

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	0027203	SANTANDER UK 10.0625% PERP	175.07	1,800,000	3,151,274.40
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	0155104	TRAFFORD CENTRE FIN. STP 28/07/2033	115.37	2,183,304	2,518,963.74
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	0185479	GUINNESS TRUSTEES 7.50% 30/11/2037	136.49	1,292,761	1,764,524.87
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	0236098	SCOTTISH MORTGAGE 6.875% 31/01/2023	103.49	500,000	517,471.45
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	0247357	QUADRANT HOUSING FIN STP 10/02/2033	129.05	1,870,295	2,413,535.55
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	0248587	3I GRP. 6.875% 09/03/2023	104.20	327,000	340,737.27
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	0255822	HSBC BANK 6.25% 30/01/2041	136.04	1,000,000	1,360,445.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	0287546	HIGHBURY FIN. 7.017% 20/03/2023	104.24	737,631	768,892.06
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	0291859	PLACES FOR PEOPLE 6.625% 30/09/2038	130.09	1,492,533	1,941,618.44
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	0293703	SUMMIT FIN. WISHAW STP 31/03/2028	109.88	1,002,941	1,102,057.06
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	0365237	L&G. FIN. 5.875% 11/12/2031	127.22	470,000	597,929.77
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	0377986	ANGLIAN WATER SERVS. STP 21/08/2023	106.51	140,000	149,119.62
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	0411873	HAVEN FNDG. 8.125% 30/09/2037	141.53	2,372,862	3,358,275.18
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	0439336	HOUSING ASC. FNDG. STP 07/06/2027	115.41	449,096	518,317.15
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	0442204	EURP. BANK FOR RECON. & DEV. 5.625% 07/12/2028	124.01	2,109,000	2,615,302.29
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	0452634	STATOIL 6.125% 27/11/2028	122.64	39,000	47,828.10
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	0539968	LCR FIN. 4.50% 07/12/2028	116.78	1,869,000	2,182,612.42
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	0539991	LCR FIN. 4.50% 07/12/2038	133.90	67,000	89,711.37
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	0724805	CANARY WHARF FIN. 6.455% 22/07/2030	115.75	2,117,453	2,450,968.02
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	0725615	CANARY WHARF FIN. 6.80% 22/04/2030	118.48	1,775,900	2,104,073.17
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	0750491	ROTHSCCHILD CONTINUATION FIN. CI 9.00% PERP	110.31	2,955,000	3,259,512.75
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	0774714	SANCTUARY HOUSING AS STP 01/09/2031	137.63	974,792	1,341,590.80
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	0877635	OESTERREICHISCHE KONTROLLBANK 5.75% 07/12/2028	124.00	520,000	644,775.04
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	0924597	3I GRP. 5.75% 03/12/2032	121.87	3,440,000	4,192,484.70
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	0962713	DRAGN 1 C '1 C' FRN 13/07/2023	93.14	1,500,000	1,397,076.35
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	3002122	LONDON MERCHANT SECS. 6.50% 16/03/2026	113.21	2,508,000	2,839,276.70
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	3030855	GROSVENOR UK FIN. 6.50% 29/09/2026	115.61	2,785,000	3,219,648.77
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	3032088	EQTY. RELEASE FNDG 5.70% 26/02/203126/02/31 GBP	110.59	4,830,048	5,341,483.95
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	3051908	SCOTTISH POWER UK STP 31/05/2041	145.82	300,000	437,445.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	3052202	SUNDERLAND SHG FIN. STP 31/03/2042	128.77	2,716,563	3,498,247.23
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	3088069	UK. GILT 5.00% 07/03/2025	110.09	4,909,000	5,404,416.28
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	3115912	GLAXOSMITHKLINE CAP. 5.25% 19/12/2033	126.86	13,813,000	17,523,075.11
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	3146451	ANNES GATE PROP. 5.661% 30/06/2031	122.45	3,270,000	4,003,983.22
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	3160848	EQUITY RELEASE FUN 5.88% 26/05/2032	112.93	1,485,164	1,677,159.46
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	3167913	LONDON POWER NETWORKS 6.125% 07/06/2027	117.48	3,859,000	4,533,441.29
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	3186361	ANGLIAN WATER SERVS. FINC. 6.293% 30/07/2030	128.14	83,000	106,355.45
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	3206968	RSL FIN. NO 1 6.625% 31/03/2038	130.70	1,709,417	2,234,232.52
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	3250385	EXCHEQUER P/SHIP. 5.396% 13/07/2036	122.98	852,036	1,047,820.93
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	3304323	SOUTH EASTERN POWE 5.50% 05/06/2026	112.32	6,100,000	6,851,367.50
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	3320921	EQUITY RELEASE FUN 5.05% 26/04/2033	115.03	2,521,329	2,900,294.49
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	3327267	PLACES FOR PEOPLE HOMES 5.09% 31/07/2043	106.37	5,987,000	6,368,383.25
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	3332885	JUTURNA EURP. LOAN C STP 10/08/2033	115.28	3,384,779	3,901,830.42
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	3333930	SOUTHERN WATER SERVS. FIN. 6.192% 31/03/2029	122.44	715,000	875,462.08
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	3333952	SOUTHERN WATER SERVS. FIN. 6.64% 31/03/2026	115.38	520,000	599,950.92
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	3341609	HARBOUR FNDG. 5.28% 31/03/2034	121.50	4,544,448	5,521,721.73
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	3342561	HSBC BANK 5.375% 22/08/2033	118.19	6,035,000	7,132,682.01
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	3353176	DERBY HEALTHCARE STP 30/06/2041	126.61	5,041,846	6,383,522.67
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	3359970	AVIVA PERP	101.20	2,340,000	2,368,080.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	3377886	MITCHELLS & BUTLERS STP 15/12/2030	109.02	2,426,499	2,645,295.95
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	3377927	MITCHELLS & BUTLERS STP 15/12/2028	105.10	75,184	79,018.43
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	3400469	OCTAGON HEALTHCAR 5.333% 31/12/2035	119.32	3,345,142	3,991,478.90
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	3414716	HAMMERSON 6.00% 23/02/2026	104.94	979,000	1,027,320.50
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	3424782	RMPA SERVS. 5.337% 30/09/2038	121.99	4,464,246	5,445,998.10
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	3432451	EASTERN POWER NETWORKS 5.75% 08/03/2024	106.59	202,000	215,302.91
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	4045427	INTL. BANK FOR REC 5.75% 07/06/2032	134.78	7,000,000	9,434,690.93

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	4055028	DEUTSCHE TELEKOM INTL. FIN. 7.625% 15/06/2030	136.27	36,000	49,057.02
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	4163288	EURP. INV. BANK 5.625% 07/06/2032	134.21	14,108,000	18,934,572.53
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	4474021	TELEFONICA EUR. 8.25% 15/09/2030	131.28	1,800,000	1,794,798.55
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	4705527	GEN. ELEC. 6.44% 15/11/2022	101.01	32,055	32,377.81
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	5227097	FIN. FOR RESIDENT 8.569% 04/10/2058	167.09	2,916,928	4,873,925.83
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	5227161	FIN FOR RESID SOC 8.369% 04/10/2058	165.08	2,057,980	3,397,334.15
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	5246724	AUTOLINK CONCESSIO 8.39% 15/06/2022	101.24	141,500	143,248.24
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	5436365	EURP. INV. BANK 6.00% 07/12/2028	126.40	1,643,000	2,076,793.08
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	5512878	REPUBLIC OF ITALY 6.00% 04/08/2028	117.39	2,650,000	3,110,835.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	5673720	EURP. INV. BANK 5.00% 15/04/2039	142.71	11,591,000	16,541,724.73
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	5676257	BANK NEDERLANDSE GEMEENTEN 5.20% 07/12/2028	120.77	1,350,000	1,630,380.33
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	5894242	HJ HEINZ FIN. UK 6.25% 18/02/2030	118.41	1,705,000	2,018,885.39
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	7085475	RESEAU FERRE DE FRANCE 5.25% 31/01/2035	132.01	3,204,000	4,229,743.59
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	7115264	DWR CYMRU FINC. 6.015% 31/03/2028	119.86	156,000	186,975.48
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	7160167	TENNESSEE VALLEY AUTHORITY 5.625% 07/06/2032	130.52	153,000	199,694.07
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	7170252	CIE DE FINANCEMENT FONCIER 5.50% 26/01/2027	115.80	672,000	778,190.11
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	7241783	KFW 5.75% 07/06/2032	135.54	2,301,000	3,118,701.77
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	7241921	KFW 5.00% 09/06/2036	137.14	3,500,000	4,799,875.75
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	7242151	KFW 6.00% 07/12/2028	126.60	8,002,000	10,130,251.93
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	7249293	JPM. LIQ. GBP LIQ. LVNAV INC	1.00	71,289,000	71,289,000.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	7268232	TELEREAL SECURITISAT STP 10/12/2031	115.53	2,594,614	2,997,684.86
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	7268265	TELEREAL SECURITISATION PLC 3.5625% 10/12/2031	113.61	1,475,265	1,676,091.64
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	7268607	TELEREAL SECURITISAT F2F 10/12/2033	95.16	952,000	905,884.45
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	7310155	ORANGE STP 01/03/2031	139.13	3,000,000	3,170,175.36
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	7313035	RESEAU FERRE DE FRANCE 5.00% 11/03/2052	152.25	3,210,000	4,887,147.96
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	7322280	SOC NATL CHEMINS FER FRA 5.375% 18/03/2027	115.26	1,008,000	1,161,830.85
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	7346053	RWE FIN. 6.25% 03/06/2030	124.68	6,244,000	7,785,081.64
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	7370159	E.ON INTL. FIN. 6.375% 07/06/2032	129.82	2,222,000	2,884,707.06
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	7566873	WESTERN POWER DIST. SOUTH WEST 5.875% 25/03/2027	115.18	4,411,000	5,080,713.31
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	7590935	CITIGROUP 5.15% 21/05/2026	109.11	2,855,000	3,115,215.23
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	7687707	ZURICH FIN. UK PERP	101.85	4,791,000	4,879,825.14
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	7705676	HSBC BANK CAP. FNDG. STG. PERP	123.44	4,167,000	5,143,623.96
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	7748927	FRANCE TELECOM 5.625% 23/01/2034	126.75	650,000	823,848.35
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	7790489	TELEREAL SECURITISS.4252%	109.54	799,824	876,137.66
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	7790898	TELEREAL SECURITISATION 6.1645% 10/12/2033	113.71	1,926,769	2,190,887.76
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	7791299	TELEREAL SECURIT 5.3887% 10/12/2031	113.97	2,368,322	2,699,206.79
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	7791307	TELEREAL SECURIT 1.3657% 10/12/2031	94.79	4,200,002	3,981,328.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B00MHM6	DELAMARE FIN. STP 19/02/2029	109.92	4,663,356	5,125,818.43
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B00MKQ1	DELAMARE FIN. STP 19/02/2029	116.24	2,320,000	2,696,837.42
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B00NY17	UK. GILT 4.75% 07/12/2038	142.67	4,280,009	6,104,577.14
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B01WV23	BBC PACIFIC QUAY FIN. 25/07/2034	119.02	1,799,277	2,141,555.84
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B01Y5H2	SOUTH EAST WATER 5.5834% 29/03/2029	116.67	1,553,000	1,811,951.19
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B01Z2F2	REPUBLIC OF ITALY 5.25% 07/12/2034	121.60	489,000	594,636.71
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B0316L2	EURP. INV. BANK 4.625% 12/10/2054	161.05	1,054,000	1,697,457.51
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B03HC45	HSBC BANK 04/11/2030	107.72	15,046,000	16,207,400.74
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B03T263	LAND SECS. CAP. MKTS. 31/03/2027	107.52	221,000	237,628.51
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B044290	LUNAR FNDG. I 5.75% 18/10/2033	128.82	2,484,000	3,199,778.26
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B046P19	NETWORK RAIL INFRA. FIN. 4.75% 29/11/2035	131.38	15,655,000	20,568,196.51
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B04NK59	KFW 5.00% 10/09/2024	107.60	5,078,000	5,463,948.54
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B04SL95	TRANSPORT FOR LOND 5.00% 31/03/35	117.88	1,900,000	2,239,796.99
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B054Q53	BANK OF SCOTLAND 4.875% 20/12/2024	107.70	4,008,000	4,316,760.28
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B069754	BROADGATE FINC. 4.999% 05/10/2031	109.96	225,000	247,405.16
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B069757	BROADGATE FINC. 4.821% 05/07/2033	120.03	2,405,000	2,886,805.43
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B06FLK5	BROADGATE FINANCI 4.851% 05/04/2031	116.25	785,283	912,867.43
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B06LH49	WHITE CITY PROP. 5.1202% 17/04/2035	117.71	5,821,348	6,852,039.39

