

Date	Fund Name	SEDOL	Security Description	Local Price	Shares/Par	Base Value
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	0027203	SANTANDER UK 10.0625% PERP	161.27	1,800,000	2,902,802.40
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	0155104	TRAFFORD CENTRE FIN. STP 28/07/2033	120.56	1,197,248	1,443,440.47
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	0185479	GUINNESS TRUSTEES 7.50% 30/11/2037	147.38	527,815	777,904.59
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	0236098	SCOTTISH MORTGAGE 6.875% 31/01/2023	110.41	500,000	552,067.08
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	0247357	QUADRANT HOUSING FIN STP 10/02/2033	138.82	854,711	1,186,541.54
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	0248587	3I GRP. 6.875% 09/03/2023	111.38	327,000	364,225.35
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	0255822	HSBC BANK 6.25% 30/01/2041	152.58	1,000,000	1,525,783.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	0287546	HIGHBURY FIN. 7.017% 20/03/2023	109.52	794,406	870,070.56
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	0291859	PLACES FOR PEOPLE 6.625% 30/09/2038	140.69	1,541,298	2,168,481.16
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	0293703	SUMMIT FIN. WISHAW STP 31/03/2028	231.60	1,135,849	1,315,298.94
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	0340524	FIRST HYDRO FIN. 9.00% 31/07/2021	102.55	1,630,000	1,671,630.20
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	0365237	L&G. FIN. 5.875% 11/12/2031	140.23	470,000	659,074.89
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	0377986	ANGLIAN WATER SERV. STP 21/08/2023	114.80	140,000	160,713.98
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	0411873	HAVEN FNDG. 8.125% 30/09/2037	306.68	1,747,369	2,679,392.14
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	0439336	HOUSING ASC. FNDG. STP 07/06/2027	245.25	889,511	1,090,784.88
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	0442204	EURP. BANK FOR RECON. & DEV. 5.625% 07/12/2028	134.41	1,909,000	2,565,915.54
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	0452634	STATOIL 6.125% 27/11/2028	133.95	39,000	52,238.56
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	0539968	LCR FIN. 4.50% 07/12/2028	126.04	1,669,000	2,103,619.30
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	0539991	LCR FIN. 4.50% 07/12/2038	147.53	67,000	98,842.28
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	0642167	ELECTRICITY NORTH 8.875% 25/03/2026	136.81	1,711,000	2,340,749.39
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	0724805	CANARY WHARF FIN. 6.455% 22/07/2030	366.79	1,988,856	2,431,663.73
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	0725615	CANARY WHARF FIN. 6.80% 22/04/2030	125.37	1,879,066	2,355,701.75
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	0750491	ROTHSCHILD CONTINUATION FIN. CI 9.00% PERP	116.94	1,250,000	1,461,712.50
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	0774714	SANCTUARY HOUSING AS STP 01/09/2031	149.49	1,011,597	1,512,215.50
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	0877635	OESTERREICHISCHE KONTROLLBANK 5.75% 07/12/2028	134.01	520,000	696,832.76
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	0924597	3I GRP. 5.75% 03/12/2032	266.59	3,440,000	4,585,279.20
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	0962713	DRAGN 1 C '1 C' FRN 13/07/2023	87.89	1,500,000	1,318,359.75
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	0979597	BARCLAYS BANK 9.50% 07/08/2021	102.91	3,548,000	3,651,147.46
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	3002122	LONDON MERCHANT SECS. 6.50% 16/03/2026	244.24	1,518,000	1,853,755.79
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	3030855	GROSVENOR UK FIN. 6.50% 29/09/2026	123.15	1,585,000	1,951,959.26
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	3032088	EQTY. RELEASE FNDG 5.70% 26/02/203126/02/31 GBP	231.06	5,708,209	6,594,706.85
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	3051908	SCOTTISH POWER UK STP 31/05/2041	157.47	300,000	472,401.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	3052202	SUNDERLAND SHG FIN. STP 31/03/2042	139.42	2,750,000	3,834,100.49
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	3088069	UK. GILT 5.00% 07/03/2025	237.22	41,907,000	49,705,892.70
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	3115912	GLAXOSMITHKLINE CAP. 5.25% 19/12/2033	278.66	8,153,000	11,359,574.69
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	3146451	ANNES GATE PROP. 5.661% 30/06/2031	128.70	3,270,000	4,208,400.47
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	3160848	EQUITY RELEASE FUN 5.88% 26/05/2032	119.35	892,582	1,065,337.08
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	3167913	LONDON POWER NETWORKS 6.125% 07/06/2027	256.04	3,859,000	4,940,199.18
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	3186361	ANGLIAN WATER SERV. FINC. 6.293% 30/07/2030	139.58	83,000	115,850.16
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	3206968	RSL FIN. NO 1 6.625% 31/03/2038	140.55	2,263,506	3,181,334.68
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	3250385	EXCHEQUER P/SHIP. 5.396% 13/07/2036	132.68	870,650	1,155,156.77
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	3304323	SOUTH EASTERN POWE 5.50% 05/06/2026	242.92	6,100,000	7,409,041.70
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	3320921	EQUITY RELEASE FUN 5.05% 26/04/2033	122.65	2,566,284	3,147,664.44
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	3327267	PLACES FOR PEOPLE HOMES 5.09% 31/07/2043	113.71	4,738,000	5,387,490.11
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	3332885	JUTURNA EURP. LOAN C STP 10/08/2033	122.56	2,772,695	3,398,207.76
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	3333930	SOUTHERN WATER SERV. FIN. 6.192% 31/03/2029	133.04	715,000	951,214.83
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	3333952	SOUTHERN WATER SERV. FIN. 6.64% 31/03/2026	123.68	520,000	643,155.83
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	3341609	HARBOUR FNDG. 5.28% 31/03/2034	263.17	4,544,448	5,979,773.50
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	3342561	HSBC BANK 5.375% 22/08/2033	261.94	6,035,000	7,903,915.90
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	3353176	DERBY HEALTHCARE STP 30/06/2041	135.99	3,335,176	4,535,458.76
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	3359970	AVIVA PERP	107.11	2,340,000	2,506,441.86
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	3377886	MITCHELLS & BUTLERS STP 15/12/2030	113.70	2,731,330	3,105,478.01
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	3377927	MITCHELLS & BUTLERS STP 15/12/2028	109.26	78,970	86,279.62
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	3400469	OCTAGON HEALTHCAR 5.333% 31/12/2035	125.63	2,450,460	3,078,517.95
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	3414716	HAMMERSON 6.00% 23/02/2026	111.48	2,833,000	3,158,211.40
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	3424782	RMPA SERV. 5.337% 30/09/2038	131.65	4,095,289	5,391,383.71

Date	Fund Name	SEDOL	Security Description	Local Price	Shares/Par	Base Value
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	3432451	EASTERN POWER NETWORKS 5.75% 08/03/2024	114.41	202,000	231,100.32
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	4055028	DEUTSCHE TELEKOM INTL. FIN. 7.625% 15/06/2030	149.07	36,000	53,664.14
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	4163288	EURP. INV. BANK 5.625% 07/06/2032	292.60	14,108,000	20,639,806.49
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	4474021	TELEFONICA EUR. 8.25% 15/09/2030	141.41	1,800,000	1,844,821.08
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	4705527	GEN. ELEC. 6.44% 15/11/2022	105.32	96,164	101,283.63
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	5227097	FIN. FOR RESIDENT 8.569% 04/10/2058	164.00	3,049,044	5,000,431.37
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	5227161	FIN FOR RESID SOC 8.369% 04/10/2058	175.90	2,150,970	3,783,556.41
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	5246724	AUTOLINK CONCESSIO 8.39% 15/06/2022	105.06	407,500	428,111.35
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	5397912	Y/SHIRE. POWER FIN. 7.25% 04/08/2028	137.59	4,623,000	6,361,003.10
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	5436365	EURP. INV. BANK 6.00% 07/12/2028	137.60	1,643,000	2,260,738.43
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	5512878	REPUBLIC OF ITALY 6.00% 04/08/2028	129.28	2,650,000	3,425,886.53
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	5573778	BNG BANK 5.375% 07/06/2021	100.89	47,000	47,420.46
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	5660346	GEN. ELEC. CAP. 5.25% 07/12/2028	124.41	722,000	898,263.30
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	5673720	EURP. INV. BANK 5.00% 15/04/2039	314.58	11,591,000	18,231,298.44
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	5676257	BANK NEDERLANDSE GEMEENTEN 5.20% 07/12/2028	130.81	1,350,000	1,765,945.80
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	5894242	HJ HEINZ FIN. UK 6.25% 18/02/2030	127.38	1,705,000	2,171,784.67
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	7085475	RESEAU FERRE DE FRANCE 5.25% 31/01/2035	143.93	3,204,000	4,611,440.30
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	7115264	DWR CYMRU FINC. 6.015% 31/03/2028	130.91	156,000	204,224.43
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	7160167	TENNESSEE VALLEY AUTHORITY 5.625% 07/06/2032	141.62	153,000	216,678.46
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	7170252	CIE DE FINANCEMENT FONCIER 5.50% 26/01/2027	125.61	672,000	844,105.92
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	7241783	KFW 5.75% 07/06/2032	295.58	2,301,000	3,400,680.11
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	7242151	KFW 6.00% 07/12/2028	137.81	8,002,000	11,027,668.23
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	7268232	TELEREAL SECURITISAT STP 10/12/2031	247.97	2,851,312	3,535,157.97
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	7268265	TELEREAL SECURIT 5.5534% 10/12/2031	121.95	1,621,220	1,977,067.77
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	7268607	TELEREAL SECURITISAT F2F 10/12/2033	101.49	952,000	966,218.25
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	7310155	ORANGE STP 01/03/2031	154.78	3,000,000	3,365,523.72
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	7313035	RESEAU FERRE DE FRANCE 5.00% 11/03/2052	168.60	2,010,000	3,388,837.89
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	7322280	SOC NATL CHEMINS FER FRA 5.375% 18/03/2027	124.14	1,008,000	1,251,288.86
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	7346053	RWE FIN. 6.25% 03/06/2030	270.44	5,844,000	7,902,192.52
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	7370159	E.ON INTL. FIN. 6.375% 07/06/2032	141.02	2,022,000	2,851,383.96
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	7566873	WESTERN POWER DIST. SOUTH WEST 5.875% 25/03/2027	250.66	2,349,000	2,943,965.75
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	7590935	CITIGROUP 5.15% 21/05/2026	238.01	2,655,000	3,159,521.69
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	7687707	ZURICH FIN. UK PERP	107.81	3,500,000	3,773,271.25
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	7705676	HSBC BANK CAP. FNDG. STG. PERP	281.74	4,291,000	6,044,766.03
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	7748927	FRANCE TELECOM 5.625% 23/01/2034	140.27	650,000	911,785.75
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	7790898	TELEREAL SECURITISATION 6.1645% 10/12/2033	249.28	1,953,133	2,434,406.14
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	7791299	TELEREAL SECURIT 5.3887% 10/12/2031	122.40	2,628,371	3,217,242.73
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B00MHM6	DELAMARE FIN. STP 19/02/2029	230.66	4,964,829	5,725,854.20
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B00MKQ1	DELAMARE FIN. STP 19/02/2029	245.08	2,320,000	2,842,933.85
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B00NY17	UK. GILT 4.75% 07/12/2038	312.01	4,280,009	6,675,958.37
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B01VV23	BBC PACIFIC QUAY FIN. 25/07/2034	123.54	1,868,338	2,308,175.33
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B01Y5H2	SOUTH EAST WATER 5.5834% 29/03/2029	124.67	1,553,000	1,936,122.34
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B01Z2F2	REPUBLIC OF ITALY 5.25% 07/12/2034	135.19	489,000	661,093.06
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B0316L2	EURP. INV. BANK 4.625% 12/10/2054	180.00	1,054,000	1,897,153.62
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B03HC45	HSBC BANK 04/11/2030	352.33	14,346,000	16,848,458.86
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B03T263	LAND SECS. CAP. MKTS. 31/03/2027	116.22	221,000	256,836.72
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B044290	LUNAR FNDG. I 5.75% 18/10/2033	138.27	2,484,000	3,434,579.41
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B046P19	NETWORK RAIL INFRA. FIN. 4.75% 29/11/2035	288.16	8,760,000	12,621,364.21
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B04NK59	KFW 5.00% 10/09/2024	115.77	5,078,000	5,878,810.76
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B04SL95	TRANSPORT FOR LOND 5.00% 31/03/35	129.46	1,900,000	2,459,711.50
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B054Q53	BANK OF SCOTLAND 4.875% 20/12/2024	232.16	3,808,000	4,420,280.70
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B069754	BROADGATE FINC. 4.999% 05/10/2031	113.72	225,000	255,864.03
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B069757	BROADGATE FINC. 4.821% 05/07/2033	127.48	2,405,000	3,065,862.66
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B06FKY2	BROADGATE FINC. 4.949% 05/04/2029	114.61	240,166	275,247.98
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B06FLK5	BROADGATE FINANCI 4.851% 05/04/2031	122.65	955,000	1,171,343.11
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B06LH49	WHITE CITY PROP. 5.1202% 17/04/2035	251.32	6,033,428	7,581,606.89

