

Date	Fund Name	SEDOL	Security Description	Local Price	Shares/Par	Base Value
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	0027203	SANTANDER UK 10.0625% PERP	178.18	1,800,000	3,207,213.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	0155104	TRAFFORD CENTRE FIN. STP 28/07/2033	120.96	1,311,494	1,586,425.73
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	0185479	GUINNESS TRUSTEES 7.50% 30/11/2037	145.19	519,885	754,841.49
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	0236098	SCOTTISH MORTGAGE 6.875% 31/01/2023	106.69	500,000	533,464.20
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	0247357	QUADRANT HOUSING FIN STP 10/02/2033	137.14	832,743	1,142,039.23
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	0248587	3I GRP. 6.875% 09/03/2023	108.56	327,000	355,006.61
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	0255822	HSBC BANK 6.25% 30/01/2041	150.07	1,000,000	1,500,731.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	0287546	HIGHBURY FIN. 7.017% 20/03/2023	107.30	794,406	852,402.30
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	0291859	PLACES FOR PEOPLE 6.625% 30/09/2038	139.47	1,517,313	2,116,206.16
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	0293703	SUMMIT FIN. WISHAW STP 31/03/2028	228.16	1,070,454	1,221,170.63
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	0365237	L&G. FIN. 5.875% 11/12/2031	138.88	470,000	652,743.99
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	0377986	ANGLIAN WATER SERVS. STP 21/08/2023	111.69	140,000	156,360.53
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	0411873	HAVEN FNDG. 8.125% 30/09/2037	304.86	2,408,716	3,671,659.07
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	0439336	HOUSING ASC. FNDG. STP 07/06/2027	240.93	530,604	639,186.29
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	0442204	EURP. BANK FOR RECON. & DEV. 5.625% 07/12/2028	131.73	2,109,000	2,778,202.57
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	0452634	STATOIL 6.125% 27/11/2028	131.36	39,000	51,229.70
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	0539968	LCR FIN. 4.50% 07/12/2028	123.68	1,869,000	2,311,549.02
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	0539991	LCR FIN. 4.50% 07/12/2038	145.44	67,000	97,447.53
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	0642167	ELECTRICITY NORTH 8.875% 25/03/2026	132.85	1,711,000	2,273,053.23
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	0724805	CANARY WHARF FIN. 6.455% 22/07/2030	365.74	1,885,732	2,298,952.64
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	0725615	CANARY WHARF FIN. 6.80% 22/04/2030	124.67	1,827,602	2,278,402.35
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	0750491	ROTHSCHILD CONTINUATION FIN. CI 9.00% PERP	116.42	2,955,000	3,440,276.01
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	0774714	SANCTUARY HOUSING AS STP 01/09/2031	145.98	993,572	1,450,399.05
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	0877635	OESTERREICHISCHE KONTROLLBANK 5.75% 07/12/2028	131.33	520,000	682,926.40
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	0924597	3I GRP. 5.75% 03/12/2032	266.55	3,440,000	4,584,608.40
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	0962713	DRAGN 1 C '1 C' FRN 13/07/2023	90.50	1,500,000	1,357,500.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	3002122	LONDON MERCHANT SECS. 6.50% 16/03/2026	239.20	2,508,000	2,999,517.84
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	3030855	GROSVENOR UK FIN. 6.50% 29/09/2026	121.43	1,585,000	1,924,672.32
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	3032088	EQTY. RELEASE FNDG 5.70% 26/02/203126/02/31 GBP	229.64	5,269,128	6,050,013.11
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	3051908	SCOTTISH POWER UK STP 31/05/2041	158.42	300,000	475,251.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	3052202	SUNDERLAND SHG FIN. STP 31/03/2042	138.03	2,750,000	3,795,690.39
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	3088069	UK. GILT 5.00% 07/03/2025	115.39	17,409,000	20,087,896.92
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	3115912	GLAXOSMITHKLINE CAP. 5.25% 19/12/2033	275.24	13,813,000	19,009,616.36
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	3146451	ANNES GATE PROP. 5.661% 30/06/2031	128.89	3,270,000	4,214,748.16
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	3160848	EQUITY RELEASE FUN 5.88% 26/05/2032	118.23	1,314,560	1,554,183.47
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	3167913	LONDON POWER NETWORKS 6.125% 07/06/2027	251.50	3,859,000	4,852,673.21
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	3186361	ANGLIAN WATER SERVS. FINC. 6.293% 30/07/2030	137.99	83,000	114,531.78
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	3206968	RSL FIN. NO 1 6.625% 31/03/2038	139.21	2,228,736	3,102,663.53
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	3250385	EXCHEQUER P/SHIP. 5.396% 13/07/2036	130.99	862,302	1,129,493.38
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	3304323	SOUTH EASTERN POWE 5.50% 05/06/2026	238.76	6,100,000	7,282,084.84
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	3320921	EQUITY RELEASE FUN 5.05% 26/04/2033	121.92	2,543,806	3,101,395.42
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	3327267	PLACES FOR PEOPLE HOMES 5.09% 31/07/2043	111.32	4,738,000	5,274,478.29
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	3332885	JUTURNA EURP. LOAN C STP 10/08/2033	121.93	3,470,760	4,231,946.10
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	3333930	SOUTHERN WATER SERVS. FIN. 6.192% 31/03/2029	131.66	715,000	941,356.71
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	3333952	SOUTHERN WATER SERVS. FIN. 6.64% 31/03/2026	122.17	520,000	635,261.09
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	3341609	HARBOUR FNDG. 5.28% 31/03/2034	263.32	4,544,448	5,983,316.13
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	3342561	HSBC BANK 5.375% 22/08/2033	260.49	6,035,000	7,860,431.41
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	3353176	DERBY HEALTHCARE STP 30/06/2041	136.23	3,308,626	4,507,284.41
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	3359970	AVIVA PERP	104.88	2,340,000	2,454,133.50
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	3377886	MITCHELLS & BUTLERS STP 15/12/2030	113.17	2,580,492	2,920,420.10
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	3377927	MITCHELLS & BUTLERS STP 15/12/2028	109.72	77,137	84,634.10
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	3400469	OCTAGON HEALTHCAR 5.333% 31/12/2035	125.59	3,439,656	4,319,959.49
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	3414716	HAMMERSON 6.00% 23/02/2026	114.39	2,833,000	3,240,790.52

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30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	3424782	RMPA SERV. 5.337% 30/09/2038	130.23	4,023,004	5,239,355.81
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	3432451	EASTERN POWER NETWORKS 5.75% 08/03/2024	111.73	202,000	225,685.51
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	4045427	INTL. BANK FOR REC 5.75% 07/06/2032	144.52	7,000,000	10,116,127.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	4055028	DEUTSCHE TELEKOM INTL. FIN. 7.625% 15/06/2030	145.79	36,000	52,485.89
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	4163288	EURP. INV. BANK 5.625% 07/06/2032	287.10	14,108,000	20,251,723.62
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	4474021	TELEFONICA EUR. 8.25% 15/09/2030	144.36	1,800,000	1,927,210.78
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	4705527	GEN. ELEC. 6.44% 15/11/2022	102.66	96,164	98,725.41
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	5227097	FIN. FOR RESIDENT 8.569% 04/10/2058	164.00	2,973,753	4,876,954.90
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	5227161	FIN FOR RESID SOC 8.369% 04/10/2058	177.46	2,098,007	3,723,123.93
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	5246724	AUTOLINK CONCESSIO 8.39% 15/06/2022	103.30	277,250	286,396.48
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	5436365	EURP. INV. BANK 6.00% 07/12/2028	134.68	1,643,000	2,212,710.25
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	5512878	REPUBLIC OF ITALY 6.00% 04/08/2028	126.67	2,650,000	3,356,818.60
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	5660346	GEN. ELEC. CAP. 5.25% 07/12/2028	122.74	722,000	886,200.23
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	5673720	EURP. INV. BANK 5.00% 15/04/2039	310.06	11,591,000	17,969,249.12
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	5676257	BANK NEDERLANDSE GEMEENTEN 5.20% 07/12/2028	128.27	1,350,000	1,731,688.20
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	5894242	HJ HEINZ FIN. UK 6.25% 18/02/2030	127.71	1,705,000	2,177,404.35
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	7085475	RESEAU FERRE DE FRANCE 5.25% 31/01/2035	142.44	3,204,000	4,563,806.44
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	7115264	DWR CYMRU FINC. 6.015% 31/03/2028	128.37	156,000	200,257.81
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	7160167	TENNESSEE VALLEY AUTHORITY 5.625% 07/06/2032	139.43	153,000	213,330.47
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	7170252	CIE DE FINANCEMENT FONCIER 5.50% 26/01/2027	122.81	672,000	825,300.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	7241783	KFW 5.75% 07/06/2032	289.56	2,301,000	3,331,369.39
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	7242151	KFW 6.00% 07/12/2028	134.76	8,002,000	10,783,525.85
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	7249293	JPM. LIQ. GBP LIQ. LVNAV INC	3.00	104,645,000	104,645,000.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	7268232	TELEREAL SECURITISAT STP 10/12/2031	245.13	2,726,365	3,341,564.26
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	7268265	TELEREAL SECURIT 5.5534% 10/12/2031	120.77	1,550,177	1,872,077.31
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	7268607	TELEREAL SECURITISAT F2F 10/12/2033	100.85	952,000	960,047.26
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	7310155	ORANGE STP 01/03/2031	155.77	3,000,000	3,465,831.37
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	7313035	RESEAU FERRE DE FRANCE 5.00% 11/03/2052	167.74	3,210,000	5,384,405.85
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	7322280	SOC NATL CHEMINS FER FRA 5.375% 18/03/2027	121.64	1,008,000	1,226,176.56
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	7346053	RWE FIN. 6.25% 03/06/2030	266.52	6,244,000	8,320,836.07
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	7370159	E.ON INTL. FIN. 6.375% 07/06/2032	139.24	2,222,000	3,093,835.03
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	7566873	WESTERN POWER DIST. SOUTH WEST 5.875% 25/03/2027	245.23	4,411,000	5,408,446.19
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	7590935	CITIGROUP 5.15% 21/05/2026	234.02	2,855,000	3,340,592.68
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	7687707	ZURICH FIN. UK PERP	105.64	3,791,000	4,004,846.52
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	7705676	HSBC BANK CAP. FNDG. STG. PERP	139.14	3,667,000	5,102,432.48
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	7748927	FRANCE TELECOM 5.625% 23/01/2034	138.24	650,000	898,578.66
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	7790489	TELEREAL SECURITIS5.4252%	119.44	805,296	961,852.65
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	7790898	TELEREAL SECURITISATION 6.1645% 10/12/2033	247.61	1,939,951	2,401,792.91
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	7791299	TELEREAL SECURIT 5.3887% 10/12/2031	121.71	2,501,819	3,044,961.78
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	7791307	TELEREAL SECURIT 1.3657% 10/12/2031	299.48	4,456,053	4,448,305.77
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B00MHM6	DELAMARE FIN. STP 19/02/2029	231.03	4,890,513	5,649,393.56
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B00MKQ1	DELAMARE FIN. STP 19/02/2029	245.56	2,320,000	2,848,438.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B00NY17	UK. GILT 4.75% 07/12/2038	307.06	4,280,009	6,571,098.14
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B01WV23	BBC PACIFIC QUAY FIN. 25/07/2034	125.84	1,834,403	2,308,327.80
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B01Y5H2	SOUTH EAST WATER 5.5834% 29/03/2029	123.54	1,553,000	1,918,641.43
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B01Z2F2	REPUBLIC OF ITALY 5.25% 07/12/2034	134.11	489,000	655,785.19
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B0316L2	EURP. INV. BANK 4.625% 12/10/2054	178.51	1,054,000	1,881,459.56
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B03HC45	HSBC BANK 04/11/2030	344.66	14,546,000	16,711,535.75
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B03T263	LAND SECS. CAP. MKTS. 31/03/2027	113.36	221,000	250,516.76
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B044290	LUNAR FNDG. I 5.75% 18/10/2033	138.46	2,484,000	3,439,255.11
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B046P19	NETWORK RAIL INFRA. FIN. 4.75% 29/11/2035	283.68	8,960,000	12,708,684.80
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B04NK59	KFW 5.00% 10/09/2024	112.74	5,078,000	5,724,832.64
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B04SL95	TRANSPORT FOR LOND 5.00% 31/03/35	127.97	1,900,000	2,431,342.13