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B06LSQ8	PREMIER TRANSMIS 5.2022% 31/3/2030	109.74	1,086,522	1,192,378.96
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B0771R7	FRESHWATER FIN. 5.182% 20/04/2035	121.45	4,071,000	4,944,410.25
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B082R62	NORTHERN POWERGRID YORKSHIRE 5.125% 04/05/2035	121.56	83,000	100,898.54
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B083757	NORTHERN ELEC. FIN. 5.125% 04/05/2035	121.77	210,000	255,706.85
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B0C6K49	TRAFFORD CENTRE FIN. STP 28/07/2035	89.00	3,500,000	3,115,000.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B0GB3G3	MARSTON'S ISSUER PLC FRN 15/10/2027	92.88	255,203	237,021.65
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B0GB6F3	MARSTON'S ISSUER PLC F2F 15/07/2032	99.86	300,000	299,573.30
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B0GSGJ8	EQTY. RELEASE FNDG. NO 5 '5 A' FRN 14/07/2045	96.03	2,056,888	1,975,189.65
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B0H4R36	KFW 4.857% 15/03/2037	136.80	14,420,000	19,727,093.54
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B0KCMD2	GEN. ELEC. CAP. 4.875% 18/09/2037	111.49	4,313,000	4,808,718.97
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B0M0YF0	SOUTHERN GAS NETWORKS 4.875% 21/03/2029	114.13	1,272,000	1,451,692.90
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B0R9GS9	NETWORK RAIL INFRA. FIN. 4.375% 09/12/2030	120.35	6,107,000	7,349,963.82
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B0RFG98	FRANCE TELECOM 5.25% 05/12/2025	110.63	50,000	55,316.85
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B0WH611	EAST JAPAN RAILWAY 4.50% 25/01/2036	120.09	200,000	240,175.35
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BOYK908	SOUTHERN ELEC. POWER DIST. 4.625% 20/02/2037	115.68	500,000	578,409.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B114T66	FRESHWATER FIN. 4.556% 03/04/2036	114.09	900,000	1,026,773.63
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B1177W7	HSBC BANK 4.75% 24/03/2046	118.87	5,000,000	5,943,295.20
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B11NVW3	TRANSPORT FOR LOND 4.50% 31/03/2031	109.67	1,550,000	1,699,851.44
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B11W669	LONGSTONE FIN. 4.791% 19/04/2030	109.22	4,127,269	4,507,658.15
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B11W6Z8	LONGSTONE FIN. 4.896% 19/04/2031	109.58	2,120,000	2,323,033.07
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B1281J4	ASPIRE DEFENCE FI 4.674% 31/03/2040	119.30	476,633	568,599.86
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B1281K5	ASPIRE DEFENCE FI 4.674% 31/03/2040	119.30	1,871,595	2,232,721.95
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B13B222	AMERICAN INTL. GRP. 5.00% 26/04/2023	103.05	350,000	360,673.76
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B142WR9	GREENE KING FIN. STP 15/03/2034	108.29	526,541	570,170.60
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B16P102	ASSICURAZIONI GENERALI F2F PERP	104.76	500,000	523,798.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B188HN4	AXA PERP	110.79	5,000,000	5,539,600.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B1979V2	WELLCOME TST. FIN. 4.625% 25/07/2036	127.89	1,600,000	2,046,228.03
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B19HY06	WELLS FARGO BANK NA 5.25% 01/08/2023	103.62	4,150,000	4,300,305.61
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B19ZMT5	BRITISH LAND INT' 5.357% 31/03/2028	112.74	2,424,000	2,732,778.82
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B19ZRS9	BRITLD-BEARER BD 5.264% 24/09/2035	120.52	5,174,000	6,235,803.11
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B1FGYY1	THAMES WATER UTLS. FIN. 5.125% 28/09/2037	121.66	8,853,000	10,770,469.32
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B1FL5M1	MITCHELLS & BUTLERS FRN 15/12/2028	94.25	1,251,405	1,179,449.55
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B1FL5T8	MITCHELLS & BUTLERS FRN 15/12/2030	94.50	2,157,090	2,038,449.67
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B1FL640	MITCHELLS & BUTLERS STP 15/12/2033	87.50	2,159,224	1,889,321.12
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B1H34L7	TELEREAL SECURIT 4.9741% 10/09/2027	106.90	2,123,000	2,269,523.47
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B1HDNR6	TELEREAL SECURITISAT FRN 10/12/2031	89.50	891,800	798,161.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B1HZB67	EAST JAPAN RAILWAY 4.75% 08/12/2031	118.70	2,700,000	3,204,779.86
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B1J1GR9	WELLS FARGO 4.875% 29/11/2035	114.67	7,050,000	8,084,482.67
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B1L80K9	DALI CAP. 4.79924% 21/12/2037	125.08	2,800,000	3,502,338.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B1L8SK5	MEADOWHALL FIN. 4.986% 12/01/2032BP'A1'REG'S	109.62	3,316,012	3,635,037.97
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B1S7195	DEUTSCHE TELEKOM INT STP 15/6/2030	134.27	3,500,000	3,569,186.31
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B1V7LB4	AT&T 5.50% 15/03/2027	112.99	3,100,000	3,502,823.30
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B1VZ721	CANARY WHARF FINANCE II PLC 'II C2' FRN 22/10/2037	86.50	1,079,000	933,335.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B1W07V4	CANARY WHARF FIN. II 'II A7' FRN 22/10/2037	87.00	1,327,000	1,154,490.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B1W6XY7	EURP. INV. BANK 4.50% 07/03/2044	143.47	1,419,000	2,035,793.89
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B1WGPV8	INVSTR. 5.50% 05/05/2037	132.28	450,000	595,251.34
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B1XHSD3	YORKSHIRE WATER SE 5.50% 28/05/2037	130.48	650,000	848,094.90
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B1XKHP7	UTD. PARCEL SERV. 5.125% 12/02/2050	144.78	450,000	651,521.70
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B1Y1LB3	UNIFUND 5.32% 07/12/2047	126.11	3,262,000	4,113,789.75
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B1YWFR0	DAILY MAIL & GEN. TST. 6.375% 21/06/2027	102.23	2,000,000	2,044,632.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B1YXWQ1	ENEL 5.75% 22/06/2037	128.74	623,000	802,033.38
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B1YD83	BRITISH TELECOMS. 6.375% 23/06/2037	125.55	868,000	1,089,778.34
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B231S09	PETERBOROUGH PROG 5.581% 02/10/2042	113.93	3,473,045	3,956,707.21
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B2429M0	CHANNEL LINK ENTS. F FRN 30/12/2050	87.01	1,683,291	1,464,680.53
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B28HLT2	ERAC USA FIN. 7.00% 15/10/2037	130.90	3,671,000	3,649,741.41

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B28RLV4	E.ON INTL. FIN. 5.875% 30/10/2037	131.41	2,850,000	3,745,250.55
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B29JC50	MARSTON'S ISSUER STP 15/10/2031	92.50	2,486,257	2,299,787.26
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B2NMK95	GE CAP. UK FNDG. 5.875% 18/01/2033	121.98	10,534,000	12,849,425.87
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B2NNQ12	GS. GRP. 6.875% 18/01/2038	136.16	2,500,000	3,403,886.33
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B2Q3R94	GLAXOSMITHKLINE CAP. 6.375% 09/03/2039	148.48	2,548,000	3,783,143.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B2QRS5G9	GS. GRP. 7.25% 10/04/2028	123.09	1,165,000	1,434,008.26
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B2R9BJ9	SOUTHERN GAS NETW 6.375% 15/05/2040	135.11	488,000	659,353.39
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B2RK0H3	AVIVA F2F 20/05/2058	136.94	9,077,000	12,430,410.28
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B3BNPC5	GREENE KING FIN. FRN 15/12/2033	99.63	2,737,423	2,727,158.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B3CDM90	G.S. GRP 7.125% 07/08/2025	113.31	6,970,000	7,897,967.82
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B3CKRV8	SSE 6.25% 27/08/2038	135.82	1,988,000	2,700,079.73
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B3CPY89	BAA FNDG. 6.45% 10/12/2031	126.13	8,399,000	10,593,583.11
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B3CPYK1	BAA FNDG. 7.075% 04/08/2028	121.97	1,500,000	1,829,505.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B3CPYL2	HEATHROW FUNDING 5.225% 15/02/2023	102.51	5,832,000	5,978,284.06
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B3D2P86	CENTRICA 7.00% 19/09/2033	134.88	2,465,000	3,324,708.19
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B3F3F65	SUEZ 7.00% 30/10/2028	125.90	1,200,000	1,510,784.40
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B3F8XJ9	EDP FIN. 8.625% 04/01/2024	111.11	582,000	646,631.10
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B3FGHL3	SSE 8.375% 20/11/2028	132.29	1,720,000	2,275,361.97
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B3FP903	FONTERRA COOPERATIVE GRP. 9.375% 04/12/2023	111.61	1,000,000	1,116,072.31
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B3PPFD8	DEUTSCHE TELEKOM INTL. FIN. 8.875% 27/11/2028	137.91	2,559,000	3,528,988.95
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B3K4121	CIRCLE ANGLIA SOCIAL HOUSING 7.25% 12/11/2038	157.50	6,400,000	10,080,064.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B3KDS56	UK. GILT 4.25% 07/09/2039	136.56	16,690,000	22,791,864.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B3L9P45	ANHEUSER-BUSCH INBEV 9.75% 30/07/2024	116.94	220,000	257,274.16
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B3LSHB3	TESCO PROP. FIN. 5.8006% 13/10/2040	118.77	3,596,480	4,271,644.35
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B3MGZV2	LLOYDS TSB BANK 7.625% 22/04/2025	112.86	7,862,000	8,872,698.55
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B3MQY82	LLOYDS TSB BANK 6.00% 08/02/2030	124.46	8,352,000	10,395,099.65
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B3MRKLO	THFC FNDG. NO 2 6.35% 08/07/2041	145.51	1,027,000	1,494,378.84
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B3Q4VK3	LLOYDS TSB BANK 6.50% 17/09/2040	148.07	3,800,000	5,626,846.20
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B3RF4N9	TESCO PROP. FIN. 5.744% 13/04/2040	118.53	1,823,852	2,161,734.66
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B3RS4H2	BAT INTL. FIN. 5.75% 7/5/2040	103.16	1,800,000	1,856,889.36
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B3S2WQ8	MOTABILITY OPS. GRP. 5.625% 29/11/2030	125.16	100,000	125,155.80
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B3SMLR2	DEUTSCHE TELEKOM INTL. FIN. 6.50% 08/04/2022	100.06	1,762,000	1,762,977.91
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B3SSQP3	ELECTRICITE DE FRANCE 5.125% 22/09/2050	130.84	6,250,000	8,177,418.75
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B3V3KH5	NOTTING HILL HOUSING TST. 5.25% 07/07/2042	133.60	2,249,000	3,004,655.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B3V3ZW5	LLOYDS BANK 7.50% 15/04/2024	109.99	2,986,000	3,284,303.52
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B3Y1TK2	Y/SHIRE. WATER SERVS. ODSA FIN. 6.6011% 17/04/2031	129.89	750,000	974,154.41
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B3YQM53	ABBNEY NATL. TSY. SERVS. 5.75% 02/03/2027	114.20	7,953,000	9,082,405.65
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B3ZBR55	AT&T 7.00% 30/04/2040	145.02	5,500,000	7,975,946.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B3ZD1V2	EVERSHOLT FNDG. 6.697% 22/02/2035	120.93	6,286,429	7,602,360.39
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B3ZMWQ1	RBOS. 7.50% 29/04/2024	109.93	1,810,000	1,989,765.58
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B40T7D6	COVENTRY B/SOC. 5.875% 28/09/2022	102.01	2,402,000	2,450,193.73
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B41N3F1	AMERICA MOVIL 5.00% 27/10/2026	110.31	100,000	110,311.60
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B41N3F1	AMERICA MOVIL SAB 5.00% 27/10/2026	110.31	7,500,000	8,273,370.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B41QB01	TESCO PROP. FIN. 6.0517% 13/10/2039	119.73	3,596,007	4,305,657.89
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B41VGM3	KON. 5.75% 17/09/2029	114.01	1,691,000	1,927,941.23
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B41VGM3	KON. KPN 5.75% 17/09/2029	114.01	1,000,000	1,140,119.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B434V14	JOHN LEWIS 6.125% 21/01/2025	106.52	1,500,000	1,597,800.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B436949	TELEFONICA EMISIONES 5.445% 08/10/2029	116.30	1,000,000	1,162,971.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B43S428	SUEZ 5.00% 01/10/2060	140.37	4,750,000	6,667,408.75
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B44MD88	COMCAST 5.50% 23/11/2029	120.45	3,501,000	4,216,877.48
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B454DY9	BAA FNDG. 5.875% 13/05/2041	131.03	3,749,000	4,912,435.79
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B459V06	PLACES FOR PEOPLE HOMES 5.875% 23/05/2031	124.26	2,043,000	2,538,611.37
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B46MM89	SOUTH WEST WATER 5.875% 16/07/2040	133.81	2,150,000	2,876,829.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B48V9D8	BG ENERGY CAP. 5.125% 01/12/2025	109.36	1,771,000	1,936,779.45
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B4KBHV0	ENEL FIN. INTL. 5.625% 14/08/2024	107.49	2,463,000	2,647,594.74