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31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B06LSQ8	PREMIER TRANSMIS 5.2022% 31/3/2030	113.42	1,195,707	1,356,194.38
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B0771R7	FRESHWATER FIN. 5.182% 20/04/2035	134.04	3,450,000	4,624,400.73
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B082R62	NORTHERN POWERGRID YORKSHIRE 5.125% 04/05/2035	134.76	83,000	111,846.85
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B083757	NORTHERN ELEC. FIN. 5.125% 04/05/2035	134.81	210,000	283,100.98
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B0C6K49	TRAFFORD CENTRE FIN. STP 28/07/2035	87.25	3,200,000	2,792,000.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B0GB3G3	MARSTON'S ISSUER PLC FRN 15/10/2027	93.10	293,955	273,672.29
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B0GB6F3	MARSTON'S ISSUER PLC F2F 15/07/2032	102.75	300,000	308,249.51
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B0G5GJ8	EQTY. RELEASE FNDG. NO 5 '5 A' FRN 14/07/2045	95.48	2,283,047	2,179,934.82
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B0H4R36	KFW 4.857% 15/03/2037	150.32	14,420,000	21,676,461.24
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B0KCMD2	GEN. ELEC. CAP. 4.875% 18/09/2037	231.45	7,900,000	9,142,077.50
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B0M0YF0	SOUTHERN GAS NETWORKS 4.875% 21/03/2029	124.67	1,272,000	1,585,849.46
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B0R9GS9	NETWORK RAIL INFRA. FIN. 4.375% 09/12/2030	130.18	107,000	139,291.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B0RFG98	FRANCE TELECOM 5.25% 05/12/2025	119.95	50,000	59,973.90
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B0WH611	EAST JAPAN RAILWAY 4.50% 25/01/2036	133.32	200,000	266,644.74
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B0YK908	SOUTHERN ELEC. POWER DIST. 4.625% 20/02/2037	131.40	500,000	657,016.34
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B1177W7	HSBC BANK 4.75% 24/03/2046	132.49	5,000,000	6,624,330.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B11NVW3	TRANSPORT FOR LOND 4.50% 31/03/2031	118.30	1,550,000	1,833,719.75
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B11W669	LONGSTONE FIN. 4.791% 19/04/2030	115.50	4,552,075	5,257,629.01
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B11W6Z8	LONGSTONE FIN. 4.896% 19/04/2031	115.20	1,920,000	2,211,906.60
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B1281J4	ASPIRE DEFENCE FI 4.674% 31/03/2040	129.46	491,147	635,832.43
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B1281K5	ASPIRE DEFENCE FI 4.674% 31/03/2040	129.46	1,928,588	2,496,724.21
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B13B222	AMERICAN INTL. GRP. 5.00% 26/04/2023	108.73	350,000	380,553.95
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B142WR9	GREENE KING FIN. STP 15/03/2034	114.42	545,000	623,579.59
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B16P102	ASSICURAZIONI GENERALI F2F PERP	113.73	500,000	568,650.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B170DG6	TELEFONICA EMISIONES SAU 7.045% SNR NTS 20/06/2036USD1000	138.74	5,100,000	5,128,533.10
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B188HN4	AXA PERP	122.14	5,000,000	6,107,050.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B1979V2	WELLCOME TST. FIN. 4.625% 25/07/2036	144.91	100,000	144,910.50
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B19HY06	WELLS FARGO BANK NA 5.25% 01/08/2023	109.88	4,150,000	4,560,078.10
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B19ZMT5	BRITISH LAND INT' 5.357% 31/03/2028	118.16	2,424,000	2,864,149.92
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B19ZRS9	BRITLD-BEARER BD 5.264% 24/09/2035	128.59	3,924,000	5,045,812.74
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B1FGYY1	THAMES WATER UTLS. FIN. 5.125% 28/09/2037	273.04	8,453,000	11,540,016.37
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B1FL5M1	MITCHELLS & BUTLERS FRN 15/12/2028	187.00	1,187,573	1,110,380.98
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B1FL5T8	MITCHELLS & BUTLERS FRN 15/12/2030	188.00	2,323,363	2,183,961.41
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B1FL640	MITCHELLS & BUTLERS STP 15/12/2033	175.50	1,990,759	1,746,891.41
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B1FSP77	LEND LEASE EUR. F 6.125% 12/10/2021	102.54	435,000	446,033.78
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B1H34L7	TELEREAL SECURIT 4.9741% 10/09/2027	227.44	2,343,000	2,664,490.57
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B1HDNR6	TELEREAL SECURITISAT FRN 10/12/2031	85.51	910,000	778,149.35
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B1HZB67	EAST JAPAN RAILWAY 4.75% 08/12/2031	130.73	500,000	653,651.34
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B1J1GR9	WELLS FARGO 4.875% 29/11/2035	385.08	8,350,000	10,718,162.08
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B1L80K9	DALI CAP. 4.79924% 21/12/2037	132.75	2,800,000	3,716,944.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B1L8SK5	MEADOWHALL FIN. 4.986% 12/01/2032BP'A1'REG'S	343.95	3,565,338	4,087,679.61
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B1S7195	DEUTSCHE TELEKOM INT STP 15/6/2030	148.32	3,500,000	3,762,577.62
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B1V7LB4	AT&T 5.50% 15/03/2027	122.21	3,100,000	3,788,537.90
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B1VZ721	CANARY WHARF FINANCE II PLC 'II C2' FRN 22/10/2037	82.17	1,079,000	886,662.88
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B1W07V4	CANARY WHARF FIN. II 'II A7' FRN 22/10/2037	84.93	1,327,000	1,127,079.63
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B1W4H72	EAST JAPAN RAILWAY 5.25% 22/04/2033	138.47	650,000	900,032.90
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B1W6XY7	EURP. INV. BANK 4.50% 07/03/2044	158.07	1,419,000	2,242,955.12
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B1WGPV8	INVSTR. 5.50% 05/05/2037	144.82	450,000	651,708.90
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B1XHSD3	YORKSHIRE WATER SE 5.50% 28/05/2037	146.71	650,000	953,600.42
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B1XXHP7	UTD. PARCEL SERV. 5.125% 12/02/2050	164.31	450,000	739,386.45
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B1Y1LB3	UNIFUND 5.32% 07/12/2047	265.84	3,262,000	4,335,911.20
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B1YWFR0	DAILY MAIL & GEN. TST. 6.375% 21/06/2027	115.35	2,000,000	2,307,070.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B1YXWQ1	ENEL 5.75% 22/06/2037	142.47	623,000	887,565.02
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B231S09	PETERBOROUGH PROG 5.581% 02/10/2042	117.30	3,581,391	4,200,806.70
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B2429M0	CHANNEL LINK ENTS. F FRN 30/12/2050	89.63	2,084,571	1,868,297.14
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B28HLT2	ERAC USA FIN. 7.00% 15/10/2037	144.15	7,421,000	7,753,165.86

Date	Fund Name	SEDOL	Security Description	Local Price	Shares/Par	Base Value
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B28RLV4	E.ON INTL. FIN. 5.875% 30/10/2037	289.66	2,650,000	3,838,040.05
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B29IC50	MARSTON'S ISSUER STP 15/10/2031	178.43	2,677,129	2,388,354.94
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B2NMMK95	GE CAP. UK FNDG. 5.875% 18/01/2033	271.21	10,334,000	14,013,676.16
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B2NNQ12	GS. GRP. 6.875% 18/01/2038	156.16	2,500,000	3,904,005.78
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B2Q3R94	GLAXOSMITHKLINE CAP. 6.375% 09/03/2039	328.90	2,548,000	4,190,160.52
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B2QP0K2	HSBC HLDGS. 7.00% 07/04/2038	149.96	50,000	74,982.33
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B2QR5G9	GS. GRP. 7.25% 10/04/2028	136.92	1,165,000	1,595,085.14
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B2QVVK7	GE CAP. UK FNDG. UNL FRN 5/3/2038	92.70	1,550,000	1,436,797.13
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B2R6BZ6	GE CAP. UK FNDG. 6.25% 05/05/2038	292.27	3,866,000	5,649,501.78
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B2R9BJ9	SOUTHERN GAS NETW 6.375% 15/05/2040	161.26	488,000	786,929.28
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B2RK0H3	AVIVA F2F 20/05/2058	154.24	8,376,000	12,918,980.62
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B3BNPC5	GREENE KING FIN. FRN 15/12/2033	195.63	2,753,131	2,692,930.63
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B3CDM90	G.S. GRP 7.125% 07/08/2025	250.34	6,770,000	8,474,151.17
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B3CKRV8	SSE 6.25% 27/08/2038	155.16	1,788,000	2,774,259.01
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B3CPY89	BAA FNDG. 6.45% 10/12/2031	273.47	8,199,000	11,211,099.43
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B3CPYK1	BAA FNDG. 7.075% 04/08/2028	132.48	1,500,000	1,987,152.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B3CPYL2	BAA FNDG. 5.225% 15/02/2025	215.55	5,632,000	6,069,927.15
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B3D2P86	CENTRICA 7.00% 19/09/2033	152.44	2,265,000	3,452,660.84
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B3F3F65	SUEZ 7.00% 30/10/2028	139.31	1,200,000	1,671,728.78
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B3F8XJ9	EDP FIN. 8.625% 04/01/2024	120.93	582,000	703,793.39
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B3FGHL3	SSE 8.375% 20/11/2028	147.09	1,520,000	2,235,813.68
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B3FP903	FONTERRA COOPERATIVE GRP. 9.375% 04/12/2023	121.70	1,000,000	1,217,002.38
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B3FPF08	DEUTSCHE TELEKOM INTL. FIN. 8.875% 27/11/2028	305.46	4,343,000	6,633,011.78
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B3K4121	CIRCLE ANGLIA SOCIAL HOUSING 7.25% 12/11/2038	351.56	6,400,000	11,249,785.60
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B3KJDS6	UK. GILT 4.25% 07/09/2039	149.12	10,820,000	16,134,784.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B3L9P45	ANHEUSER-BUSCH INBEV 9.75% 30/07/2024	129.01	220,000	283,828.16
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B3LSHB3	TESCO PROP. FIN. 5.8006% 13/10/2040	263.52	3,044,760	4,011,744.51
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B3MGZV2	LLOYDS TSB BANK 7.625% 22/04/2025	249.46	3,336,000	4,161,049.52
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B3MQY82	LLOYDS TSB BANK 6.00% 08/02/2030	273.11	7,952,000	10,858,766.13
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B3MRKLO	THFC FNDG. NO 2 6.35% 08/07/2041	159.78	1,027,000	1,640,938.78
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B3NQKG1	CNP ASSURANCES 30/09/2041	103.38	700,000	723,692.20
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B3NZSF3	INTESA SANPAOLO 5.25% 28/01/2022	103.72	600,000	622,347.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B3Q4VK3	LLOYDS TSB BANK 6.50% 17/09/2040	168.72	3,800,000	6,411,417.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B3QKLY5	L&G. GRP. 23/07/2041	102.73	5,000,000	5,136,745.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B3RF4N9	TESCO PROP. FIN. 5.744% 13/04/2040	131.43	1,239,833	1,629,518.38
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B3S2WQ8	MOTABILITY OPS. GRP. 5.625% 29/11/2030	136.33	100,000	136,332.12
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B3SMLR2	DEUTSCHE TELEKOM INTL. FIN. 6.50% 08/04/2022	212.19	2,262,000	2,399,816.88
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B3SSQP3	ELECTRICITE DE FRANCE 5.125% 22/09/2050	148.55	8,100,000	12,032,744.40
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B3V3KH5	NOTTING HILL HOUSING TST. 5.25% 07/07/2042	295.61	2,249,000	3,324,134.45
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B3V3ZW5	LLOYDS BANK 7.50% 15/04/2024	239.89	3,994,000	4,790,638.20
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B3YB162	INVESTEC BANK 9.625% 17/02/2022	107.38	3,590,000	3,855,031.75
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B3YQM53	ABBAY NATL. TSY. SERVS. 5.75% 02/03/2027	372.88	7,953,000	9,885,077.97
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B3ZBR55	AT&T 7.00% 30/04/2040	478.46	5,300,000	8,452,773.90
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B3ZD1V2	EVERSHOLT FNDG. 6.697% 22/02/2035	386.21	6,770,000	8,715,393.36
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B3ZJH23	N/WIDE. B/SOC. 5.625% 28/01/2026	123.23	826,000	1,017,898.80
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B40T7D6	COVENTRY B/SOC. 5.875% 28/09/2022	107.61	2,402,000	2,584,681.71
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B41N3F1	AMERICA MOVIL 5.00% 27/10/2026	119.34	100,000	119,338.30
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B41N3F1	AMERICA MOVIL SAB 5.00% 27/10/2026	119.34	7,500,000	8,950,372.50
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B41QB01	TESCO PROP. FIN. 6.0517% 13/10/2039	262.26	3,543,766	4,646,993.35
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B41VGM3	KON. 5.75% 17/09/2029	123.13	1,491,000	1,835,872.22
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B41VGM3	KON. KPN 5.75% 17/09/2029	123.13	1,000,000	1,231,302.63
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B434V14	JOHN LEWIS 6.125% 21/01/2025	112.27	1,500,000	1,683,994.50
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B436949	TELEFONICA EMISIONES 5.445% 08/10/2029	126.49	1,000,000	1,264,930.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B43S428	SUEZ 5.00% 01/10/2060	166.33	1,750,000	2,910,775.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B44MD88	COMCAST 5.50% 23/11/2029	131.10	3,301,000	4,327,589.26
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B454DY9	BAA FNDG. 5.875% 13/05/2041	284.56	2,899,000	4,124,752.86

