

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	0027203	SANTANDER UK 10.0625% PERP		155.69	1,800,000	2,802,384.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	0155104	TRAFFORD CENTRE FIN. STP 28/07/2033		98.37	2,115,222	2,080,821.67
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	0185479	GUINNESS TRUSTEES 7.50% 30/11/2037		111.52	1,271,192	1,417,600.19
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	0190536	CHELTHENHAM & GLOUCESTER 11.75% PERP		183.00	1,250,000	2,287,500.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	0236098	SCOTTISH MORTGAGE 6.875% 31/01/2023		101.03	500,000	505,151.87
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	0247357	QUADRANT HOUSING FIN STP 10/02/2033		108.31	1,815,462	1,966,355.55
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	0248587	3I GRP. 6.875% 09/03/2023		100.51	327,000	328,668.35
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	0255822	HSBC BANK 6.25% 30/01/2041		91.06	1,000,000	910,609.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	0287546	HIGHBURY FIN. 7.017% 20/03/2023		100.80	737,631	743,514.27
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	0291859	PLACES FOR PEOPLE 6.625% 30/09/2038		105.82	1,492,533	1,579,459.83
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	0293703	SUMMIT FIN. WISHAW STP 31/03/2028		99.97	1,002,941	1,002,678.91
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	0365237	L&G. FIN. 5.875% 11/12/2031		100.20	470,000	470,918.38
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	0377986	ANGLIAN WATER SERV. STP 21/08/2023		101.24	140,000	141,730.54
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	0411873	HAVEN FNDG. 8.125% 30/09/2037		114.05	2,197,005	2,505,677.61
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	0439336	HOUSING ASC. FNDG. STP 07/06/2027		105.11	466,670	490,538.05
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	0442204	EURP. BANK FOR RECON. & DEV. 5.625% 07/12/2028		104.48	2,109,000	2,203,388.30
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	0452634	STATOIL 6.125% 27/11/2028		101.92	39,000	39,749.31
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	0539968	LCR FIN. 4.50% 07/12/2028		98.45	1,869,000	1,840,119.24
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	0539991	LCR FIN. 4.50% 07/12/2038		98.90	67,000	66,261.77
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	0724805	CANARY WHARF FIN. 6.455% 22/07/2030		100.79	1,994,346	2,010,201.17
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	0725615	CANARY WHARF FIN. 6.80% 22/04/2030		101.38	1,724,436	1,748,204.88
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	0750491	ROTHSCHILD CONTINUATION FIN. CI 9.00% PERP		106.25	2,955,000	3,139,539.75
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	0774714	SANCTUARY HOUSING AS STP 01/09/2031		113.79	1,043,968	1,187,948.44
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	0877635	OESTERREICHISCHE KONTROLLBANK 5.75% 07/12/2028		104.67	520,000	544,258.52
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	0924597	3I GRP. 5.75% 03/12/2032		93.02	3,440,000	3,199,777.92
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	0962713	DRAGN 1 C '1 C' FRN 13/07/2023		93.94	1,500,000	1,409,170.88
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	3002122	LONDON MERCHANT SECS. 6.50% 16/03/2026		100.40	2,508,000	2,517,991.87
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	3030855	GROSVENOR UK FIN. 6.50% 29/09/2026		102.37	2,785,000	2,850,986.04
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	3032088	EQTY. RELEASE FNDG 5.70% 26/02/203126/02/31 GBP		100.33	4,390,967	4,405,419.50
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	3051908	SCOTTISH POWER UK STP 31/05/2041		105.94	300,000	317,817.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	3052202	SUNDERLAND SHG FIN. STP 31/03/2042		101.59	2,716,563	2,759,828.71
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	3088069	UK. GILT 5.00% 07/03/2025		101.36	4,909,000	4,975,811.49
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	3106518	AVIVA 6.125% 14/11/2036		92.83	5,250,000	4,873,664.25
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	3113110	PRUDENTIAL 6.125% 19/12/2031		90.19	743,000	670,131.76
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	3115912	GLAXOSMITHKLINE CAP. 5.25% 19/12/2033		96.30	11,475,000	11,050,792.20
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	3146451	ANNES GATE PROP. 5.661% 30/06/2031		99.23	3,270,000	3,244,745.40
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	3160848	EQUITY RELEASE FUN 5.88% 26/05/2032		101.38	1,401,099	1,420,395.88
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	3167913	LONDON POWER NETWORKS 6.125% 07/06/2027		99.95	3,859,000	3,856,916.14
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	3186361	ANGLIAN WATER SERV. FINC. 6.293% 30/07/2030		102.67	83,000	85,217.35
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	3206968	RSL FIN. NO 1 6.625% 31/03/2038		107.58	1,709,417	1,839,059.09
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	3250385	EXCHEQUER P/SHIP. 5.396% 13/07/2036		102.12	842,072	859,965.37
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	3304323	SOUTH EASTERN POWE 5.50% 05/06/2026		97.65	6,100,000	5,956,729.30
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	3320921	EQUITY RELEASE FUN 5.05% 26/04/2033		97.95	2,498,851	2,447,585.88
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	3327267	PLACES FOR PEOPLE HOMES 5.09% 31/07/2043		98.77	5,987,000	5,913,141.02
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	3332885	JUTURNA EURP. LOAN C STP 10/08/2033		97.68	2,574,196	2,514,407.52
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	3333930	SOUTHERN WATER SERV. FIN. 6.192% 31/03/2029		100.12	1,815,500	1,817,172.45
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	3333952	SOUTHERN WATER SERV. FIN. 6.64% 31/03/2026		100.87	520,000	524,535.68
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	3341609	HARBOUR FNDG. 5.28% 31/03/2034		93.51	4,344,448	4,062,425.08
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	3342561	HSBC BANK 5.375% 22/08/2033		86.02	6,035,000	5,191,343.21
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	3353176	DERBY HEALTHCARE STP 30/06/2041		99.48	4,991,635	4,965,642.21