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B4KBJD6	ENEL FIN. INTL. 5.75% 14/09/2040	131.89	900,000	1,186,985.70
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B4LK0L7	TEMASEK FINL. I 5.125% 26/07/2040	136.49	830,000	1,132,859.53
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B4LK589	TEMASEK FINL. I 4.625% 26/07/2022	101.06	1,286,000	1,299,586.59
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B4NHHH1	GREAT ROLLING STO 6.875% 27/07/2035	121.05	5,946,248	7,198,195.37
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B4NRKB6	WESTERN POWER DIST. SOUTH WALES 5.75% 23/03/2040	133.03	1,100,000	1,463,300.30
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B4PW097	TIME WARNER CABLE 5.75% 02/06/2031	113.47	7,440,000	8,442,175.92
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B4PYOR1	WESTERN POWER DIST. SOUTH WEST 5.75% 23/03/2040	133.29	2,000,000	2,665,820.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B4QFTT2	HSBC HLDGS. 6.50% 20/05/2024	107.80	3,667,000	3,953,158.21
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B4VFMN8	WESTERN POWER DIST. STP 09/05/2025	110.23	1,509,000	1,663,393.34
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B4VRH62	WESTERN POWER DIST. WEST MIDLANDS 5.75% 16/04/2032	123.29	7,599,000	9,368,974.28
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B4XHF11	GREAT ROLLING STOC 6.50% 05/04/2031	118.36	6,019,800	7,125,314.63
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B4Y0FV9	BAA FNDG. 6.75% 03/12/2028	116.28	3,635,000	4,226,817.99
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B4ZMVJ4	ELECTRICITE DE FRANCE 6.125% 02/06/2034	127.76	1,750,000	2,235,728.25
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B52M3S7	GENFINANCE II 6.064% 21/12/2039	141.97	3,807,000	5,404,942.57
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B52WS15	UK. GILT 4.50% 07/09/2034	130.72	6,280,886	8,210,374.05
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B54SDZ0	AEGON 6.625% 16/12/2039	147.25	5,699,000	8,391,674.92
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B56NF24	EASTERN POWER NETWORKS STP 12/11/2036	137.38	51,000	70,065.08
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B5BRGX9	DONG ENERGY 5.75% 09/04/2040	140.55	5,211,000	7,323,982.34
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B5KVK33	IPIC GMTN 6.875% 14/03/2026	114.76	991,000	1,137,267.64
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B5M3WF0	NIE FIN. 6.375% 02/06/2026	115.64	2,535,000	2,931,536.44
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B5S9423	EURP. INV. BANK 4.50% 07/06/2029	117.93	5,684,000	6,702,908.16
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B5TXLS9	PORTERBROOK RAIL FIN. 7.125% 20/10/2026	119.41	1,600,000	1,910,504.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B5VX3C5	COMMUNITY FIN. 1 5.017% 31/07/2034	121.73	1,256,000	1,528,933.56
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B5W0BW1	SPD FIN. UK 5.875% 17/07/2026	114.30	159,000	181,733.98
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B5WLJ86	SEVERN TRENT UTILI 6.25% 07/06/2029	123.26	261,000	321,697.90
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B609D32	THAMES WATER UTILITIES CAYMAN FIN. 13/09/2030	101.45	3,882,000	3,938,210.54
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B60ZTR6	TESCO PROP. FIN. 7.6227% 13/07/2039	133.39	8,364,594	11,157,949.46
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B61MFS9	IBERDROLA FINANZAS 6.00% 01/07/2022	101.17	2,550,000	2,579,778.90
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B61Q688	EQUINOR 6.875% 11/03/2031	134.06	2,764,000	3,705,332.72
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B6276Z7	RWE FIN. 6.125% 6/7/2039	136.61	2,100,000	2,868,765.90
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B645WQ2	EURP. INV. BANK 3.875% 08/06/2037	123.81	9,198,000	11,388,494.50
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B64TKN7	THAMES WATER UTLS. CAYMAN FIN. 5.50% 11/02/2041	129.92	1,000,000	1,299,230.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B6552N8	SOUTH EASTERN POWER NETWORKS 5.625% 30/09/2030	121.56	2,648,000	3,218,906.15
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B67CB74	GATWICK FNDG. 6.50% 02/03/2041	134.25	1,599,000	2,146,601.54
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B68PQ66	PEABODY CAP. 5.25% 17/03/2043	135.32	5,490,000	7,428,914.27
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B6Q9TM7	ELECTRICITE DE FRANCE 5.50% 17/10/2041	128.65	1,500,000	1,929,822.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B6SXC09	RABOBANK NEDERLAND 4.00% 19/09/2022	101.10	316,000	319,486.87
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B6VGKK8	TRANSPORT FOR LON 3.625% 15/05/2045	108.27	1,643,000	1,778,888.36
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B6VTRW8	SOUTHERN GAS NETWORKS 4.875% 05/10/2023	103.92	204,000	212,005.98
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B6Z0ST1	IMPERIAL TOBACCO FIN. 5.50% 28/09/2026	108.46	457,000	495,666.77
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B6ZRWH8	RWE FIN. 4.75% 31/01/2034	115.74	3,000,000	3,472,182.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B704MY8	GATWICK FNDG. 5.75% 23/01/2039	122.15	7,466,000	9,119,926.11
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B731HB8	THFC FNDG. NO 3 5.20% 11/10/2043	134.83	8,576,000	11,562,718.84
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B73M9V5	LLOYDS TSB BANK 5.125% 07/03/2025	108.81	1,995,000	2,170,745.54
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B74GC06	NOTTING HILL HOUSING TST. 3.75% 20/12/2032	109.28	100,000	109,281.40
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B7581Q0	ABP FIN. 6.25% 14/12/2026	115.33	460,000	530,502.36
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B76KKW4	SEVERN TRENT UTLS. FIN. 4.875% 24/01/2042	125.99	100,000	125,992.70
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B788KW6	FIDELITY INTL. 7.125% 13/02/2024	107.72	4,400,000	4,739,640.40
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B789V59	KON. 5.00% 18/11/2026	107.61	654,000	703,792.29
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B78F3W8	ANGLIAN WATER SERVS. FINC. 4.50% 05/10/2027	110.41	5,500,000	6,072,650.87
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B79M9P3	MOTABILITY OPERATIONS GRP. 4.375% 08/02/2027	110.18	100,000	110,176.26
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B7FBK84	HEATHROW FNDG. 7.125% 14/02/2024	107.15	3,753,000	4,021,227.36
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B7GMZZ8	STANDARD LIFE ABERDEEN 04/12/2042	102.32	4,000,000	4,092,612.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B7JFC22	SOUTHERN ELEC. POW 5.50% 7/6/2032	122.41	719,000	880,127.90
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B7KDMH8	RBOS. 5.125% 13/01/2024	105.67	1,880,000	1,986,633.99

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B7KPHK2	TIME WARNER CABLE 5.25% 15/07/2042	110.47	10,734,000	11,858,032.29
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B7KSP41	TRANSPORT FOR LON 3.875% 23/07/2042	110.97	14,965,000	16,606,181.62
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B7LNT65	NORTHUMBRIAN WATER FIN. 5.125% 23/01/2042	130.15	582,000	757,496.28
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B7MJ3L5	ABBEEY NATL. TSY. SERVS. 5.25% 16/02/2030	119.81	1,553,000	1,860,594.95
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B7X4V48	DEUTSCHE BAHN FIN. 4.50% 29/11/2072	151.00	1,000,000	1,509,970.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B7XQ5J7	WELLS FARGO 3.50% 12/09/2029	102.75	1,200,000	1,233,008.60
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B7ZML39	MUENCHENER RUECKVERSICHERUNGS 26/05/2042	100.70	5,000,000	5,035,235.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B839Q34	THAMES WATER UTILS.CAYMAN FINC. 4.375% 03/07/2034	111.49	162,000	180,615.42
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B83MSH1	LONDON POWER NETW 6.125% 07/06/2027	117.48	2,113,000	2,482,291.12
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B83ZQG5	BROADGATE FINC. 5.098% 05/04/2033	111.13	1,425,699	1,584,433.02
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B8489J7	CTRL SECTION 1 FI 5.234% 02/05/2035	123.86	621,702	770,045.01
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B84GGK1	HSBC HLDGS. 6.00% 29/03/2040	122.53	2,600,000	3,185,789.07
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B84LBG7	II CANARY WHARF FIN PLC 5. 5.95% 22/OCT/2037	129.61	1,770,000	2,294,169.32
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B84QXJ9	CITIGROUP 5.15% 21/05/2026	109.11	1,750,000	1,909,501.46
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B84SWB0	HAMMERSON 7.25% 21/04/2028	111.85	135,000	150,991.97
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B84TS93	SP MANWEB 4.875% 20/09/2027	112.18	1,653,000	1,854,252.75
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B84Z9V0	UK. GILT 3.25% 22/01/2044	125.63	8,340,000	10,477,542.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B87DTJ9	METROPOLITAN LIFE GBL. FNDG. I 3.50% 30/09/2026	103.88	2,550,000	2,648,843.10
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B87W554	DIGITAL STOUT HLDG. 4.25% 17/01/2025	104.36	360,000	375,696.17
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B89BQT0	BARCLAYS BANK 5.75% 14/09/2026	111.13	7,176,000	7,974,559.63
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B89KPJ0	BHP BILLITON FIN. 4.30% 25/09/2042	116.50	201,000	234,168.62
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B8BGCN9	CLYDESDALE BANK 4.625% 08/06/2026	110.70	4,972,000	5,503,871.22
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B8BQJB6	THAMES WATER UTILS. CAYMAN FIN. 4.625% 04/06/2046	121.20	411,000	498,151.95
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B8BR9T7	THAMES WATER UTILI 6.50% 09/02/2032	128.41	1,000,000	1,284,090.74
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B8C36H1	Y/SHIRE. WATER SERVS. 3.625% 01/08/2029	106.57	7,703,000	8,208,768.81
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B8CHDW7	AT&T 4.875% 01/06/2044	119.71	1,121,000	1,341,926.68
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B8FVGY9	TRANSPORT FOR LONDON 2.25% 09/08/2022	100.39	858,000	861,367.50
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B8GDZ58	AMERICA MOVIL SAB 5.75% 28-06-30	120.73	2,500,000	3,018,125.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B8GN8N7	METROPOLITAN LIFE GBL. FNDG. I 2.875% 11/01/2023	100.69	1,659,000	1,670,460.37
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B8H76L2	EURP. INV. BANK 4.50% 7/3/2044	143.47	2,500,000	3,586,670.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B8H8FT6	RABOBANK NEDERLAND 5.25% 14/09/2027	109.60	4,729,000	5,182,813.76
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B8J4DH6	SAXON WEALD CAP. 5.375% 06/06/2042	124.93	2,461,000	3,074,465.78
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B8KQN85	AMERICA MOVIL 4.375% 07/08/2041	114.18	2,201,000	2,513,084.19
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B8L4GM0	LIBRA LONGHURST GRP. TSY. 5.125% 02/08/2038	128.65	2,200,000	2,830,311.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B8MJDB2	PFIZER 7.20% 15/03/2039	147.02	4,500,000	5,024,721.28
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B8NW4G2	C/WEALTH. BANK OF AUS. 3.00% 04/09/2026	104.11	8,701,000	9,058,593.70
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B8NYBZ6	CENTRICA 4.25% 12/09/2044	109.74	5,807,000	6,372,781.82
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B8Q5WD1	GREAT PLACES HOUSING GRP. 4.75% 22/10/2042	128.72	1,670,000	2,149,582.25
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B928G06	APT PIPELINES 4.25% 26/11/2024	104.33	758,000	790,843.38
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B931WV7	UPP BD. 1 ISSUER 4.9023% 28/02/2040	113.57	3,193,535	3,626,952.67
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B9580S9	BUPA FIN. 5.00% 25/04/2023	102.74	120,000	123,287.68
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B96W8K8	AT&T 4.25% 01/06/2043	109.73	6,686,000	7,336,400.71
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B990GY9	HIGH SPEED RAIL F 4.375% 01/11/2038	113.56	5,456,000	6,195,619.26
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B9B4597	LIVERPOOL VICTORIA F F2V 22/05/2043	102.59	3,569,000	3,661,273.03
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B9GWV8	SCOTTISH WIDOWS 7.00% 16/06/2043	134.99	8,540,000	11,528,479.06
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B9J4WB0	SCOTTISH WIDOWS 5.50% 16/06/2023	103.47	3,000,000	3,104,191.83
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B9JHHL4	ARQIVA FINANCING 4.882% 31/12/2032	109.59	2,896,667	3,174,437.71
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	B9JST33	TESCO PROP. FIN. 5.4111% 13/07/2044	115.62	3,133,901	3,623,286.27
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BBGTNH5	UNITE USAF II 3.374% 30/06/2023	101.46	1,274,000	1,292,546.68
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BBT3MP5	AA BD. 6.269% 31/07/2025	107.02	9,346,000	10,002,042.47
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BCF5P42	POPLAR HARCA VIA 4.843% 30/09/2043	114.93	4,328,000	4,973,992.95
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BD0D8W7	TOYOTA MOTOR CREDI 1.00% 27/09/2022	99.82	1,931,000	1,927,445.03
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BD0NBF1	A2DOMINION HOUSING 3.50% 15/11/2028	103.49	2,660,000	2,752,908.48
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BD0XH20	UK. GILT 1.75% 22/07/2057	100.00	0	0.10
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BD0XQG7	WESTFIELD AMERICA 2.625% 30/03/2029	93.39	3,082,000	2,878,279.80