Date	Fund Name	SEDOL	Security Description	Local Price	Shares/Par	Base Value
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B459V06	PLACES FOR PEOPLE HOMES 5.875% 23/05/2031	135.74	1,843,000	2,501,754.55
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B46MM89	SOUTH WEST WATER 5.875% 16/07/2040	150.34	2,150,000	3,232,380.50
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B48V9D8	BG ENERGY CAP. 5.125% 01/12/2025	119.66	1,571,000	1,879,928.91
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B4K6SL2	BANK OF AMERICA 6.125% 15/09/2021	205.14	6,250,000	6,410,581.25
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B4KBHV0	ENEL FIN. INTL. 5.625% 14/08/2024	115.93	2,263,000	2,623,382.75
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B4KBJD6	ENEL FIN. INTL. 5.75% 14/09/2040	294.65	2,950,000	4,346,137.65
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B4KHWP7	FIRSTGROUP 6.875% 18/09/2024	115.20	524,000	603,644.33
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B4LK0L7	TEMASEK FINL. I 5.125% 26/07/2040	155.31	830,000	1,289,065.53
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B4LK589	TEMASEK FINL. I 4.625% 26/07/2022	105.54	1,286,000	1,357,300.98
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B4NHHH1	GREAT ROLLING STO 6.875% 27/07/2035	386.59	5,619,554	7,241,616.30
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B4NRKB6	WESTERN POWER DIST. SOUTH WALES 5.75% 23/03/2040	301.82	1,150,000	1,735,436.25
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B4PW097	TIME WARNER CABLE 5.75% 02/06/2031	250.91	7,440,000	9,333,797.32
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B4PY0R1	WESTERN POWER DIST. SOUTH WEST 5.75% 23/03/2040	302.01	2,000,000	3,020,132.91
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B4QFTT2	HSBC HLDGS. 6.50% 20/05/2024	117.02	3,467,000	4,057,149.27
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B4VFMN8	WESTERN POWER DIST. STP 09/05/2025	119.89	1,509,000	1,809,116.03
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B4VRH62	WESTERN POWER DIST. WEST MIDLANDS 5.75% 16/04/2032	411.10	7,599,000	10,413,183.26
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B4XDHN5	BARCLAYS BANK 10.00% 21/5/2021	101.14	3,782,000	3,824,944.61
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B4XHF11	GREAT ROLLING STOC 6.50% 05/04/2031	253.69	6,248,400	7,925,720.50
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B4YOFV9	BAA FNDG. 6.75% 03/12/2028	252.71	3,635,000	4,592,946.09
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B4ZMVJ4	ELECTRICITE DE FRANCE 6.125% 02/06/2034	143.59	1,750,000	2,512,847.02
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B52M3S7	GENFINANCE II 6.064% 21/12/2039	470.69	4,907,000	7,698,940.70
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B52WS15	UK. GILT 4.50% 07/09/2034	142.48	3,670,886	5,230,278.23
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B54SDZ0	AEGON 6.625% 16/12/2039	338.14	5,699,000	9,635,177.71
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B56NF24	EASTERN POWER NETWORKS STP 12/11/2036	155.30	51,000	79,201.46
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B5BRGX9	DONG ENERGY 5.75% 09/04/2040	155.28	1,421,000	2,206,573.72
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B5KVK3	IPIC GMTN 6.875% 14/03/2026	254.74	1,791,000	2,281,151.93
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B5M3WFO	NIE FIN. 6.375% 02/06/2026	252.07	4,845,000	6,106,366.83
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B5NS351	EURP. INV. BANK 4.25% 07/12/2021	102.80	75,700	77,822.02
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B5S9423	EURP. INV. BANK 4.50% 07/06/2029	127.47	5,684,000	7,245,269.75
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B5TXLS9	PORTERBROOK RAIL FIN. 7.125% 20/10/2026	129.28	1,600,000	2,068,440.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B5T709	EASTERN POWER NETWORKS 4.75% 30/09/2021	102.11	2,590,000	2,644,542.81
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B5VX3C5	COMMUNITY FIN. 1 5.017% 31/07/2034	131.39	1,256,000	1,650,280.89
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B5W0BW1	SPD FIN. UK 5.875% 17/07/2026	247.54	2,209,000	2,734,101.39
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B5WJL86	SEVERN TRENT UTILI 6.25% 07/06/2029	135.69	261,000	354,157.33
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B60ZTR6	TESCO PROP. FIN. 7.6227% 13/07/2039	439.88	8,417,582	12,342,354.81
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B61MFS9	IBERDROLA FINANZAS 6.00% 01/07/2022	106.79	5,200,000	5,553,215.20
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B61Q688	EQUINOR 6.875% 11/03/2031	147.73	2,764,000	4,083,385.09
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B6276Z7	RWE FIN. 6.125% 6/7/2039	152.07	2,700,000	4,106,010.03
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B636SR9	SANTANDER UK 5.125% 14/04/2021	300.33	9,317,000	9,327,275.76
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B645WQ2	EURP. INV. BANK 3.875% 08/06/2037	135.96	9,198,000	12,505,251.28
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B64TKN7	THAMES WATER UTLS. CAYMAN FIN. 5.50% 11/02/2041	145.54	1,000,000	1,455,380.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B6552N8	SOUTH EASTERN POWER NETWORKS 5.625% 30/09/2030	267.16	2,648,000	3,537,159.71
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B67CB74	GATWICK FNDG. 6.50% 02/03/2041	292.77	1,599,000	2,340,683.36
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B68PQ66	PEABODY CAP. 5.25% 17/03/2043	450.75	5,490,000	8,248,719.51
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B6Q9TM7	ELECTRICITE DE FRANCE 5.50% 17/10/2041	144.56	1,500,000	2,168,402.60
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B6SXC09	RABOBANK NEDERLAND 4.00% 19/09/2022	105.23	316,000	332,531.22
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B6VGGK8	TRANSPORT FOR LON 3.625% 15/05/2045	127.26	1,443,000	1,836,395.96
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B6VTRW8	SOUTHERN GAS NETWORKS 4.875% 05/10/2023	110.27	204,000	224,951.41
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B6Z0ST1	IMPERIAL TOBACCO FIN. 5.50% 28/09/2026	119.59	457,000	546,543.21
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B6ZRWH8	RWE FIN. 4.75% 31/01/2034	126.23	3,000,000	3,786,955.08
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B704MY8	GATWICK FNDG. 5.75% 23/01/2039	396.76	7,266,000	9,609,584.36
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B70DB82	CO-OP. BANK PLC/UNITED KINGDOM 4.75% 11/11/2021	204.79	13,980,000	14,314,848.96
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B71KLP9	BARCLAYS BANK 4.25% 12/01/2022	103.11	253,000	260,880.19
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B731HB8	THFC FNDG. NO 3 5.20% 11/10/2043	297.41	7,492,000	11,140,949.99
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B73M9V5	LLOYDS TSB BANK 5.125% 07/03/2025	235.35	1,995,000	2,347,616.25
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B74GC06	NOTTING HILL HOUSING TST. 3.75% 20/12/2032	118.81	100,000	118,812.50

Date	Fund Name	SEDOL	Security Description	Local Price	Shares/Par	Base Value
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B7581Q0	ABP FIN. 6.25% 14/12/2026	121.32	460,000	558,056.82
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B76KKW4	SEVERN TRENT UTILS. FIN. 4.875% 24/01/2042	142.46	100,000	142,459.37
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B788KW6	FIDELITY INTL. 7.125% 13/02/2024	116.39	4,400,000	5,121,239.20
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B789V59	KON. 5.00% 18/11/2026	116.23	654,000	760,175.25
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B78F3W8	ANGLIAN WATER SERVS. FINC. 4.50% 05/10/2027	119.04	5,500,000	6,547,392.78
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B79M9P3	MOTABILITY OPERATIONS GRP. 4.375% 08/02/2027	118.46	100,000	118,462.80
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B7FBK84	HEATHROW FNDG. 7.125% 14/02/2024	229.52	3,553,000	4,077,461.88
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B7GMZZ8	STANDARD LIFE ABERDEEN 04/12/2042	106.50	4,000,000	4,260,072.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B7JFCF2	SOUTHERN ELEC. POW 5.50% 7/6/2032	136.37	719,000	980,488.80
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B7KDMH8	RBOS. 5.125% 13/01/2024	112.89	1,880,000	2,122,298.16
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B7KPHK2	TIME WARNER CABLE 5.25% 15/07/2042	384.45	5,113,000	6,552,263.49
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B7KSP41	TRANSPORT FOR LON 3.875% 23/07/2042	260.04	14,965,000	19,457,581.52
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B7LNT65	NORTHUMBRIAN WATER FIN. 5.125% 23/01/2042	146.90	582,000	854,936.10
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B7MJ3L5	ABBAY NATL. TSY. SERVS. 5.25% 16/02/2030	262.05	1,553,000	2,034,853.97
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B7PPT59	RESEAU FERRE DE FR 5.50% 01/12/2021	103.46	1,971,000	2,039,255.73
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B7VNYD7	GLENCORE FIN. EUR. STP 03/04/2022	105.27	1,445,000	1,521,106.71
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B7X4V48	DEUTSCHE BAHN FIN. 4.50% 29/11/2072	167.92	1,000,000	1,679,178.64
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B7XQ5J7	WELLS FARGO 3.50% 12/09/2029	112.86	1,200,000	1,354,360.80
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B7ZML39	MUENCHENER RUECKVERSICHERUNGS 26/05/2042	106.52	5,000,000	5,325,830.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B839Q34	THAMES WATER UTILS.CAYMAN FINC. 4.375% 03/07/2034	123.76	162,000	200,489.58
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B83MSH1	LONDON POWER NETW 6.125% 07/06/2027	128.02	2,113,000	2,705,011.89
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B83ZQ65	BROADGATE FINC. 5.098% 05/04/2033	114.59	1,264,900	1,449,484.64
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B8489J7	CTRL SECTION 1 FI 5.234% 02/05/2035	134.96	641,817	866,226.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B84QXJ9	CITIGROUP 5.15% 21/05/2026	119.00	1,750,000	2,082,547.25
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B845WB0	HAMMERSON 7.25% 21/04/2028	118.33	135,000	159,748.74
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B84TS93	SP MANWEB 4.875% 20/09/2027	242.62	2,715,000	3,293,615.37
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B84Z9V0	UK. GILT 3.25% 22/01/2044	136.80	2,790,000	3,816,720.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B87DTJ9	METROPOLITAN LIFE GBL. FNDG. I 3.50% 30/09/2026	112.77	2,550,000	2,875,571.25
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B87W554	DIGITAL STOUT HLDG. 4.25% 17/01/2025	111.79	360,000	402,450.12
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B8BGCN9	CLYDESDALE BANK 4.625% 08/06/2026	238.72	4,972,000	5,934,499.65
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B8BQJ86	THAMES WATER UTILS. CAYMAN FIN. 4.625% 04/06/2046	137.79	411,000	566,302.52
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B8BR9T7	THAMES WATER UTILI 6.50% 09/02/2032	141.92	1,000,000	1,419,163.43
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B8C36H1	Y/SHIRE. WATER SERVS. 3.625% 01/08/2029	229.00	7,703,000	8,819,790.80
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B8CHDW7	AT&T 4.875% 01/06/2044	131.60	1,121,000	1,475,231.57
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B8FVG9Y	TRANSPORT FOR LONDON 2.25% 09/08/2022	102.49	858,000	879,353.90
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B8GDZ58	AMERICA MOVIL SAB 5.75% 28-06-30	131.11	2,500,000	3,277,740.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B8GFYN5	NATL. AUSTRALIA B 5.125% 09/12/2021	103.33	1,462,000	1,510,728.46
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B8GN8N7	METROPOLITAN LIFE GBL. FNDG. I 2.875% 11/01/2023	104.25	1,459,000	1,521,072.86
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B8H8FT6	RABOBANK NEDERLAND 5.25% 14/09/2027	240.43	4,529,000	5,444,627.93
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B8J4DH6	SAXON WEALD CAP. 5.375% 06/06/2042	136.53	2,461,000	3,360,111.58
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B8K6KN6	WM MORRISON SUPERM 3.50% 27/07/2026	111.25	634,000	705,318.03
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B8KQNB5	AMERICA MOVIL 4.375% 07/08/2041	126.38	670,000	846,719.54
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B8L4GM0	LIBRA LONGHURST GRP. TSY. 5.125% 02/08/2038	139.81	2,200,000	3,075,789.20
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B8MJDB2	PFIZER 7.20% 15/03/2039	156.61	4,500,000	5,107,819.94
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B8N04F5	GE CAP. UK FNDG. 8.00% 14/01/2039	167.78	506,000	848,984.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B8NW4G2	C/WEALTH. BANK OF AUS. 3.00% 04/09/2026	334.01	8,701,000	9,687,484.58
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B8NW7C9	GEN. ELEC. 5.625% 16/09/2031	128.06	3,500,000	4,482,096.50
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B8NYB26	CENTRICA 4.25% 12/09/2044	127.43	1,907,000	2,430,061.50
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B8Q5WD1	GREAT PLACES HOUSING GRP. 4.75% 22/10/2042	139.01	1,470,000	2,043,507.27
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B928G06	APT PIPELINES 4.25% 26/11/2024	111.50	758,000	845,141.20
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B931VV7	UPP BD. 1 ISSUER 4.9023% 28/02/2040	119.71	2,230,263	2,669,937.36
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B958059	BUPA FIN. 5.00% 25/04/2023	107.98	743,000	802,268.37
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B96W8K8	AT&T 4.25% 01/06/2043	362.40	6,486,000	7,835,075.03
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B990GY9	HIGH SPEED RAIL F 4.375% 01/11/2038	248.81	5,456,000	6,787,618.65
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B9B4597	LIVERPOOL VICTORIA F F2V 22/05/2043	218.87	3,569,000	3,905,656.63
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B9GWFV8	SCOTTISH WIDOWS 7.00% 16/06/2043	287.12	5,453,000	7,828,332.25