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	3359970	AVIVA PERP		100.07	2,340,000	2,341,638.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	3367531	WESSEX WATER SERV 5.75% 14/10/2033		96.40	660,000	636,255.18
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	3377886	MITCHELLS & BUTLERS STP 15/12/2030		96.90	2,269,271	2,198,831.32
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	3377927	MITCHELLS & BUTLERS STP 15/12/2028		92.11	73,107	67,341.70
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	3400469	OCTAGON HEALTHCAR 5.333% 31/12/2035		99.74	3,239,792	3,231,300.86
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	3414716	HAMMERSON 6.00% 23/02/2026		86.70	979,000	848,837.06
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	3424782	RMPA SERV. 5.337% 30/09/2038		98.69	4,464,246	4,405,886.20
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	3432451	EASTERN POWER NETWORKS 5.75% 08/03/2024		99.71	202,000	201,421.07
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	4045427	INTL. BANK FOR REC 5.75% 07/06/2032		109.70	7,000,000	7,678,699.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	4055028	DEUTSCHE TELEKOM INTL. FIN. 7.625% 15/06/2030		110.57	36,000	39,806.82
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	4163288	EURP. INV. BANK 5.625% 07/06/2032		109.04	14,108,000	15,382,890.58
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	4474021	TELEFONICA EUR. 8.25% 15/09/2030		110.11	1,800,000	1,844,374.06
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	4705527	GEN. ELEC. 6.44% 15/11/2022		99.83	32,055	32,000.03

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28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	5227097	FIN. FOR RESIDENT 8.569% 04/10/2058	123.90	2,859,498	3,542,790.43
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	5227161	FIN FOR RESID SOC 8.369% 04/10/2058	144.20	2,017,698	2,909,614.71
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	5436365	EURP. INV. BANK 6.00% 07/12/2028	106.34	1,643,000	1,747,105.41
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	5512878	REPUBLIC OF ITALY 6.00% 04/08/2028	98.04	2,650,000	2,598,030.85
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	5673720	EURP. INV. BANK 5.00% 15/04/2039	105.59	11,591,000	12,238,357.35
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	5676257	BANK NEDERLANDSE GEMEENTEN 5.20% 07/12/2028	101.28	1,350,000	1,367,301.60
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	5894242	HJ HEINZ FIN. UK 6.25% 18/02/2030	94.28	1,705,000	1,607,491.05
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	7085475	RESEAU FERRE DE FRANCE 5.25% 31/01/2035	102.89	5,364,000	5,519,282.44
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	7115264	DWR CYMRU FINC. 6.015% 31/03/2028	100.01	156,000	156,021.97
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	7160167	TENNESSEE VALLEY AUTHORITY 5.625% 07/06/2032	105.80	153,000	161,876.45
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	7170252	CIE DE FINANCEMENT FONCIER 5.50% 26/01/2027	100.87	672,000	677,827.58
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	7241783	KFW 5.75% 07/06/2032	110.20	1,301,000	1,433,678.58
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	7241921	KFW 5.00% 09/06/2036	105.02	3,500,000	3,675,714.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	7242151	KFW 6.00% 07/12/2028	106.49	3,963,000	4,220,048.11
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	7249293	JPM. LIQ. GBP LIQ. LVNAV INC	1.00	66,988,000	66,988,000.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	7268232	TELEREAL SECURIT 3.5625% 10/12/2031	86.89	6,314,700	5,486,777.09
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	7268265	TELEREAL SECURITISATION PLC 3.5625% 10/12/2031	86.89	2,692,700	2,339,659.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	7268607	TELEREAL SECURITISAT F2F 10/12/2033	85.07	952,000	809,876.43
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	7310155	ORANGE STP 01/03/2031	120.99	3,000,000	3,377,486.32
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	7313035	RESEAU FERRE DE FRANCE 5.00% 11/03/2052	102.63	3,210,000	3,294,371.64
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	7322280	SOC NATL CHEMINS FER FRA 5.375% 18/03/2027	100.55	1,008,000	1,013,591.38
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	7346053	RWE FIN. 6.25% 03/06/2030	97.58	6,244,000	6,092,938.91
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	7370159	E.ON INTL. FIN. 6.375% 07/06/2032	98.14	3,830,000	3,758,942.01
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	7566873	WESTERN POWER DIST. SOUTH WEST 5.875% 25/03/2027	97.76	4,411,000	4,312,092.14
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	7590935	CITIGROUP 5.15% 21/05/2026	95.00	2,855,000	2,712,157.50
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	7687707	ZURICH FIN. UK PERP	100.01	4,791,000	4,791,498.26
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	7705676	HSBC BANK CAP. FNDG. STG. PERP	102.40	4,767,000	4,881,598.68
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	7748927	FRANCE TELECOM 5.625% 23/01/2034	97.65	650,000	634,699.65
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	7790489	TELEREAL SECURITIS5.4252%	93.10	794,352	739,572.37
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	7790898	TELEREAL SECURITISATION 6.1645% 10/12/2033	96.39	1,913,587	1,844,439.94
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	7791299	TELEREAL SECURIT 5.3887% 10/12/2031	97.72	2,227,721	2,176,902.90
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	7791307	TELEREAL SECURIT 1.3657% 10/12/2031	83.54	4,337,101	3,623,071.97
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	800MHM6	DELAMARE FIN. STP 19/02/2029	97.28	4,412,752	4,292,538.57
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	800MKQ1	DELAMARE FIN. STP 19/02/2029	95.89	2,320,000	2,224,631.72
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	800NY17	UK. GILT 4.75% 07/12/2038	106.73	6,190,009	6,605,977.83
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	801WV23	BBC PACIFIC QUAY FIN. 25/07/2034	99.05	1,761,224	1,744,417.96
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	801Y5H2	SOUTH EAST WATER 5.5834% 29/03/2029	95.88	2,153,000	2,064,266.57