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BD24FS3	NATL. EXPRESS GRP. 2.50% 11/11/2023	100.06	925,000	925,556.45
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BD319Y7	JOHNSON & JOHNSON 3.70% 01/03/2046	105.72	6,000,000	4,817,840.26
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BD363N9	WESTPAC BANKING 2.125% 2/5/2025	98.64	650,000	641,139.20
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BD3BRZ4	INTERCONTINENTAL 2.125% 24/08/2026	96.28	3,937,000	3,790,618.40
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BD3F983	THAMES WATER UTIL 2.375% 3/5/2023	99.56	1,200,000	1,194,730.10
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BD3RZV4	EURP. INV. BANK 1.00% 21/09/2026	96.66	1,260,000	1,217,931.12
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BD46026	MARTLET HOMES 3.00% 09/05/2052	101.74	629,000	639,965.36
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BD4H6X2	ST JAMES'S ONCOLO 2.804% 31/03/2037	97.17	582,912	566,397.75
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BD5GGL6	JRP GRP. 9.00% 10/26/2026	118.33	1,500,000	1,775,023.25
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BD5HD41	COMPASS GRP. 2.00% 03/07/2029	97.06	550,000	533,843.75
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BD5JNH0	DOMINO'S PIZZA MASTER I '1A A21' 4.116% 25/07/2048	100.89	2,411,010	1,847,407.34
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BD6C787	GATWICK FUNDING L 2.625% 07/10/2046	82.45	1,404,000	1,157,640.12
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BD7Y4X6	WELLS FARGO 2.125% 20/12/2023	99.27	3,182,000	3,158,750.37
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BD8CST2	NATL. GRID GAS FI 2.625% 22/09/2038	90.16	1,231,000	1,109,872.06
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BD8FDM0	WPP FIN. 2013 2.875% 14/09/2046	83.50	590,000	492,631.12
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BD8G5P0	NATL. GRID GAS FIN 2.75% 22/09/2046	88.45	5,300,000	4,688,030.20
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BD8N5L7	SEVERN TRENT UTILI 2.75% 5/12/2031	100.04	3,335,000	3,336,220.61
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BD8Q1H4	BARCLAYS 3.125% 17/1/2024	100.59	1,904,000	1,915,290.22
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BD9GVN9	CREDIT SUISSE GRP F2F 12-09-2025	97.33	6,912,000	6,727,733.69
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BDC3PT1	FIDELITY NATL. INF 1.70% 30/06/2022	100.02	526,000	526,091.52
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BDCHBW8	UK. GILT 1.50% 22/07/2047	93.71	11,180,000	10,476,778.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BDCPY56	WELLS FARGO 2.00% 28/07/2025	97.68	1,660,000	1,621,418.41
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BDCCSV7	VODAFONE GRP. 3.00% 12/08/2056	90.03	2,966,000	2,670,168.19
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BDDVWV5	AA BD. 4.875% 31/07/2024	101.91	8,660,000	8,825,558.42
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BDDXT10	AMERICAN AIRLINES 3.65% 15/02/2029	97.12	8,787,000	6,481,729.34
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BDF11P0	QBE INS. GRP. F2V 24/05/2042	100.43	3,750,000	3,766,177.50
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BDFG4H8	CANADIAN IMPERIAL 1.125% 30/06/2022	100.08	8,853,000	8,860,080.67
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BDFWX91	BANK OF NOVA SCOTI 1.75% 23/12/2022	100.12	10,300,000	10,312,792.60
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BDFZNN4	PENARIAN HOUSING 3.212% 07/06/2052	102.57	3,059,000	3,137,633.48
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BDGMW04	VOLKSWAGEN FINL. 1.625% 9/6/2022	99.98	1,600,000	1,599,720.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BDGN9H3	VODAFONE GRP. 3.00% 12/08/2056	90.03	4,000,000	3,601,036.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BDH48J0	AKELIUS RESIDENTI 2.375% 15/08/2025	98.89	3,135,000	3,100,076.10
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BDH4HM6	BANK OF AMERICA 2.30% 25/07/2025	99.18	7,568,000	7,505,685.47
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BDQPZK4	QUILTER F2V 28/02/2028	100.33	1,888,000	1,894,249.28
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BDQQ035	CHARM FIN. 3.509% 12/04/2048	106.45	2,200,000	2,341,980.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BDR7037	PRS FIN. 1.75% 24/11/2026	98.97	7,473,547	7,396,751.23
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BDRHNP0	UK. GILT 1.25% 22/07/2027	99.17	67,830,000	67,266,332.70
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BDRJ5L6	LAND SECS. CAP. M 2.399% 8/2/2029	99.80	1,000,000	997,998.05
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BDRJ5M7	LAND SECS. CAP. M 1.974% 8/2/2024	99.69	606,000	604,145.64
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BDRJH43	DWR CYMRU FINC. 2.50% 31/03/2036	96.84	670,000	648,839.40
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BDRMNT9	DAIMLER INTL. FIN. 2.00% 04/09/2023	99.74	10,800,000	10,771,401.60
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BDRTW15	PLACES FOR PEOPLE 3.625% 22/11/2028	105.92	1,100,000	1,165,117.80
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BDRW140	THAMES WATER UTIL 2.625% 24/01/2032	96.66	1,091,000	1,054,594.43
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BDRY1M4	HASTINGS GRP. FIN. 3.00% 24/05/2025	101.83	490,000	498,944.95
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BDRYRX7	WESTERN POWER DIS 2.375% 16/05/2029	97.45	5,191,000	5,058,395.91
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BD5HV11	BWP ISSUER 2.868% 30/06/2036	98.44	401,436	395,161.42
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BDVJ608	LONDON & QUADRANT 2.25% 20/07/2029	97.99	2,478,000	2,428,189.26
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BDVJ653	LONDON & QUADRANT 2.75% 20/07/2057	95.76	8,100,000	7,756,260.30
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BDWODS7	ASCIANO FIN. 5.00% 19/09/2023	103.15	3,787,000	3,906,302.22
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BDZ4JZ5	PENSION INS. 5.625% 20/09/2030	109.86	4,590,000	5,042,477.61
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BF051Q2	STUDENT FIN. 2.6663% 30/09/2024	98.75	1,470,000	1,451,596.61
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BF088K4	SSE F2V 16/09/2077	100.18	2,400,000	2,404,320.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BF09NM4	STANDARD LIFE ABER 4.25% 30/06/2028	100.00	2,000,000	1,519,006.40
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BF0GXN6	LAND SECS. CAP. M 2.625% 22/09/2037	97.97	7,339,000	7,189,827.49
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BF0GXT2	LAND SECS. CAP. MK 2.75% 22/09/2057	99.39	9,379,000	9,321,619.28

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BF0QCQ2	PRINCIPALITY B/SO 2.375% 23/11/2023	99.51	4,020,000	4,000,191.81
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BF0VTL1	LLOYDS BANKING GRP 2.25% 16/10/2024	98.42	1,928,000	1,897,524.10
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BF10BD3	ANHEUSER-BUSCH INBEV 4.00% 24/09/2025	105.95	380,000	402,604.23
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BF1Y1D5	ANNINGTON FUNDING 3.935% 12/07/2047	103.22	3,206,000	3,309,255.64
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BF1Y1M4	ANNINGTON FNDG. 3.685% 12/07/2034	100.89	8,665,000	8,741,875.88
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BF23RH7	SHAFTESBURY CHINA 2.348% 30/09/2027	96.70	6,200,000	5,995,378.80
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BF28W11	SOUTHERN GAS NETWO 3.10% 15/09/2036	94.86	2,901,000	2,751,888.60
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BF29TT1	HOUSING & CARE 21 3.288% 08/11/2049	104.66	3,334,000	3,489,267.71
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BF2PL15	CYBG F2V 25-09-2026	101.73	1,027,000	1,044,782.73
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BF329N3	VERIZON COMMS. 3.375% 27/10/2036	102.69	920,000	944,702.57
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BF3FPL2	HSBC HLDGS. F2V 13/11/2026	97.05	9,451,000	9,172,127.26
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BF3ZFY5	WELLS FARGO 1.375% 30/06/2022	99.97	1,180,000	1,179,623.34
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BF42BT2	DIGITAL STOUT HLDG 3.30% 19/07/2029	100.61	1,637,000	1,646,913.67
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BF42G53	BAZALGETTE FIN. 2.375% 29/11/2027	100.05	1,869,000	1,869,852.95
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BF42GV9	DIGITAL STOUT HLDG 2.75% 19/07/2024	100.61	400,000	402,425.20
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BF44KG8	GEN. MOTORS FINL. 2.25% 06/09/2024	98.79	1,760,000	1,738,648.63
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BF475W8	VIRGIN MONEY UK PLC F2F 22/06/2025	100.13	1,440,000	1,441,856.16
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BF4VBH7	NEWRIVER REIT 3.50% 7/3/2028	95.04	3,523,000	3,348,322.61
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BF501F1	BARCLAYS F2V 06/10/2023	100.10	4,234,000	4,234,289.22
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BF54Q69	EVERSHOLT FNDG. 3.529% 07/08/2042	100.91	1,866,000	1,882,902.23
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BF59T21	BARCLAYS 3.25% 17/01/2033	98.61	8,300,000	8,184,912.20
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BF5KX77	PEABODY CAP. NO 2 3.25% 14/09/2048	105.18	900,000	946,624.50
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BF7MF19	CATALYST HOUSING 3.125% 31/10/2047	103.17	560,000	577,726.24
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BF7NYD7	ORBIT CAP. 3.375% 14/6/2048	106.00	3,898,000	4,132,032.02
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BF7TY02	WESTPAC BANKING 1.00% 30/6/2022	100.04	491,000	491,176.63
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BF8F528	NOTTING HILL HOUSI 3.25% 12/10/2048	104.41	4,323,000	4,513,605.39
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BF99W39	YORKSHIRE B/SOC. F2F 13-09-2028	98.44	11,652,000	11,470,275.41
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BFCB4V4	LIVEST WEST CAP. STP 02-10-2048	147.72	350,000	517,030.50
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BFCM978	PFIZER 2.735% 15/06/2043	100.41	2,628,000	2,638,788.11
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BFFFBF6	TRITAX BIG BOX RE 3.125% 14/12/2031	102.57	1,215,000	1,246,259.52
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BFLTVT6	BAMS CMBS 2018-1 DAC '1 A' FRN 17-05-2028	99.85	3,607,000	3,601,551.63
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BFLTWR1	GS. GRP. 3.125% 25/07/2029	100.39	7,935,000	7,965,668.85
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BFM4XM7	HSBC HLDGS. HSBC HLDGS. F2V PERP	100.62	2,701,000	2,717,681.38
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BFMDHS8	SANOFI 3.625% 19/06/2028	103.10	5,000,000	3,915,129.78
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BFMY1F6	VIRGIN MONEY UK F2V 14/12/2028	106.92	4,716,000	5,042,559.42
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BFXCN86	JOHNSON & JOHNSON 2.90% 15/01/2028	100.44	5,000,000	3,814,366.02
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BFXG8M7	HSBC HLDGS. F2V 27/06/2023	100.03	1,920,000	1,920,599.04
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BFXLL89	LONDON & QUADRANT 3.125% 28/02/2053	103.18	2,780,000	2,868,456.82
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BFXPT21	VOLKSWAGEN INTL. 4.125% 17/11/2031	106.47	8,600,000	9,156,463.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BFXSFR7	CADENT FIN. 3.125% 21/03/2040	95.64	2,490,000	2,381,498.26
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BFXYHD5	LEEDS B/SOC. F2V 25/04/2029	99.45	4,996,000	4,968,596.94
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BFXZPC3	VIRGIN MONEY HLDGS. F2V 24/04/2026	99.68	1,770,000	1,764,288.62
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BFY07L0	BRASS NO 7 '7 A' FRN 16/10/2059	100.17	466,336	467,136.23
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BFYF3Z1	INFORMA 3.125% 5/7/2026	100.29	664,000	665,908.34
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BFYX300	UNITE GRP. 3.50% 15/10/2028	102.61	953,000	977,854.24
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BFZOX44	HISCOX 2.00% 14/12/2022	99.96	408,000	407,822.11
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BFZ6JW2	BLEND FNDG. 3.459% 21-09-2047	108.53	12,644,000	13,722,748.15
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BG087M6	INC. CONTINGENT STUDENT LOAN '2 A1' FRN 24/07/2058	99.94	4,081,089	4,078,640.55
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BG0PWC2	WELLCOME TST. 2.517% 07/02/2118	97.01	156,000	151,334.82
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BG0QMX6	HEATHROW FNDG. 4.625% 31/10/2046	116.50	928,000	1,081,080.30
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BGOR7B2	TELERAL SECURED F 4.01% 10/12/2031	103.61	5,761,740	5,970,017.28
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BG106H9	UNIVERSITY OF CA 0.25% IL 27/06/2068	140.29	1,305,000	1,830,765.58
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BG21PF2	NATWEST GROUP PLC 2.875%-FRN SNR 19/09/26	99.18	2,817,000	2,793,905.88
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BGBWVF8	AT&T 4.375% 14/09/2029	109.06	332,000	362,070.24
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BGCZH81	UNITE USAF II 3.921% 30/06/2025	104.63	1,800,000	1,883,425.63