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30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B054Q53	BANK OF SCOTLAND 4.875% 20/12/2024	226.36	4,008,000	4,536,258.41
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B069754	BROADGATE FINC. 4.999% 05/10/2031	114.68	225,000	258,034.55
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B069757	BROADGATE FINC. 4.821% 05/07/2033	128.92	2,405,000	3,100,520.85
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B06FLK5	BROADGATE FINANCI 4.851% 05/04/2031	123.24	785,283	967,755.53
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B06LH49	WHITE CITY PROP. 5.1202% 17/04/2035	249.54	5,929,048	7,397,559.71
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B06LSQ8	PREMIER TRANSMIS 5.2022% 31/3/2030	114.56	1,141,792	1,308,072.90
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B0771R7	FRESHWATER FIN. 5.182% 20/04/2035	133.14	4,071,000	5,419,962.77
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B082R62	NORTHERN POWERGRID YORKSHIRE 5.125% 04/05/2035	133.13	83,000	110,496.98
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B083757	NORTHERN ELEC. FIN. 5.125% 04/05/2035	133.25	210,000	279,827.02
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B0C6K49	TRAFFORD CENTRE FIN. STP 28/07/2035	88.25	3,500,000	3,088,750.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B0GB3G3	MARSTON'S ISSUER PLC FRN 15/10/2027	93.65	274,995	257,533.85
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B0GB6F3	MARSTON'S ISSUER PLC F2F 15/07/2032	103.59	300,000	310,779.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B0GSGJ8	EQTY. RELEASE FNDG. NO '5 A' FRN 14/07/2045	96.85	2,158,412	2,090,525.84
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BOH4R36	KFW 4.857% 15/03/2037	147.93	14,420,000	21,331,462.74
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B0KCMD2	GEN. ELEC. CAP. 4.875% 18/09/2037	244.18	6,217,000	7,590,397.47
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B0M0YF0	SOUTHERN GAS NETWORKS 4.875% 21/03/2029	122.54	1,272,000	1,558,654.10
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B0R9GS9	NETWORK RAIL INFRA. FIN. 4.375% 09/12/2030	127.66	107,000	136,598.34
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B0RFG98	FRANCE TELECOM 5.25% 05/12/2025	117.09	50,000	58,543.90
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B0WH611	EAST JAPAN RAILWAY 4.50% 25/01/2036	131.73	200,000	263,450.60
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B0YK908	SOUTHERN ELEC. POWER DIST. 4.625% 20/02/2037	128.71	500,000	643,567.50
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B114T66	FRESHWATER FIN. 4.556% 03/04/2036	125.24	900,000	1,127,154.14
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B1177W7	HSBC BANK 4.75% 24/03/2046	132.29	5,000,000	6,614,350.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B11NVW3	TRANSPORT FOR LOND 4.50% 31/03/2031	116.64	1,550,000	1,807,935.50
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B11W669	LONGSTONE FIN. 4.791% 19/04/2030	114.30	4,341,919	4,962,883.48
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B11W628	LONGSTONE FIN. 4.896% 19/04/2031	115.92	2,120,000	2,457,491.81
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B1281J4	ASPIRE DEFENCE FI 4.674% 31/03/2040	128.81	484,065	623,534.28
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B1281K5	ASPIRE DEFENCE FI 4.674% 31/03/2040	128.81	1,900,778	2,448,433.05
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B13B222	AMERICAN INTL. GRP. 5.00% 26/04/2023	106.60	350,000	373,115.26
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B142WR9	GREENE KING FIN. STP 15/03/2034	114.76	542,738	622,860.31
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B16P102	ASSICURAZIONI GENERALI F2F PERP	116.29	500,000	581,472.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B188HN4	AXA PERP	122.77	5,000,000	6,138,343.75
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B1979V2	WELLCOME TST. FIN. 4.625% 25/07/2036	140.40	1,600,000	2,246,465.60
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B19HY06	WELLS FARGO BANK NA 5.25% 01/08/2032	107.52	4,450,000	4,462,036.49
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B19ZMT5	BRITISH LAND INT' 5.357% 31/03/2028	118.23	2,424,000	2,865,827.33
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B19ZRS9	BRITLD-BEARER BD 5.264% 24/09/2035	129.19	5,174,000	6,684,135.38
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B1FGYY1	THAMES WATER UTLS. FIN. 5.125% 28/09/2037	271.41	8,853,000	12,014,059.70
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B1FL5M1	MITCHELLS & BUTLERS FRN 15/12/2028	189.50	1,128,233	1,069,001.14
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B1FL5T8	MITCHELLS & BUTLERS FRN 15/12/2030	189.50	2,293,970	2,173,536.19
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B1FL640	MITCHELLS & BUTLERS STP 15/12/2033	177.00	2,134,319	1,888,872.32
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B1FSP77	LEND LEASE EUR. F 6.125% 12/10/2021	100.13	435,000	435,548.15
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B1H34L7	TELEREAL SECURIT 4.9741% 10/09/2027	224.60	2,233,000	2,507,681.33
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B1HDNR6	TELEREAL SECURITISAT FRN 10/12/2031	86.76	910,000	789,553.33
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B1HZB67	EAST JAPAN RAILWAY 4.75% 08/12/2031	128.71	2,700,000	3,475,056.60
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B1J1GR9	WELLS FARGO 4.875% 29/11/2035	382.71	8,550,000	10,907,302.29
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B1L80K9	DALI CAP. 4.79924% 21/12/2037	133.88	2,800,000	3,748,696.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B1L8SK5	MEADOWHALL FIN. 4.986% 12/01/2032BP'A1'REG'S	345.92	3,440,675	3,967,305.03
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B1S7195	DEUTSCHE TELEKOM INT STP 15/6/2030	149.18	3,500,000	3,872,389.62
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B1V7LB4	AT&T 5.50% 15/03/2027	120.33	3,100,000	3,730,282.70
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B1VZ721	CANARY WHARF FINANCE II PLC 'II C2' FRN 22/10/2037	87.13	1,079,000	940,078.75
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B1W07V4	CANARY WHARF FIN. II 'II A7' FRN 22/10/2037	88.50	1,327,000	1,174,395.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B1W4H72	EAST JAPAN RAILWAY 5.25% 22/04/2033	136.11	650,000	884,725.40
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B1W6XY7	EURP. INV. BANK 4.50% 07/03/2044	156.63	1,419,000	2,222,639.30
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B1WGPV8	INVSTR. 5.50% 05/05/2037	143.86	450,000	647,366.73

Date	Fund Name	SEDOL	Security Description	Local Price	Shares/Par	Base Value
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B1XHSD3	YORKSHIRE WATER SE 5.50% 28/05/2037	144.87	650,000	941,632.64
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B1XKHP7	UTD. PARCEL SERV. 5.125% 12/02/2050	160.74	450,000	723,341.52
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B1Y1LB3	UNIFUND 5.32% 07/12/2047	264.64	3,262,000	4,316,300.62
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B1YWFR0	DAILY MAIL & GEN. TST. 6.375% 21/06/2027	110.76	2,000,000	2,215,178.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B1YXWQ1	ENEL 5.75% 22/06/2037	142.23	623,000	886,118.82
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B231S09	PETERBOROUGH PROG 5.581% 02/10/2042	121.13	3,528,112	4,273,597.37
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B2429M0	CHANNEL LINK ENTS. F FRN 30/12/2050	89.25	1,683,291	1,502,337.63
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B28HLT2	ERAC USA FIN. 7.00% 15/10/2037	148.76	3,671,000	4,050,024.99
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B28RLV4	E.ON INTL. FIN. 5.875% 30/10/2037	288.33	2,850,000	4,108,699.65
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B29JC50	MARSTON'S ISSUER STP 15/10/2031	184.01	2,577,848	2,371,749.05
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B2NMK95	GE CAP. UK FNDG. 5.875% 18/01/2033	269.50	10,534,000	14,194,459.66
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B2NNQ12	GS. GRP. 6.875% 18/01/2038	153.61	2,500,000	3,840,266.93
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B2Q3R94	GLAXOSMITHKLINE CAP. 6.375% 09/03/2039	323.19	2,548,000	4,117,481.36
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B2QR5G9	GS. GRP. 7.25% 10/04/2028	133.77	1,165,000	1,558,474.09
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B2QVVK7	GE CAP. UK FNDG. UNL FRN 5/3/2038	96.08	1,550,000	1,489,229.03
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B2R6BZ6	GE CAP. UK FNDG. 6.25% 05/05/2038	296.62	3,179,000	4,714,781.26
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B2R9BJ9	SOUTHERN GAS NETW 6.375% 15/05/2040	156.13	488,000	761,900.74
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B2RK0H3	AVIVA F2F 20/05/2058	155.68	9,077,000	14,130,991.91
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B3BNPC5	GREENE KING FIN. FRN 15/12/2033	200.87	2,814,974	2,827,223.41
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B3CDM90	G.S. GRP 7.125% 07/08/2025	243.48	6,970,000	8,485,229.21
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B3CKRV8	SSE 6.25% 27/08/2038	151.38	1,988,000	3,009,348.92
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B3CPY89	BAA FNDG. 6.45% 10/12/2031	269.80	8,399,000	11,330,387.91
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B3CPYK1	BAA FNDG. 7.075% 04/08/2028	130.54	1,500,000	1,958,077.50
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B3CPYL2	BAA FNDG. 5.225% 15/02/2025	211.47	5,832,000	6,166,389.38
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B3D2P86	CENTRICA 7.00% 19/09/2033	148.57	2,465,000	3,662,159.30
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B3F3F65	SUEZ 7.00% 30/10/2028	135.49	1,200,000	1,625,901.35
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B3F8XJ9	EDP FIN. 8.625% 04/01/2024	117.00	582,000	680,918.47
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B3FGHL3	SSE 8.375% 20/11/2028	142.71	1,720,000	2,454,550.08
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B3FP903	FONTERRA COOPERATIVE GRP. 9.375% 04/12/2023	118.14	1,000,000	1,181,418.38
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B3FPFD8	DEUTSCHE TELEKOM INTL. FIN. 8.875% 27/11/2028	147.56	2,559,000	3,776,175.56
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B3K4121	CIRCLE ANGLIA SOCIAL HOUSING 7.25% 12/11/2038	347.56	6,400,000	11,121,977.60
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B3KJDS6	UK. GILT 4.25% 07/09/2039	146.92	12,140,000	17,836,088.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B3L9P45	ANHEUSER-BUSCH INBEV 9.75% 30/07/2024	124.42	220,000	273,722.68
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B3LSLB3	TESCO PROP. FIN. 5.8006% 13/10/2040	262.26	3,630,901	4,761,113.37
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B3MGZV2	LLOYDS TSB BANK 7.625% 22/04/2025	243.93	3,336,000	4,068,669.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B3MQY82	LLOYDS TSB BANK 6.00% 08/02/2030	267.21	8,352,000	11,158,505.86
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B3MRKLO	THFC FNDG. NO 2 6.35% 08/07/2041	158.62	1,027,000	1,629,010.61
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B3NZSF3	INTESA SANPAOLO 5.25% 28/01/2022	101.49	600,000	608,954.40
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B3Q4VK3	LLOYDS TSB BANK 6.50% 17/09/2040	167.32	3,800,000	6,358,061.20
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B3RF4N9	TESCO PROP. FIN. 5.744% 13/04/2040	262.30	1,842,057	2,415,837.39
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B3S2WQ8	MOTABILITY OPS. GRP. 5.625% 29/11/2030	133.98	100,000	133,975.28
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B3SMLR2	DEUTSCHE TELEKOM INTL. FIN. 6.50% 08/04/2022	206.28	1,762,000	1,817,295.09
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B3SSQP3	ELECTRICITE DE FRANCE 5.125% 22/09/2050	148.22	6,250,000	9,263,729.25
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B3V3KH5	NOTTING HILL HOUSING TST. 5.25% 07/07/2042	296.03	2,249,000	3,328,824.23
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B3V3ZW5	LLOYDS BANK 7.50% 15/04/2024	116.61	2,038,000	2,376,554.60
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B3Y1TK2	Y/SHIRE. WATER SERV. ODSA FIN. 6.6011% 17/04/2031	140.55	750,000	1,054,147.50
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B3YB162	INVESTEC BANK 9.625% 17/02/2022	103.26	3,590,000	3,706,911.94
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B3YQM53	ABBAY NATL. TSY. SERV. 5.75% 02/03/2027	363.14	7,953,000	9,626,947.44
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B3ZBR55	AT&T 7.00% 30/04/2040	478.70	5,300,000	8,457,029.80
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B3ZD1V2	EVERSHOLT FNDG. 6.697% 22/02/2035	386.10	6,528,214	8,401,792.20
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B3ZJH23	N/WIDE. B/SOC. 5.625% 28/01/2026	120.12	826,000	992,179.64
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B3ZMWQ1	RBOS. 7.50% 29/04/2024	115.05	1,810,000	2,082,470.16
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B40T7D6	COVENTRY B/SOC. 5.875% 28/09/2022	105.21	2,402,000	2,527,074.51