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	801ZF2	REPUBLIC OF ITALY 5.25% 07/12/2034	93.43	489,000	456,883.46
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	80316L2	EURP. INV. BANK 4.625% 12/10/2054	106.57	1,054,000	1,123,199.32
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	803HC45	HSBC BANK 04/11/2030	94.20	15,046,000	14,173,018.96
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	803T263	LAND SECS. CAP. MKTS. 31/03/2027	98.65	221,000	218,023.35
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	8044290	LUNAR FNDG. I 5.75% 18/10/2033	99.64	1,484,000	1,478,651.73
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	8046P19	NETWORK RAIL INFRA. FIN. 4.75% 29/11/2035	100.56	8,770,000	8,818,796.28
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	804SL95	TRANSPORT FOR LOND 5.00% 31/03/35	92.35	1,900,000	1,754,730.85
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	8054Q31	THFC FNDG. NO 1 5.125% 21/12/2035	93.82	2,400,000	2,251,713.67
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	8054Q53	BANK OF SCOTLAND 4.875% 20/12/2024	99.38	1,889,000	1,877,379.87
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	8069754	BROADGATE FINC. 4.999% 05/10/2031	92.40	225,000	207,898.56
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	8069757	BROADGATE FINC. 4.821% 05/07/2033	92.47	2,405,000	2,223,920.60
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	806FLK5	BROADGATE FINANCI 4.851% 05/04/2031	95.15	785,283	747,218.50
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	806LH49	WHITE CITY PROP. 5.1202% 17/04/2035	96.84	5,705,113	5,525,089.44
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	806LSQ8	PREMIER TRANSMIS 5.2022% 31/3/2030	97.49	1,086,522	1,059,223.12
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	80771R7	FRESHWATER FIN. 5.182% 20/04/2035	91.63	4,071,000	3,730,266.95
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	8082R62	NORTHERN POWERGRID YORKSHIRE 5.125% 04/05/2035	92.65	83,000	76,901.24
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	8083757	NORTHERN ELEC. FIN. 5.125% 04/05/2035	92.82	210,000	194,916.12
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	80C6K49	TRAFFORD CENTRE FINA FRN 28/07/2035	86.50	3,500,000	3,027,500.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	80GB3G3	MARSTON'S ISSUER PLC FRN 15/10/2027	90.54	235,206	212,950.90
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	80GB6F3	MARSTON'S ISSUER PLC F2F 15/07/2032	90.96	300,000	272,890.28
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	80GSGJ8	EQTY. RELEASE FNDG. NO 5 '5 A' FRN 14/07/2045	93.84	2,020,571	1,896,066.93
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	80KCMD2	GEN. ELEC. CAP. 4.875% 18/09/2037	81.62	4,313,000	3,520,266.29
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	80MOYF0	SOUTHERN GAS NETWORKS 4.875% 21/03/2029	93.24	1,272,000	1,185,990.54
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	80P4LY7	NORTHERN GAS NETWORKS FIN. 4.875% 15/11/2035	86.33	1,230,000	1,061,903.28
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	80R9GS9	NETWORK RAIL INFRA. FIN. 4.375% 09/12/2030	98.80	6,107,000	6,033,483.93
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	80RF698	ORANGE SA 5.25% 05/12/2025	98.24	50,000	49,118.05

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28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B0WH611	EAST JAPAN RAILWAY 4.50% 25/01/2036	88.68	200,000	177,366.87
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B0YK908	SOUTHERN ELEC. POWER DIST. 4.625% 20/02/2037	82.81	500,000	414,072.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B114T66	FRESHWATER FIN. 4.556% 03/04/2036	83.12	900,000	748,090.22
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B1177W7	HSBC BANK 4.75% 24/03/2046	75.18	5,000,000	3,759,150.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B11NVW3	TRANSPORT FOR LOND 4.50% 31/03/2031	91.26	1,550,000	1,414,509.85
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B11W669	LONGSTONE FIN. 4.791% 19/04/2030	96.50	4,401,924	4,247,910.89
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B11W628	LONGSTONE FIN. 4.896% 19/04/2031	88.77	2,120,000	1,882,007.55
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B1281J4	ASPIRE DEFENCE FI 4.674% 31/03/2040	92.69	476,633	441,801.24
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B1281K5	ASPIRE DEFENCE FI 4.674% 31/03/2040	92.69	1,954,777	1,811,924.79
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B142WR9	GREENE KING FIN. STP 15/03/2034	87.28	509,962	445,089.64
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B16P102	ASSICURAZIONI GENERALI F2F PERP	94.18	500,000	470,912.50
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B188HN4	AXA PERP	96.62	4,800,000	4,637,760.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B1979V2	WELLCOME TST. FIN. 4.625% 25/07/2036	95.11	1,600,000	1,521,830.29
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B19HY06	WELLS FARGO BANK NA 5.25% 01/08/2023	99.47	4,150,000	4,127,916.48
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B19ZMT5	BRITISH LAND INT' 5.357% 31/03/2028	96.13	2,424,000	2,330,193.62
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B19ZRS9	BRITLD-BEARER BD 5.264% 24/09/2035	93.36	5,574,000	5,203,780.49
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B1FGYY1	THAMES WATER UTILS. FIN. 5.125% 28/09/2037	86.06	8,853,000	7,618,883.57
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B1FLSM1	MITCHELLS & BUTLERS FRN 15/12/2028	94.75	1,176,676	1,114,900.58
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B1FL5T8	MITCHELLS & BUTLERS FRN 15/12/2030	92.98	2,017,333	1,875,665.66
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B1FL5Y3	MITCHELLS & BUTLERS FRN 15/12/2030	92.75	730,414	630,399.29
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B1FL640	MITCHELLS & BUTLERS STP 15/12/2033	85.00	2,107,087	1,791,024.20
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B1H34L7	TELEREAL SECURIT 4.9741% 10/09/2027	97.17	2,013,000	1,955,943.59
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B1HDNR6	TELEREAL SECURITISAT FRN 10/12/2031	84.50	873,600	738,192.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B1HZB67	EAST JAPAN RAILWAY 4.75% 08/12/2031	93.38	2,700,000	2,521,265.35