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BGFBKT8	WELLTOWER 4.80% 20/11/2028	110.55	1,090,000	1,204,980.87
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BGHHDR3	DIGITAL STOUT HLDG 3.75% 17/10/2030	103.87	267,000	277,322.75
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BGHQHH8	BASF 3.00% 07/02/2033	109.92	2,400,000	2,229,438.58
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BGK0647	METROCENTRE FIN 8.75% PIK 06/12/2023	52.00	2,171,764	1,129,315.17
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BGL8811	TC DUDGEON OFTO 3.158% 12/11/2038	104.08	4,341,439	4,518,704.85
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BGM5KX7	GOSFORTH FNDG. 2018-1 '1X A2' FRN 25/08/2060	100.41	1,030,136	1,034,358.92
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BGMG7Q2	WESSEX WATER SERVS 1.50% 17/09/2029	91.46	1,236,000	1,130,409.20
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BGNKKQ4	PRUDENTIAL F2V 20/10/2068	114.56	4,500,000	5,155,213.50
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BGNKKR5	PRUDENTIAL F2V 20/10/2051	109.37	9,325,000	10,198,836.43
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BGQYFS0	ANGLIAN WATER SERV 2.75% 26/10/2029	102.28	4,194,000	4,289,728.05
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BGR7FB1	SOUTHERN HOUSING G 3.50% 19/10/2047	106.64	2,089,000	2,227,711.69
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BH04GC4	TOGETHER AST. BACKED SECURITI '1 A' FRN 12/07/2050	100.18	1,835,013	1,838,271.61
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BH05DR1	L&G. GRP. F2V 14/11/2048	106.83	4,916,000	5,251,949.61
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BHOWGT5	GREATER GABBARD O 4.137% 29/11/2032	109.08	2,734,407	2,982,693.77
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BH2YHT6	CPUK FIN. 3.69% 28/08/2028	104.57	2,500,000	2,614,250.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BH3J693	INC. CONTINGENT STUDENT LO 2 A2 2.50% 24/07/2058	90.83	1,865,805	1,694,693.89
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BH3ZXC3	NIBC BANK 3.125% 15/11/2023	100.51	2,400,000	2,412,122.40
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BH57VG7	PRUDENTIAL F2V 19/12/2063	116.10	9,782,000	11,356,833.52
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BH5M4P2	PEABODY CAP. NO 2 4.625% 12/12/2053	134.73	6,721,000	9,055,222.79
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BHD6CJ6	GB SOCIAL HOUSING 5.193% 12/02/2038	124.06	4,885,000	6,060,347.85
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BHL1CP9	YORKSHIRE WATER FI 2.75% 18/04/2041	95.28	2,693,000	2,565,977.33
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BHNG887	VIRGIN MONEY UK F2V 03/09/2027	102.03	390,000	397,909.38
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BHNV398	BANCO SANTANDER S 1.375% 31/07/2024	97.32	2,000,000	1,946,311.42
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BHQTVL7	CLARION FNDG. 2.625% 18/01/2029	100.91	3,500,000	3,531,699.01
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BHXH5M3	ORANGE 3.25% 15/01/2032	103.97	11,100,000	11,540,654.13
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BHZM1G2	PRS FIN. 2.00% 23/01/2029	99.95	2,795,000	2,793,584.06
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BJ02978	HSBC HLDGS. F2F 29/05/2030	97.95	3,433,000	3,362,781.42
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BJ05TF5	AXA F2F 16/01/2054	109.06	2,013,000	2,195,462.35
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BJ0CGW2	INTL. BANK FOR REC 1.25% 7/9/2023	99.48	8,046,000	8,003,975.74
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BJ0CLK5	NOTTING HILL GENE 2.875% 31/1/2029	101.65	3,397,000	3,453,216.95
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BJ2L036	CITIGROUP 2.75% 24/01/2024	100.43	4,127,000	4,144,814.41
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BJ2WB69	MORHOMES 3.40% 19/02/2038	101.96	6,049,000	6,167,309.43
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BJ3WD51	ELECTRICITE DE FRANC F2V PERP	99.35	7,800,000	7,748,917.80
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BJ4SZQ3	GREENE KING FIN. 3.593% 15-MAR-35	99.76	6,455,250	6,439,673.79
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BJ4XKN0	ELECTRICITE DE FRA 6.00% 23/01/2114	143.31	11,700,000	16,767,644.40
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BJ5FZT6	FISERV 3.00% 01/07/31	98.62	1,050,000	1,035,526.98
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BJ5RNF4	LONDON POWER NETW 2.625% 01-MAR-29	99.89	7,729,000	7,720,144.50
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BJ7BTL2	GS. GRP. 4.25% 29/01/2026	104.66	1,030,000	1,077,998.24
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BJ8RZV1	ELECTRICITE DE FRA 6.00% 23/01/2114	143.31	2,400,000	3,439,516.80
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BJ9J6N5	HOME GRP. 3.125% 27/03/2043	102.14	3,768,000	3,848,635.20
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BJBT4G2	ANGLO AMERICAN CA 3.375% 11/03/2029	100.23	1,110,000	1,112,549.67
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BJCWXC9	ING GROEP 3.00% 18/02/2026	100.33	10,800,000	10,835,694.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BJCZ6R4	BNP PARIBAS 3.375% 23-JAN-26	101.62	7,325,000	7,443,459.90
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BJDQ5Y6	UTD. UTILITIES WA 2.625% 12/2/2031	100.48	350,000	351,671.95
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BJFD1Q9	RL FIN. BONDS NO 4 F2V 07/10/2049	100.40	11,747,000	11,793,800.05
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BJFVG13	TSB BANK PLC/UNITED FRN 15/02/2024	100.99	4,980,000	5,029,172.52
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BJH7KG2	BLEND FNDG. 2.984% 15/03/2034	97.12	950,000	922,640.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BJJMM25	HSBC HLDGS. F2F 22/07/2028	98.91	2,021,000	1,999,070.13
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BJKOPN0	L&G. GRP. F2V 31.12.49	101.70	400,000	406,780.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BJLKB93	THERMO FISHER SCI 1.875% 01/10/2049	90.07	2,841,000	2,162,489.73
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BJLD0Z5	WELLS FARGO 2.50% 02-MAY-29	96.62	3,630,000	3,507,408.12
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BJLK012	BANQUE FEDERATIVE 1.75% 19/12/2024	97.95	2,700,000	2,644,744.50
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BJLN8T5	AROUNDTOWN 3.625% 10-APR-31	98.74	1,595,000	1,574,934.58
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BJLWF91	SVENSKA HANDELSBA 1.625% 15/12/2023	99.23	3,759,000	3,729,942.93
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BJM0H32	CITIGROUP 1.75% 23-10-26	94.73	7,510,000	7,114,512.10

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BJM0H32	CITIGROUP 1.75% 23/10/2026	94.73	2,300,000	2,178,878.54
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BJMZYD0	SOUTHERN HOUSING G 4.50% 4/2/2039	114.33	1,850,000	2,115,067.89
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BJQ31J1	BARCLAYS 3.00% 08-MAY-26	99.45	4,950,000	4,922,564.53
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BJQNDQ2	PRUDENTIAL F2V 20/07/2049	101.41	5,000,000	5,070,612.68
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BJQSGL3	VERIZON COMMS. 2.50% 08-APR-31	96.85	1,100,000	1,065,337.90
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BJR6C85	ROTHESAY LIFE 3.375% 12/07/2026	99.82	4,350,000	4,342,281.16
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BJRFWM6	SOCIETE GENERALE 1.875% 03/10/2024	97.48	1,900,000	1,852,171.30
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BJSB405	TOYOTA MOTOR FIN. 1.375% 23/05/2023	99.40	3,579,000	3,557,494.52
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BJTMRG4	MANCHESTER AIRPORT 4.75% 31/03/2034	112.26	3,407,000	3,824,585.81
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BJTPB20	NATL. EXPRESS GRP 2.375% 20/11/2028	95.32	4,471,000	4,261,707.21
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BJVJP58	FIDELITY NATL. INF 3.36% 21/05/2031	101.79	1,960,000	1,995,150.64
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BJVNIQ9	SOUTHERN CALIFORNI 3.65% 01/02/2050	92.98	335,000	236,577.33
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BJXS2C9	FIDELITY NATL. INF 3.36% 21/05/2031	101.79	594,000	604,652.79
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BJXT7L6	SANTANDER UK FRN 12-11-24	100.62	1,108,000	1,114,890.65
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BK0Y692	TP ICAP 5.25% 29/05/2026	104.16	2,113,000	2,200,831.57
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BK3F528	IMPERIAL TOBACCO 4.875% 07/06/2032	103.73	1,500,000	1,556,005.50
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BK5GM39	CADENT FIN. 2.25% 10/10/2035	87.57	3,552,000	3,110,394.05
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BK60M22	MEDTRONIC GBL. HLD 1.75% 02/07/2049	90.05	712,000	541,830.54
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BK6RMF3	NEW YORK LIFE GBL 1.625% 15/12/2023	98.99	4,274,000	4,230,661.64
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BK6TYH5	REALTY INC. 3.25% 15/06/20290	99.33	8,000,000	6,035,303.35
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BK6YSH8	DAIMLER INTL. FIN 1.625% 11-11-24	98.44	1,000,000	984,380.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BK6Z0P3	DEUTSCHE PFANDBRIE 1.75% 21/11/2022	99.84	4,900,000	4,892,134.57
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BK8M6K9	BRITISH AIRWAYS 20 3.30% 15/12/2032	94.82	4,919,389	3,542,717.76
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BK8Q4Q3	WESTFIELD STRATFO 1.642% 04/08/2026	96.98	19,382,000	18,796,702.36
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BK93J80	VERIZON COMMS. 1.50% 18/09/2030	86.97	8,300,000	5,482,341.15
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BK9ZCQ5	UNILEVER 1.50% 22/07/2026	97.50	1,630,000	1,589,208.48
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BKB02B3	ENT. PRODS. OPERA 3.125% 31-JUL-29	98.31	4,310,000	3,218,177.44
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BKBM446	UTD. AIRLINES 2019 2.70% 01/05/2032	91.87	1,426,757	995,525.83
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BKBS3G9	WESTERN POWER DIST 1.75% 9/9/2031	90.66	4,174,000	3,784,169.27
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BKC9SR7	BERKSHIRE HATHAWA 2.375% 19/06/2039	92.90	1,651,000	1,533,816.98
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BKC9ST9	BERKSHIRE HATHAWA 2.625% 19-06-59	92.03	2,604,000	2,396,333.60
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BKDV731	PHOENIX GROUP HOLDING 5.867%	112.27	6,600,000	7,409,542.80
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BKFBJT9	ROTHESAY LIFE F2V 17/09/2029	104.93	9,000,000	9,443,385.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BKKB938	LEEDS B/SOC. FRN 15/1/2025	100.54	1,588,000	1,596,500.56
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BKKTJ32	GATWICK FNDG. 2.875% 05/07/2049	86.05	340,000	292,564.56
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BKKL1X2	ROYAL BANK OF CAN 1.125% 15-12-25	94.75	8,770,000	8,309,956.06
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BKLJXY0	BRASS NO 8 '8X A2' FRN 16/11/2066	100.39	547,314	549,433.02
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BKM6953	DNB BANK ASA 1.375% 12/06/2023	99.17	2,826,000	2,802,445.29
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BKMG3J5	LLOYDS BANKING GRP. F2V 15/01/2026	97.01	1,085,000	1,052,526.55
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BKP55P9	SOUTH EASTERN POWE 1.75% 30/09/2034	87.35	1,449,000	1,265,704.44
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BKP8439	N/WIDE. BLDG SOCIETY FRN 24/02/2031	98.91	3,653,000	3,613,036.18
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BKPG370	APT PIPELINES 2.50% 15/3/2036	86.33	2,000,000	1,726,508.71
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BKQN499	JUPIT 1X B '1X B' FRN 20/07/2060	99.99	1,276,000	1,275,881.97
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BKQV976	AT&T 7.00% 30/04/2040	145.02	150,000	217,525.80
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BKRS288	EUROCLEAR BANK 1.25% 30-09-24	96.99	4,325,000	4,194,869.40
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BKRTYB8	TRANSPORT FOR LOND 4.00% 07/04/2064	118.90	8,389,000	9,974,372.60
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BKRVWW1	UTD. MEXICAN STAT 5.625% 19/03/2114	100.08	10,170,000	10,178,263.13
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BKRWNG5	LIVEWEST TSY. 2.25% 10-10-43	91.17	390,000	355,550.52
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BKSCRX9	LONDON STOCK EXCH 1.625% 06/04/2030	93.34	1,877,000	1,751,907.34
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BKSCW23	AA BOND CO LTD 3.25% 31/07/2028	92.22	5,416,000	4,994,478.14
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BKSFX63	STANDARD CHARTERE 4.644% 01/04/2031	103.31	2,984,000	2,341,362.65
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BKTC8Z7	METROPOLITAN LIFE 1.625% 21/09/2029	93.46	912,000	852,368.88
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BKTC921	COVENTRY B/SOC. 1.50% 23-01-23	99.55	2,318,000	2,307,457.74
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BKTDVX9	JUST GRP. 8.125% 26/10/2029	126.05	2,750,000	3,466,240.25
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BKV4HZ4	LOGICOR 2019-1 UK 1.875% 17/11/2026	97.93	6,644,000	6,506,252.24