Date	Fund Name	SEDOL	Security Description	Local Price	Shares/Par	Base Value
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B9J4WB0	SCOTTISH WIDOWS 5.50% 16/06/2023	109.32	3,000,000	3,279,735.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	B9JST33	TESCO PROP. FIN. 5.4111% 13/07/2044	385.65	3,179,696	4,087,487.08
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BBGTNH5	UNITE USAF II 3.374% 30/06/2023	104.62	1,274,000	1,332,849.93
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BBT3MP5	AA BD. 6.269% 31/07/2025	338.55	10,146,000	11,449,618.95
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BCF5P42	POPLAR HARCA VIA 4.843% 30/09/2043	133.75	1,828,000	2,444,997.24
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BD0D8W7	TOYOTA MOTOR CREDI 1.00% 27/09/2022	100.86	1,731,000	1,745,929.88
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BD0N4W9	NATL. AUSTRALIA B 1.125% 10/11/2021	201.21	4,410,000	4,436,693.73
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BD0NBF1	A2DOMINION HOUSING 3.50% 15/11/2028	218.78	2,660,000	2,909,756.12
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BD0XH20	UK. GILT 1.75% 22/07/2057	110.00	0	0.11
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BD0XQG7	WESTFIELD AMERICA 2.625% 30/03/2029	197.04	5,025,000	4,950,665.18
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BD24FS3	NATL. EXPRESS GRP. 2.50% 11/11/2023	104.05	925,000	962,443.08
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BD319Y7	JOHNSON & JOHNSON 3.70% 01/03/2046	111.61	6,000,000	4,853,749.92
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BD363N9	WESTPAC BANKING 2.125% 2/5/2025	105.47	650,000	685,565.69
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BD3BRZ4	INTERCONTINENTAL 2.125% 24/08/2026	200.76	4,435,000	4,451,830.83
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BD3F983	THAMES WATER UTIL 2.375% 3/5/2023	101.46	1,200,000	1,217,579.77
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BD3FWS4	DOMINO'S PIZZA MASTER '1A A2I' 3.082% 25/07/2047	100.56	2,910,000	2,120,939.46
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BD3J888	NEW YORK LIFE GBL. 1.00% 15/12/2021	100.53	586,000	589,092.91
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BD3RZV4	EURP. INV. BANK 1.00% 21/09/2026	102.03	1,260,000	1,285,521.30
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BD46026	MARTLET HOMES 3.00% 09/05/2052	229.44	5,129,000	5,884,014.45
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BD4H6X2	ST JAMES'S ONCOLO 2.804% 31/03/2037	104.97	596,127	625,777.85
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BD57B70	SUEZ 1.25% 19/05/2028	107.07	2,000,000	1,824,087.49
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BD5GGL6	JRP GRP. 9.00% 10/26/2026	130.83	1,500,000	1,962,481.50
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BD5HD41	COMPASS GRP. 2.00% 03/07/2029	104.37	550,000	574,042.35
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BD5JNH0	DOMINO'S PIZZA MASTER I '1A A2I' 4.116% 25/07/2048	105.40	2,435,930	1,860,813.91
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BD5MKN2	CHARTER MORTGAGE FUNDING 2017 '1 A' FRN 12/06/2054	100.10	197,996	198,198.83
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BD6C787	GATWICK FUNDING L 2.625% 07/10/2046	90.76	1,404,000	1,274,295.05
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BD7Y4X6	WELLS FARGO 2.125% 20/12/2023	103.31	2,982,000	3,080,787.70
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BD8FDM0	WPP FIN. 2013 2.875% 14/09/2046	93.41	590,000	551,093.63
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BD8G5P0	NATL. GRID GAS FIN 2.75% 22/09/2046	101.79	5,300,000	5,394,792.36
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BD8N5L7	SEVERN TRENT UTILI 2.75% 5/12/2031	109.58	3,135,000	3,435,307.70
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BD8Q1H4	BARCLAYS 3.125% 17/1/2024	105.48	1,704,000	1,797,440.54
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BD9GVN9	CREDIT SUISSE GRP F2F 12-09-2025	205.16	6,712,000	6,885,029.96
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BDC3PT1	FIDELITY NATL. INF 1.70% 30/06/2022	101.39	526,000	533,332.44
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BDC7XN3	BAT INTL. FIN. 4.00% 04/09/2026	111.49	550,000	613,169.17
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BDCPY56	WELLS FARGO 2.00% 28/07/2025	103.36	1,460,000	1,509,047.24
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BDCSCV7	VODAFONE GRP. 3.00% 12/08/2056	205.96	4,037,000	4,157,254.15
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BDD96T5	METROPOLITAN LIFE 1.125% 15/12/2021	201.24	10,317,000	10,381,171.74
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BDDVVV5	AA BD. 4.875% 31/07/2024	213.60	8,515,000	9,094,045.55
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BDDXT10	AMERICAN AIRLINES 3.65% 15/02/2029	101.07	9,338,000	6,840,558.68
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BDFG4H8	CANADIAN IMPERIAL 1.125% 30/06/2022	303.33	8,603,000	8,698,510.51
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BDFTH30	BAT INTL. FIN. 2.25% 9/9/2052	73.22	3,500,000	2,562,822.50
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BDFWX91	BANK OF NOVA SCOTI 1.75% 23/12/2022	102.22	10,300,000	10,528,155.30
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BDFZNN4	PENARIAN HOUSING 3.212% 07/06/2052	110.86	3,059,000	3,391,073.29
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BDGMW04	VOLKSWAGEN FINL. 1.625% 9/6/2022	101.06	1,400,000	1,414,840.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BDGN9H3	VODAFONE GRP. 3.00% 12/08/2056	102.98	3,000,000	3,089,364.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BDH48J0	AKELIUS RESIDENTI 2.375% 15/08/2025	208.88	3,135,000	3,274,184.60
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BDH4HM6	BANK OF AMERICA 2.30% 25/07/2025	211.29	7,368,000	7,783,930.97
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BDQPZK4	QUILTER F2V 28/02/2028	104.42	979,000	1,022,247.33
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BDQQ035	CHARM FIN. 3.509% 12/04/2048	114.00	2,200,000	2,508,106.18
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BDR7037	PRS FIN. 1.75% 24/11/2026	105.30	7,600,463	8,003,470.24
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BDRHNP0	UK. GILT 1.25% 22/07/2027	104.45	50,530,000	52,778,079.70
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BDRJ5L6	LAND SECS. CAP. M 2.399% 8/2/2029	104.65	1,000,000	1,046,480.20
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BDRJ5M7	LAND SECS. CAP. M 1.974% 8/2/2024	102.54	606,000	621,362.10
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BDRJH43	DWR CYMRU FINC. 2.50% 31/03/2036	108.74	670,000	728,557.34
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BDRK3B5	ROYAL BANK OF CAN 1.125% 22/12/2021	201.42	5,575,000	5,614,688.43
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BDRMNT9	DAIMLER INTL. FIN. 2.00% 04/09/2023	205.95	10,600,000	10,915,159.20

