830,000	7,499,140.00
31/03/2024	Border to Coast UK Listed Equity Fund	B19NLV4	EXPERIAN ORD USD0.10		34.55	1,767,000	61,041,015.00
31/03/2024	Border to Coast UK Listed Equity Fund	B1KJ40	WHITBREAD ORD GBP0.76797385		33.15	700,000	23,201,500.00
31/03/2024	Border to Coast UK Listed Equity Fund	B1WY233	SMITHS GROUP PLC ORD GBP0.375		16.42	972,000	15,962,670.00
31/03/2024	Border to Coast UK Listed Equity Fund	B1XZS82	ANGLO AMERICAN USD0.54945		19.52	1,613,000	31,484,147.00
31/03/2024	Border to Coast UK Listed Equity Fund	B24CGK7	RECKITT BENCKISER GROUP PLC ORD GBP0.10		45.12	1,256,000	56,664,440.00
31/03/2024	Border to Coast UK Listed Equity Fund	B2BODG9	RELX PLC		34.26	3,302,000	113,110,010.00
31/03/2024	Border to Coast UK Listed Equity Fund	B3FLWH9	BODYCOTE PLC ORD GBP0.1727272		6.97	1,445,000	10,071,650.00
31/03/2024	Border to Coast UK Listed Equity Fund	B3MBS74	OCADO GROUP PLC ORD GBP0.02		4.55	1,175,000	5,349,775.00
31/03/2024	Border to Coast UK Listed Equity Fund	B45C9X4	CHEMRING GROUP ORD GBP0.01(POST SUBD)		3.63	3,460,000	12,551,150.00
31/03/2024	Border to Coast UK Listed Equity Fund	B4T3BW6	GLENCORE PLC ORD USD0.01		4.35	15,463,000	67,306,573.25
31/03/2024	Border to Coast UK Listed Equity Fund	B4YZN32	COATS GROUP PLC		0.81	15,720,000	12,756,780.00
31/03/2024	Border to Coast UK Listed Equity Fund	B57TMD1	LIONTRUST UK SMALLER CO'S. INC		18.21	1,300,000	23,674,305.14
31/03/2024	Border to Coast UK Listed Equity Fund	B5NOP84	JOHN WOOD GROUP PLC ORD GBP0.0428571		1.32	6,200,000	8,205,700.00
31/03/2024	Border to Coast UK Listed Equity Fund	B5ZN1N8	SEGRO		9.04	2,932,000	26,502,348.00

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31/03/2024	Border to Coast UK Listed Equity Fund	B61TVQ0	INCHCAPE ORD GBP0.10	7.24	1,150,000	8,328,875.00
31/03/2024	Border to Coast UK Listed Equity Fund	B62G9D3	SHAFTESBURY CAPITAL PLC ORD GBP0.25	1.44	10,120,000	14,608,220.00
31/03/2024	Border to Coast UK Listed Equity Fund	B63QS83	GREGGS ORD GBP0.02	28.76	421,000	12,107,960.00
31/03/2024	Border to Coast UK Listed Equity Fund	B7KR2P8	EASYJET ORD GBP0.27285714	5.71	2,955,000	16,861,230.00
31/03/2024	Border to Coast UK Listed Equity Fund	B82YXW8	VESUVIUS PLC	4.96	2,134,000	10,573,970.00
31/03/2024	Border to Coast UK Listed Equity Fund	B8C3BL0	SAGE GROUP GBP0.01051948	12.66	1,028,000	13,011,910.00
31/03/2024	Border to Coast UK Listed Equity Fund	B8KF9B4	WPP PLC ORD GBP0.10	7.54	2,670,000	20,123,790.00
31/03/2024	Border to Coast UK Listed Equity Fund	BD3VFW7	CONVATEC GROUP PLC ORD GBP0.1 (WI)	2.86	6,273,000	17,959,599.00
31/03/2024	Border to Coast UK Listed Equity Fund	BD6K457	COMPASS GROUP PLC ORD GBP0.1105	23.24	3,098,000	71,982,030.00
31/03/2024	Border to Coast UK Listed Equity Fund	BDR05C0	NATIONAL GRID ORD GBP0.12431289	10.66	6,180,000	65,863,350.00