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BKVB357	MASSMUTUAL GBL. F 1.375% 15/12/2026	95.63	4,306,000	4,117,668.48
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BKVF5V5	EURP. INV. BANK 0.75% 22-07-27	94.71	17,000,000	16,101,293.47
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BKWGTY2	SSE SSE F2V PERP	96.75	1,785,000	1,726,987.50
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BKX8GL3	PENSION INSURANCE 4.625% 07/05/2031	102.23	1,253,000	1,280,947.23
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BKXNHR1	GATWICK FNDG. 4.625% 27/03/2034	108.81	6,947,000	7,559,287.53
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BKYBZ92	YORKSHIRE WATER FI 1.75% 26/11/2026	97.14	1,237,000	1,201,588.43
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BL0L902	FIDELITY NATL. INF 2.25% 03-12-29	95.34	1,250,000	1,191,790.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BL0P0J0	NATL. GRID GAS 1.125% 14/1/2033	80.26	2,825,000	2,267,404.88
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BL1FDX4	CK HUTCHISON GRP. 2.00% 17-10-27	93.99	2,010,000	1,889,138.70
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BL1GL44	YORKSHIRE B/SOC. FRN 21/11/2024	100.62	1,100,000	1,106,829.90
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BL2FJX5	INTESA SANPAOLO 2.50% 15/1/2030	93.48	1,627,000	1,520,960.84
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BL396H9	CPI PROP. GRP. 2.75% 22/01/2028	93.16	781,000	727,606.88
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BL39MT3	SP TRANSMISSION 2.00% 13/11/2031	94.20	1,909,000	1,798,247.46
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BL3F008	PORTERBROOK RAIL 4.625% 4/4/2029	109.26	5,139,000	5,615,107.79
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BL3F008	PORTERBROOK RAIL 4.625% 04/04/2029	109.26	2,911,000	3,180,692.51
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BL4KJS3	EASTERN POWER NET 2.125% 25/11/2033	92.16	812,000	748,345.69
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BL54F53	REALTY INCOME CORP 1.75% 13/07/2033	88.07	1,700,000	1,497,142.40
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BL57N28	BP CAPITAL MARKETS PLC BP CAPITAL MKT F2V 31/12/49	99.20	4,933,000	4,893,363.35
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BL5C784	NATWEST GRP. F2V 09/11/2028	93.90	17,534,000	16,464,157.55
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BL6D3L1	COMCAST 1.95% 15/1/2031	90.34	5,000,000	3,430,511.62
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BL6KFM7	NATS ROUTE 1.375% 31/03/2031	93.79	2,885,000	2,705,697.25
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BL71N25	NATL. GRID GAS 1.375% 07/02/2031	86.66	4,200,000	3,639,602.40
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BL95HW3	BPHA FIN. 4.816% 11/04/2044	130.39	840,000	1,095,266.76
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BL96WB0	NATL. GRID ELECTRI 2.00% 17/04/2040	83.52	5,867,000	4,900,177.07
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BL97BV6	INVESTEC F2F 16/07/2028	91.33	9,844,000	8,990,810.82
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BL981Z3	ASSURA FIN PLC 1.625% 30/06/2033	88.19	8,807,000	7,766,488.18
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BL9ZDC5	BEYOND HOUSING LT 2.125% 17/05/2051	85.51	1,435,000	1,227,082.85
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BLB2Z06	BUPA FIN. 4.125% 14/06/2035	100.61	4,363,000	4,389,679.88
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BLBJ091	BPCE F2V 30/11/2032	94.02	2,600,000	2,444,571.13
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BLBJHM3	BLACKSTONE PP EUR 2.00% 20/10/2025	95.83	3,036,000	2,909,353.26
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BLBJJ16	BLACKSTONE PROPER 2.625% 20/10/2028	93.59	2,016,000	1,886,766.34
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BLC8C68	JPM. CHASE F2F 24/03/2031	106.12	5,000,000	4,030,052.94
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BLD1X85	3I GRP. 3.75% 5/6/2040	101.18	6,870,000	6,950,859.90
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BLD4CY3	BRITISH AIRWAYS 20 4.25% 15/11/2032	100.23	580,760	442,102.13
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BLD6QH0	FEDEX 2020-1 CLAS 1.875% 20/2/2034	91.39	11,791,722	8,185,173.37
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BLF0LG4	HOUSING FINANCE C 8.625% 13/11/2033	109.21	3,384,593	3,696,387.53
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BLF7ZP2	L&G. GRP. F2V 1/11/2050	102.78	5,916,000	6,080,713.27
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BLF8243	VERIZON COMMS. 1.875% 3/11/2038	83.49	7,557,000	6,309,225.95
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BLF84W5	FNDG. IV '1 A' FRN 15/9/2024	100.05	3,081,000	3,082,426.50
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BLF8RL5	SCOTTISH HYDRO ELE 1.50% 24/3/2028	93.54	2,750,000	2,572,350.99
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BLFB1W3	BANK OF AMERICA F2F 02/06/2029	93.06	5,146,000	4,789,078.58
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BLFB2W0	NATWEST GRP. F2V 28/11/2031	93.25	1,594,000	1,486,381.03
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BLFBWW0	EVERSHOLT FNDG. 2.742% 30/6/2040	96.75	13,035,385	12,612,076.22
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BLFDXD4	AIR CANADA 2020-2 5.25% 1/4/2029	103.41	3,404,512	2,673,940.95
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BLFGBN9	NESTLE HLDGS. 2.50% 04/04/2032	100.32	2,471,000	2,478,862.72
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BLGYFNO	FIRST ABU DHABI B 1.125% 07/09/2026	93.18	2,894,000	2,696,629.20
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BLH2QW9	HEATHROW FNDG. 2.625% 16/03/2028	93.81	1,997,000	1,873,337.77
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BLMQBB0	MANCHESTER AIRPORT GRP. FNDG. 4.125% 02/04/2024	103.47	801,000	828,772.64
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BLMQCQ2	BPCE 5.25% 16/04/2029	111.47	1,300,000	1,449,093.10
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BLN7TM9	ONTARIO TEACHERS' 1.125% 15/05/2026	96.93	2,311,000	2,240,073.10
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BLPJ3L0	RTE RESEAU DE TRA 1.125% 08/07/2040	88.76	1,400,000	1,050,125.43
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BLPJY62	KREDITANSTALT FUER 0.75% 7/12/2027	94.30	5,000,000	4,715,008.45
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BLPK313	JUST GRP. F2V 15/4/2031	107.51	1,355,000	1,456,743.56
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BLPKF39	CCEP FIN. IRELAND 1.50% 06/05/20411	85.89	1,488,000	1,079,978.27
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BLR4KS9	ANNINGTON FNDG. 2.924% 06/10/2051	87.86	1,891,000	1,661,407.73

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BM5J9Z3	ORACLE CORP 2.8% 01/04/2027		95.87	10,000,000	7,281,530.99
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BM638D5	EXPERIAN FIN. 3.25% 7/4/2032		103.31	863,000	891,536.36
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BM638N5	OPTIVO FIN. 2.857% 7/10/2035		100.01	4,962,000	4,962,516.94
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BM8MMH2	EQUINOR 3.125% 6/4/2030		99.74	6,369,000	4,824,875.57
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BM8N2T7	ING GROEP NV F2F 07/12/2028		89.71	6,400,000	5,741,286.40
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BM8SLB7	LEEDS BUILDING SO 1.375% 06/10/2027		92.62	3,996,000	3,701,005.27
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BM8SX03	INVESTEC F2V 04/01/2032		93.09	1,703,000	1,585,281.83
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BM99ZJ5	ENEL FIN. INTL. 1.00% 20/10/2027		92.21	9,687,000	8,932,524.52
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BM9GGM6	CREDIT SUISSE GRP. F2V 9/6/2028		93.94	795,000	746,845.78
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BM9MH43	SAGE GRP. 2.875% 08/02/2034		96.94	3,424,000	3,319,199.77
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BM9MWJ3	AIRBUS 2.375% 9/6/2040		102.19	642,000	554,425.36
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMBS055	ORSTED 2.50% 18/02/2049		86.58	11,185,000	9,683,693.39
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMBVVP1	VIRGIN MONEY UK PLC F2V 19/08/2031		94.37	1,012,000	954,988.98
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMBWPJ2	MIDLAND HEART CAP 1.831% 12/08/2050		80.49	3,380,000	2,720,494.40
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMC44X4	COVENTRY BUILDING 1.00% 21/9/2025		94.70	2,810,000	2,661,188.02
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMC5S79	SOCIETE GENERALE 1.25% 07/12/2027		89.49	4,600,000	4,116,599.55
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMC7TT4	ZURICH FINANCE IRELA F2V 19/04/2051		88.63	3,801,000	2,558,490.01
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMC86Y1	BRITISH AIRWAYS 20 2.90% 15/03/2035		90.31	3,403,731	2,334,660.64
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMCKN80	CANADIAN IMPERIAL 0.95% 23/10/2025		92.11	12,480,000	8,730,870.63
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMCM1W6	METROPOLITAN HOU 1.875% 28/07/2036		87.80	4,500,000	3,951,045.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMCMWV7	WESTERN POWER DIS 1.625% 7/10/2035		82.85	4,740,000	3,927,114.82
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMCQPL5	BERG FINANCE 2021 DAC '1 B' FRN 22/04/2033		99.24	2,029,825	1,702,298.29
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMCQQL2	BERG FINANCE 2021 DAC '1 A' FRN 22/7/2033		99.75	6,309,943	5,319,096.08
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMCYKH0	BRUEGEL 2021 DAC '1X A' FRN 22/05/2031		99.50	4,383,509	3,685,876.68
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMD80C6	GUINNESS P/SHIP. 2.00% 22/04/2055		83.99	1,350,000	1,133,875.80
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMD8PX2	METROPOLITAN LIFE 0.625% 08/12/2027		89.65	3,784,000	3,392,219.78
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMD9513	WESSEX WATER SERVS 1.25% 12/01/2036		79.66	2,184,000	1,739,702.33
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMDCHP0	PENSION INS. 3.625% 21/10/2032		93.54	1,184,000	1,107,485.18
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMDFRN7	HYDE HOUSING ASC. 1.75% 18/8/2055		74.19	2,158,000	1,601,052.57
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMDGQP5	BANQUE FEDERATIVE 0.875% 07/12/2027		90.86	6,000,000	5,451,492.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMDHT82	BANQUE FED CRED MU 1.00% 16/07/2026		93.58	18,400,000	17,219,480.85
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMDWD18	PLACES FOR PEOPLE 2.50% 26/01/2036		93.50	9,886,000	9,243,301.25
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMDWZN4	WPP FIN. 3.75% 19/05/2032		102.64	968,000	993,587.14
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMFFNQ0	NATWEST GRP. F2F 29/03/2029		101.28	3,195,000	3,235,870.44
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMFNMZ6	SCOTTISH HYDRO E 2.125% 24/03/2036		88.83	4,525,000	4,019,582.91
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMFZNT3	CREDIT AGRICOLE SA CREDIT AGRICOLE SA F2V PERP		107.00	1,100,000	1,177,000.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMG8WY9	ISLE OF MAN GOV. 1.625% 14/09/2051		83.88	4,586,000	3,846,680.94
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMG8X13	YORKSHIRE B/SOC. F2F 15/09/2029		89.12	3,455,000	3,078,937.07
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMGM5T7	THAMES WATER UTIL 2.375% 22/4/2040		87.67	5,784,000	5,070,637.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMGNX96	GRAINGER 3.00% 03/07/2030		94.77	2,976,000	2,820,280.81
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMH5PF1	SOUTHERN WATER SE 2.375% 28/5/2028		97.75	3,419,000	3,341,970.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMH5PN9	SOUTHERN WATER SER 3.00% 28/5/2037		96.65	8,782,000	8,487,478.42
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMH5RK0	INTERCONTINENTAL 3.375% 8/10/2028		99.60	607,000	604,560.47
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMHFQK3	METROPOLITAN LIFE 2.95% 09/04/2030		97.06	4,068,000	2,998,790.23
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMHQWN1	DIAGEO FIN. 2.875% 27/03/2029		103.85	3,327,000	3,455,076.19
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMHVCM5	KBC GRP. F2V 21/09/2027		92.91	2,800,000	2,601,471.60
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMHZM27	SANCTUARY CAP. 2.375% 14/04/2050		92.63	1,799,000	1,666,352.53
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMJ0KN7	TEMASEK FINANCIAL 2.75% 02/08/2061		87.99	11,700,000	7,819,020.40
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMNB2M9	COOPERATIEVE RABO 4.625% 23/05/2029		108.14	5,218,000	5,642,484.30
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMQ5YQ6	ROYAL BANK OF SCOTLA F2V 14/8/2030		99.85	5,828,000	5,818,984.08
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMT7L79	TP ICAP FIN. 2.625% 18/11/2028		90.60	1,024,000	927,709.17
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMT8RT6	BANK OF MONTREAL 1.00% 09/09/2026		93.13	3,177,000	2,958,628.91
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMTPP48	NORDEA BANK ABP F2V 09/12/2032		91.03	1,952,000	1,776,813.86
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMTXLG6	BMW INTERNATIONAL 0.75% 8/3/2024		97.40	4,365,000	4,251,544.92
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMV3J52	INTESA SANPAOLO 2.625% 11/03/2036		85.63	2,769,000	2,371,019.94