Date	Fund Name	SEDOL	Security Description	Local Price	Shares/Par	Base Value
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BDRTW15	PLACES FOR PEOPLE 3.625% 22/11/2028	113.97	1,100,000	1,253,687.60
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BDRW140	THAMES WATER UTIL 2.625% 24/01/2032	104.74	1,091,000	1,142,663.81
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BDRY1M4	HASTINGS GRP. FIN. 3.00% 24/05/2025	106.44	490,000	521,531.50
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BDRYRX7	WESTERN POWER DIS 2.375% 16/05/2029	105.15	4,791,000	5,037,669.43
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BDSHV11	BWP ISSUER 2.868% 30/06/2036	104.63	330,030	345,323.50
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BDVJ608	LONDON & QUADRANT 2.25% 20/07/2029	209.30	4,278,000	4,476,885.18
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BDVJ653	LONDON & QUADRANT 2.75% 20/07/2057	108.97	8,100,000	8,826,223.08
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BDW0DS7	ASCIANO FIN. 5.00% 19/09/2023	216.46	3,938,000	4,262,101.34
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BDZ4JZ5	PENSION INS. 5.625% 20/09/2030	239.25	10,600,000	12,680,018.60
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BF051Q2	STUDENT FIN. 2.6663% 30/09/2024	202.08	1,470,000	1,485,316.65
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BF088K4	SSE F2V 16/09/2077	102.83	2,400,000	2,467,920.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BF09NM4	STANDARD LIFE ABER 4.25% 30/06/2028	106.29	2,000,000	1,540,769.64
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BF0GXN6	LAND SECS. CAP. M 2.625% 22/09/2037	210.03	7,339,000	7,707,035.55
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BF0GXT2	LAND SECS. CAP. MK 2.75% 22/09/2057	108.16	9,379,000	10,144,570.25
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BF0HZ99	UK. GILT 0.75% 22/07/2023	101.51	9,780,000	9,927,189.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BF0QCQ2	PRINCIPALITY B/SO 2.375% 23/11/2023	103.22	4,020,000	4,149,552.54
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BF0SK53	STANLINGTON NO 1 '1 A' FRN 12/06/2046	100.23	1,620,000	1,623,719.63
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BF0VTL1	LLOYDS BANKING GRP 2.25% 16/10/2024	103.86	1,728,000	1,794,742.08
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BF10BD3	ANHEUSER-BUSCH INBEV 4.00% 24/09/2025	113.13	380,000	429,912.53
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BF1CDZ5	AROUNDTOWN 3.25% 18/7/2027	107.43	2,030,000	2,180,806.67
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BF1Y1D5	ANNINGTON FUNDING 3.935% 12/07/2047	120.82	690,000	833,628.33
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BF1Y1M4	ANNINGTON FNDG. 3.685% 12/07/2034	227.90	6,765,000	7,708,690.44
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BF23RH7	SHAFTESBURY CHINA 2.348% 30/09/2027	99.35	5,700,000	5,662,837.60
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BF28W11	SOUTHERN GAS NETWO 3.10% 15/09/2036	111.14	1,100,000	1,222,550.47
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BF29TT1	HOUSING & CARE 21 3.288% 08/11/2049	113.64	3,334,000	3,788,864.97
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BF2GGB3	TOWD POINT MTG. FNDG. 2018 'A12X A' FRN 20/02/2045	100.26	1,239,209	1,242,478.34
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BF2NYD2	FRIARY NO 4 '4 A' FRN 21/01/2050	100.24	1,987,864	1,992,720.28
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BF2PL15	CYBG F2V 25-09-2026	108.84	1,027,000	1,117,809.39
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BF2VJB9	LIBERTY LIVING FI 2.625% 28/11/2024	105.07	498,000	523,252.09
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BF329N3	VERIZON COMMS. 3.375% 27/10/2036	114.31	920,000	1,051,687.88
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BF3FPL2	HSBC HLDGS. F2V 13/11/2026	207.54	9,051,000	9,392,114.09
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BF3ZFY5	WELLS FARGO 1.375% 30/06/2022	100.88	1,180,000	1,190,427.66
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BF42BT2	DIGITAL STOUT HLDG 3.30% 19/07/2029	109.64	1,437,000	1,575,490.88
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BF42G53	BAZALGETTE FIN. 2.375% 29/11/2027	106.44	1,669,000	1,776,453.30
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BF42GV9	DIGITAL STOUT HLDG 2.75% 19/07/2024	105.90	400,000	423,585.36
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BF44KG8	GEN. MOTORS FINL. 2.25% 06/09/2024	102.99	1,560,000	1,606,569.12
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BF475W8	VIRGIN MONEY UK PLC F2F 22/06/2025	208.49	1,440,000	1,501,120.80
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BF4VBH7	NEWRIVER REIT 3.50% 7/3/2028	94.29	3,323,000	3,133,147.04
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BF501F1	BARCLAYS F2V 06/10/2023	204.62	9,030,000	9,238,692.33
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BF54Q69	EVERSHOLT FNDG. 3.529% 07/08/2042	218.91	1,866,000	2,042,390.29
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BF59T21	BARCLAYS 3.25% 17/01/2033	109.87	8,300,000	9,119,149.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BF5FTP2	TOLKIEN FNDG. SUKUK NO 1 '1 A' FRN 20/07/2052	100.11	1,501,756	1,503,412.54
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BF5KX77	PEABODY CAP. NO 2 3.25% 14/09/2048	117.71	900,000	1,059,382.83
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BF7MF19	CATALYST HOUSING 3.125% 31/10/2047	230.78	2,097,000	2,419,774.43
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BF7NYD7	ORBIT CAP. 3.375% 14/6/2048	238.44	5,621,000	6,701,352.13
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BF7TY02	WESTPAC BANKING 1.00% 30/6/2022	100.96	491,000	495,705.74
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BF8F528	NOTTING HILL HOUSI 3.25% 12/10/2048	232.80	4,123,000	4,799,118.40
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BF99W39	YORKSHIRE B/SOC. F2F 13-09-2028	212.67	11,152,000	11,858,605.33
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BFCB4V4	LIVESTOCK CAP. STP 02-10-2048	165.09	350,000	577,801.14
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BFCM978	PFIZER 2.735% 15/06/2043	222.19	3,746,000	4,161,691.11
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BFFFBF6	TRITAX BIG BOX RE 3.125% 14/12/2031	111.60	1,215,000	1,355,970.38
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BFLTVT6	BAMS CMBS 2018-1 DAC '1 A' FRN 17-05-2028	100.10	236,000	236,228.68
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BFLTWR1	GS. GRP. 3.125% 25/07/2029	220.95	7,735,000	8,545,336.39
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BFM4XM7	HSBC HLDGS. HSBC HLDGS. F2V PERP	110.63	2,501,000	2,766,906.32
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BFMDHS8	SANOFI 3.625% 19/06/2028	111.51	5,000,000	4,041,068.24
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BFMY1F6	VIRGIN MONEY UK F2V 14/12/2028	114.40	4,716,000	5,395,335.08

Date	Fund Name	SEDOL	Security Description	Local Price	Shares/Par	Base Value
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BFNSQQ3	SPAREBANK 1 BOLIGK 1.75% 18/12/2023	103.43	1,200,000	1,241,157.60
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BFWK4H7	BANQUE FEDERATIVE 1.375% 20/12/2021	100.83	1,400,000	1,411,653.60
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BFX14X5	SILVERSTONE MASTER ISSUER '1X 2A' FRN 21/01/2070	100.66	2,800,000	2,818,468.80
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BFXCN86	JOHNSON & JOHNSON 2.90% 15/01/2028	108.13	5,000,000	3,918,747.02
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BFXG8M7	HSBC HLDGS. F2V 27/06/2023	101.72	1,920,000	1,952,929.92
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BFXLL89	LONDON & QUADRANT 3.125% 28/02/2053	116.67	2,580,000	3,010,055.04
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BFXPT21	VOLKSWAGEN INTL. 4.125% 17/11/2031	352.32	8,400,000	9,864,926.40
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BFXSFR7	CADENT FIN. 3.125% 21/03/2040	217.02	2,490,000	2,701,948.80
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BFXYHD5	LEEDS B/SOC. F2V 25/04/2029	105.61	4,996,000	5,276,175.68
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BFXZPC3	VIRGIN MONEY HLDGS. F2V 24/04/2026	105.74	1,770,000	1,871,674.11
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BFY07L0	BRASS NO 7 '7 A' FRN 16/10/2059	100.60	528,640	531,807.61
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BFYF3Z1	INFORMA 3.125% 5/7/2026	105.32	664,000	699,330.11
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BFYX300	UNITE GRP. 3.50% 15/10/2028	109.78	953,000	1,046,217.70
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BFZ0X44	HISCOX 2.00% 14/12/2022	101.91	408,000	415,789.94
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BFZ6JW2	BLEND FNDG. 3.459% 21-09-2047	238.81	11,260,000	13,444,962.58
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BFZJ932	OPTIVO FIN. 3.283% 22/03/2048	234.11	2,195,000	2,569,347.33
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BG087M6	INC. CONTINGENT STUDENT LOAN '2 A1' FRN 24/07/2058	99.94	6,165,445	6,161,591.43
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BG0CZQ8	VOLKSWAGEN FINL. 1.875% 07/09/2021	201.00	2,400,000	2,412,045.60
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BG0PWC2	WELLCOME TST. 2.517% 07/02/2118	120.94	1,872,000	2,264,054.83
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BG0QMXX6	HEATHROW FNDG. 4.625% 31/10/2046	127.49	928,000	1,183,126.13
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BG0R7B2	TELEREAL SECURED F 4.01% 10/12/2031	110.92	4,250,447	4,714,658.97
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BG106H9	UNIVERSITY OF CA 0.25% IL 27/06/2068	118.42	1,305,000	1,545,365.99
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BG21PF2	NATWEST GROUP PLC 2.875%-FRN SNR 19/09/26	106.32	2,617,000	2,782,394.40
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BGBWVF8	AT&T 4.375% 14/09/2029	118.00	332,000	391,743.73
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BGCZH81	UNITE USAF II 3.921% 30/06/2025	109.74	340,000	373,125.85
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BGF8KT8	WELLTOWER 4.80% 20/11/2028	117.79	1,090,000	1,283,916.45
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BGHHDR3	DIGITAL STOUT HLDG 3.75% 17/10/2030	113.75	267,000	303,705.71
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BGK0647	INTU METROCENTRE 4.125% 06/12/2023	99.00	2,112,000	1,045,438.52
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BGL8811	TC DUDGEON OFTO 3.158% 12/11/2038	225.21	4,132,790	4,653,644.65
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BGM5KX7	GOSFORTH FNDG. 2018-1 '1X A2' FRN 25/08/2060	100.63	1,361,242	1,369,751.01
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BGMG7Q2	WESSEX WATER SERVS 1.50% 17/09/2029	98.13	1,236,000	1,212,853.37
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BGMK247	AUSTRALIA & NEW ZEAL FRN 24/01/2022	100.49	1,900,000	1,909,323.30
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BGNKKQ4	PRUDENTIAL F2V 20/10/2068	126.32	4,500,000	5,684,188.50
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BGNKKR5	PRUDENTIAL F2V 20/10/2051	234.09	9,325,000	10,914,369.74
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BGQYFS0	ANGLIAN WATER SERV 2.75% 26/10/2029	218.71	3,994,000	4,367,619.59
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BGR7FB1	SOUTHERN HOUSING G 3.50% 19/10/2047	120.88	2,089,000	2,525,195.73
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BH04GC4	TOGETHER AST. BACKED SECURITI '1 A' FRN 12/07/2050	100.37	2,817,083	2,827,467.13
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BH05DR1	L&G. GRP. F2V 14/11/2048	231.82	4,916,000	5,698,054.37
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BH0WGT5	GREATER GABBARD O 4.137% 29/11/2032	232.48	2,905,922	3,377,899.42
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BH2YHT6	CPUK FIN. 3.69% 28/08/2028	217.69	4,637,000	5,047,160.39
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BH3J693	INC. CONTINGENT STUDENT LO '2 A2' 2.50% 24/07/2058	99.64	1,962,870	1,955,807.59
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BH3ZXC3	NIBC BANK 3.125% 15/11/2023	105.41	2,200,000	2,319,017.80
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BH57VG7	PRUDENTIAL F2V 19/12/2063	252.34	8,898,000	11,226,419.74
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BH5M4P2	PEABODY CAP. NO 2 4.625% 12/12/2053	455.95	7,221,000	10,974,822.40
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BHD6CJ6	GB SOCIAL HOUSING 5.193% 12/02/2038	135.76	4,885,000	6,631,856.39
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BHL1CP9	YORKSHIRE WATER FI 2.75% 18/04/2041	107.60	2,493,000	2,682,453.53
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BHNG887	VIRGIN MONEY UK F2V 03/09/2027	109.95	390,000	428,811.31
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BHNV398	BANCO SANTANDER S 1.375% 31/07/2024	101.20	1,800,000	1,821,639.60
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BHTD581	N/WIDE. B/SOC. FRN 10/01/2024	101.66	4,894,000	4,975,382.33
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BHXH5M3	ORANGE 3.25% 15/01/2032	338.29	10,700,000	12,065,780.10
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BHZM1G2	PRS FIN. 2.00% 23/01/2029	212.04	2,595,000	2,751,221.60
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJ02978	HSBC HLDGS. F2F 29/05/2030	215.06	6,756,000	7,264,557.91
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJ05TF5	AXA F2F 16/01/2054	125.53	1,813,000	2,275,925.98
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJ0CGW2	INTL. BANK FOR REC 1.25% 7/9/2023	102.43	7,446,000	7,626,595.28
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJOCLK5	NOTTING HILL GENE 2.875% 31/1/2029	216.24	3,397,000	3,672,904.60
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJ2L036	CITIGROUP 2.75% 24/01/2024	210.28	4,127,000	4,339,064.57