Date	Fund Name	SEDOL	Security Description	Local Price	Shares/Par	Base Value
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B41N3F1	AMERICA MOVIL 5.00% 27/10/2026	117.07	100,000	117,072.40
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B41N3F1	AMERICA MOVIL SAB 5.00% 27/10/2026	117.07	7,500,000	8,780,430.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B41QB01	TESCO PROP. FIN. 6.0517% 13/10/2039	261.56	3,651,880	4,775,925.37
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B41VGM3	KON. 5.75% 17/09/2029	121.82	1,691,000	2,060,003.04
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B41VGM3	KON. KPN 5.75% 17/09/2029	121.82	1,000,000	1,218,215.88
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B434V14	JOHN LEWIS 6.125% 21/01/2025	112.20	1,500,000	1,682,965.50
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B436949	TELEFONICA EMISIONES 5.445% 08/10/2029	125.54	1,000,000	1,255,387.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B43S428	SUEZ 5.00% 01/10/2060	158.73	4,750,000	7,539,900.39
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B44MD88	COMCAST 5.50% 23/11/2029	128.72	3,501,000	4,506,588.73
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B454DY9	BAA FNDG. 5.875% 13/05/2041	286.22	3,749,000	5,365,193.90
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B459V06	PLACES FOR PEOPLE HOMES 5.875% 23/05/2031	133.69	2,043,000	2,731,202.94
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B46MM89	SOUTH WEST WATER 5.875% 16/07/2040	151.07	2,150,000	3,247,935.06
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B48V9D8	BG ENERGY CAP. 5.125% 01/12/2025	116.51	1,771,000	2,063,454.32
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B4KBHV0	ENEL FIN. INTL. 5.625% 14/08/2024	113.36	2,463,000	2,791,977.98
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B4KBJD6	ENEL FIN. INTL. 5.75% 14/09/2040	296.50	2,950,000	4,373,422.20
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B4LK0L7	TEMASEK FINL. I 5.125% 26/07/2040	152.85	830,000	1,268,646.70
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B4LKS89	TEMASEK FINL. I 4.625% 26/07/2022	103.50	1,286,000	1,330,997.14
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B4NHHH1	GREAT ROLLING STO 6.875% 27/07/2035	386.71	5,541,381	7,143,016.06
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B4NRKB6	WESTERN POWER DIST. SOUTH WALES 5.75% 23/03/2040	298.80	1,150,000	1,718,111.50
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B4PW097	TIME WARNER CABLE 5.75% 02/06/2031	253.70	7,440,000	9,437,461.44
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B4PYOR1	WESTERN POWER DIST. SOUTH WEST 5.75% 23/03/2040	298.88	2,000,000	2,988,764.35
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B4QFTT2	HSBC HLDGS. 6.50% 20/05/2024	113.86	3,667,000	4,175,386.77
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B4VFMN8	WESTERN POWER DIST. STP 09/05/2025	116.83	1,509,000	1,762,957.47
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B4VRH62	WESTERN POWER DIST. WEST MIDLANDS 5.75% 16/04/2032	403.77	7,599,000	10,227,608.39
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B4XHF11	GREAT ROLLING STOC 6.50% 05/04/2031	252.45	6,134,100	7,742,724.54
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B4Y0FV9	BAA FNDG. 6.75% 03/12/2028	248.19	3,635,000	4,510,806.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B4ZMVJ4	ELECTRICITE DE FRANCE 6.125% 02/06/2034	141.21	1,750,000	2,471,103.21
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B52M3S7	GENFINANCE II 6.064% 21/12/2039	468.98	4,907,000	7,670,945.30
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B52WS15	UK. GILT 4.50% 07/09/2034	139.88	11,970,886	16,744,875.20
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B54SDZ0	AEGON 6.625% 16/12/2039	339.80	5,699,000	9,682,574.42
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B56NF24	EASTERN POWER NETWORKS STP 12/11/2036	153.52	51,000	78,293.57
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B5BRGX9	DONG ENERGY 5.75% 09/04/2040	312.81	5,211,000	8,150,247.87
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B5KYSK3	IPIC GMTN 6.875% 14/03/2026	125.18	991,000	1,240,577.90
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B5M3WF0	NIE FIN. 6.375% 02/06/2026	246.47	4,845,000	5,970,706.68
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B5NS351	EURP. INV. BANK 4.25% 07/12/2021	100.73	75,700	76,248.83
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B5S9423	EURP. INV. BANK 4.50% 07/06/2029	125.20	5,684,000	7,116,601.04
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B5TXLS9	PORTERBROOK RAIL FIN. 7.125% 20/10/2026	128.01	1,600,000	2,048,099.20
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B5VX3C5	COMMUNITY FIN. I 5.017% 31/07/2034	130.16	1,256,000	1,634,805.93
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B5W0BW1	SPD FIN. UK 5.875% 17/07/2026	122.11	159,000	194,149.18
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B5WLJ86	SEVERN TRENT UTILI 6.25% 07/06/2029	133.18	261,000	347,609.72
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B609D32	THAMES WATER UTILITIES CAYMAN FIN. 13/09/2030	104.04	3,777,000	3,929,511.48
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B60ZTR6	TESCO PROP. FIN. 7.6227% 13/07/2039	437.44	8,477,344	12,360,964.87
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B61MFS9	IBERDROLA FINANZAS 6.00% 01/07/2022	104.12	5,200,000	5,414,442.80
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B61Q688	EQUINOR 6.875% 11/03/2031	144.79	2,764,000	4,002,130.43
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B6276Z7	RWE FIN. 6.125% 6/7/2039	150.35	2,850,000	4,285,078.87
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B645WQ2	EURP. INV. BANK 3.875% 08/06/2037	134.32	9,198,000	12,354,827.18
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B64TKN7	THAMES WATER UTLS. CAYMAN FIN. 5.50% 11/02/2041	145.51	1,000,000	1,455,114.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B6552N8	SOUTH EASTERN POWER NETWORKS 5.625% 30/09/2030	263.37	2,648,000	3,486,995.34
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B67CB74	GATWICK FNDG. 6.50% 02/03/2041	292.77	1,599,000	2,340,709.61
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B68PQ66	PEABODY CAP. 5.25% 17/03/2043	450.65	5,490,000	8,246,973.69
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B6Q9TM7	ELECTRICITE DE FRANCE 5.50% 17/10/2041	143.82	1,500,000	2,157,234.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B6SXCD9	RABOBANK NEDERLAND 4.00% 19/09/2022	103.47	316,000	326,950.98
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B6VGKK8	TRANSPORT FOR LON 3.625% 15/05/2045	124.03	1,643,000	2,037,732.39

Date	Fund Name	SEDOL	Security Description	Local Price	Shares/Par	Base Value
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B6VTRW8	SOUTHERN GAS NETWORKS 4.875% 05/10/2023	107.89	204,000	220,099.88
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B6Z0ST1	IMPERIAL TOBACCO FIN. 5.50% 28/09/2026	116.83	457,000	533,908.53
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B6ZRWH8	RWE FIN. 4.75% 31/01/2034	125.30	3,000,000	3,758,907.35
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B704MY8	GATWICK FNDG. 5.75% 23/01/2039	396.66	7,466,000	9,871,579.69
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B70DB82	CO-OP. BANK PLC/UNITED KINGDOM 4.75% 11/11/2021	200.89	13,980,000	14,042,158.92
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B71KLP9	BARCLAYS BANK 4.25% 12/01/2022	101.12	253,000	255,837.40
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B731HB8	THFC FNDG. NO 3 5.20% 11/10/2043	149.61	7,585,000	11,347,833.13
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B73M9V5	LLOYDS TSB BANK 5.125% 07/03/2025	229.24	1,995,000	2,286,694.94
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B74GC06	NOTTING HILL HOUSING TST. 3.75% 20/12/2032	117.67	100,000	117,672.20
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B7581Q0	ABP FIN. 6.25% 14/12/2026	121.72	460,000	559,933.62
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B76KKW4	SEVERN TRENT UTLS. FIN. 4.875% 24/01/2042	142.09	100,000	142,090.30
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B788KW6	FIDELITY INTL. 7.125% 13/02/2024	113.69	4,400,000	5,002,505.20
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B789V59	KON. 5.00% 18/11/2026	114.36	654,000	747,926.17
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B78F3W8	ANGLIAN WATER SERVS. FINC. 4.50% 05/10/2027	118.32	5,500,000	6,507,765.88
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B79M9P3	MOTABILITY OPERATIONS GRP. 4.375% 08/02/2027	116.48	100,000	116,478.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B7FBK84	HEATHROW FNDG. 7.125% 14/02/2024	225.72	3,753,000	4,235,556.84
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B7GMZZ8	STANDARD LIFE ABERDEEN 04/12/2042	104.76	4,000,000	4,190,232.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B7JFC2	SOUTHERN ELEC. POW 5.50% 7/6/2032	132.60	719,000	953,383.93
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B7KDMH8	RBOS. 5.125% 13/01/2024	110.10	1,880,000	2,069,896.92
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B7KPHK2	TIME WARNER CABLE 5.25% 15/07/2042	392.39	6,098,000	7,975,903.49
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B7KSP41	TRANSPORT FOR LON 3.875% 23/07/2042	253.18	14,965,000	18,944,447.90
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B7LNT65	NORTHUMBRIAN WATER FIN. 5.125% 23/01/2042	146.61	582,000	853,273.11
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B7MJ3L5	ABBEY NATL. TSY. SERVS. 5.25% 16/02/2030	256.94	1,553,000	1,995,125.12
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B7PGT59	RESEAU FERRE DE FR 5.50% 01/12/2021	100.84	1,971,000	1,987,618.21
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B7X4V48	DEUTSCHE BAHN FIN. 4.50% 29/11/2072	170.45	1,000,000	1,704,501.33
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B7XQ5J7	WELLS FARGO 3.50% 12/09/2029	111.70	1,200,000	1,340,437.20
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B7ZML39	MUENCHENER RUECKVERSICHERUNGS 26/05/2042	103.75	5,000,000	5,187,720.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B839Q34	THAMES WATER UTLS.CAYMAN FINC. 4.375% 03/07/2034	123.10	162,000	199,424.11
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B83MSH1	LONDON POWER NETW 6.125% 07/06/2027	125.75	2,113,000	2,657,086.94
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B83ZQG5	BROADGATE FINC. 5.098% 05/04/2033	117.63	1,436,301	1,689,508.41
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B8489J7	CTRL SECTION 1 FI 5.234% 02/05/2035	132.76	631,949	838,985.48
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B84GGK1	HSBC HLDGS. 6.00% 29/03/2040	137.16	2,600,000	3,566,032.60
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B84LBG7	CANARY WHARF FIN 5.952% 22/10/2037	139.18	100,000	139,179.70
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B84QXJ9	CITIGROUP 5.15% 21/05/2026	117.01	1,750,000	2,047,648.75
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B84SWB0	HAMMERSON 7.25% 21/04/2028	125.45	135,000	169,360.74
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B84TS93	SP MANWEB 4.875% 20/09/2027	239.74	2,715,000	3,254,498.41
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B87DTJ9	METROPOLITAN LIFE GBL. FNDG. I 3.50% 30/09/2026	111.48	2,550,000	2,842,660.95
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B87W554	DIGITAL STOUT HLDG. 4.25% 17/01/2025	109.89	360,000	395,599.68
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B8952N8	CREDIT AGRICOLE 7.375% 18/12/2023	113.65	1,800,000	2,045,746.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B89BQT0	BARCLAYS BANK 5.75% 14/09/2026	119.77	4,176,000	5,001,712.13
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B8BGCN9	CLYDESDALE BANK 4.625% 08/06/2026	233.73	4,972,000	5,810,642.16
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B8BQJB6	THAMES WATER UTLS. CAYMAN FIN. 4.625% 04/06/2046	137.60	411,000	565,529.48
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B8BR9T7	THAMES WATER UTILI 6.50% 09/02/2032	139.98	1,000,000	1,399,780.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B8C36H1	Y/SHIRE. WATER SERVS. 3.625% 01/08/2029	227.78	7,703,000	8,772,944.16
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B8CHDW7	AT&T 4.875% 01/06/2044	132.75	1,121,000	1,488,090.51
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B8FVG99	TRANSPORT FOR LONDON 2.25% 09/08/2022	101.57	858,000	871,448.29
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B8GDZ58	AMERICA MOVIL SAB 5.75% 28-06-30	129.54	2,500,000	3,238,596.20
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B8GFYN5	NATL. AUSTRALIA B 5.125% 09/12/2021	100.89	1,662,000	1,676,843.32
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B8GN8N7	METROPOLITAN LIFE GBL. FNDG. I 2.875% 11/01/2023	102.99	1,659,000	1,708,653.87
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B8H8FT6	RABOBANK NEDERLAND 5.25% 14/09/2027	236.95	4,729,000	5,602,620.87
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B8J4DH6	SAXON WEALD CAP. 5.375% 06/06/2042	135.75	2,461,000	3,340,873.95
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B8KGN6	WM MORRISON SUPERM 3.50% 27/07/2026	101.05	634,000	640,635.02
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B8KQNB5	AMERICA MOVIL 4.375% 07/08/2041	126.76	670,000	849,273.14