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B1J1GR9	WELLS FARGO 4.875% 29/11/2035	80.31	5,050,000	4,055,421.08
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B1L80K9	DALI CAP. 4.79924% 21/12/2037	93.13	1,800,000	1,676,255.84
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B1L8SK5	MEADOWHALL FIN. 4.986% 12/01/2032BP'A1'REG'S	92.39	4,263,272	3,938,667.93
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B1S7195	DEUTSCHE TELEKOM INT STP 15/6/2030	116.20	3,500,000	3,784,400.81
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B1V7LB4	AT&T 5.50% 15/03/2027	95.86	5,600,000	5,368,344.80
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B1VTTZ0	GLAXOSMITHKLINE CAP. 5.25% 10/04/2042	96.24	826,000	794,906.88
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B1VZ721	CANARY WHARF FINANCE II PLC 'II C2' FRN 22/10/2037	82.00	1,079,000	884,780.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B1W07V4	CANARY WHARF FIN. II 'II A7' FRN 22/10/2037	87.00	1,327,000	1,154,490.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B1W6XY7	EURP. INV. BANK 4.50% 07/03/2044	102.08	1,419,000	1,448,533.65
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B1WGPV8	INVSTR. 5.50% 05/05/2037	99.56	450,000	448,038.45
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B1XHS03	YORKSHIRE WATER SE 5.50% 28/05/2037	95.97	1,650,000	1,583,442.51
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B1XKHP7	UTD. PARCEL SERV. 5.125% 12/02/2050	98.86	450,000	444,871.80
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B1Y1LB3	UNIFUND 5.32% 07/12/2047	89.52	3,612,000	3,233,335.98
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B1YVFR0	DAILY MAIL & GEN. TST. 6.375% 21/06/2027	85.64	2,000,000	1,712,774.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B1YXWQ1	ENEL 5.75% 22/06/2037	89.26	623,000	556,103.06
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B1YD83	BRITISH TELECOMS. 6.375% 23/06/2037	92.38	868,000	801,855.80
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B231S09	PETERBOROUGH PROG 5.581% 02/10/2042	90.15	3,418,414	3,081,574.10
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B2429M0	CHANNEL LINK ENTS. F FRN 30/12/2050	87.46	1,683,291	1,472,161.30
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B28HLT2	ERAC USA FIN. 7.00% 15/10/2037	105.07	3,671,000	3,589,248.77
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B28RLV4	E.ON INTL. FIN. 5.875% 30/10/2037	90.66	4,050,000	3,671,527.50
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B29JC50	MARSTON'S ISSUER STP 15/10/2031	87.52	2,383,199	2,085,668.05
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B2NMK95	GE CAP. UK FNDG. 5.875% 18/01/2033	94.24	10,534,000	9,927,083.59
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B2NNQ12	GS. GRP. 6.875% 18/01/2038	97.01	2,500,000	2,425,188.73
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B2Q3R94	GLAXOSMITHKLINE CAP. 6.375% 09/03/2039	105.93	2,548,000	2,699,203.42
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B2QR5G9	GS. GRP. 7.25% 10/04/2028	101.82	1,165,000	1,186,221.78
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B2R9BJ9	SOUTHERN GAS NETW 6.375% 15/05/2040	99.00	488,000	483,116.10
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B2RK0H3	AVIVA F2F 20/05/2058	90.90	10,263,000	9,329,282.52
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B3BNPC5	GREENE KING FIN. FRN 15/12/2033	93.95	2,657,343	2,496,573.28
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B3CDM90	G.S. GRP 7.125% 07/08/2025	101.11	6,970,000	7,047,284.68
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B3CKRV8	SSE 6.25% 27/08/2038	96.76	1,988,000	1,923,648.44
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B3CPY89	BAA FNDG. 6.45% 10/12/2031	97.27	8,399,000	8,170,068.46
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B3CPYK1	BAA FNDG. 7.075% 04/08/2028	99.61	1,500,000	1,494,097.50
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B3CPYL2	HEATHROW FUNDING 5.225% 15/02/2023	99.70	5,832,000	5,814,229.90
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B3D2P86	CENTRICA 7.00% 19/09/2033	100.63	2,465,000	2,480,438.30
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B3F3F65	SUEZ 7.00% 30/10/2028	102.26	1,200,000	1,227,175.20
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B3F8XJ9	EDP FIN. 8.625% 04/01/2024	103.43	582,000	601,945.14
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B3FGHL3	SSE 8.375% 20/11/2028	108.84	1,720,000	1,872,066.92
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B3FPFD8	DEUTSCHE TELEKOM INTL. FIN. 8.875% 27/11/2028	113.88	2,559,000	2,914,061.25
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B3K4121	CIRCLE ANGLIA SOCIAL HOUSING 7.25% 12/11/2038	113.92	6,400,000	7,290,771.20

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B3KJDS6	UK. GILT 4.25% 07/09/2039		100.95	20,640,000	20,836,080.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B3L9P45	ANHEUSER-BUSCH INBEV 9.75% 30/07/2024		106.14	220,000	233,512.84
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B3LSHB3	TESCO PROP. FIN. 5.8006% 13/10/2040		88.92	3,560,735	3,166,120.67
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B3MQY82	LLOYDS TSB BANK 6.00% 08/02/2030		103.96	8,352,000	8,683,098.34
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B3MRK10	THFC FNDG. NO 2 6.35% 08/07/2041		104.93	1,027,000	1,077,613.74
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B3Q4VK3	LLOYDS TSB BANK 6.50% 17/09/2040		108.79	3,800,000	4,134,130.20
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B3RF4N9	TESCO PROP. FIN. 5.744% 13/04/2040		88.33	2,193,916	1,937,857.74
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B3RS4H2	BAT INTL. FIN. 5.75% 7/5/2040		73.64	1,800,000	1,325,572.20
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B3S2WQ8	MOTABILITY OPS. GRP. 5.625% 29/11/2030		100.64	100,000	100,642.90
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B3SSQP3	ELECTRICITE DE FRANCE 5.125% 22/09/2050		80.89	6,250,000	5,055,631.25
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B3V3KH5	NOTTING HILL HOUSING TST. 5.25% 07/07/2042		93.56	2,249,000	2,104,243.12
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B3V3ZW5	LLOYDS BANK 7.50% 15/04/2024		102.21	2,986,000	3,051,904.01