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMV3LL9	WORKSPACE GRP. 2.25% 11/03/2028	91.74	1,717,000	1,575,167.22
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMVF698	CPPIB CAPITAL INC 1.125% 14/12/2029	94.32	2,900,000	2,735,288.70
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMVMMT1	DEUTSCHE BANK F2F 22/12/2028	91.24	800,000	729,884.70
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMW33V2	SOUTHERN WATER SE 1.625% 30/03/2027	95.07	2,050,000	1,949,014.95
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMW3GP7	AFFORDABLE HOUSING 3.80% 20/05/2042	125.37	580,000	727,151.80
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMW4TF1	UK MUNICIPAL BOND 1.625% 26/08/2060	81.16	9,186,000	7,455,633.18
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMWBCS6	TRITAX BIG BOX REI 1.50% 27/11/2033	86.29	426,000	367,612.44
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMWC4D8	AMERICAN HONDA FIN 0.75% 25/11/2026	92.91	2,822,000	2,621,855.41
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMWJ729	AVIVA F2V 3/6/2055	98.51	803,000	791,039.32
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMWLCH5	COMMERZBANK 1.50% 22/11/2024	96.90	4,600,000	4,457,183.80
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMX88R7	NEW YORK LIFE GBL. 1.50% 15/07/2027	94.69	7,131,000	6,752,457.99
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMXVDJ3	ENW FIN. 1.415% 30/7/2030	90.39	1,914,000	1,730,052.52
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMXWB47	BUNZL FIN. 1.50% 30/10/2030	90.00	711,000	639,927.73
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMX4XV3	DIAGEO FINANCE PLC 1.25% 28/3/2033	87.63	4,500,000	3,943,233.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMX5316	REALTY INC. 1.625% 15/12/2030	91.07	7,232,000	6,586,045.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMX5907	MEDTRONIC GBL. HL 1.375% 15/10/2040	89.04	1,515,000	1,140,010.63
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMX5Y4	DIRECT LINE INS. G 4.00% 5/6/2032	99.08	1,749,000	1,732,930.19
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMX6JH5	PHOENIX GRP. HLDG 5.625% 28/4/2031	109.46	1,899,000	2,078,624.51
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMX6RH2	PLATFORM HG FINAN 1.926% 15/09/2041	86.37	1,727,000	1,491,642.55
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMX6Z03	NORTHERN POWERGRID 3.25% 01/04/2052	104.97	1,806,000	1,895,749.17
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BMZ5L33	FIRST ABU DHABI B 0.875% 09/12/2025	93.50	2,505,000	2,342,059.77
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BN0Y5X0	FOLIO RESIDENTIAL 1.246% 31/10/2027	94.30	12,888,000	12,153,110.51
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BN0ZT08	LENDLEASE EUR. FIN 3.50% 02/12/2033	90.94	1,617,000	1,470,470.69
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BN2BGF8	VIRGIN MONEY UK F2V 11/12/2030	103.50	775,000	802,136.81
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BN2SXF8	SWEDBANK AB F2F 08/12/2027	92.64	10,255,000	9,499,739.76
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BN2TH04	DOMINO'S PIZZA MASTER '1A A21' 2.662% 25/04/2051	93.04	7,182,723	5,075,703.44
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BN44RP2	CREDIT AGRICOLE SA F2V 09/12/2031	92.93	1,400,000	1,301,062.14
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BN49ZN1	SOUTHERN GAS NETWO 1.25% 2/12/2031	85.32	3,184,000	2,716,484.21
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BN4GXG1	LLOYDS BANKING GRP. F2V 03/12/2035	91.70	6,191,000	5,677,414.08
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BN4H6V0	CLOSE BROS. FIN. 1.625% 03/12/2030	91.27	5,589,000	5,100,912.63
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BN4LYV8	MACQUARIE GROUP L 2.125% 01/10/2031	90.54	3,083,000	2,791,218.71
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BN4Q101	UTD. UTILITIES WA 0.875% 28/10/2029	89.08	2,857,000	2,544,947.62
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BN65PR1	STATES OF JERSEY 3.75% 09/06/2054	130.40	390,000	508,567.77
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BN6JH88	LEEDS B/SOC. F2V 16/3/2027	94.25	2,382,000	2,245,077.88
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BN77QK6	HEATHROW FNDG. 2.75% 13/10/2029	97.05	1,668,000	1,618,715.60
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BN7CBP1	TRAVIS PERKINS 3.75% 17/2/2026	99.31	654,000	649,503.75
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BN7CQJ0	BNP PARIBAS F2V 24/05/2031	93.77	5,200,000	4,876,040.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BN7CYR4	CREDIT SUISSE AG 1.125% 15/12/2025	93.61	2,483,000	2,324,337.14
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BN7GS07	BAYERISCHE LANDESB 1.00% 20/12/2024	97.32	2,800,000	2,724,909.82
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BN7K337	SKIPTON B/SOC. F2V 2/10/2026	96.66	2,374,000	2,294,761.89
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BNBP0B5	THAMES WATER UTILI 4.00% 19/06/2025	105.22	799,000	840,696.61
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BNBTKT5	BNP PARIBAS SA 1.25% 13/07/2031	85.05	8,300,000	7,059,531.22
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BNC1C38	SHELL INTL. FIN. 1.00% 10/12/2030	87.84	873,000	766,855.42
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BNC1DR9	BARCLAYS F2F 3/11/2026	95.16	994,000	945,888.41
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BNDMJH3	COVENTRY BLDG SOCI 2.00% 20/12/2030	90.40	448,000	404,992.45
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BNDMJN9	YORKSHIRE WATER FI 1.75% 27/10/2032	90.74	1,866,000	1,693,239.35
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BNDQ8N4	ORBIT CAP. 2.00% 24/11/2038	87.63	1,319,000	1,155,834.88
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BNG47C7	DWR CYMRU FINANCI 2.375% 31/03/2034	92.05	2,403,000	2,211,927.86
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BNG9RP5	SOUTHERN HOUSING 2.375% 08/10/2036	93.06	4,437,000	4,128,952.41
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BNGG0Y6	SANTANDER UK GRP. HL F2F 17/01/2029	95.22	2,978,000	2,835,526.52
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BNH7004	L&G. GRP. F2V 27/06/2064	110.38	7,989,000	8,817,975.71
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BNKQCG4	BLEND FUNDING PLC 2.467% 16/06/2061	87.98	1,499,000	1,318,773.73
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BNKV555	TOYOTA MOTOR CREDI 0.75% 19/11/2026	93.24	427,000	398,139.85
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BNM4754	TAURUS 2021-3 DEU DAC 'DE3 A' FRN 22/12/2030	99.86	13,268,000	11,196,138.32
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BNNDV14	ABRDN PLC ABRDN PLC F2V PERP	98.07	3,006,000	2,947,833.90

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BNNG2V0	GREEN STORM 2021 BV 'GRN A' FRN 22/02/2068	102.33	3,400,000	2,940,247.41
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BNRQN79	NEW YORK LIFE GBL. 0.75% 14/12/2028	88.86	7,507,000	6,670,585.52
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BNT2KL8	BRUEGEL 2021 DAC '1X B' FRN 22/05/2031	99.07	1,375,585	1,151,647.03
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BN8BY6	BANK OF NOVA SCOTI 1.25% 17/12/2025	94.89	2,850,000	2,704,241.97
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BNT8M32	WELLCOME TRUST LTD 1.50% 14/07/2071	76.11	9,136,000	6,953,855.48
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BNTJ086	BPCE 1.00% 22/12/2025	94.25	2,800,000	2,639,115.07
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BNTJB83	GS. GRP. 1.50% 07/12/2027	92.13	8,512,000	7,841,932.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BNVT9W1	THERMO FISHER SCIE 2.00% 18/10/2051	91.10	1,888,000	1,453,478.32
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BNVVJ50	UNIVERSITY COLLEG 1.625% 04/06/2061	81.05	10,967,000	8,888,698.67
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BNW0GL1	MAGALLANES 5.141% 15/03/2052	102.55	10,277,000	8,004,255.80
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BNYC3V4	ROYAL BANK OF CANA 1.00% 09/09/2026	93.10	8,240,000	7,671,738.82
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BNYC972	QBE INSURANCE GROUP F2V 13/9/2038	89.77	2,284,000	2,050,351.33
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BNYCH12	SILVERSTONE MASTER ISSUER P '1X 2A' FRN 21/01/2070	99.33	1,237,000	1,228,762.82
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BNYK9R6	PCL FUNDING V PLC '1 A' FRN 15/10/2025	99.99	2,926,000	2,925,798.11
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BNZHVL4	SEVERN TRENT UTIL 2.625% 22/02/2033	98.02	5,733,000	5,619,303.15
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BP38LD5	GOLDMAN SACHS GRO 1.875% 16/12/2030	90.44	2,930,000	2,649,790.24
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BP48156	BANCO SANTANDER SA F2V 4/10/2032	92.28	3,800,000	3,506,541.20
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BP4C0S4	AUSTRALIA & NEW ZEAL F2V 16/09/2031	92.61	17,162,000	15,894,427.04
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BP4DV95	DERWENT LONDON 1.875% 17/11/2031	90.99	1,958,000	1,781,574.41
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BP6H8Z0	LLOYDS BANKING GRP. F2F 12/04/2028	94.79	2,335,000	2,213,454.84
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BP6HGR8	VOLKSWAGEN FINL. 2.125% 18/01/2028	94.45	3,000,000	2,833,443.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BP6HJD5	REALTY INCOME CORP 2.50% 14/01/2042	89.80	1,365,000	1,225,819.07
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BP6HN11	TORONTO-DOMINION 2.875% 05/04/2027	100.06	5,762,000	5,765,658.87
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BP7L862	VATTENFALL AB F2V 29/06/2083	90.42	2,034,000	1,839,195.68
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BP91FG9	IG GRP. HLDGS. 3.125% 18/11/2028	93.33	3,710,000	3,462,435.41
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BP960Y7	HCA 4.625% 15/03/2052	101.09	920,000	706,329.77
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BPCJRQ4	TAURUS CMBS 'UK5 A' FRN 17/05/2030	99.89	5,901,000	5,894,774.45
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BPGBNS0	DNB BANK F2F 10/06/2026	99.64	3,542,000	3,529,308.78
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BPJPMR1	BAZALGETTE FIN. 2.75% 10/03/2034	98.72	1,283,000	1,266,516.02
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BPJPMV5	BLEND FUNDING PLC 3.459% 21/09/2047	108.53	502,000	544,829.13
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BPLQR55	CREDIT SUISSE GRP. F2V 15/11/2029	91.23	1,780,000	1,623,926.04
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BPP3JV2	BNP PARIBAS 2.875% 24/02/2029	98.88	4,700,000	4,647,406.83
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BP8B0X3	METROPOLITAN LIFE 1.625% 12/10/2028	94.41	4,741,000	4,476,205.67
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BPVC0Q5	ELSTREE FUNDING NO 2 PLC '2 A' FRN 21/12/2054	99.70	1,485,091	1,480,708.49
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BPW7L99	PEABODY CAP. NO TW 2.75% 02/03/2034	98.34	1,759,000	1,729,820.83
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BQSV6C0	CAMBRIDGESHIRE HOU 4.25% 15/09/2045	120.39	1,100,000	1,324,277.90
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BR17T90	ORANGE F2V PERP	102.58	3,107,000	3,187,005.25
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BRGCL12	RSA INS. GRP. F2V 10/10/2045	105.63	1,304,000	1,377,412.59
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BRJZTL8	SOCIETY OF LLOYD'S 4.75% 30-OCT-24	104.04	9,045,000	9,410,112.28
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BRK0YC8	DIGNITY FIN. 3.5456% 31/12/2034	105.09	3,850,953	4,047,103.67
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BSD98Z0	YORKSHIRE HOUSING 4.125% 31/10/2044	118.12	2,828,000	3,340,340.28
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BSL0MC0	AXA AXA F2V PERP	105.81	1,630,000	1,724,678.55
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BSP5R26	WELLTOWER 4.50% 01/12/2034	110.82	2,693,000	2,984,454.38
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BSP5R26	WELLTOWER INC 4.50% 01/12/2034	110.82	1,400,000	1,551,517.32
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BSXNQH0	JOHN LEWIS 4.25% 18/12/2034	91.60	800,000	732,805.60
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BTDY3C4	STATES OF GUERNSE 3.375% 10/12/2046	116.23	410,000	476,561.81
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BTKHC74	TELEREAL SECURITISAT FRN 10/09/2031	96.75	1,700,000	1,644,750.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BV0LR31	PGH CAP. 6.625% 18/12/2025	110.66	7,719,000	8,542,092.41
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BVFCYL6	PARAGON TSY. 3.625% 21/01/2047	111.28	1,350,000	1,502,296.20
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BVV23F7	RHP FIN. 3.25% 05/02/2048	105.38	1,406,000	1,481,579.53
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BVXLQX1	GWYNT Y MOR OFTO 2.778% 17/02/2034	99.12	3,479,241	3,448,486.65
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BW39FR9	SWAN HOUSING CAP. 3.625% 05/03/2048	105.31	3,425,000	3,607,028.48
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BW4NHU6	NORTHERN POWERGRID Y/SHIRE. 2.50% 01/04/2025	100.07	100,000	100,070.40
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BW4QF35	ERAC USA FIN. 4.50% 15/02/2045	102.78	911,000	711,174.67
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BWBVVP7	SPECTRA ENERGY PAR 3.50% 15/03/2025	100.66	8,000,000	6,115,872.63