Date	Fund Name	SEDOL	Security Description	Local Price	Shares/Par	Base Value
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B8L4GM0	LIBRA LONGHURST GRP. TSY. 5.125% 02/08/2038	139.74	2,200,000	3,074,286.60
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B8MJDB2	PFIZER 7.20% 15/03/2039	160.45	4,500,000	5,354,953.10
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B8N04F5	GE CAP. UK FNDG. 8.00% 14/01/2039	172.39	506,000	872,310.62
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B8NW4G2	C/WEALTH. BANK OF AUS. 3.00% 04/09/2026	329.11	8,701,000	9,545,388.55
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B8NW7C9	GEN. ELEC. 5.625% 16/09/2031	128.90	3,500,000	4,511,395.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B8NYBZ6	CENTRICA 4.25% 12/09/2044	249.68	5,807,000	7,249,486.91
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B8Q5WD1	GREAT PLACES HOUSING GRP. 4.75% 22/10/2042	141.52	1,670,000	2,363,449.13
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B928G06	APT PIPELINES 4.25% 26/11/2024	109.38	758,000	829,119.35
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B931WV7	UPP BD. 1 ISSUER 4.9023% 28/02/2040	121.29	2,222,415	2,695,474.18
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B9580S9	BUPA FIN. 5.00% 25/04/2023	106.42	120,000	127,705.08
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B96W8K8	AT&T 4.25% 01/06/2043	365.87	6,686,000	8,154,051.71
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B990GY9	HIGH SPEED RAIL F 4.375% 01/11/2038	248.36	5,456,000	6,775,206.24
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B9B4597	LIVERPOOL VICTORIA F F2V 22/05/2043	213.70	3,569,000	3,813,442.19
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B9GWFV8	SCOTTISH WIDOWS 7.00% 16/06/2043	305.98	5,453,000	8,342,615.59
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B9J4WB0	SCOTTISH WIDOWS 5.50% 16/06/2023	107.28	3,000,000	3,218,466.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B9JST33	TESCO PROP. FIN. 5.4111% 13/07/2044	384.64	3,157,137	4,047,885.20
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	B8GTHN5	UNITE USAF II 3.374% 30/06/2023	104.25	1,274,000	1,328,181.95
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BBT3MP5	AA BD. 6.269% 31/07/2025	343.50	9,346,000	10,701,319.53
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BCF5P42	POPLAR HARCA VIA 4.843% 30/09/2043	125.00	4,328,000	5,410,083.83
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BD0D8W7	TOYOTA MOTOR CREDI 1.00% 27/09/2022	100.65	1,931,000	1,943,547.35
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BD0N4W9	NATL. AUSTRALIA B 1.125% 10/11/2021	200.21	4,410,000	4,414,574.76
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BD0NBF1	A2DOMINION HOUSING 3.50% 15/11/2028	218.64	2,660,000	2,907,869.44
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BD0XH20	UK. GILT 1.75% 22/07/2057	110.00	0	0.11
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BD0XQG7	WESTFIELD AMERICA 2.625% 30/03/2029	203.81	3,082,000	3,140,786.07
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BD24F53	NATL. EXPRESS GRP. 2.50% 11/11/2023	103.11	925,000	953,786.93
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BD319Y7	JOHNSON & JOHNSON 3.70% 01/03/2046	117.59	6,000,000	5,232,431.03
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BD363N9	WESTPAC BANKING 2.125% 2/5/2025	104.06	650,000	676,377.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BD3BRZ4	INTERCONTINENTAL 2.125% 24/08/2026	101.03	3,937,000	3,977,477.48
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BD3F983	THAMES WATER UTIL 2.375% 3/5/2023	101.29	1,200,000	1,215,422.57
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BD3J888	NEW YORK LIFE GBL. 1.00% 15/12/2021	100.16	586,000	586,915.33
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BD3RZV4	EURP. INV. BANK 1.00% 21/09/2026	101.06	1,260,000	1,273,330.80
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BD46026	MARTLET HOMES 3.00% 09/05/2052	233.91	5,129,000	5,998,545.02
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BD4H6X2	ST JAMES'S ONCOLO 2.804% 31/03/2037	104.08	582,912	606,720.67
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BD57B70	SUEZ 1.25% 19/05/2028	106.29	2,200,000	2,009,976.73
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BD5GGL6	JRP GRP. 9.00% 10/26/2026	131.65	1,500,000	1,974,723.75
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BD5HD41	COMPASS GRP. 2.00% 03/07/2029	104.07	550,000	572,398.20
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BD5JNH0	DOMINO'S PIZZA MASTER I '1A A2I' 4.116% 25/07/2048	104.02	2,423,470	1,869,647.23
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BD6C787	GATWICK FUNDING L 2.625% 07/10/2046	91.37	1,404,000	1,282,888.15
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BD7Y4X6	WELLS FARGO 2.125% 20/12/2023	102.52	3,182,000	3,262,113.21
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BD8FDM0	WPP FIN. 2013 2.875% 14/09/2046	98.12	590,000	578,884.40
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BD8G5P0	NATL. GRID GAS FIN 2.75% 22/09/2046	100.96	5,300,000	5,350,694.50
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BD8N5L7	SEVERN TRENT UTIL 2.75% 5/12/2031	108.67	3,335,000	3,624,072.71
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BD8Q1H4	BARCLAYS 3.125% 17/1/2024	104.28	1,904,000	1,985,416.94
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BD9GVN9	CREDIT SUISSE GRP F2F 12-09-2025	203.77	6,912,000	7,042,311.94
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BDC3PT1	FIDELITY NATL. INF 1.70% 30/06/2022	100.92	526,000	530,854.98
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BDCPY56	WELLS FARGO 2.00% 28/07/2025	102.56	1,660,000	1,702,540.82
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BDCSCV7	VODAFONE GRP. 3.00% 12/08/2056	102.70	1,699,000	1,744,884.89
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BDD96T5	METROPOLITAN LIFE 1.125% 15/12/2021	200.53	10,717,000	10,745,614.39
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BDDVWV5	AA BD. 4.875% 31/07/2024	214.18	6,660,000	7,132,340.52
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BDDXT10	AMERICAN AIRLINES 3.65% 15/02/2029	103.53	9,062,500	6,958,290.22
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BDF11P0	QBE INS. GRP. F2V 24/05/2042	103.18	3,500,000	3,611,128.50
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BDFG4H8	CANADIAN IMPERIAL 1.125% 30/06/2022	201.39	8,853,000	8,914,466.38
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BDFT3H0	BAT INTL. FIN. 2.25% 9/9/2052	69.90	3,500,000	2,446,405.50

Date	Fund Name	SEDOL	Security Description	Local Price	Shares/Par	Base Value
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BDFWX91	BANK OF NOVA SCOTIA 1.75% 23/12/2022	101.59	10,300,000	10,463,986.30
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BDFZNN4	PENARIAN HOUSING 3.212% 07/06/2052	112.55	3,059,000	3,442,965.68
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BDGMW04	VOLKSWAGEN FINL. 1.625% 9/6/2022	100.77	1,600,000	1,612,244.80
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BDGN9H3	VODAFONE GRP. 3.00% 12/08/2056	102.70	4,000,000	4,108,028.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BDH48J0	AKELIUS RESIDENTI 2.375% 15/08/2025	208.10	3,135,000	3,261,923.61
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BDH4HM6	BANK OF AMERICA 2.30% 25/07/2025	208.92	7,568,000	7,905,714.43
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BDQPZK4	QUILTER F2V 28/02/2028	103.99	979,000	1,018,047.42
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BDQQ035	CHARM FIN. 3.509% 12/04/2048	116.04	2,200,000	2,552,859.67
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BDR7037	PRS FIN. 1.75% 24/11/2026	104.02	7,600,463	7,905,663.38
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BDRHNP0	UK. GILT 1.25% 22/07/2027	103.31	76,760,000	79,299,220.80
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BDRJ5L6	LAND SECS. CAP. M 2.399% 8/2/2029	105.07	1,000,000	1,050,705.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BDRJ5M7	LAND SECS. CAP. M 1.974% 8/2/2024	102.21	606,000	619,419.26
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BDRJH43	DWR CYMRU FINC. 2.50% 31/03/2036	107.23	670,000	718,472.69
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BDRK3B5	ROYAL BANK OF CAN 1.125% 22/12/2021	200.43	5,575,000	5,587,079.80
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BDRMNT9	DAIMLER INTL. FIN. 2.00% 04/09/2023	204.49	10,800,000	11,042,416.80
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BDRTW15	PLACES FOR PEOPLE 3.625% 22/11/2028	112.99	1,100,000	1,242,904.30
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BDRW140	THAMES WATER UTIL 2.625% 24/01/2032	104.46	1,091,000	1,139,625.86
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BDRY1M4	HASTINGS GRP. FIN. 3.00% 24/05/2025	105.54	490,000	517,132.28
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BDRYRX7	WESTERN POWER DIS 2.375% 16/05/2029	104.31	5,191,000	5,414,529.65
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BDSHVV1	BWP ISSUER 2.868% 30/06/2036	104.38	322,993	337,138.56
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BDVJ608	LONDON & QUADRANT 2.25% 20/07/2029	208.94	4,728,000	4,939,341.56
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BDVJ653	LONDON & QUADRANT 2.75% 20/07/2057	110.27	8,100,000	8,931,967.08
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BDW0DS7	ASCIANO FIN. 5.00% 19/09/2023	213.67	3,938,000	4,207,092.66
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BDZ4JZ5	PENSION INS. 5.625% 20/09/2030	241.72	4,590,000	5,547,552.03
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BF051Q2	STUDENT FIN. 2.6663% 30/09/2024	202.85	1,470,000	1,490,938.68
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BF088K4	SSE F2V 16/09/2077	101.46	2,400,000	2,435,059.20
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BF09NM4	STANDARD LIFE ABER 4.25% 30/06/2028	109.67	2,000,000	1,626,728.75
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BF0GXN6	LAND SECS. CAP. M 2.625% 22/09/2037	213.17	7,339,000	7,822,170.40
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BF0GXT2	LAND SECS. CAP. MK 2.75% 22/09/2057	111.84	9,379,000	10,489,287.15
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BF0QCQ2	PRINCIPALITY B/SO 2.375% 23/11/2023	102.50	4,020,000	4,120,489.75
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BF0SK53	STANLINGTON NO 1 '1 A' FRN 12/06/2046	100.22	1,441,825	1,444,995.59
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BF0VTL1	LLOYDS BANKING GRP 2.25% 16/10/2024	103.41	1,928,000	1,993,744.80
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BF10BD3	ANHEUSER-BUSCH INBEV 4.00% 24/09/2025	111.37	380,000	423,198.78
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BF1Y1D5	ANNINGTON FUNDING 3.935% 12/07/2047	120.13	690,000	828,919.70
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BF1Y1M4	ANNINGTON FNDG. 3.685% 12/07/2034	226.12	6,765,000	7,648,583.42
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BF23RH7	SHAFTESBURY CHINA 2.348% 30/09/2027	101.64	5,700,000	5,793,336.93
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BF28W11	SOUTHERN GAS NETWO 3.10% 15/09/2036	108.36	1,100,000	1,191,984.23
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BF29TT1	HOUSING & CARE 21 3.288% 08/11/2049	115.10	3,334,000	3,837,439.93
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BF2NYD2	FRIARY NO 4 '4 A' FRN 21/01/2050	100.14	1,685,443	1,687,809.37
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BF2PL15	CYBG F2V 25-09-2026	108.84	1,027,000	1,117,783.84
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BF329N3	VERIZON COMMS. 3.375% 27/10/2036	113.20	920,000	1,041,435.40
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BF3FPL2	HSBC HLDGS. F2V 13/11/2026	205.09	9,451,000	9,691,423.99
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BF3ZFY5	WELLS FARGO 1.375% 30/06/2022	100.68	1,180,000	1,188,013.38
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BF42BT2	DIGITAL STOUT HLDG 3.30% 19/07/2029	108.95	1,637,000	1,783,491.86
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BF42G53	BAZALGETTE FIN. 2.375% 29/11/2027	105.73	1,869,000	1,976,078.75
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BF42GV9	DIGITAL STOUT HLDG 2.75% 19/07/2024	104.76	400,000	419,056.40
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BF44KG8	GEN. MOTORS FINL. 2.25% 06/09/2024	102.58	1,760,000	1,805,416.80
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BF475W8	VIRGIN MONEY UK PLC F2F 22/06/2025	208.85	1,440,000	1,503,718.56
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BF4VBH7	NEWRIVER REIT 3.50% 7/3/2028	103.15	3,523,000	3,633,977.58
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BF501F1	BARCLAYS F2V 06/10/2023	203.25	9,230,000	9,380,191.48
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BF54Q69	EVERSHOLT FNDG. 3.529% 07/08/2042	221.90	1,866,000	2,070,310.21
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BF59T21	BARCLAYS 3.25% 17/01/2033	108.51	8,300,000	9,006,695.20
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BF5KX77	PEABODY CAP. NO 2 3.25% 14/09/2048	118.48	900,000	1,066,296.24