Date	Fund Name	SEDOL	Security Description	Local Price	Shares/Par	Base Value
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJ2WB69	MORHOMES 3.40% 19/02/2038	108.86	5,049,000	5,496,442.38
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJ3WD51	ELECTRICITE DE FRANC F2V PERP	225.81	7,800,000	8,806,434.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJ4SZQ3	GREENE KING FIN. 3.593% 15-MAR-35	315.69	6,662,498	7,010,953.84
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJ4XDZ3	NORTHERN TST. GBL. STG. INC	3.00	91,748,000	91,748,000.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJ4XKN0	ELECTRICITE DE FRA 6.00% 23/01/2114	327.68	11,700,000	19,169,519.21
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJ5FZT6	FISERV 3.00% 01/07/31	107.74	1,050,000	1,131,243.75
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJ5JGB7	APT PIPELINES 3.125% 18/07/2031	107.01	694,000	742,644.11
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJ5RNF4	LONDON POWER NETW 2.625% 01-MAR-29	107.24	1,129,000	1,210,765.57
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJ7BTL2	GS. GRP. 4.25% 29/01/2026	113.90	1,030,000	1,173,219.44
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJ8RZV1	ELECTRICITE DE FRA 6.00% 23/01/2114	163.84	2,400,000	3,932,209.07
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJ9J6N5	HOME GRP. 3.125% 27/03/2043	223.57	2,786,000	3,114,388.16
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJBT4G2	ANGLO AMERICAN CA 3.375% 11/03/2029	108.00	1,110,000	1,198,806.69
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJCWXC9	ING GROEP 3.00% 18/02/2026	216.10	10,600,000	11,453,501.40
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJCZ6R4	BNP PARIBAS 3.375% 23-JAN-26	219.08	7,125,000	7,804,653.75
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJDQ5Y6	UTD. UTILITIES WA 2.625% 12/2/2031	108.21	350,000	378,735.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJFD1Q9	RL FIN. BONDS NO 4 F2V 07/10/2049	220.67	12,475,000	13,763,994.47
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJFVG13	TSB BANK PLC/UNITED FRN 15/02/2024	101.97	4,980,000	5,077,901.82
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJH7K62	BLEND FNDG. 2.984% 15/03/2034	105.47	950,000	1,001,946.57
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJJMM25	HSBC HLDGS. F2F 22/07/2028	107.49	1,821,000	1,957,460.50
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJK0PN0	L&G. GRP. F2V 31.12.49	109.33	400,000	437,318.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJK1OZ0	DEUTSCHE TELEKOM 3.125% 06/02/2034	111.92	605,000	677,120.12
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJL3CJ3	NEXT GRP. 3.00% 26/08/2025	107.21	181,000	194,057.34
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJLD0Z5	WELLS FARGO 2.50% 02-MAY-29	209.82	3,630,000	3,808,145.88
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJLK012	BANQUE FEDERATIVE 1.75% 19/12/2024	103.31	2,500,000	2,582,645.41
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJN8T5	AROUNDTOWN 3.625% 10-APR-31	109.37	1,395,000	1,525,725.45
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJLWF91	SVENSKA HANDELSBA 1.625% 15/12/2023	102.96	3,559,000	3,664,335.72
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJMOH32	CITIGROUP 1.75% 23-10-26	203.88	7,310,000	7,451,704.36
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJMOH32	CITIGROUP 1.75% 23/10/2026	101.94	2,300,000	2,344,585.50
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJQ3111	BARCLAYS 3.00% 08-MAY-26	106.85	4,950,000	5,289,015.60
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJQNDQ2	PRUDENTIAL F2V 20/07/2049	105.85	5,000,000	5,292,495.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJQNDR3	LLOYDS BANK COR. M 1.75% 11/07/2024	102.41	6,185,000	6,334,312.09
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJQ5GL3	VERIZON COMMS. 2.50% 08-APR-31	104.69	1,100,000	1,151,559.20
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJR6C85	ROTHESAY LIFE 3.375% 12/07/2026	105.54	3,930,000	4,147,906.71
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJRFWM6	SOCIETE GENERALE 1.875% 03/10/2024	204.93	1,900,000	1,946,838.80
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJSB405	TOYOTA MOTOR FIN. 1.375% 23/05/2023	101.84	3,379,000	3,441,325.66
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJSBDJ7	TOTAL CAP. INTL. 1.66% 22/07/2026	102.87	2,700,000	2,777,549.60
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJSDWY1	CLYDESDALE BANK FRN 22/03/2024	101.54	5,630,000	5,716,606.29
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJSPPFP	EXPERIAN FIN. 3.50% 15/10/2021	100.82	100,000	100,823.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJTMRG4	MANCHESTER AIRPORT 4.75% 31/03/2034	243.83	3,207,000	3,909,818.67
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJTPBZ0	NATL. EXPRESS GRP 2.375% 20/11/2028	102.61	1,166,000	1,196,479.95
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJVJP58	FIDELITY NATL. INF 3.36% 21/05/2031	221.93	1,960,000	2,174,961.04
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJVNZW7	GLENCORE FIN. EUR 3.125% 26/03/2026	106.74	1,313,000	1,401,473.88
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJXS2C9	FIDELITY NATL. INF 3.36% 21/05/2031	221.93	594,000	659,146.35
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BJXT7L6	SANTANDER UK FRN 12-11-24	101.48	1,108,000	1,124,398.40
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BK0Y692	TP ICAP 5.25% 29/05/2026	113.86	2,113,000	2,405,893.50
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BK3F528	IMPERIAL TOBACCO 4.875% 07/06/2032	118.20	1,500,000	1,773,019.50
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BK5GM39	CADENT FIN. 2.25% 10/10/2035	98.46	3,352,000	3,300,500.94
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BK6RMF3	NEW YORK LIFE GBL 1.625% 15/12/2023	205.61	4,074,000	4,188,222.74
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BK6TYH5	REALTY INC. 3.25% 15/06/20290	105.94	8,000,000	6,142,562.90
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BK6YSH8	DAIMLER INTL. FIN 1.625% 11-11-24	102.37	1,000,000	1,023,686.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BK6Z0P3	DEUTSCHE PFANDBRIE 1.75% 21/11/2022	101.36	4,500,000	4,561,096.50
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BK8M6K9	BRITISH AIRWAYS 20 3.30% 15/12/2032	99.92	5,172,834	3,746,241.91
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BK8Q4Q3	WESTFIELD STRATFO 1.642% 04/08/2026	297.43	20,013,000	19,841,808.80
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BK9ZCQ5	UNILEVER 1.50% 22/07/2026	103.38	1,430,000	1,478,276.47
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BKB02B3	ENT. PRODS. OPERA 3.125% 31-JUL-29	105.58	4,310,000	3,298,100.76
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BKBM446	UTD. AIRLINES 2019 2.70% 01/05/2032	97.44	1,502,478	1,061,131.48

Date	Fund Name	SEDOL	Security Description	Local Price	Shares/Par	Base Value
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BKBS3G9	WESTERN POWER DIST 1.75% 9/9/2031	197.45	3,974,000	3,923,345.13
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BKC9SR7	BERKSHIRE HATHAWA 2.375% 19/06/2039	105.67	649,000	685,781.82
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BKC9ST9	BERKSHIRE HATHAWA 2.625% 19-06-59	112.51	3,164,000	3,559,784.76
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BKD0V731	PHOENIX GROUP HOLDING 5.867%	119.36	6,600,000	7,877,579.59
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BKDZX80	COLD FIN. '1 A' FRN 20/08/2029	99.90	1,985,037	1,983,038.53
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BKFBJT9	ROTHESAY LIFE F2V 17/09/2029	222.04	9,000,000	9,991,751.32
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BKKB938	LEEDS B/SOC. FRN 15/1/2025	101.30	1,588,000	1,608,624.94
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BKJKT32	GATWICK FNDG. 2.875% 05/07/2049	93.89	340,000	319,227.06
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BKLL1X2	ROYAL BANK OF CAN 1.125% 15-12-25	100.63	8,770,000	8,825,391.32
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BKLJXY0	BRASS NO 8 '8X A2' FRN 16/11/2066	101.04	717,124	724,613.86
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BKM6953	DNB BANK ASA 1.375% 12/06/2023	101.84	2,626,000	2,674,318.40
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BKMG3J5	LLOYDS BANKING GRP. F2V 15/01/2026	102.03	1,085,000	1,107,047.20
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BKP8439	N/WIDE. BLDG SOCIETY FRN 24/02/2031	100.08	3,653,000	3,655,765.32
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BKPG370	APT PIPELINES 2.50% 15/3/2036	98.55	4,132,000	4,072,103.23
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BKQN499	JUPIT 1X B '1X B' FRN 20/07/2060	99.85	1,276,000	1,274,093.66
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BKQV976	AT&T 7.00% 30/04/2040	159.49	150,000	239,229.45
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BKRS288	EUROCLEAR BANK 1.25% 30-09-24	101.90	4,325,000	4,407,200.95
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BKRTY88	TRANSPORT FOR LOND 4.00% 07/04/2064	302.86	7,989,000	12,097,936.35
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BKRVWW1	UTD. MEXICAN STAT 5.625% 19/03/2114	218.96	9,570,000	10,477,459.27
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BKRWNG5	LIVEWEST TSY. 2.25% 10-10-43	102.19	390,000	398,525.79
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BKS3RN2	RSA INS. GRP. PL 1.625% 28/08/2024	102.10	672,000	686,095.20
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BKSCRX9	LONDON STOCK EXCH 1.625% 06/04/2030	99.29	1,877,000	1,863,618.87
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BKSFX63	STANDARD CHARTERE 4.644% 01/04/2031	113.64	2,784,000	2,292,967.84
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BKSG571	MCDONALDS CORP 4.2% 01/04/2050	113.53	1,048,000	862,340.59
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BKTC8Z7	METROPOLITAN LIFE 1.625% 21/09/2029	100.85	912,000	919,730.11
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BKTC921	COVENTRY B/SOC. 1.50% 23-01-23	101.33	2,318,000	2,348,912.85
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BKTDVX9	JUST GRP. 8.125% 26/10/2029	124.95	1,250,000	1,561,912.50
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BKV4HZ4	LOGICOR 2019-1 UK 1.875% 17/11/2026	207.57	6,444,000	6,687,932.59
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BKV8357	MASSMUTUAL GBL. F 1.375% 15/12/2026	101.87	4,106,000	4,182,876.15
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BKVF388	LANDESBANK BADEN-W 1.50% 03-02-25	101.78	1,300,000	1,323,164.34
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BKWGTY2	SSE SSE F2V PERP	105.49	1,785,000	1,882,996.50
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BKX8GL3	PENSION INSURANCE 4.625% 07/05/2031	111.71	1,253,000	1,399,669.92
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BKXNHR1	GATWICK FNDG. 4.625% 27/03/2034	236.24	6,947,000	8,205,838.08
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BKY5GZ7	VERIZON COMMS. 3.70% 22/03/2061	98.49	512,000	365,477.69
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BKY72K0	DANSKE BANK 2.25% 14/01/2028	102.39	3,572,000	3,657,517.25
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BKYBZ92	YORKSHIRE WATER FI 1.75% 26/11/2026	102.59	1,237,000	1,269,096.11
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BLOL902	FIDELITY NATL. INF 2.25% 03-12-29	102.69	1,250,000	1,283,566.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BLOP0J0	NATL. GRID GAS 1.125% 14/1/2033	90.00	2,625,000	2,362,548.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BL1FDX4	CK HUTCHISON GRP. 2.00% 17-10-27	101.57	2,010,000	2,041,636.53
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BL1GL44	YORKSHIRE B/SOC. FRN 21/11/2024	101.39	1,100,000	1,115,279.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BL2FJX5	INTESA SANPAOLO 2.50% 15/1/2030	101.53	1,427,000	1,448,837.38
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BL396H9	CPI PROP. GRP. 2.75% 22/01/2028	101.26	781,000	790,859.66
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BL397H6	ENT. PRODS. OPERAT 3.70% 31/01/2051	98.32	2,880,000	2,052,336.42
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BL39MT3	SP TRANSMISSION 2.00% 13/11/2031	204.21	1,909,000	1,949,149.87
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BL3F008	PORTERBROOK RAIL 4.625% 4/4/2029	233.34	5,139,000	5,995,717.60
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BL3F008	PORTERBROOK RAIL 4.625% 04/04/2029	116.67	2,911,000	3,396,289.93
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BL4KJ53	EASTERN POWER NET 2.125% 25/11/2033	205.75	812,000	835,328.89
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BL57N28	BP CAPITAL MARKETS PLC BP CAPITAL MKT F2V 31/12/49	212.68	4,933,000	5,245,735.74
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BL6D3L1	COMCAST 1.95% 15/1/2031	96.19	5,000,000	3,485,988.48
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BL71N25	NATL. GRID GAS 1.375% 07/02/2031	94.58	4,000,000	3,783,052.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BL96WB0	NATL. GRID ELECTRI 2.00% 17/04/2040	94.34	5,867,000	5,535,150.75
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BLB2Z06	BUPA FIN. 4.125% 14/06/2035	108.21	4,363,000	4,721,080.14
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BLC8C68	JPM. CHASE F2F 24/03/2031	115.27	5,000,000	4,177,357.99
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BLCCBX0	MCDONALD'S 3.60% 1/7/2030	109.13	8,000,000	6,327,587.60
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BLD1X85	3I GRP. 3.75% 5/6/2040	220.77	5,464,000	6,031,381.76
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BLD4CY3	BRITISH AIRWAYS 20 4.25% 15/11/2032	105.09	1,019,052	776,234.37