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BWBXMJ4	CREDIT AGRICOLE 4.375% 17/03/2025	101.27	8,450,000	6,499,466.26
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BWD24D7	APT PIPELINES 3.50% 22/03/2030	100.77	3,750,000	3,779,017.50
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BWDPMH6	ORBIT CAP. 3.50% 24/03/2045	107.27	471,000	505,239.82
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BWXS1L3	WELLS FARGO 2.125% 22/04/2022	100.03	111,000	111,037.08
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BY4K9N9	CREDIT SUISSE GRP. 3.00% 27/05/2022	100.15	231,000	231,350.89
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYJQT32	CPUK FIN. 3.588% 28/08/2025	102.75	2,180,000	2,239,869.75
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYM4ZC4	ERAC USA FIN. 4.20% 01/11/2046	100.65	580,000	443,369.81
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYM5X34	BARCLAYS 3.25% 12/02/2027	100.24	2,460,000	2,465,815.44
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYM79Z4	CLOSE BROS. FIN. 2.75% 19/10/2026	101.02	410,000	414,177.41
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYM8F26	VERIZON COMMS. 3.125% 2/11/2035	99.82	3,242,000	3,236,256.15
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYMM829	CARDIFF UNIVERSITY 3.00% 07/12/2055	107.15	646,000	692,207.09
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYNK4F7	LONDON & QUADRANT 3.75% 27/10/2049	113.63	1,898,000	2,156,712.58
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYNZF71	L&G. GRP. F2V 27/10/2045	106.63	535,000	570,467.29
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYP4HL4	VOLKSWAGEN FINL. S 2.25% 12/04/2025	97.76	967,000	945,293.75
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYPCQ22	SILVERBACK FIN. 3.1261% 25/2/2037	103.87	304,709	267,464.02
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYPDQ58	GATWICK FNDG. 2.625% 07/10/2046	82.45	409,000	337,232.77
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYPK4H7	RTE RESEAU DE TRAN 2.00% 18/04/2036	101.45	1,200,000	1,028,795.83
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYQ5YGO	HAMMERSON 3.50% 27/10/2025	97.38	523,000	509,316.75
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYQ71R6	MOTABILITY OPERAT 3.625% 31/03/2036	110.42	3,100,000	3,422,886.70
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYQMFM4	ANHEUSER-BUSCH INB 2.25% 24/05/2029	97.49	1,280,000	1,247,932.77
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYR8BC3	AVIVA F2F 6/4/2050	108.37	6,324,000	6,853,540.14
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYT1NF7	CHANNEL LINK ENTS. F F2F 30/06/2050	97.91	10,670,000	8,828,436.73
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYT1NK2	CHANNEL LINK ENTS 3.848% 30/06/2050	102.68	1,550,000	1,591,521.68
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYT5R80	BAT INTL. FIN. 4.00% 23/11/2055	76.54	4,283,000	3,278,169.65
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYV0868	YORKSHIRE B/SOC. 3.50% 21/04/2026	103.93	600,000	623,604.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYV25S5	THAMES WATER UTIL 7.738% 09/04/2058	192.59	5,288,000	10,184,220.44
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYV3P66	BUNZL FIN. 2.25% 11/06/2025	99.56	2,277,000	2,266,907.33
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYVHXCO	CHANCELLOR MASTER 2.544% 08/12/2117	96.07	1,516,000	1,456,471.22
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYVQZQ5	INVESTEC BANK F2V 24/07/2028	101.27	800,000	810,188.20
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYVSDM3	HOLMES MASTER ISSUER '1X A3' FRN 15/10/2054	100.25	642,000	643,580.60
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYVZ733	AIR CANADA 2017-1 3.30% 15/01/2030	95.68	492,480	357,865.01
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYVZLW0	INC. CONTINGENT STUDENT LOAN '1 A1' FRN 24/07/2056	99.85	2,647,673	2,643,593.43
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYVZLX1	INC. CONTINGENT STUDENT LO 1 A2 2.50% 24/07/2056	92.85	2,722,400	2,527,664.01
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYWHF89	ABN AMRO BANK 1.375% 07/06/2022	99.98	3,500,000	3,499,193.69
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYWHFT0	AROUNDTOWN 3.00% 16/10/2029	96.21	3,178,000	3,057,491.93
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYWV332	SKIPTON B/SOC. FRN 02/05/2023	100.14	800,000	801,136.80
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYWV4M8	SANTANDER UK GRP. 2.92%08/05/2026	99.02	7,216,000	7,144,984.50
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYX4LY7	BABCOCK INTL. GRP 1.875% 05/10/2026	94.18	300,000	282,531.98
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYX8815	TP ICAP 5.25% 26/01/2024	103.08	384,000	395,813.38
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYXBJ00	MS. 2.625% 09/03/2027	98.64	10,242,000	10,102,209.81
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYXCMD7	ANNINGTON FNDG. 3.184% 12/07/2029	99.50	4,500,000	4,477,617.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYXCMM7	ANNINGTON FNDG. 2.646% 12/07/2025	99.30	1,972,000	1,958,113.18
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYXFDC2	THAMES WATER UTILI 3.50% 25/02/2028	103.68	290,000	300,667.17
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYXHR59	GATWICK FNDG. 3.125% 28/09/2039	92.19	440,000	405,625.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYXL3W0	DEUTSCHE BAHN FIN 1.375% 07/07/2025	98.09	3,887,000	3,812,746.81
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYXR3S4	SOCIETY OF LLOYD 4.875% 7/2/2047	105.90	5,570,000	5,898,841.66
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYYB4C6	CREDIT SUISSE GRP. 2.75% 08/08/2025	98.51	1,961,000	1,931,812.48
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYYB857	VODAFONE GRP. 3.375% 08/08/2049	98.44	2,848,000	2,803,656.64
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYYJB74	WODS TRANSMISSION 3.446% 24/08/2034	104.90	2,420,863	2,539,533.69
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYYTRZ4	PRUDENTIAL F2V 20/07/2055	108.04	1,031,000	1,113,886.21
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYZ7PP3	LONDON & QUADRANT 2.625% 05/05/2026	101.31	550,000	557,184.10
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYZ89R6	RAC BD. 4.87% 06/05/2026	103.97	11,919,000	12,391,871.07
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYZGCQ0	ERAC USA FIN. 3.80% 01/11/2025	101.67	5,606,000	4,328,823.45
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYZMG33	SWEDBANK 1.625% 28/12/2022	100.02	1,975,000	1,975,300.20
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYZMS04	PENSION INS. 8.00% 23/11/2026	119.13	4,000,000	4,765,000.00

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYZW3G5	UK. GILT 1.50% 22/07/2026	100.42	15,000,000	15,062,400.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BYZWJ01	AMERICAN HONDA FI 2.625% 14/10/2022	100.63	2,600,000	2,616,315.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BZ01Z13	GREENE KING FIN. 4.0643% 15/03/2035	102.04	2,930,200	2,990,105.79
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BZ0CCZ9	SHAFTESBURY CARNA 2.487% 30/9/2031	93.81	4,266,066	4,002,017.84
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BZ197D2	NEW YORK LIFE GBL. 1.75% 15/12/2022	100.09	2,973,000	2,975,782.73
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BZ56W34	AT&T 4.375% 14/9/2029	109.06	4,820,000	5,256,561.86
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BZ5ZT30	ALPHA PLUS HLDGS. 5.00% 31/03/2024	99.15	193,200	191,554.20
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BZ6S4G6	LAFARGEHOLCIM STG. 3.00% 12/5/2032	96.82	1,620,000	1,568,440.26
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BZ7MJJ5	NORTHUMBRIAN WATE 2.375% 05/10/2027	99.04	5,800,000	5,744,424.40
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BZ96W18	VICINITY CENTRES 3.375% 07/04/2026	102.29	421,000	430,635.34
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	BZB26Y5	UK. GILT 1.75% 07/09/2037	99.00	3,350,000	3,316,500.00
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	MIELI LONDON 4.816% 12/08/2027	109.20	1,103,000	1,204,487.03
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	RIBBON FIN. 2018 '1 A' FRN 20/04/2028	99.92	364,936	364,631.96
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	DECO 2019-RAM DAC 'RAM A' FRN 7/8/2030	98.29	869,214	854,341.86
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	METROPOLITAN LIFE 1.625% 21/09/2029	93.46	150,000	140,192.25
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	CANADIAN IMPERIAL 1.625% 25-09-25	96.78	1,898,000	1,836,912.03
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	ASSURA FINC. 1.50% 15/09/2030	91.02	2,798,000	2,546,608.09
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	CASTELL 2020-1 PLC '1 A' FRN 25/09/2052	100.44	1,036,538	1,041,067.28
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	COMMERZBANK 1.75% 22-01-25	96.10	2,300,000	2,210,341.40
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	VOLKSWAGEN FINL. 1.625% 30/11/2022	99.83	5,900,000	5,890,099.80
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	DAIMLER INTL. FIN. 1.25% 05-09-22	99.92	3,700,000	3,696,943.80
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	BMW US CAP. 4.15% 09/04/2030	105.11	3,271,000	2,611,362.73
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	ELVET MORTGAGES 2020-1 PLC '1 A' FRN 22/03/2065	100.29	5,764,307	5,781,110.20
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	INTU (SGS) FIN. 3.875% 17/03/2023	56.25	1,232,800	693,419.30
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	INTU (SGS) FIN. 4.625% 17/03/2028	56.07	2,058,509	1,154,237.04
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	INTU (SGS) FIN. 4.25% 17/09/2030	58.51	6,488,541	3,796,387.21
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	MPT OPER PARTNER 3.375% 24/04/2030	93.87	2,547,000	2,390,958.05
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	ULIVING@ESSEX3 LLP 2.72% 31/08/2066	89.09	2,164,000	1,927,914.04
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	ATOM MORTGAGE SECURITIES DAC '1X A' FRN 22/07/2031	99.15	12,155,921	12,053,003.21
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	TOGETHER ASSET BACKED SECU '1ST1 A' FRN 12/07/2063	99.54	1,531,747	1,524,711.40
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	JPM. CHASE F2F 28/04/2026	94.63	9,627,000	9,110,280.35
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	JPM. CHASE F2F 28/04/2033	91.48	9,353,000	8,556,498.52
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	EAST JAPAN RAILWA 1.162% 15/09/2028	92.60	2,292,000	2,122,348.45
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	COMCAST 3.40% 1/4/2030	101.44	4,800,000	3,698,016.47
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	NESTLE HOLDINGS I 0.625% 18/12/2025	95.16	13,432,000	12,782,012.09
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	CELLNEX FINANCE 3.875% 07/07/2041	81.42	4,893,000	3,025,732.90
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	DBS GROUP HOLDING 1.194% 15/03/2027	91.71	18,804,000	13,097,155.78
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	VOLKSWAGEN FIN SERV NV 1.12% 05/JUL/2026	92.86	2,100,000	1,949,980.20
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	SAGE AR FUNDING '1X A' FRN 17/11/2051	98.91	4,505,000	4,455,949.56
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	HIGHWAYS 2021 PLC '1X A' FRN 18/11/2026	99.56	10,738,913	10,691,484.92
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	TAURUS CMBS 'UK5 B' FRN 17/05/2030	99.98	2,484,000	2,483,511.89
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	ROGERS COMMS. IN 4.55% 15/03/2052	99.71	18,400,000	13,933,866.36
31/03/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	GSK CONSUMER HEAL 3.375% 29/03/2038	103.18	3,118,000	3,217,302.06