Date	Fund Name	SEDOL	Security Description	Local Price	Shares/Par	Base Value
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BF7MF19	CATALYST HOUSING 3.125% 31/10/2047	232.01	1,457,000	1,690,163.08
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BF7NYD7	ORBIT CAP. 3.375% 14/6/2048	239.89	4,821,000	5,782,553.27
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BF7TY02	WESTPAC BANKING 1.00% 30/6/2022	100.61	491,000	493,999.03
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BF8F528	NOTTING HILL HOUSI 3.25% 12/10/2048	235.19	4,323,000	5,083,528.10
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BF99W39	YORKSHIRE B/SOC. F2F 13-09-2028	213.08	11,152,000	11,881,418.86
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BFCB4V4	LIVWEST CAP. STP 02-10-2048	163.16	350,000	571,047.75
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BFCM978	PFIZER 2.735% 15/06/2043	220.45	3,746,000	4,129,073.46
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BFFBFB6	TRITAX BIG BOX RE 3.125% 14/12/2031	111.12	1,215,000	1,350,120.75
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BFLTVT6	BAMS CMBS 2018-1 DAC '1 A' FRN 17-05-2028	100.21	607,000	608,297.16
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BFLTWR1	GS. GRP. 3.125% 25/07/2029	218.51	7,935,000	8,669,238.24
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BFM4XM7	HSBC HLDGS. HSBC HLDGS. F2V PERP	109.86	2,701,000	2,967,386.13
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BFMDHS8	SANOFI 3.625% 19/06/2028	113.88	5,000,000	4,223,058.20
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BFMY1F6	VIRGIN MONEY UK F2V 14/12/2028	113.09	4,716,000	5,333,513.04
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BFNSQQ3	SPAREBANK 1 BOLIGK 1.75% 18/12/2023	102.40	1,200,000	1,228,851.60
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BFWK4H7	BANQUE FEDERATIVE 1.375% 20/12/2021	100.25	1,600,000	1,604,022.40
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BFX14X5	SILVERSTONE MASTER ISSUER '1X 2A' FRN 21/01/2070	100.52	2,800,000	2,814,477.40
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BFXCN86	JOHNSON & JOHNSON 2.90% 15/01/2028	108.49	5,000,000	4,022,989.03
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BFXG8M7	HSBC HLDGS. F2V 27/06/2023	101.16	1,920,000	1,942,279.68
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BFXLL89	LONDON & QUADRANT 3.125% 28/02/2053	117.99	2,780,000	3,280,139.19
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BFXPT21	VOLKSWAGEN INTL. 4.125% 17/11/2031	354.59	8,600,000	10,164,921.58
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BFXSRF7	CADENT FIN. 3.125% 21/03/2040	214.76	2,490,000	2,673,794.37
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BFXYHD5	LEEDS B/SOC. F2V 25/04/2029	106.92	4,996,000	5,341,893.06
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BFXZPC3	VIRGIN MONEY HLDGS. F2V 24/04/2026	105.86	1,770,000	1,873,687.92
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BFY07L0	BRASS NO 7 '7 A' FRN 16/10/2059	100.46	494,656	496,945.27
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BFYF3Z1	INFORMA 3.125% 5/7/2026	105.58	664,000	701,049.89
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BFYX300	UNITE GRP. 3.50% 15/10/2028	110.09	953,000	1,049,114.82
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BFZ0X44	HISCOX 2.00% 14/12/2022	101.31	408,000	413,363.16
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BFZ6JW2	BLEND FNDG. 3.459% 21-09-2047	244.66	12,644,000	15,467,493.71
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BFZJ932	OPTIVO FIN. 3.283% 22/03/2048	117.89	1,369,000	1,613,913.72
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BG087M6	INC. CONTINGENT STUDENT LOAN '2 A1' FRN 24/07/2058	100.43	4,081,089	4,098,784.81
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BG0PWC2	WELLCOME TST. 2.517% 07/02/2118	117.40	2,072,000	2,432,592.23
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BG0QMX6	HEATHROW FNDG. 4.625% 31/10/2046	129.04	928,000	1,197,522.45
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BG0R7B2	TELEREAL SECURED F 4.01% 10/12/2031	110.76	5,989,950	6,634,432.55
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BG106H9	UNIVERSITY OF CA 0.25% IL 27/06/2068	135.98	1,305,000	1,774,550.09
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BG21PF2	NATWEST GROUP PLC 2.875%-FRN SNR 19/09/26	105.25	2,817,000	2,964,782.64
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BGBWVF8	AT&T 4.375% 14/09/2029	117.33	332,000	389,525.64
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BGCZH81	UNITE USAF II 3.921% 30/06/2025	109.53	1,800,000	1,971,629.24
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BGFBKT8	WELLTOWER 4.80% 20/11/2028	119.16	1,090,000	1,298,816.75
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BGHHDR3	DIGITAL STOUT HLDG 3.75% 17/10/2030	113.01	267,000	301,726.29
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BGK0647	METROCENTRE FIN 8.75% PIK 06/12/2023	109.99	2,112,000	1,161,509.27
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BGL8811	TC DUDGEON OFTO 3.158% 12/11/2038	222.05	4,076,785	4,526,281.89
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BGM5KK7	GOSFORTH FNDG. 2018-1 '1X A2' FRN 25/08/2060	100.59	1,189,937	1,196,935.02
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BGMG7Q2	WESSEX WATER SERVS 1.50% 17/09/2029	97.94	1,236,000	1,210,538.84
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BGMK247	AUSTRALIA & NEW ZEAL FRN 24/01/2022	100.19	1,900,000	1,903,619.50
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BGNKKQ4	PRUDENTIAL F2V 20/10/2068	128.82	4,500,000	5,796,909.97
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BGNKKR5	PRUDENTIAL F2V 20/10/2051	236.53	9,325,000	11,028,305.48
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BGQYF50	ANGLIAN WATER SERV 2.75% 26/10/2029	218.41	4,194,000	4,579,973.82
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BGR7FB1	SOUTHERN HOUSING G 3.50% 19/10/2047	115.38	2,089,000	2,410,273.58
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BH04GC4	TOGETHER AST. BACKED SECURITI '1 A' FRN 12/07/2050	100.56	2,313,974	2,326,927.26
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BH05DR1	L&G. GRP. F2V 14/11/2048	232.83	4,916,000	5,722,882.74
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BHOWGT5	GREATER GABBARD O 4.137% 29/11/2032	229.72	2,821,290	3,240,496.79
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BH2YHT6	CPUK FIN. 3.69% 28/08/2028	221.68	2,500,000	2,770,972.50
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BH3J693	INC. CONTINGENT STUDENT LO 2 A2 2.50% 24/07/2058	98.39	1,865,805	1,835,754.34

Date	Fund Name	SEDOL	Security Description	Local Price	Shares/Par	Base Value
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BH3ZXC3	NIBC BANK 3.125% 15/11/2023	104.29	2,400,000	2,502,921.60
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BH57VG7	PRUDENTIAL F2V 19/12/2063	257.03	9,782,000	12,571,386.21
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BH5M4P2	PEABODY CAP. NO 2 4.625% 12/12/2053	457.73	7,221,000	11,017,498.51
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BHD6CJ6	GB SOCIAL HOUSING 5.193% 12/02/2038	133.59	4,885,000	6,526,038.42
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BHL1CP9	YORKSHIRE WATER FI 2.75% 18/04/2041	107.64	2,693,000	2,898,820.98
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BHNG887	VIRGIN MONEY UK F2V 03/09/2027	110.38	390,000	430,469.13
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BHNV398	BANCO SANTANDER S 1.375% 31/07/2024	101.12	2,000,000	2,022,310.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BHQTVL7	CLARION FNDG. 2.625% 18/01/2029	107.28	3,500,000	3,754,690.63
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BHTD581	N/WIDE. B/SOC. FRN 10/01/2024	101.39	4,894,000	4,962,197.89
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BHXH5M3	ORANGE 3.25% 15/01/2032	334.03	11,100,000	12,359,144.04
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BHZM1G2	PRS FIN. 2.00% 23/01/2029	210.77	2,795,000	2,945,468.83
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BJ02978	HSBC HLDGS. F2F 29/05/2030	105.70	3,433,000	3,628,691.30
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BJ05TF5	AXA F2F 16/01/2054	123.62	2,013,000	2,488,428.99
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BJ0CGW2	INTL. BANK FOR REC 1.25% 7/9/2023	101.52	8,046,000	8,168,421.46
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BJ0CLK5	NOTTING HILL GENE 2.875% 31/1/2029	215.23	3,397,000	3,655,657.43
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BJ2L036	CITIGROUP 2.75% 24/01/2024	207.99	4,127,000	4,291,923.17
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BJ2WB69	MORHOMES 3.40% 19/02/2038	110.69	6,049,000	6,695,382.68
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BJ3WD51	ELECTRICITE DE FRANC F2V PERP	226.84	7,800,000	8,846,853.60
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BJ4SZQ3	GREENE KING FIN. 3.593% 15-MAR-35	316.26	6,563,970	6,919,632.08
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BJ4XKN0	ELECTRICITE DE FRA 6.00% 23/01/2114	342.38	12,700,000	21,741,358.60
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BJ5FZT6	FISERV 3.00% 01/07/31	108.17	1,050,000	1,135,737.40
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BJ5RNF4	LONDON POWER NETW 2.625% 01-MAR-29	213.40	7,729,000	8,246,672.96
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BJ7BTL2	GS. GRP. 4.25% 29/01/2026	111.95	1,030,000	1,153,087.06
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BJ8RZV1	ELECTRICITE DE FRA 6.00% 23/01/2114	171.19	2,400,000	4,108,603.20
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BJ9J6N5	HOME GRP. 3.125% 27/03/2043	226.10	2,786,000	3,149,578.04
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BJBT4G2	ANGLO AMERICAN CA 3.375% 11/03/2029	108.05	1,110,000	1,199,338.35
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BJCWXC9	ING GROEP 3.00% 18/02/2026	213.89	10,800,000	11,549,973.60
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BJCZ6R4	BNP PARIBAS 3.375% 23-JAN-26	215.79	7,325,000	7,903,323.40
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BJDQ5Y6	UTD. UTILITIES WA 2.625% 12/2/2031	107.46	350,000	376,118.75
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BJFD1Q9	RL FIN. BONDS NO 4 F2V 10/12/2049	225.74	10,175,000	11,484,511.20
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BJFVG13	TSB BANK PLC/UNITED FRN 15/02/2024	101.64	4,980,000	5,061,582.36
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BJH7KG2	BLEND FNDG. 2.984% 15/03/2034	104.76	950,000	995,211.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BJJMM25	HSBC HLDGS. F2F 22/07/2028	105.68	2,021,000	2,135,768.55
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BJKOPN0	L&G. GRP. F2V 31.12.49	112.07	400,000	448,280.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BJK10Z0	DEUTSCHE TELEKOM 3.125% 06/02/2034	110.85	605,000	670,660.05
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BJL3CJ3	NEXT GRP. 3.00% 26/08/2025	106.31	181,000	192,428.70
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BJLD0Z5	WELLS FARGO 2.50% 02-MAY-29	208.83	3,630,000	3,790,311.29
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BJLK012	BANQUE FEDERATIVE 1.75% 19/12/2024	102.58	2,700,000	2,769,619.54
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BJLN8T5	AROUNDTOWN 3.625% 10-APR-31	110.79	1,595,000	1,767,108.48
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BJLWF91	SVENSKA HANDELSBA 1.625% 15/12/2023	102.15	3,759,000	3,839,720.77
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BJM0H32	CITIGROUP 1.75% 23-10-26	203.02	7,310,000	7,420,259.11
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BJM0H32	CITIGROUP 1.75% 23/10/2026	203.02	2,500,000	2,537,708.32
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BJQ31J1	BARCLAYS 3.00% 08-MAY-26	106.06	4,950,000	5,249,915.55
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BJQNDO2	PRUDENTIAL F2V 20/07/2049	105.53	5,000,000	5,276,320.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BJQNDR3	LLOYDS BANK COR. M 1.75% 11/07/2024	102.12	4,096,000	4,182,957.63
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BJQSGL3	VERIZON COMMS. 2.50% 08-APR-31	104.07	1,100,000	1,144,797.50
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BJR6C85	ROTHESAY LIFE 3.375% 12/07/2026	106.72	4,350,000	4,642,459.20
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BJRFWM6	SOCIETE GENERALE 1.875% 03/10/2024	203.61	1,900,000	1,934,304.50
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BJSB405	TOYOTA MOTOR FIN. 1.375% 23/05/2023	101.35	3,579,000	3,627,172.53
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BJSDWY1	CLYDESDALE BANK FRN 22/03/2024	101.32	5,630,000	5,704,141.47
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BJTMRG4	MANCHESTER AIRPORT 4.75% 31/03/2034	244.02	3,407,000	4,156,948.84
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BJTPBZ0	NATL. EXPRESS GRP 2.375% 20/11/2028	102.10	4,471,000	4,564,697.72
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BJVIP58	FIDELITY NATL. INF 3.36% 21/05/2031	222.07	1,960,000	2,176,278.16