Date	Fund Name	SEDOL	Security Description	Local Price	Shares/Par	Base Value
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BLD6QH0	FEDEX 2020-1 CLAS 1.875% 20/2/2034	97.16	12,477,241	8,786,711.06
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BLF0LG4	HOUSING FINANCE C 8.625% 13/11/2023	236.40	3,384,593	4,000,567.50
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BLF7ZP2	L&G. GRP. F2V 1/11/2050	334.43	5,916,000	6,594,931.99
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BLF8243	VERIZON COMMS. 1.875% 3/11/2038	93.49	1,957,000	1,829,569.28
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BLF84W5	FNDG. IV '1 A' FRN 15/9/2024	100.48	1,631,000	1,638,809.23
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BLF8RL5	SCOTTISH HYDRO ELE 1.50% 24/3/2028	99.78	2,550,000	2,544,332.37
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BLFBWW0	EVERSHOLT FNDG. 2.742% 30/6/2040	307.07	13,540,000	13,858,941.47
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BLFDXD4	AIR CANADA 2020-2 5.25% 1/4/2029	107.70	3,894,000	3,039,578.82
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BLGYKF7	NEW YORK LIFE INS. 3.75% 15/5/2050	105.24	3,111,000	2,372,895.97
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BLGYRQ7	CATERPILLAR 3.25% 09/04/2050	102.04	7,724,000	5,712,536.08
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BLH2QW9	HEATHROW FNDG. 2.625% 16/03/2028	99.12	1,861,000	1,844,626.92
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BLMQBBO	MANCHESTER AIRPORT GRP. FNDG. 4.125% 02/04/2024	108.47	801,000	868,849.23
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BLMQCQ2	BPCE 5.25% 16/04/2029	122.49	1,300,000	1,592,331.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BLPK313	JUST GRP. F2V 15/4/2031	114.81	873,000	1,002,290.43
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BM5J9Z3	ORACLE CORP 2.8% 01/04/2027	105.32	10,000,000	7,633,262.44
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BM638D5	EXPERIAN FIN. 3.25% 7/4/2032	112.25	863,000	968,700.24
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BM638N5	OPTIVO FIN. 2.857% 7/10/2035	219.65	4,962,000	5,449,509.92
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BM6Q590	CROWN CASTLE INTL. 3.30% 01/07/2030	104.57	2,012,000	1,524,892.08
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BM8MMH2	EQUINOR 3.125% 6/4/2030	105.79	6,369,000	4,883,458.74
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BM8N2T7	ING GROEP NV F2F 07/12/2028	96.80	3,600,000	3,484,900.80
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BM8SST4	EQUINOR 3.625% 6/4/2040	106.37	6,831,000	5,266,531.54
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BM98Q33	APPLE 2.65% 11/5/2050	90.79	1,959,000	1,289,086.92
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BM99ZJ5	ENEL FIN. INTL. 1.00% 20/10/2027	195.52	2,572,000	2,514,374.35
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BM9GGM6	CREDIT SUISSE GRP. F2V 9/6/2028	101.76	795,000	808,978.49
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BMBSDS5	ORSTED 2.50% 18/02/2049	297.65	11,185,000	11,097,477.39
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BMC44X4	COVENTRY BUILDING 1.00% 21/9/2025	99.38	2,610,000	2,593,789.29
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BMC5S79	SOCIETE GENERALE 1.25% 07/12/2027	95.95	4,200,000	4,029,958.80
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BMC7TT4	ZURICH FINANCE IRELA F2V 19/04/2051	96.90	3,421,000	2,402,661.60
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BMCMWVG7	WESTERN POWER DIS 1.625% 7/10/2035	184.99	4,540,000	4,199,196.91
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BMD80C6	GUINNESS P/SHIP. 2.00% 22/04/2055	97.08	1,350,000	1,310,593.70
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BMD8PX2	METROPOLITAN LIFE 0.625% 08/12/2027	191.32	3,784,000	3,619,816.91
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BMD9513	WESSEX WATER SERVS 1.25% 12/01/2036	88.83	4,103,000	3,644,887.91
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BMDCHP0	PENSION INS. 3.625% 21/10/2032	103.04	1,184,000	1,220,035.04
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BMDFRN7	HYDE HOUSING ASC. 1.75% 18/8/2055	172.74	4,374,000	3,777,885.03
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BMDGQP5	BANQUE FEDERATIVE 0.875% 07/12/2027	97.21	5,600,000	5,443,816.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BMDWZN4	WPP FIN. 3.75% 19/05/2032	111.14	968,000	1,075,829.42
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BMFHOP4	RECKITT BENCKISER 1.75% 19/05/2032	99.63	1,513,000	1,507,341.89
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BMFNMZ6	SCOTTISH HYDRO E 2.125% 24/03/2036	99.42	3,725,000	3,703,368.18
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BMFSGK4	GLENCORE FNDG. 1.625% 01/09/2025	99.99	5,000,000	3,623,530.36
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BMGM5T7	THAMES WATER UTIL 2.375% 22/4/2040	294.92	5,784,000	5,686,119.44
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BMGNX96	GRAINGER 3.00% 03/07/2030	209.09	2,776,000	2,902,217.85
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BMH5PF1	SOUTHERN WATER SE 2.375% 28/5/2028	102.55	3,419,000	3,506,114.14
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BMH5PN9	SOUTHERN WATER SER 3.00% 28/5/2037	210.78	7,582,000	7,990,572.83
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BMH5RK0	INTERCONTINENTAL 3.375% 8/10/2028	211.48	1,392,000	1,471,911.94
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BMHFQK3	METROPOLITAN LIFE 2.95% 09/04/2030	104.25	4,068,000	3,073,775.66
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BMHMYG6	NORTHERN POWERGRI 1.875% 16/6/2062	92.57	2,186,000	2,023,553.83
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BMHQWN1	DIAGEO FIN. 2.875% 27/03/2029	110.58	3,127,000	3,457,932.49
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BMHZM27	SANCTUARY CAP. 2.375% 14/04/2050	205.43	4,573,000	4,697,189.50
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BMNB2M9	COOPERATIEVE RABO 4.625% 23/05/2029	235.55	10,698,000	12,599,334.14
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BMQ5YQ6	ROYAL BANK OF SCOTLA F2V 14/8/2030	106.58	9,128,000	9,728,467.22
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BMTD2D0	ILIAD SA 2.375% 17/6/2026	103.88	3,000,000	2,654,724.01
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BMTXLG6	BMW INTERNATIONAL 0.75% 8/3/2024	100.02	4,365,000	4,365,851.18
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BMV3JS2	INTESA SANPAOLO 2.625% 11/03/2036	98.02	2,569,000	2,518,025.05
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BMV3LL9	WORKSPACE GRP. 2.25% 11/03/2028	98.50	1,517,000	1,494,298.10
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BMVF698	CPPIB CAPITAL INC 1.125% 14/12/2029	99.63	2,900,000	2,889,165.60
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BMVMMT1	DEUTSCHE BANK F2F 22/12/2028	97.93	800,000	783,443.20

Date	Fund Name	SEDOL	Security Description	Local Price	Shares/Par	Base Value
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BMW3GP7	AFFORDABLE HOUSING 3.80% 20/05/2042	139.16	580,000	807,127.79
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BMW4TF1	UK MUNICIPAL BOND 1.625% 26/08/2060	179.39	8,986,000	8,059,938.78
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BMWBCS6	TRITAX BIG BOX REI 1.50% 27/11/2033	95.00	426,000	404,700.51
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BMWC4D8	AMERICAN HONDA FIN 0.75% 25/11/2026	98.05	2,622,000	2,570,776.82
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BMWJ6R7	UTD. UTILITIES WA 1.875% 3/6/2042	94.58	1,672,000	1,581,448.18
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BMWJ729	AVIVA F2V 3/6/2055	109.46	803,000	878,932.48
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BMXGS59	PEARSON FNDG. 3.75% 4/6/2030	108.91	506,000	551,085.61
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BMXVDJ3	ENW FIN. 1.415% 30/7/2030	193.55	1,914,000	1,852,303.78
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BMXWB47	BUNZL FIN. 1.50% 30/10/2030	96.62	711,000	686,990.66
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BMYS316	REALTY INC. 1.625% 15/12/2030	196.12	7,232,000	7,091,554.56
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BMYCSY4	DIRECT LINE INS. G 4.00% 5/6/2032	222.42	2,053,000	2,283,151.57
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BMYMJH5	PHOENIX GRP. HLDG 5.625% 28/4/2031	354.98	1,899,000	2,247,051.21
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BMZ5L33	FIRST ABU DHABI B 0.875% 09/12/2025	99.20	2,505,000	2,484,922.43
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BN0YSX0	FOLIO RESIDENTIAL 1.246% 31/10/2027	99.84	4,092,000	4,085,276.27
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BN2BGF8	VIRGIN MONEY UK F2V 11/12/2030	110.02	311,000	342,168.48
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BN49ZN1	SOUTHERN GAS NETWO 1.25% 2/12/2031	93.28	2,984,000	2,783,471.32
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BN4GXG1	LLOYDS BANKING GRP. F2V 03/12/2035	100.00	2,894,000	2,894,038.62
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BN4H6V0	CLOSE BROS. FIN. 1.625% 03/12/2030	193.85	3,024,000	2,931,048.28
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BN4Q101	UTD. UTILITIES WA 0.875% 28/10/2029	94.76	1,880,000	1,781,482.10
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BN65PR1	STATES OF JERSEY 3.75% 09/06/2054	142.88	390,000	557,241.75
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BN6JH88	LEEDS B/SOC. F2V 16/3/2027	99.34	2,182,000	2,167,504.97
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BN77QK6	HEATHROW FNDG. 2.75% 13/10/2029	205.86	1,668,000	1,716,904.09
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BN7CBP1	TRAVIS PERKINS 3.75% 17/2/2026	105.89	554,000	586,610.80
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BN7K337	SKIPTON B/SOC. F2V 2/10/2026	204.45	5,378,000	5,497,606.72
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BNBP0B5	THAMES WATER UTILI 4.00% 19/06/2025	112.43	799,000	898,287.37
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BNBTKT5	BNP PARIBAS SA 1.25% 13/07/2031	185.77	7,900,000	7,337,899.20
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BNC1C38	SHELL INTL. FIN. 1.00% 10/12/2030	93.73	2,626,000	2,461,386.56
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BNC1DR9	BARCLAYS F2F 3/11/2026	101.31	994,000	1,007,063.39
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BNDQ8N4	ORBIT CAP. 2.00% 24/11/2038	193.25	1,719,000	1,660,966.12
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BNGWY31	CLOSE BROS. FIN. 3.875% 27/06/2021	100.74	530,000	533,905.57
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BNH7004	L&G. GRP. F2V 27/06/2064	242.82	6,888,000	8,362,564.58
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BNKVV55	TOYOTA MOTOR CREDI 0.75% 19/11/2026	98.27	427,000	419,605.43
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BNM4754	TAURUS 2021-3 DEU DAC 'DE3 A' FRN 22/12/2030	100.06	13,268,000	11,309,434.87
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BNRQN79	NEW YORK LIFE GBL. 0.75% 14/12/2028	191.24	5,307,000	5,074,463.18
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BNTJ086	BPCE 1.00% 22/12/2025	99.56	2,600,000	2,588,644.50
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BNTJ883	GS. GRP. 1.50% 07/12/2027	199.38	5,812,000	5,794,093.23
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BNVQ3Y2	TELEREAL SECURIT 1.3657% 10/12/2031	201.12	3,500,000	3,519,556.70
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BQSV6C0	CAMBRIDGESHIRE HOU 4.25% 15/09/2045	133.11	1,100,000	1,464,216.60
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BR17T90	ORANGE F2V PERP	108.24	714,000	772,830.74
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BRGJC12	RSA INS. GRP. F2V 10/10/2045	113.75	4,354,000	4,952,803.07
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BRJ9FT0	TSB BANKING GRP. F2F 06/05/2026	201.18	2,572,000	2,587,136.73
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BRJZTL8	SOCIETY OF LLOYD'S 4.75% 30-OCT-24	221.92	9,045,000	10,036,347.87
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BRK0YC8	DIGNITY FIN. 3.5456% 31/12/2034	104.52	1,721,970	1,799,786.17
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BSD98Z0	YORKSHIRE HOUSING 4.125% 31/10/2044	129.99	1,200,000	1,559,936.40
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BSL0MCO	AXA AXA F2V PERP	115.39	1,430,000	1,650,112.75
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BSP5R26	WELLTOWER 4.50% 01/12/2034	119.70	2,693,000	3,223,599.10
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BSP5R26	WELLTOWER INC 4.50% 01/12/2034	119.70	900,000	1,077,326.10
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BSXNQHO	JOHN LEWIS 4.25% 18/12/2034	101.01	800,000	808,116.80
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BSZLMT6	RIVERSIDE FIN. 3.875% 05/12/2044	130.03	1,116,000	1,451,128.60
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BTDY3C4	STATES OF GUERNSE 3.375% 12/12/2046	128.30	410,000	526,038.61
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BTKH7C4	TELEREAL SECURITISAT FRN 10/09/2031	99.75	1,700,000	1,695,750.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BV0LR16	PGH CAP. 6.625% 18/12/2025	239.73	7,719,000	9,252,502.85
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BVFCYL6	PARAGON TSY. 3.625% 21/01/2047	120.35	2,050,000	2,467,232.40
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BVV23F7	RHP FIN. 3.25% 05/02/2048	116.72	611,000	713,184.08
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BVXB5Y6	SCENTRE MGT. 2.375% 08/04/2022	101.34	881,000	892,840.64
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BVXLQX1	GWYNT Y MOR OFTO 2.778% 17/02/2034	211.08	3,686,836	3,891,021.34