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B3Y1TK2	Y/SHIRE. WATER SERV. ODSA FIN. 6.6011% 17/04/2031		103.64	750,000	777,316.32
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B3YQMS3	ABBEY NATL. TSY. SERV. 5.75% 02/03/2027		101.34	6,902,000	6,994,631.74
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B3ZBR55	AT&T 7.00% 30/04/2040		104.72	5,500,000	5,759,561.50
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B3ZD1V2	EVERSHOLT FNDG. 6.697% 22/02/2035		99.99	6,599,107	6,598,473.64
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B3ZMWW1	RBOS. 7.50% 29/04/2024		102.14	1,810,000	1,848,695.99
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B41N3F1	AMERICA MOVIL 5.00% 27/10/2026		94.86	100,000	94,860.31
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B41N3F1	AMERICA MOVIL SAB 5.00% 27/10/2026		94.86	7,500,000	7,114,523.48
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B41QB01	TESCO PROP. FIN. 6.0517% 13/10/2039		92.52	3,538,430	3,273,624.02
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B41VGM3	KON. 5.75% 17/09/2029		93.00	1,691,000	1,572,670.58
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B41VGM3	KON. KPN 5.75% 17/09/2029		93.00	1,000,000	930,024.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B434V14	JOHN LEWIS 6.125% 21/01/2025		94.81	1,500,000	1,422,207.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B436949	TELEFONICA EMISIONES 5.445% 08/10/2029		92.04	1,000,000	920,356.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B43S428	SUEZ 5.00% 01/10/2060		84.33	4,750,000	4,005,632.25
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B44MD88	COMCAST 5.50% 23/11/2029		97.53	3,501,000	3,414,644.33
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B454DY9	BAA FNDG. 5.875% 13/05/2041		89.25	5,749,000	5,131,171.07
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B459V06	PLACES FOR PEOPLE HOMES 5.875% 23/05/2031		98.30	2,043,000	2,008,358.89
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B46MM89	SOUTH WEST WATER 5.875% 16/07/2040		97.77	2,150,000	2,102,118.81
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B48V9D8	BG ENERGY CAP. 5.125% 01/12/2025		96.87	1,771,000	1,715,544.87
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B4KBHV0	ENEL FIN. INTL. 5.625% 14/08/2024		98.40	2,463,000	2,423,535.35
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B4KBJD6	ENEL FIN. INTL. 5.75% 14/09/2040		88.95	900,000	800,550.90
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B4LKOL7	TEMASEK FINL. I 5.125% 26/07/2040		98.01	830,000	813,520.35
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B4NHHH1	GREAT ROLLING STO 6.875% 27/07/2035		100.51	5,710,715	5,739,627.98
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B4NRKB6	WESTERN POWER DIST. SOUTH WALES 5.75% 23/03/2040		94.69	1,100,000	1,041,637.30
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B4PW097	TIME WARNER CABLE 5.75% 02/06/2031		88.14	7,440,000	6,557,824.32
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B4PYOR1	WESTERN POWER DIST. SOUTH WEST 5.75% 23/03/2040		94.59	2,200,000	2,081,061.40
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B4QFTT2	HSBC HLDGS. 6.50% 20/05/2024		99.87	3,667,000	3,662,313.57
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B4VFMN8	WESTERN POWER DIST. STP 09/05/2025		98.13	1,509,000	1,480,823.95
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B4VRH62	WESTERN POWER DIST. WEST MIDLANDS 5.75% 16/04/2032		95.82	9,599,000	9,198,184.16
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B4XHF11	GREAT ROLLING STOC 6.50% 05/04/2031		98.85	9,083,000	8,978,258.84
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B4Y0FV9	HEATHROW FUNDING L 6.75% 03/12/2026		98.34	3,635,000	3,574,600.84
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B4ZMVJ4	ELECTRICITE DE FRANCE 6.125% 02/06/2034		94.43	1,750,000	1,652,497.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B52M3S7	GENFINANCE II 6.064% 21/12/2039		101.41	3,807,000	3,860,663.47
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B54SDZ0	AEGON 6.625% 16/12/2039		105.53	5,699,000	6,014,416.85
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B56NF24	EASTERN POWER NETWORKS STP 12/11/2036		102.02	51,000	52,032.19
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B5BRGX9	DONG ENERGY 5.75% 09/04/2040		96.86	5,211,000	5,047,426.71
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B5KVS3	IPIC GMTN 6.875% 14/03/2026		102.99	991,000	1,020,666.82
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B5M3WF0	NIE FIN. 6.375% 02/06/2026		100.44	2,535,000	2,546,239.76
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B5TXLS9	PORTERBROOK RAIL FIN. 7.125% 20/10/2026		102.49	1,600,000	1,639,913.60
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B5VX3C5	COMMUNITY FIN. 1 5.017% 31/07/2034		98.31	2,369,000	2,328,975.75
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B5W0BW1	SPD FIN. UK 5.875% 17/07/2026		98.59	159,000	156,751.42
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B5WLJ86	SEVERN TRENT UTILI 6.25% 07/06/2029		100.49	261,000	262,270.03
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B60WHS4	TESCO PROP. FIN. 5.6611% 13/10/2041		87.37	5,237,840	4,576,250.55
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B60ZTR6	TESCO PROP. FIN. 7.6227% 13/07/2039		103.60	8,247,506	8,544,641.06
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B61Q688	EQUINOR 6.875% 11/03/2031		108.35	2,764,000	2,994,923.91
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B627627	RWE FIN. 6.125% 6/7/2039		92.01	4,600,000	4,232,248.40
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B645WQ2	EURP. INV. BANK 3.875% 08/06/2037		93.02	9,198,000	8,555,961.20
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B64M6V6	NORTHERN GAS NETWORKS FIN. 5.625% 23/03/2040		91.15	1,000,000	911,452.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B64TKN7	THAMES WATER UTILS. CAYMAN FIN. 5.50% 11/02/2041		88.64	1,000,000	886,439.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B655ZN8	SOUTH EASTERN POWER NETWORKS 5.625% 30/09/2030		97.27	2,648,000	2,575,585.15
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B67CB74	GATWICK FNDG. 6.50% 02/03/2041		93.25	1,599,000	1,491,077.10
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B68PQ66	PEABODY CAP. 5.25% 17/03/2043		93.89	6,150,000	5,774,302.65



Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B6Q9TM7	ELECTRICITE DE FRANCE 5.50% 17/10/2041		85.77	1,500,000	1,286,578.50
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B6VGGK8	TRANSPORT FOR LON 3.625% 15/05/2045		71.13	1,643,000	1,168,604.94
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B6VTRW8	SOUTHERN GAS NETWORKS 4.875% 05/10/2023		99.06	204,000	202,079.17
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B6Z0ST1	IMPERIAL TOBACCO FIN. 5.50% 28/09/2026		92.50	457,000	422,732.77
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B6ZRWH8	RWE FIN. 4.75% 31/01/2034		84.30	3,000,000	2,529,009.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B704MY8	GATWICK FNDG. 5.75% 23/01/2039		86.84	7,466,000	6,483,138.88
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B731HB8	THFC FNDG. NO 3 5.20% 11/10/2043		93.38	8,676,000	8,101,399.10
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B73M9V5	LLOYDS TSB BANK 5.125% 07/03/2025		99.31	1,995,000	1,981,160.69
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B74GC06	NOTTING HILL HOUSING TST. 3.75% 20/12/2032		84.68	100,000	84,683.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B7581Q0	ABP FIN. 6.25% 14/12/2026		99.52	460,000	457,787.06
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B76KKW4	SEVERN TRENT UTLS. FIN. 4.875% 24/01/2042		88.97	100,000	88,971.40
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B788KW6	FIDELITY INTL. 7.125% 13/02/2024		100.46	4,400,000	4,420,235.60
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B789V59	KON. 5.00% 18/11/2026		93.30	654,000	610,207.51
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B78F3W8	ANGLIAN WATER SERVS. FINC. 4.50% 05/10/2027		93.51	5,500,000	5,143,011.34
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B79M9P3	MOTABILITY OPERATIONS GRP. 4.375% 08/02/2027		95.21	100,000	95,211.20
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B7FBK84	HEATHROW FNDG. 7.125% 14/02/2024		98.82	3,753,000	3,708,858.56
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B7GMZZ8	STANDARD LIFE ABERDEEN 04/12/2042		99.60	3,700,000	3,685,103.80
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B7JFCF2	SOUTHERN ELEC. POW 5.50% 7/6/2032		95.60	719,000	687,364.72
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B7KDMH8	RBOS. 5.125% 13/01/2024		100.05	1,880,000	1,881,002.04
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B7KPHK2	TIME WARNER CABLE 5.25% 15/07/2042		74.94	10,734,000	8,044,102.54
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B7KSP41	TRANSPORT FOR LON 3.875% 23/07/2042		76.02	14,965,000	11,377,096.35
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B7LNT65	NORTHUMBRIAN WATER FIN. 5.125% 23/01/2042		90.24	582,000	525,203.78
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B7MJ3L5	ABBAY NATL. TSY. SERVS. 5.25% 16/02/2030		100.23	1,553,000	1,556,612.91
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B7X4V48	DEUTSCHE BAHN FIN. 4.50% 29/11/2072		96.74	1,000,000	967,420.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B7XQJ57	WELLS FARGO 3.50% 12/09/2029		82.69	1,200,000	992,324.56
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B839Q34	THAMES WATER UTLS.CAYMAN FINC. 4.375% 03/07/2034		83.04	162,000	134,525.93
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B83MSH1	LONDON POWER NETW 6.125% 07/06/2027		99.95	2,113,000	2,111,858.98
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B83ZQG5	BROADGATE FINC. 5.098% 05/04/2033		88.31	1,415,100	1,249,626.69
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B8489J7	CTRL SECTION 1 FI 5.234% 02/05/2035		102.81	605,367	622,350.61
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B84GGK1	HSBC HLDGS. 6.00% 29/03/2040		82.36	2,600,000	2,141,240.40
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B84LBG7	II CANARY WHARF FIN PLC 5. 5.95% 22/OCT/2037		101.19	2,370,000	2,398,197.22
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B84QXJ9	CITIGROUP 5.15% 21/05/2026		95.00	1,750,000	1,662,443.30
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B84SWB0	HAMMERSON 7.25% 21/04/2028		86.88	135,000	117,282.60
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B84T593	SP MANWEB 4.875% 20/09/2027		94.09	1,653,000	1,555,238.27
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B84Z9V0	UK. GILT 3.25% 22/01/2044		89.12	3,000,000	2,673,600.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B87DJ90	METROPOLITAN LIFE GBL. FNDG. I 3.50% 30/09/2026		91.25	2,550,000	2,326,767.90
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B87W554	DIGITAL STOUT HLDG. 4.25% 17/01/2025		94.30	360,000	339,485.47
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B89BQT0	BARCLAYS BANK 5.75% 14/09/2026		94.96	16,176,000	15,360,664.90
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B89KPJ0	BHP BILLITON FIN. 4.30% 25/09/2042		81.67	853,000	696,631.45
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B88GCN9	CLYDESDALE BANK 4.625% 08/06/2026		97.79	4,972,000	4,862,128.74
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B88QJB6	THAMES WATER UTLS. CAYMAN FIN. 4.625% 04/06/2046		77.95	411,000	320,385.60
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B8BR9T7	THAMES WATER UTILI 6.50% 09/02/2032		100.15	1,000,000	1,001,544.02
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B8C36H1	Y/SHIRE. WATER SERVS. 3.625% 01/08/2029		86.56	7,703,000	6,668,064.75
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B8CHDW7	AT&T 4.875% 01/06/2044		82.44	1,121,000	924,122.13
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B8GDZ58	AMERICA MOVIL SAB 5.75% 28-06-30		96.59	3,340,000	3,225,979.08
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B8GN8N7	METROPOLITAN LIFE GBL. FNDG. I 2.875% 11/01/2023		99.57	1,659,000	1,651,833.12
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B8H76L2	EURP. INV. BANK 4.50% 7/3/2044		102.08	2,500,000	2,552,032.50
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B8H8FT6	RABOBANK NEDERLAND 5.25% 14/09/2027		90.33	4,729,000	4,271,696.24
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B8J4DH6	SAXON WEALD CAP. 5.375% 06/06/2042		93.83	2,161,000	2,027,651.17
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B8KQNB5	AMERICA MOVIL 4.375% 07/08/2041		78.11	2,201,000	1,719,293.54