Date	Fund Name	SEDOL	Security Description	Local Price	Shares/Par	Base Value
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BIVNJQ9	SOUTHERN CALIFORNI 3.65% 01/02/2050	102.36	335,000	254,308.89
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BJXS2C9	FIDELITY NATL. INF 3.36% 21/05/2031	222.07	594,000	659,545.53
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BJXT7L6	SANTANDER UK FRN 12-11-24	101.33	1,108,000	1,122,699.84
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BK0Y692	TP ICAP 5.25% 29/05/2026	114.67	2,113,000	2,422,875.68
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BK3F528	IMPERIAL TOBACCO 4.875% 07/06/2032	116.28	1,500,000	1,744,152.11
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BK5GM39	CADENT FIN. 2.25% 10/10/2035	97.60	3,552,000	3,466,907.26
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BK6RMF3	NEW YORK LIFE GBL 1.625% 15/12/2023	204.28	4,274,000	4,365,403.77
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BK6TYH5	REALTY INC. 3.25% 15/06/20290	108.58	8,000,000	6,442,321.92
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BK6YSH8	DAIMLER INTL. FIN 1.625% 11-11-24	101.90	1,000,000	1,019,003.47
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BK6Z0P3	DEUTSCHE PFANDBRIE 1.75% 21/11/2022	100.97	4,900,000	4,947,408.77
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BK8M6K9	BRITISH AIRWAYS 20 3.30% 15/12/2032	101.70	5,048,352	3,807,789.55
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BK8Q4Q3	WESTFIELD STRATFO 1.642% 04/08/2026	303.34	19,382,000	19,597,973.62
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BK93J80	VERIZON COMMS. 1.50% 18/09/2030	94.71	8,300,000	5,829,789.87
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BK9ZCQ5	UNILEVER 1.50% 22/07/2026	103.01	1,630,000	1,679,014.62
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BKB02B3	ENT. PRODS. OPERA 3.125% 31-JUL-29	107.46	4,310,000	3,435,052.36
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BKBM446	UTD. AIRLINES 2019 2.70% 01/05/2032	101.48	1,465,686	1,103,134.51
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BKBS3G9	WESTERN POWER DIST 1.75% 9/9/2031	195.91	4,174,000	4,088,692.75
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BKC9SR7	BERKSHIRE HATHAWA 2.375% 19/06/2039	209.71	1,651,000	1,731,116.42
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BKC9ST9	BERKSHIRE HATHAWA 2.625% 19-06-59	110.25	2,604,000	2,870,795.42
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BKDV731	PHOENIX GROUP HOLDING 5.867%	121.24	6,600,000	8,002,151.82
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BKFBJT9	ROTHESAY LIFE F2V 17/09/2029	220.82	9,000,000	9,937,080.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BKKB938	LEEDS B/SOC. FRN 15/1/2025	101.17	1,588,000	1,606,614.54
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BKKTJ32	GATWICK FNDG. 2.875% 05/07/2049	95.04	340,000	323,150.22
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BKKL1X2	ROYAL BANK OF CAN 1.125% 15-12-25	100.09	8,770,000	8,778,279.98
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BKLYX0	BRASS NO 8 '8X A2' FRN 16/11/2066	100.97	608,072	613,987.78
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BKM6953	DNB BANK ASA 1.375% 12/06/2023	101.47	2,826,000	2,867,550.68
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BKMG3J5	LLOYDS BANKING GRP. F2V 15/01/2026	101.67	1,085,000	1,103,093.46
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BKP55P9	SOUTH EASTERN POWE 1.75% 30/09/2034	96.71	1,449,000	1,401,393.11
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BKP8439	N/WIDE. BLDG SOCIETY FRN 24/02/2031	100.24	3,653,000	3,661,613.77
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BKPG370	APT PIPELINES 2.50% 15/3/2036	97.65	4,332,000	4,230,281.22
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BKQN499	JUPIT 1X B '1X B' FRN 20/07/2060	101.14	1,276,000	1,290,608.92
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BKQV976	AT&T 7.00% 30/04/2040	319.13	350,000	558,483.10
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BKRS288	EUROCLEAR BANK 1.25% 30-09-24	101.27	4,325,000	4,380,091.85
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BKRTYB8	TRANSPORT FOR LOND 4.00% 07/04/2064	294.84	8,389,000	12,367,021.86
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BKRVWW1	UTD. MEXICAN STAT 5.625% 19/03/2114	221.90	10,170,000	11,283,564.15
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BKRWNG5	LIVESTOCK TSY. 2.25% 10-10-43	102.77	390,000	400,793.61
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BKSCRX9	LONDON STOCK EXCH 1.625% 06/04/2030	99.24	1,877,000	1,862,716.03
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BKSCW23	AA BOND CO LTD 3.25% 31/07/2028	204.74	5,416,000	5,544,342.96
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BKSF63	STANDARD CHARTERE 4.644% 01/04/2031	115.41	2,984,000	2,554,048.31
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BKTC8Z7	METROPOLITAN LIFE 1.625% 21/09/2029	101.03	912,000	921,392.58
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BKTC921	COVENTRY B/SOC. 1.50% 23-01-23	101.09	2,318,000	2,343,196.96
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BKTDVX9	JUST GRP. 8.125% 26/10/2029	132.73	2,750,000	3,650,077.75
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BKV4HZ4	LOGICOR 2019-1 UK 1.875% 17/11/2026	206.44	6,644,000	6,857,854.45
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BKVB357	MASSMUTUAL GBL. F 1.375% 15/12/2026	101.29	4,106,000	4,159,146.79
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BKVFDV5	EURP. INV. BANK 0.75% 22-07-27	99.26	17,000,000	16,874,333.79
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BKVF638	LANDESBANK BADEN-W 1.50% 03-02-25	101.08	1,300,000	1,314,077.06
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BKWGTY2	SSE SSE F2V PERP	103.61	1,785,000	1,849,509.90
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BKX8GL3	PENSION INSURANCE 4.625% 07/05/2031	111.92	1,253,000	1,402,313.75
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BKXNHR1	GATWICK FNDG. 4.625% 27/03/2034	234.97	6,947,000	8,161,775.48
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BKYBZ92	YORKSHIRE WATER FI 1.75% 26/11/2026	102.11	1,237,000	1,263,086.03
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BL0L902	FIDELITY NATL. INF 2.25% 03-12-29	102.91	1,250,000	1,286,364.16
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BL0P0J0	NATL. GRID GAS 1.125% 14/1/2033	89.58	2,825,000	2,530,713.66
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BL1FDX4	CK HUTCHISON GRP. 2.00% 17-10-27	100.97	2,210,000	2,231,436.51

Date	Fund Name	SEDOL	Security Description	Local Price	Shares/Par	Base Value
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BL1GL44	YORKSHIRE B/SOC. FRN 21/11/2024	101.27	1,100,000	1,113,943.60
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BL2FJX5	INTESA SANPAOLO 2.50% 15/1/2030	102.00	1,627,000	1,659,471.67
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BL396H9	CPI PROP. GRP. 2.75% 22/01/2028	101.62	781,000	793,628.77
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BL39MT3	SP TRANSMISSION 2.00% 13/11/2031	203.42	1,909,000	1,941,680.42
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BL3F008	PORTERBROOK RAIL 4.625% 4/4/2029	233.99	5,139,000	6,012,383.33
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BL3F008	PORTERBROOK RAIL 4.625% 04/04/2029	117.00	2,911,000	3,405,730.27
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BL4KJS3	EASTERN POWER NET 2.125% 25/11/2033	204.47	812,000	830,165.65
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BL54F53	REALTY INCOME CORP 1.75% 13/07/2033	97.97	1,700,000	1,665,565.78
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BL54F86	REALTY INCOME COR 1.125% 13/07/2027	98.53	1,587,000	1,563,615.56
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BL57NZ8	BP CAPITAL MARKETS PLC BP CAPITAL MKT F2V 31/12/49	213.09	4,933,000	5,255,854.98
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BL6D3L1	COMCAST 1.95% 15/1/2031	98.22	5,000,000	3,642,096.62
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BL6KFM7	NATS ROUTE 1.375% 31/03/2031	99.10	2,885,000	2,859,179.15
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BL71N25	NATL. GRID GAS 1.375% 07/02/2031	93.83	4,200,000	3,940,902.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BL95HW3	BPHA FIN. 4.816% 11/04/2044	142.97	840,000	1,200,961.44
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BL96WB0	NATL. GRID ELECTRI 2.00% 17/04/2040	95.34	5,867,000	5,593,820.75
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BL97BV6	INVESTEC F2F 16/07/2028	98.54	8,989,000	8,857,553.85
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BL981Z3	ASSURA FIN PLC 1.625% 30/06/2033	194.97	8,807,000	8,585,424.68
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BL9ZDC5	BEYOND HOUSING LT 2.125% 17/05/2051	98.07	1,435,000	1,407,318.85
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BLB2Z06	BUPA FIN. 4.125% 14/06/2035	112.53	4,363,000	4,909,818.67
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BLC8C68	JPM. CHASE F2F 24/03/2031	116.74	5,000,000	4,329,133.35
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BLD1X85	3I GRP. 3.75% 5/6/2040	225.53	6,870,000	7,746,984.25
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BLD4CY3	BRITISH AIRWAYS 20 4.25% 15/11/2032	108.21	599,772	481,336.14
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BLD6QH0	FEDEX 2020-1 CLAS 1.875% 20/2/2034	99.19	12,134,481	8,926,745.74
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BLF0LG4	HOUSING FINANCE C 8.625% 13/11/2023	228.70	3,384,593	3,870,197.65
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BLF7ZP2	L&G. GRP. F2V 1/11/2050	337.54	5,916,000	6,656,221.75
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BLF8243	VERIZON COMMS. 1.875% 3/11/2038	186.00	7,357,000	6,842,164.50
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BLF84W5	FNDG. IV '1 A' FRN 15/9/2024	100.62	3,081,000	3,099,978.96
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BLF8RL5	SCOTTISH HYDRO ELE 1.50% 24/3/2028	98.71	2,750,000	2,714,517.58
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BLFB1W3	BANK OF AMERICA F2F 02/06/2029	199.07	5,146,000	5,121,988.77
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BLFB2W0	NATWEST GRP. F2V 28/11/2031	99.97	1,594,000	1,593,496.66
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BLFBWW0	EVERSHOLT FNDG. 2.742% 30/6/2040	310.99	13,387,692	13,878,170.10
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BLFDXD4	AIR CANADA 2020-2 5.25% 1/4/2029	108.19	3,649,256	2,928,001.86
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BLGYFN0	FIRST ABU DHABI B 1.125% 07/09/2026	98.89	2,894,000	2,861,743.48
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BLH2QW9	HEATHROW FNDG. 2.625% 16/03/2028	100.28	1,861,000	1,866,210.80
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BLMQB80	MANCHESTER AIRPORT GRP. FNDG. 4.125% 02/04/2024	107.18	801,000	858,519.01
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BLMQCQ2	BPCE 5.25% 16/04/2029	121.41	1,300,000	1,578,321.13
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BLPIY62	KREDITANSTALT FUER 0.75% 7/12/2027	99.02	5,000,000	4,950,980.55
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BLPK313	JUST GRP. F2V 15/4/2031	116.14	1,355,000	1,573,672.61
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BLR4KS9	ANNINGTON FNDG. 2.924% 06/10/2051	197.62	3,771,000	3,726,120.19
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BM5J9Z3	ORACLE CORP 2.8% 01/04/2027	105.99	10,000,000	7,861,029.10
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BM638D5	EXPERIAN FIN. 3.25% 7/4/2032	111.75	863,000	964,420.39
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BM638N5	OPTIVO FIN. 2.857% 7/10/2035	218.53	4,962,000	5,421,823.08
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BM8MMH2	EQUINOR 3.125% 6/4/2030	108.85	6,369,000	5,141,686.26
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BM8N2T7	ING GROEP NV F2F 07/12/2028	194.28	6,400,000	6,216,806.40
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BM8SLB7	LEEDS BUILDING SO 1.375% 06/10/2027	99.37	3,996,000	3,970,841.46
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BM8SXD3	INVESTEC F2V 04/01/2032	99.75	1,703,000	1,698,742.50
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BM91MQ7	LLOYDS BANKING GROUP F2V 15/12/2031	99.97	1,667,000	1,666,450.26
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BM99ZJ5	ENEL FIN. INTL. 1.00% 20/10/2027	194.84	9,687,000	9,436,881.66
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BM9GGM6	CREDIT SUISSE GRP. F2V 9/6/2028	101.64	795,000	808,059.47
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMBSDS5	ORSTED 2.50% 18/02/2049	296.78	11,185,000	11,065,096.80
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMBVPT9	PARADIGM HOMES CHA 2.25% 20/05/2051	100.88	2,132,000	2,150,757.34
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMBVPV1	VIRGIN MONEY UK PLC F2V 19/08/2031	100.73	1,012,000	1,019,390.64
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMC44X4	COVENTRY BUILDING 1.00% 21/9/2025	99.53	2,810,000	2,796,816.32