Date	Fund Name	SEDOL	Security Description	Local Price	Shares/Par	Base Value
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BW39FR9	SWAN HOUSING CAP. 3.625% 05/03/2048	105.67	3,425,000	3,619,259.15
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BW4NHJ6	NORTHERN POWERGRID Y/SHIRE. 2.50% 01/04/2025	105.94	100,000	105,937.79
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BW4QF35	ERAC USA FIN. 4.50% 15/02/2045	114.96	911,000	759,061.58
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BW9PK10	NEWDAY P/SHIP. FNDG. 2015-1 '1 A' FRN 15/04/2025	100.09	3,129,000	3,131,712.84
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BWBVVP7	SPECTRA ENERGY PAR 3.50% 15/03/2025	107.13	8,000,000	6,212,021.91
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BWBXMJ4	CREDIT AGRICOLE 4.375% 17/03/2025	109.95	8,450,000	6,733,782.29
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BWD24D7	APT PIPELINES 3.50% 22/03/2030	110.02	3,750,000	4,125,896.64
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BWDPMH6	ORBIT CAP. 3.50% 24/03/2045	120.16	471,000	565,939.94
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BWX5L13	WELLS FARGO 2.125% 22/04/2022	101.57	111,000	112,741.40
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BY4K9N9	CREDIT SUISSE GRP. 3.00% 27/05/2022	102.43	231,000	236,622.08
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BY58YP9	COMCAST 4.60% 15/08/2045	120.95	9,800,000	8,590,818.15
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYJQT32	CPUK FIN. 3.588% 28/08/2025	214.81	2,180,000	2,341,374.62
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYM4ZC4	ERAC USA FIN. 4.20% 01/11/2046	111.39	580,000	468,256.12
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYM5X34	BARCLAYS 3.25% 12/02/2027	108.29	2,260,000	2,447,369.82
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYM79Z4	CLOSE BROS. FIN. 2.75% 19/10/2026	215.08	2,860,000	3,075,586.80
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYM8F26	VERIZON COMMS. 3.125% 2/11/2035	110.61	3,042,000	3,364,777.49
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYMM829	CARDIFF UNIVERSITY 3.00% 07/12/2055	121.54	646,000	785,147.11
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYNK4F7	LONDON & QUADRANT 3.75% 27/10/2049	128.27	1,698,000	2,178,019.51
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYNZF71	L&G. GRP. F2V 27/10/2045	229.72	1,535,000	1,763,120.95
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYP2QH7	AA BD. 2.75% 31/07/2023	101.34	350,000	354,682.30
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYP4HL4	VOLKSWAGEN FINL. S 2.25% 12/04/2025	103.79	967,000	1,003,687.01
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYPDQ58	GATWICK FNDG. 2.625% 07/10/2046	90.76	409,000	371,215.58
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYPHGK5	DAIMLER 2.375% 16/12/2021	101.36	1,477,000	1,497,060.61
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYQ5YG0	HAMMERSON 3.50% 27/10/2025	102.29	523,000	534,959.44
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYQMDY2	ANHEUSER-BUSCH INB 2.85% 25/5/2037	106.63	1,300,000	1,386,218.61
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYQMFM4	ANHEUSER-BUSCH INB 2.25% 24/05/2029	103.94	1,280,000	1,330,478.08
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYR8BC3	AVIVA F2F 6/4/2050	118.19	1,474,000	1,742,184.79
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYT1NF7	CHANNEL LINK ENTS. F F2F 30/06/2050	101.86	10,670,000	9,257,963.06
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYT1NK2	CHANNEL LINK ENTS 3.848% 30/06/2050	110.03	1,550,000	1,705,417.99
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYV0868	YORKSHIRE B/SOC. 3.50% 21/04/2026	223.05	5,082,000	5,667,578.53
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYV2555	THAMES WATER UTIL 7.738% 09/04/2058	205.12	4,850,000	9,948,145.50
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYV3P66	BUNZL FIN. 2.25% 11/06/2025	104.82	2,077,000	2,177,051.87
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYVHXC0	CHANCELLOR MASTER 2.544% 08/12/2117	238.30	4,523,000	5,389,240.44
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYVQZQ5	INVESTEC BANK F2V 24/07/2028	105.18	4,000,000	4,207,226.66
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYVSDM3	HOLMES MASTER ISSUER '1X A3' FRN 15/10/2054	100.47	642,000	645,029.60
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYVY8V5	STAGECOACH GRP. 4.00% 29/09/2025	214.26	3,349,000	3,587,726.28
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYVZ733	AIR CANADA 2017-1 3.30% 15/01/2030	97.71	523,200	370,520.55
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYVZLW0	INC. CONTINGENT STUDENT LOAN '1 A1' FRN 24/07/2056	99.97	4,057,191	4,055,953.99
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYVZLX1	INC. CONTINGENT STUDENT LO '1 A2' 2.50% 24/07/2056	200.29	2,871,800	2,875,929.65
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYW6X93	KENNEDY WILSON EUR 3.95% 6/30/2022	101.84	740,000	753,617.61
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYWFFZ61	BAYERISCHE LANDESB 1.25% 20/12/2021	100.81	600,000	604,848.36
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYWHF89	ABN AMRO BANK 1.375% 07/06/2022	101.09	3,300,000	3,335,927.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYWHFT0	AROUNDTOWN 3.00% 16/10/2029	209.61	2,978,000	3,121,042.28
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYWV332	SKIPTON B/SOC. FRN 02/05/2023	100.53	800,000	804,251.20
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYWV4M8	SANTANDER UK GRP. 2.92% 08/05/2026	212.04	7,016,000	7,438,448.10
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYX4LY7	BABCOCK INTL. GRP 1.875% 05/10/2026	97.84	300,000	293,508.67
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYX8815	TP ICAP 5.25% 26/01/2024	109.94	750,000	824,577.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYXBJ00	MS. 2.625% 09/03/2027	213.59	10,042,000	10,724,203.27
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYXBJ44	TORONTO-DOMINION B 1.00% 13/12/2021	201.22	5,235,000	5,266,828.80
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYXCMD7	ANNINGTON FNDG. 3.184% 12/07/2029	107.82	4,500,000	4,851,733.50
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYXCMM7	ANNINGTON FNDG. 2.646% 12/07/2025	105.22	1,972,000	2,074,997.56
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYXFDC2	THAMES WATER UTILI 3.50% 25/02/2028	111.31	290,000	322,799.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYXHR59	GATWICK FNDG. 3.125% 28/09/2039	100.40	440,000	441,776.55
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYXL3W0	DEUTSCHE BAHN FIN 1.375% 07/07/2025	102.85	3,687,000	3,792,142.18
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYXR354	SOCIETY OF LLOYD' 4.875% 7/2/2047	228.33	5,570,000	6,359,007.21
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYYB4C6	CREDIT SUISSE GRP. 2.75% 08/08/2025	105.50	1,761,000	1,857,937.22

Date	Fund Name	SEDOL	Security Description	Local Price	Shares/Par	Base Value
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYB857	VODAFONE GRP. 3.375% 08/08/2049	332.27	5,901,000	6,535,655.42
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYYB74	WODS TRANSMISSION 3.446% 24/08/2034	112.29	2,551,706	2,865,390.35
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYYTRZ4	PRUDENTIAL F2V 20/07/2055	115.19	2,000,000	2,303,780.29
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYZ7PP3	LONDON & QUADRANT 2.625% 05/05/2026	106.97	550,000	588,331.74
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYZ89R6	RAC BD. 4.87% 06/05/2026	214.26	11,719,000	12,554,275.95
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYZ90H6	GBL SWITCH HLDGS. 2.25% 31-MAY-27	108.27	3,000,000	2,766,999.08
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYZGCQ0	ERAC USA FIN. 3.80% 01/11/2025	109.90	5,606,000	4,465,634.89
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYZMG33	SWEDBANK 1.625% 28/12/2022	102.11	1,775,000	1,812,381.50
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYZMS04	PENSION INS. 8.00% 23/11/2026	129.22	4,000,000	5,168,654.24
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYZN6X6	MOTOR 2016-1 '1 A' 1.30% 25/11/2025	100.20	71,225	71,368.53
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYZQVC9	DXC TECH. 2.75% 15/01/2025	207.68	3,617,000	3,755,838.55
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYZW3G5	UK. GILT 1.50% 22/07/2026	105.75	15,000,000	15,861,900.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BYZWJ01	AMERICAN HONDA FI 2.625% 14/10/2022	103.18	2,600,000	2,682,703.40
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BZ01Z13	GREENE KING FIN. 4.0643% 15/03/2035	108.55	1,301,231	1,412,428.03
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BZ05SN8	BMW INTL. INV. 1.00% 17/11/2021	100.45	3,206,000	3,220,282.73
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BZ0CC29	SHAFTESBURY CARNA 2.487% 30/9/2031	96.86	4,266,066	4,131,911.02
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BZ197D2	NEW YORK LIFE GBL. 1.75% 15/12/2022	102.29	2,773,000	2,836,543.30
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BZ56PF7	INTERCONTINENTAL H 3.75% 14/08/2025	108.07	432,000	466,843.09
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BZ56W34	AT&T 4.375% 14/9/2029	353.99	4,820,000	5,687,363.82
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BZ5ZT30	ALPHA PLUS HLDGS. 5.00% 31/03/2024	98.72	300,000	296,145.73
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BZ6CXF0	ENBRIDGE 5.50% 01/12/2046	122.95	1,993,000	1,775,982.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BZ6VL42	NEXT 3.625% 18/05/2028	108.92	989,000	1,077,241.91
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BZ7MJJ5	NORTHUMBRIAN WATE 2.375% 05/10/2027	105.57	5,800,000	6,123,344.20
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BZ7P8L9	COMMONWEALTH BANK 1.125% 22/12/2021	100.70	799,000	804,596.20
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BZ96W18	VICINITY CENTRES 3.375% 07/04/2026	108.54	421,000	456,970.16
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	BZB26Y5	UK. GILT 1.75% 07/09/2037	107.38	3,350,000	3,597,230.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	MIELI LONDON 4.816% 12/08/2027	114.93	1,103,000	1,267,677.42
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	RIBBON FIN. 2018 '1 A' FRN 20/04/2028	99.12	457,647	453,601.79
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	DECO 2019-RAM DAC 'RAM A' FRN 7/8/2030	94.49	943,635	891,647.79
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	METROPOLITAN LIFE 1.625% 21/09/2029	100.85	150,000	151,271.40
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	CANADIAN IMPERIAL 1.625% 25-09-25	103.22	1,698,000	1,752,667.11
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	ASSURA FINC. 1.50% 15/09/2030	197.27	2,798,000	2,759,744.35
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	CASTELL 2020-1 PLC '1 A' FRN 25/09/2052	100.60	1,603,976	1,613,642.72
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	COMMERZBANK 1.75% 22-01-25	101.13	2,300,000	2,325,985.40
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	VOLKSWAGEN FINL. 1.625% 30/11/2022	101.34	5,900,000	5,979,060.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	DAIMLER INTL. FIN. 1.25% 05-09-22	100.85	3,700,000	3,731,296.86
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	BMW US CAP. 4.15% 09/04/2030	114.02	3,271,000	2,703,269.05
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	ELVET MORTGAGES 2020-1 PLC '1 A' FRN 22/03/2065	100.83	7,219,292	7,279,464.61
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	INTU (SGS) FIN. 3.875% 17/03/2023	58.00	1,137,000	659,460.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	GREAT PLACES HOUSI 4.75% 22/10/2042	139.01	617,000	857,717.00
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	INTU (SGS) FIN. 4.625% 17/03/2028	119.97	1,880,000	1,127,728.60
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	INTU (SGS) FIN. 4.25% 17/09/2030	120.46	5,955,000	3,586,809.35
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	MPT OPER PARTNER 3.375% 24/04/2030	100.57	1,747,000	1,756,931.70
31/03/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	GREEN STORM 2021 BV 'GRN A' FRN 22/02/2068	103.15	3,400,000	2,987,412.47