31/03/2024	Border to Coast UK Listed Equity Fund	BF7L8P1	JPMORGAN UK SMALL CAP GROWTH AND INCOME PLCCOMPANIES INVESTMENT TRUST PLC	2.93	4,584,444	13,409,498.70
31/03/2024	Border to Coast UK Listed Equity Fund	BGBN7C0	SSP GROUP PLC ORD GBP0.01085	2.19	3,630,000	7,964,220.00
31/03/2024	Border to Coast UK Listed Equity Fund	BHJYC05	INTERCONTINENTAL HOTELS GROUP ORD GBP0.20852	82.43	495,000	40,802,850.00
31/03/2024	Border to Coast UK Listed Equity Fund	BJ4XDZ3	NORTHERN TST. GBL. STG. CLASS E DISTRIBUTING	1.00	8,708,000	8,708,000.00
31/03/2024	Border to Coast UK Listed Equity Fund	BJFFLV0	CRODA INTERNATIONAL ORD GBP0.10609756	49.03	304,000	14,903,600.00
31/03/2024	Border to Coast UK Listed Equity Fund	BK9RKT0	TRAVIS PERKINS PLC ORD GBP0.11205105	7.29	1,178,000	8,591,154.00
31/03/2024	Border to Coast UK Listed Equity Fund	BKFB1C6	M&G PLC ORD GBP0.05	2.21	7,538,000	16,625,059.00
31/03/2024	Border to Coast UK Listed Equity Fund	BL6NGV2	DR MARTENS PLC	0.88	6,635,000	5,823,871.25
31/03/2024	Border to Coast UK Listed Equity Fund	BLGZ986	TESCO ORD GBP0.0633333	2.97	14,600,000	43,325,500.00
31/03/2024	Border to Coast UK Listed Equity Fund	BLJNLX8	BERKELEY GROUP HLDGS ORD GBP0.054141	47.63	294,000	14,001,750.00
31/03/2024	Border to Coast UK Listed Equity Fund	BM8PJY7	NATWEST GROUP PLC	2.65	2,300,000	6,105,350.00
31/03/2024	Border to Coast UK Listed Equity Fund	BMDZN39	TP ICAP GROUP PLC ORD GBP0.25	2.26	5,725,000	12,915,600.00
31/03/2024	Border to Coast UK Listed Equity Fund	BMWVC64	MONDI	13.95	1,197,997	16,715,056.91
31/03/2024	Border to Coast UK Listed Equity Fund	BMWRZ07	DOWLAIS GROUP PLC	0.78	10,200,000	7,954,980.00
31/03/2024	Border to Coast UK Listed Equity Fund	BMX86B7	HALEON PLC	3.33	12,330,000	41,077,395.00
31/03/2024	Border to Coast UK Listed Equity Fund	BN7SWP6	GSK PLC	17.09	6,535,000	111,663,545.00
31/03/2024	Border to Coast UK Listed Equity Fund	BNG2M15	ALLIANZ TECHNOLOGY TRUST PLC	3.48	6,075,000	21,141,000.00
31/03/2024	Border to Coast UK Listed Equity Fund	BNGDN82	MELROSE INDS.	6.73	4,013,000	27,011,503.00
31/03/2024	Border to Coast UK Listed Equity Fund	BP6MXD8	SHELL PLC	26.25	9,980,000	261,999,950.00
31/03/2024	Border to Coast UK Listed Equity Fund	BP92CJ4	TATE & LYLE PLC	6.18	1,690,000	10,439,975.00
31/03/2024	Border to Coast UK Listed Equity Fund	BP9LHF2	SCHRODERS PLC	3.77	4,390,000	16,530,545.00
31/03/2024	Border to Coast UK Listed Equity Fund	BWFGQN1	SPIRAX GROUP PLC	100.53	74,500	7,489,112.50
31/03/2024	Border to Coast UK Listed Equity Fund	BWXC0Z1	FLUTTER ENTERTAINMENT PLC ORD EUR 0.09 (CDI)	157.93	322,000	50,851,850.00
31/03/2024	Border to Coast UK Listed Equity Fund	BY7QYJ5	MOLTEN VENTURES PLC	2.37	2,955,000	6,988,575.00
31/03/2024	Border to Coast UK Listed Equity Fund	BYQ0JC6	BEAZLEY PLC	6.66	2,272,000	15,125,840.00
31/03/2024	Border to Coast UK Listed Equity Fund	BZ1H9L8	MONTANARO UK SMALLER CO'S. INV. TST.	1.01	11,605,000	11,721,050.00