Date	Fund Name	SEDOL	Security Description	Local Price	Shares/Par	Base Value
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMC5S79	SOCIETE GENERALE 1.25% 07/12/2027	96.67	4,600,000	4,446,709.60
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMC7TT4	ZURICH FINANCE IRELA F2V 19/04/2051	99.75	3,421,000	2,530,907.91
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMC86Y1	BRITISH AIRWAYS 20 2.90% 15/03/2035	100.60	3,406,000	2,541,128.14
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMCKN80	CANADIAN IMPERIAL 0.95% 23/10/2025	99.27	12,480,000	9,187,754.51
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMCKV42	ANNINGTON FNDG. 2.308% 06/10/2032	99.47	2,094,000	2,082,979.80
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMCM1W6	METROPOLITAN HOUS 1.875% 28/07/2036	94.74	4,500,000	4,263,466.50
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMCMW67	WESTERN POWER DIS 1.625% 7/10/2035	184.67	4,740,000	4,376,604.16
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMCQPL5	BERG FINANCE 2021 DAC '1 B' FRN 22/04/2033	100.48	3,045,219	2,629,905.43
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMCQQL2	BERG FINANCE 2021 DAC '1 A' FRN 22/7/2033	100.42	9,649,452	8,328,884.74
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMCYKH0	BRUEGEL 2021 DAC '1X A' FRN 22/05/2031	100.53	4,454,000	3,848,705.15
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMD80C6	GUINNESS P/SHIP. 2.00% 22/04/2055	97.95	1,350,000	1,322,287.20
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMD8PX2	METROPOLITAN LIFE 0.625% 08/12/2027	191.75	3,784,000	3,627,955.40
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMD9513	WESSEX WATER SERVS 1.25% 12/01/2036	88.83	4,303,000	3,822,483.99
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMDCHP0	PENSION INS. 3.625% 21/10/2032	103.73	1,184,000	1,228,123.62
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMDFRN7	HYDE HOUSING ASC. 1.75% 18/8/2055	177.77	4,574,000	4,065,650.22
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMDGQP5	BANQUE FEDERATIVE 0.875% 07/12/2027	96.99	6,000,000	5,819,178.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMDHT82	BANQUE FED CRED MU 1.00% 16/07/2026	197.15	18,400,000	18,137,947.20
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMDWZN4	WPP FIN. 3.75% 19/05/2032	112.45	968,000	1,088,563.53
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMFH0P4	RECKITT BENCKISER 1.75% 19/05/2032	100.20	1,713,000	1,716,494.52
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMFNMZ6	SCOTTISH HYDRO E 2.125% 24/03/2036	97.92	4,525,000	4,430,780.25
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMG8WY9	ISLE OF MAN GOV. 1.625% 14/09/2051	92.30	4,586,000	4,232,974.31
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMG8X13	YORKSHIRE B/SOC. F2F 15/09/2029	98.04	1,110,000	1,088,276.19
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMGM5T7	THAMES WATER UTIL 2.375% 22/4/2040	295.93	5,784,000	5,705,437.25
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMGNX96	GRAINGER 3.00% 03/07/2030	209.15	2,976,000	3,112,136.31
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMH5PF1	SOUTHERN WATER SE 2.375% 28/5/2028	103.40	3,419,000	3,535,405.22
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMH5PN9	SOUTHERN WATER SER 3.00% 28/5/2037	214.53	8,782,000	9,419,994.74
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMH5RK0	INTERCONTINENTAL 3.375% 8/10/2028	106.51	607,000	646,489.60
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMHFQK3	METROPOLITAN LIFE 2.95% 09/04/2030	106.99	4,068,000	3,227,939.08
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMHMYG6	NORTHERN POWERGRI 1.875% 16/6/2062	90.44	2,386,000	2,158,012.76
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMHQWN1	DIAGEO FIN. 2.875% 27/03/2029	110.50	3,327,000	3,676,255.15
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMHVCM5	KBC GRP. F2V 21/09/2027	99.08	2,800,000	2,774,255.05
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMHZM27	SANCTUARY CAP. 2.375% 14/04/2050	206.78	4,773,000	4,934,685.38
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMJ0KN7	TEMASEK FINANCIAL 2.75% 02/08/2061	99.60	11,700,000	8,642,459.55
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMNB2M9	COOPERATIVE RABO 1.625% 23/05/2029	117.23	5,218,000	6,117,128.40
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMQ5YQ6	ROYAL BANK OF SCOTLA F2V 14/8/2030	105.87	5,828,000	6,170,045.32
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMT8RT6	BANK OF MONTREAL 1.00% 09/09/2026	98.60	3,177,000	3,132,385.39
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMTD2D0	ILIAD SA 2.375% 17/6/2026	99.96	1,500,000	1,288,808.07
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMTPP48	NORDEA BANK ABP F2V 09/12/2032	97.94	1,952,000	1,911,749.76
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMTXLG6	BMW INTERNATIONAL 0.75% 8/3/2024	100.02	4,365,000	4,365,772.61
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMV3JS2	INTESA SANPAOLO 2.625% 11/03/2036	99.58	2,769,000	2,757,467.12
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMV3LL9	WORKSPACE GRP. 2.25% 11/03/2028	99.51	1,717,000	1,708,526.61
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMVF698	CPPIB CAPITAL INC 1.125% 14/12/2029	99.31	2,900,000	2,880,132.10
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMVMMT1	DEUTSCHE BANK F2F 22/12/2028	98.95	800,000	791,560.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMW33V2	SOUTHERN WATER SE 1.625% 30/03/2027	99.50	2,050,000	2,039,811.50
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMW3GP7	AFFORDABLE HOUSING 3.80% 20/05/2042	138.85	580,000	805,349.85
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMW4TF1	UK MUNICIPAL BOND 1.625% 26/08/2060	181.29	9,186,000	8,326,815.05
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMWBCS6	TRITAX BIG BOX REI 1.50% 27/11/2033	95.29	426,000	405,940.44
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMWC4D8	AMERICAN HONDA FIN 0.75% 25/11/2026	97.51	2,822,000	2,751,754.95
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMWJ6R7	UTD. UTILITIES WA 1.875% 3/6/2042	95.01	1,872,000	1,778,541.47
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMWJ729	AVIVA F2V 3/6/2055	109.03	803,000	875,489.05
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMXVDJ3	ENW FIN. 1.415% 30/7/2030	192.57	1,914,000	1,842,852.57
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMXWB47	BUNZL FIN. 1.50% 30/10/2030	96.47	711,000	685,888.19
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMY4XV3	DIAGEO FINANCE PLC 1.25% 28/3/2033	94.94	4,500,000	4,272,435.90

Date	Fund Name	SEDOL	Security Description	Local Price	Shares/Par	Base Value
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMYS316	REALTY INC. 1.625% 15/12/2030	196.66	7,232,000	7,111,184.24
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMYS5Y4	DIRECT LINE INS. G 4.00% 5/6/2032	220.73	2,053,000	2,265,774.97
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMYMJH5	PHOENIX GRP. HLDG 5.625% 28/4/2031	359.98	1,899,000	2,278,653.29
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMYRFH2	PLATFORM HG FINAN 1.926% 15/09/2041	95.61	1,727,000	1,651,191.61
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BMZ5L33	FIRST ABU DHABI B 0.875% 09/12/2025	98.76	2,505,000	2,473,981.59
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BN0Y5X0	FOLIO RESIDENTIAL 1.246% 31/10/2027	198.85	12,888,000	12,813,605.82
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BN2BGF8	VIRGIN MONEY UK F2V 11/12/2030	110.60	311,000	343,966.31
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BN2SXF8	SWEDBANK AB F2F 08/12/2027	199.39	10,255,000	10,223,568.43
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BN2TH04	DOMINO'S PIZZA MASTER I '1A A21' 2.662% 25/04/2051	103.24	7,218,908	5,527,518.11
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BN44RP2	CREDIT AGRICOLE SA F2V 09/12/2031	99.23	1,400,000	1,389,271.74
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BN49ZN1	SOUTHERN GAS NETWO 1.25% 2/12/2031	92.05	3,184,000	2,930,854.38
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BN4GXG1	LLOYDS BANKING GRP. F2V 03/12/2035	201.88	9,085,000	9,170,335.40
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BN4H6V0	CLOSE BROS. FIN. 1.625% 03/12/2030	196.38	7,024,000	6,897,009.45
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BN4LYV8	MACQUARIE GROUP L 2.125% 01/10/2031	98.71	3,083,000	3,043,099.81
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BN4Q101	UTD. UTILITIES WA 0.875% 28/10/2029	189.51	2,857,000	2,707,187.63
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BN65PR1	STATES OF JERSEY 3.75% 09/06/2054	144.34	390,000	562,918.59
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BN6JH88	LEEDS B/SOC. F2V 16/3/2027	99.57	2,382,000	2,371,758.61
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BN77QK6	HEATHROW FNDG. 2.75% 13/10/2029	205.73	1,668,000	1,715,747.16
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BN7CBP1	TRAVIS PERKINS 3.75% 17/2/2026	106.35	554,000	589,188.01
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BN7CQJ0	BNP PARIBAS F2V 24/05/2031	200.02	5,200,000	5,200,425.94
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BN7CYR4	CREDIT SUISSE AG 1.125% 05/12/2025	98.92	2,483,000	2,456,091.73
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BN7K337	SKIPTON B/SOC. F2V 2/10/2026	203.57	5,578,000	5,677,539.41
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BNBPOB5	THAMES WATER UTILI 4.00% 19/06/2025	110.46	799,000	882,582.43
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BNBTKT5	BNP PARIBAS SA 1.25% 13/07/2031	186.05	8,300,000	7,721,274.20
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BNC1C38	SHELL INTL. FIN. 1.00% 10/12/2030	93.64	873,000	817,497.08
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BNC1DR9	BARCLAYS F2F 3/11/2026	100.74	994,000	1,001,362.56
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BNDMJH3	COVENTRY BLDG SOCI 2.00% 20/12/2030	100.04	448,000	448,195.03
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BNDMJN9	YORKSHIRE WATER FI 1.75% 27/10/2032	196.42	1,866,000	1,832,621.42
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BNDQ8N4	ORBIT CAP. 2.00% 24/11/2038	194.41	1,719,000	1,670,913.82
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BNG47C7	DWR CYMRU FINANCI 2.375% 31/03/2034	201.40	2,403,000	2,419,866.66
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BNH7004	L&G. GRP. F2V 27/06/2064	251.08	7,088,000	8,898,209.39
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BNKCQG4	BLEND FUNDING PLC 2.467% 16/06/2061	100.22	1,499,000	1,502,258.08
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BNKVV55	TOYOTA MOTOR CREDI 0.75% 19/11/2026	97.78	427,000	417,510.35
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BNM4754	TAURUS 2021-3 DEU DAC 'DE3 A' FRN 22/12/2030	100.43	13,268,000	11,453,445.79
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BNRQN79	NEW YORK LIFE GBL. 0.75% 14/12/2028	191.73	7,507,000	7,196,533.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BNT8M32	WELLCOME TRUST LTD 1.50% 14/07/2071	91.06	6,826,000	6,215,612.25
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BNTJ086	BPCE 1.00% 22/12/2025	99.36	2,800,000	2,782,082.80
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BNTJB83	GS. GRP. 1.50% 07/12/2027	197.75	6,012,000	5,944,316.91
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BNVVJ50	UNIVERSITY COLLEG 1.625% 04/06/2061	96.97	10,967,000	10,634,669.08
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BNYC3V4	ROYAL BANK OF CANA 1.00% 09/09/2026	197.21	8,240,000	8,125,225.04
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BNYC972	QBE INSURANCE GROUP F2V 13/9/2038	98.12	2,284,000	2,240,958.49
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BNYK9R6	PCL FUNDING V PLC '1 A' FRN 15/10/2025	100.45	2,926,000	2,939,260.63
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BP38LD5	GOLDMAN SACHS GRO 1.875% 16/12/2030	98.75	2,930,000	2,893,476.99
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BP4COS4	AUSTRALIA & NEW ZEAL F2V 16/09/2031	198.81	17,162,000	17,059,550.84
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BP7L862	VATTENFALL AB F2V 29/06/2083	100.12	2,034,000	2,036,501.82
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BQSV6C0	CAMBRIDGESHIRE HOU 4.25% 15/09/2045	133.58	1,100,000	1,469,408.60
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BR17T90	ORANGE F2V PERP	106.73	362,000	386,375.27
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BRGCJ12	RSA INS. GRP. F2V 10/10/2045	113.95	4,354,000	4,961,221.90
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BRJZTL8	SOCIETY OF LLOYD'S 4.75% 30-OCT-24	219.14	9,045,000	9,910,696.95
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BRK0YC8	DIGNITY FIN. 3.5456% 31/12/2034	111.60	3,966,752	4,426,965.99
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BSD98Z0	YORKSHIRE HOUSING 4.125% 31/10/2044	130.08	4,389,000	5,709,391.15
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BSLOMCO	AXA AXA F2V PERP	115.98	1,630,000	1,890,540.83
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BSP5R26	WELLTOWER 4.50% 01/12/2034	122.07	2,693,000	3,287,320.04