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B8MJDB2	PFIZER 7.20% 15/03/2039		120.97	4,500,000	5,065,311.34
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B8NW4G2	C/WEALTH. BANK OF AUS. 3.00% 04/09/2026		91.85	7,920,000	7,274,329.92
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B8NYBZ6	CENTRICA 4.25% 12/09/2044		71.58	5,807,000	4,156,615.76
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B8Q5WD1	GREAT PLACES HOUSING GRP. 4.75% 22/10/2042		90.64	1,000,000	906,358.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B928G06	APT PIPELINES 4.25% 26/11/2024		95.47	758,000	723,673.97
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B931VV7	UPP BD. 1 ISSUER 4.9023% 28/02/2040		91.58	3,179,285	2,911,441.36
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B9580S9	BUPA FIN. 5.00% 25/04/2023		99.22	120,000	119,064.72
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B96W8K8	AT&T 4.25% 01/06/2043		74.93	6,686,000	5,009,819.80
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B990GY9	HIGH SPEED RAIL F 4.375% 01/11/2038		87.64	7,056,000	6,184,082.46
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B9B4597	LIVERPOOL VICTORIA F F2V 22/05/2043		97.67	4,559,000	4,452,661.33
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B9GWFV8	SCOTTISH WIDOWS 7.00% 16/06/2043		90.98	8,540,000	7,769,572.44
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B9J4WB0	SCOTTISH WIDOWS 5.50% 16/06/2023		99.29	3,000,000	2,978,694.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B9JHHL4	ARQIVA FINANCING 4.882% 31/12/2032		93.45	2,765,000	2,583,912.80

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	B9JST33	TESCO PROP. FIN. 5.4111% 13/07/2044		84.65	3,109,938	2,632,693.80
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BBGTNH5	UNITE USAF II 3.374% 30/06/2028		98.16	1,274,000	1,250,602.70
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BBT3MP5	AA BD. 6.269% 31/07/2025		94.83	9,346,000	8,862,998.72
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BCF5P42	POPLAR HARCA VIA 4.843% 30/09/2043		85.50	4,028,000	3,443,782.91
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BD0NBF1	A2DOMINION HOUSING 3.50% 15/11/2028		86.28	2,660,000	2,294,986.82
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BD0XH20	UK. GILT 1.75% 22/07/2057		60.00	0	0.06
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BD0XQG7	WESTFIELD AMERICA 2.625% 30/03/2029		73.61	3,082,000	2,268,718.76
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BD24F53	NATL. EXPRESS GRP. 2.50% 11/11/2023		96.08	925,000	888,765.60
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BD319Y7	JOHNSON & JOHNSON 3.70% 01/03/2046		83.38	6,000,000	4,655,438.02
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BD363N9	WESTPAC BANKING 2.125% 2/5/2025		90.23	650,000	586,524.90
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BD3BRZ4	INTERCONTINENTAL 2.125% 24/08/2026		82.16	5,438,000	4,467,654.15
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BD3F983	THAMES WATER UTIL 2.375% 3/5/2023		97.76	1,200,000	1,173,069.65
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BD46026	MARTLET HOMES 3.00% 09/05/2052		63.43	629,000	398,959.60
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BD4H6X2	ST JAMES'S ONCOLO 2.804% 31/03/2037		81.99	572,221	469,146.60
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BD5GGL6	JRP GRP. 9.00% 10/26/2026		103.20	2,650,000	2,734,847.70
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BD5HD41	COMPASS GRP. 2.00% 03/07/2029		78.43	550,000	431,365.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BD5JNH0	DOMINO'S PIZZA MASTER I '1A A2I' 4.116% 25/07/2048		95.04	2,398,550	2,121,156.80
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BD6C787	GATWICK FUNDING L 2.625% 07/10/2046		51.42	7,364,000	3,786,517.25
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BD7Y4X6	WELLS FARGO 2.125% 20/12/2023		95.36	3,182,000	3,034,225.50
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BD8C5T2	NATL. GRID GAS FI 2.625% 22/09/2038		61.52	1,231,000	757,311.20
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BD8FDM0	WPP FIN. 2013 2.875% 14/09/2046		53.39	590,000	315,002.18
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BD8G5P0	NATL. GRID GAS FIN 2.75% 22/09/2046		55.92	5,300,000	2,963,606.30
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BD8N5L7	SEVERN TRENT UTILI 2.75% 5/12/2031		77.73	3,335,000	2,592,248.81
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BD8Q1H4	BARCLAYS 3.125% 17/1/2024		95.93	1,904,000	1,826,577.65
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BD9GVN9	CREDIT SUISSE GRP F2F 12-09-2025		89.62	5,902,000	5,289,195.34
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BD9CPY6	WELLS FARGO 2.00% 28/07/2025		88.25	1,660,000	1,465,014.89
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BD9CSCV7	VODAFONE GRP. 3.00% 12/08/2056		55.71	2,966,000	1,652,293.35
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BDD1PL6	SANTANDER UK GRP. 3.625% 14/01/2026		89.32	630,000	562,740.57
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BDDVWV5	AA BD. 4.875% 31/07/2024		94.72	8,660,000	8,202,907.88
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BDDXT10	AMERICAN AIRLINES 3.65% 15/02/2029		89.23	8,511,500	7,067,235.73
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BDFWX91	BANK OF NOVA SCOTI 1.75% 23/12/2022		99.38	10,300,000	10,235,728.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BDFZNN4	PENARIAN HOUSING 3.212% 07/06/2052		68.97	2,559,000	1,764,822.03
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BDG9NH3	VODAFONE GRP. 3.00% 12/08/2056		55.71	4,000,000	2,228,312.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BDH48J0	AKELIUS RESIDENTI 2.375% 15/08/2025		87.92	3,135,000	2,756,354.70
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BDH4HM6	BANK OF AMERICA 2.30% 25/07/2025		89.93	7,568,000	6,806,133.67
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BDQPZK4	QUILTER F2V 28/02/2028		97.38	1,888,000	1,838,617.47
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BDQQ035	CHARM FIN. 3.509% 12/04/2048		58.06	2,200,000	1,277,210.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BDR7037	PRS FIN. 1.75% 24/11/2026		87.22	4,635,491	4,043,033.43