Date	Fund Name	SEDOL	Security Description	Local Price	Shares/Par	Base Value
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BSP5R26	WELLTOWER INC 4.50% 01/12/2034	122.07	1,400,000	1,708,966.97
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BSXNQHO	JOHN LEWIS 4.25% 18/12/2034	104.55	800,000	836,411.20
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BSZLMT6	RIVERSIDE FIN. 3.875% 05/12/2044	129.77	1,116,000	1,448,192.51
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BDY3C4	STATES OF GUERNSE 3.375% 12/12/2046	128.68	410,000	527,597.02
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BTXHC74	TELEREAL SECURITISAT FRN 10/09/2031	99.50	1,700,000	1,691,500.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BV0LR31	PGH CAP. 6.625% 18/12/2025	238.76	7,719,000	9,215,047.06
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BVFCYL6	PARAGON TSY. 3.625% 21/01/2047	122.69	2,050,000	2,515,151.15
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BVV23F7	RHP FIN. 3.25% 05/02/2048	117.37	1,406,000	1,650,254.54
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BVXBSY6	SCENTRE MGT. 2.375% 08/04/2022	100.57	881,000	885,999.68
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BVXLQX1	GWYNT Y MOR OFTO 2.778% 17/02/2034	209.35	3,584,435	3,752,021.66
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BW39FR9	SWAN HOUSING CAP. 3.625% 05/03/2048	107.52	3,425,000	3,682,556.58
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BW4NHJ6	NORTHERN POWERGRID Y/SHIRE. 2.50% 01/04/2025	104.58	100,000	104,579.31
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BW4QF35	ERAC USA FIN. 4.50% 15/02/2045	121.43	911,000	820,441.31
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BWBVVP7	SPECTRA ENERGY PAR 3.50% 15/03/2025	107.38	8,000,000	6,370,945.81
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BWBXMJ4	CREDIT AGRICOLE 4.375% 17/03/2025	109.22	8,450,000	6,844,825.09
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BWD24D7	APT PIPELINES 3.50% 22/03/2030	109.12	3,750,000	4,091,922.71
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BWDPMH6	ORBIT CAP. 3.50% 24/03/2045	120.79	471,000	568,910.03
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BWX5L13	WELLS FARGO 2.125% 22/04/2022	100.95	111,000	112,051.95
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BY4K9N9	CREDIT SUISSE GRP. 3.00% 27/05/2022	101.59	231,000	234,663.66
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYJQT32	CPUK FIN. 3.588% 28/08/2025	216.12	2,180,000	2,355,686.50
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYM4ZC4	ERAC USA FIN. 4.20% 01/11/2046	117.78	580,000	506,642.62
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYM5X34	BARCLAYS 3.25% 12/02/2027	107.14	2,460,000	2,635,621.86
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYM7924	CLOSE BROS. FIN. 2.75% 19/10/2026	107.68	410,000	441,504.81
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYM8F26	VERIZON COMMS. 3.125% 2/11/2035	110.36	3,042,000	3,356,999.10
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYMM829	CARDIFF UNIVERSITY 3.00% 07/12/2055	121.55	646,000	785,220.75
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYNK4F7	LONDON & QUADRANT 3.75% 27/10/2049	129.45	1,898,000	2,456,900.44
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYNZF71	L&G. GRP. F2V 27/10/2045	227.92	1,535,000	1,749,316.59
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYP4HL4	VOLKSWAGEN FINL. S 2.25% 12/04/2025	103.32	967,000	999,106.33
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYPCQ22	SILVERBACK FIN. 3.1261% 25/2/2037	103.62	311,665	277,574.52
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYPDQ58	GATWICK FNDG. 2.625% 07/10/2046	91.37	409,000	373,718.84
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYPHGK5	DAIMLER 2.375% 16/12/2021	100.40	1,677,000	1,683,711.23
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYQ5YG0	HAMMERSON 3.50% 27/10/2025	104.47	523,000	546,378.10
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYQ71R6	MOTABILITY OPERAT 3.625% 310/3/2036	119.92	3,100,000	3,717,396.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYQMDY2	ANHEUSER-BUSCH INB 2.85% 25/5/2037	105.85	1,300,000	1,376,089.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYQMFM4	ANHEUSER-BUSCH INB 2.25% 24/05/2029	103.76	1,280,000	1,328,112.64
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYR8BC3	AVIVA F2F 6/4/2050	234.19	6,324,000	7,405,056.18
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYT1NF7	CHANNEL LINK ENTS. F F2F 30/06/2050	102.62	10,670,000	9,411,235.25
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYT1NK2	CHANNEL LINK ENTS 3.848% 30/06/2050	110.31	1,550,000	1,709,736.43
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYT5R80	BAT INTL. FIN. 4.00% 23/11/2055	95.77	1,650,000	1,580,209.95
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYV0868	YORKSHIRE B/SOC. 3.50% 21/04/2026	110.50	600,000	663,018.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYV2555	THAMES WATER UTIL 7.738% 09/04/2058	217.35	5,288,000	11,493,552.93
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYV3P66	BUNZL FIN. 2.25% 11/06/2025	103.88	2,277,000	2,365,356.71
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYVHXC0	CHANCELLOR MASTER 2.544% 08/12/2117	238.33	4,723,000	5,628,049.60
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYVQZQ5	INVESTEC BANK F2V 24/07/2028	104.48	1,600,000	1,671,641.06
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYVSDM3	HOLMES MASTER ISSUER '1X A3' FRN 15/10/2054	100.48	642,000	645,097.01
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYVZ733	AIR CANADA 2017-1 3.30% 15/01/2030	102.35	507,840	385,473.91
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYVZLW0	INC. CONTINGENT STUDENT LOAN '1 A1' FRN 24/07/2056	100.28	2,647,673	2,655,158.46
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYVZLX1	INC. CONTINGENT STUDENT LO 1 A2 2.50% 24/07/2056	200.38	2,722,400	2,727,564.40
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYW6X93	KENNEDY WILSON EUR 3.95% 6/30/2022	101.75	439,846	447,551.96
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYWFZ61	BAYERISCHE LANDESB 1.25% 20/12/2021	100.24	600,000	601,428.79
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYWHF89	ABN AMRO BANK 1.375% 07/06/2022	100.81	3,500,000	3,528,217.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYWHFT0	AROUNDTOWN 3.00% 16/10/2029	212.56	3,178,000	3,377,591.11
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYWV332	SKIPTON B/SOC. FRN 02/05/2023	100.46	800,000	803,665.60

Date	Fund Name	SEDOL	Security Description	Local Price	Shares/Par	Base Value
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYWV4M8	SANTANDER UK GRP. 2.92%08/05/2026	209.95	7,216,000	7,575,060.95
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYX4LY7	BABCOCK INTL. GRP 1.875% 05/10/2026	99.14	300,000	297,428.70
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYX8815	TP ICAP 5.25% 26/01/2024	108.65	750,000	814,867.50
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYXB100	MS. 2.625% 09/03/2027	211.75	10,242,000	10,843,922.34
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYXB144	TORONTO-DOMINION B 1.00% 13/12/2021	200.33	5,235,000	5,243,737.21
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYXCMD7	ANNINGTON FNDG. 3.184% 12/07/2029	107.89	4,500,000	4,854,856.50
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYXCMM7	ANNINGTON FNDG. 2.646% 12/07/2025	104.53	1,972,000	2,061,382.87
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYXFDC2	THAMES WATER UTILI 3.50% 25/02/2028	110.14	290,000	319,393.82
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYXHR59	GATWICK FNDG. 3.125% 28/09/2039	100.76	440,000	443,327.28
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYXL3W0	DEUTSCHE BAHN FIN 1.375% 07/07/2025	101.85	3,887,000	3,959,030.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYXR3S4	SOCIETY OF LLOYD 4.875% 7/2/2047	227.02	5,570,000	6,322,378.89
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYYB4C6	CREDIT SUISSE GRP. 2.75% 08/08/2025	104.48	1,961,000	2,048,844.96
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYYB857	VODAFONE GRP. 3.375% 08/08/2049	221.52	2,848,000	3,154,376.44
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYYJB74	WODS TRANSMISSION 3.446% 24/08/2034	111.43	2,485,023	2,769,109.17
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYYTRZ4	PRUDENTIAL F2V 20/07/2055	118.18	1,031,000	1,218,452.30
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYZ7PP3	LONDON & QUADRANT 2.625% 05/05/2026	106.48	550,000	585,625.10
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYZ89R6	RAC BD. 4.87% 06/05/2026	221.42	11,919,000	13,195,502.19
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYZGCQ0	ERAC USA FIN. 3.80% 01/11/2025	109.48	5,606,000	4,551,943.13
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYZMG33	SWEDBANK 1.625% 28/12/2022	101.46	1,975,000	2,003,793.53
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYZMS04	PENSION INS. 8.00% 23/11/2026	129.27	4,000,000	5,170,779.20
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYZW3G5	UK. GILT 1.50% 22/07/2026	104.43	15,000,000	15,664,500.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BYZWJ01	AMERICAN HONDA FI 2.625% 14/10/2022	102.24	2,600,000	2,658,151.60
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BZ01Z13	GREENE KING FIN. 4.0643% 15/03/2035	108.82	1,261,302	1,372,527.44
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BZ05SN8	BMW INTL. INV. 1.00% 17/11/2021	100.09	1,066,000	1,066,991.38
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BZ0CCZ9	SHAFTESBURY CARNA 2.487% 30/9/2031	98.89	4,266,066	4,218,853.45
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BZ197D2	NEW YORK LIFE GBL. 1.75% 15/12/2022	101.59	2,973,000	3,020,232.05
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BZ56W34	AT&T 4.375% 14/9/2029	351.98	4,820,000	5,655,161.40
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BZ5ZT30	ALPHA PLUS HLDGS. 5.00% 31/03/2024	99.77	300,000	299,309.52
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BZ7MIJ5	NORTHUMBRIAN WATE 2.375% 05/10/2027	104.81	5,800,000	6,079,149.94
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BZ7P8L9	COMMONWEALTH BANK 1.125% 22/12/2021	200.43	4,149,000	4,157,995.03
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BZ96W18	VICINITY CENTRES 3.375% 07/04/2026	108.33	421,000	456,083.61
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	BZB26Y5	UK. GILT 1.75% 07/09/2037	106.44	3,350,000	3,565,740.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	MIELI LONDON 4.816% 12/08/2027	114.40	1,103,000	1,261,788.62
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	RIBBON FIN. 2018 '1 A' FRN 20/04/2028	99.86	379,843	379,329.22
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	DECO 2019-RAM DAC 'RAM A' FRN 7/8/2030	98.23	919,899	903,628.09
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	METROPOLITAN LIFE 1.625% 21/09/2029	101.03	150,000	151,544.83
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	MASSMUTUAL GBL. F 1.375% 15/12/2026	101.29	200,000	202,588.74
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	CANADIAN IMPERIAL 1.625% 25-09-25	102.37	1,898,000	1,942,969.22
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	ASSURA FINC. 1.50% 15/09/2030	196.63	2,798,000	2,750,864.89
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	CASTELL 2020-1 PLC '1 A' FRN 25/09/2052	100.75	1,322,055	1,331,968.25
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	COMMERZBANK 1.75% 22-01-25	100.39	2,300,000	2,308,933.20
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	VOLKSWAGEN FINL. 1.625% 30/11/2022	101.00	5,900,000	5,959,265.50
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	DAIMLER INTL. FIN. 1.25% 05-09-22	100.62	3,700,000	3,722,895.60
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	BMW US CAP. 4.15% 09/04/2030	115.40	3,271,000	2,799,569.32
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	ELVET MORTGAGES 2020-1 PLC '1 A' FRN 22/03/2065	100.73	6,517,613	6,565,302.45
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	INTU (SGS) FIN. 3.875% 17/03/2023	66.50	1,137,000	756,087.27
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	GREAT PLACES HOUSI 4.75% 22/10/2042	141.52	672,000	951,040.61
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	INTU (SGS) FIN. 4.625% 17/03/2028	133.45	1,880,000	1,254,435.58
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	INTU (SGS) FIN. 4.25% 17/09/2030	132.00	5,955,000	3,930,405.46
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	MPT OPER PARTNER 3.375% 24/04/2030	103.46	2,547,000	2,635,016.68
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	GREEN STORM 2021 BV 'GRN A' FRN 22/02/2068	103.03	3,400,000	3,010,985.55
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	VOLKSWAGEN FIN S 1.125% 05/07/2026	98.46	2,100,000	2,067,582.30
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	ULIVING@ESSEX3 LLP 2.72% 31/08/2066	89.23	2,164,000	1,930,967.67

Date	Fund Name	SEDOL	Security Description	Local Price	Shares/Par	Base Value
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	ATOM MORTGAGE SECURITIES DAC '1X A' FRN 22/07/2031	200.25	12,508,000	12,523,710.04
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	TOGETHER ASSET BACKED SECU '1ST1 A' FRN 12/07/2063	100.13	1,647,000	1,649,156.75
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	JPM. CHASE F2F 28/04/2026	198.33	9,627,000	9,546,503.26
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	JPM. CHASE F2F 28/04/2033	198.12	9,353,000	9,264,945.34
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	EAST JAPAN RAILWA 1.162% 15/09/2028	98.23	2,292,000	2,251,468.27
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	VERIZON COMMS. 3.125% 02/11/2035	110.36	200,000	220,710.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	COMCAST 3.40% 1/4/2030	110.19	4,800,000	3,922,604.03
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	NESTLE HOLDINGS I 0.625% 18/12/2025	98.80	13,432,000	13,271,124.00
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	BRUEGEL 2021 DAC '1X B' FRN 22/05/2031	100.37	1,397,000	1,205,246.26
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	CELLNEX FINANCE 3.875% 07/07/2041	98.40	4,893,000	3,570,653.90
30/09/2021	Border to Coast Sterling Investment Grade Credit Fund	(blank)	DBS GROUP HOLDING 1.194% 15/03/2027	99.12	18,804,000	13,823,666.41