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BDRHNP0	UK. GILT 1.25% 22/07/2027		86.99	51,220,000	44,556,790.20
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BDRJ5L6	LAND SECS. CAP. M 2.399% 8/2/2029		83.21	2,300,000	1,913,786.30
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BDRJ5M7	LAND SECS. CAP. M 1.974% 8/2/2024		95.13	606,000	576,492.04
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BDRJH43	DWR CYMRU FINC. 2.50% 31/03/2036		70.63	670,000	473,237.21
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BDRMNT9	DAIMLER INTL. FIN. 2.00% 04/09/2023		96.97	10,800,000	10,472,630.40
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BDRTW15	PLACES FOR PEOPLE 3.625% 22/11/2028		86.91	1,100,000	956,038.60
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BDRW140	THAMES WATER UTIL 2.625% 24/01/2032		74.09	1,091,000	808,331.53
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BDRYRX7	WESTERN POWER DIS 2.375% 16/05/2029		78.61	5,191,000	4,080,717.77
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BDSHVV1	BWP ISSUER 2.868% 30/06/2036		80.78	392,337	316,920.23
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BDVJ608	LONDON & QUADRANT 2.25% 20/07/2029		79.64	2,478,000	1,973,536.19
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BDVJ653	LONDON & QUADRANT 2.75% 20/07/2057		57.27	8,100,000	4,638,840.76
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BDWODS7	ASCIANO FIN. 5.00% 19/09/2023		98.48	3,787,000	3,729,577.19
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BDZ4JZ5	PENSION INS. 5.625% 20/09/2030		81.73	3,545,000	2,897,456.12
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BF051Q2	STUDENT FIN. 2.6663% 30/09/2024		93.02	1,470,000	1,367,448.18
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BF09NM4	STANDARD LIFE ABER 4.25% 30/06/2028		85.50	2,000,000	1,591,215.71
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BF0GXN6	LAND SECS. CAP. M 2.625% 22/09/2037		70.71	1,500,000	1,060,594.50
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BF0GXT2	LAND SECS. CAP. MK 2.75% 22/09/2059		61.04	9,379,000	5,725,251.11
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BF0QCQ2	PRINCIPALITY B/SO 2.375% 23/11/2023		94.95	4,450,000	4,225,408.50
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BF0VTL1	LLOYDS BANKING GRP 2.25% 16/10/2024		92.22	1,928,000	1,777,972.68
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BF10BD3	ANHEUSER-BUSCH INBEV 4.00% 24/09/2025		94.31	380,000	358,366.98
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BF1Y1D5	ANNINGTON FUNDING 3.935% 12/07/2047		67.28	5,757,000	3,873,073.57
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BF1Y1M4	ANNINGTON FNDG. 3.685% 12/07/2034		74.46	8,665,000	6,451,534.42
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BF23RH7	SHAFTSBURY CHINA 2.348% 30/09/2027		84.40	6,200,000	5,232,754.74
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BF28W11	SOUTHERN GAS NETWO 3.10% 15/09/2036		69.41	4,045,000	2,807,658.77
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BF29TT1	HOUSING & CARE 21 3.288% 08/11/2049		69.77	3,700,000	2,581,623.20

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BF2PL15	CYBG F2V 25-09-2026		89.54	1,027,000	919,536.77
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BF329N3	VERIZON COMMS. 3.375% 27/10/2036		74.17	920,000	682,318.92
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BF3FFL2	HSBC HLDGS. F2V 13/11/2026		86.25	9,451,000	8,151,100.01
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BF42BT2	DIGITAL STOUT HLDG 3.30% 19/07/2029		79.71	1,637,000	1,304,873.98
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BF42G53	BAZALGETTE FIN. 2.375% 29/11/2027		83.99	1,869,000	1,569,726.38
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BF42GV9	DIGITAL STOUT HLDG 2.75% 19/07/2024		93.27	400,000	373,065.20
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BF44KG8	GEN. MOTORS FINL. 2.25% 06/09/2024		91.65	1,760,000	1,613,069.92
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BF475W8	VIRGIN MONEY UK PLC F2F 22/06/2025		92.72	1,440,000	1,335,175.20
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BF4VBH7	NEWRIVER REIT 3.50% 7/3/2028		76.19	4,013,000	3,057,336.15
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BF501F1	BARCLAYS F2V 06/10/2023		99.97	4,230,000	4,228,849.44
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BF54Q69	EVERSHOLT FNDG. 3.529% 07/08/2042		69.94	1,866,000	1,305,102.79
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BF59T21	BARCLAYS 3.25% 17/01/2033		71.39	8,300,000	5,925,112.70
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BF5KX77	PEABODY CAP. NO 2 3.25% 14/09/2048		67.33	900,000	605,943.90
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BF7MF19	CATALYST HOUSING 3.125% 31/10/2047		66.48	560,000	372,281.84
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BF7NYD7	ORBIT CAP. 3.375% 14/6/2048		69.00	3,898,000	2,689,612.20
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BF8F528	NOTTING HILL HOUSI 3.25% 12/10/2048		67.20	4,323,000	2,904,965.22
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BF99W39	YORKSHIRE B/SOC. F2F 13-09-2028		79.48	11,652,000	9,261,312.55
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BFCB4V4	LIVEWEST CAP. STP 02-10-2048		99.48	350,000	348,183.50
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BFCM978	PFIZER 2.735% 15/06/2043		68.18	2,628,000	1,791,896.49
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BFFFBF6	TRITAX BIG BOX RE 3.125% 14/12/2031		77.92	1,215,000	946,764.45
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BFLTWR1	GS. GRP. 3.125% 25/07/2029		79.86	7,935,000	6,336,672.70
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BFM4XM7	HSBC HLDGS. HSBC HLDGS. F2V PERP		80.15	2,701,000	2,164,732.66
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BFMY1F6	VIRGIN MONEY UK F2V 14/12/2028		99.11	4,716,000	4,673,980.44
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BFXLL89	LONDON & QUADRANT 3.125% 28/02/2053		63.62	2,780,000	1,768,747.20
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BFXPT21	VOLKSWAGEN INTL. 4.125% 17/11/2031		81.38	8,600,000	6,998,344.60
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BFXSFR7	CADET FIN. 3.125% 21/03/2040		65.30	2,490,000	1,625,887.83
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BFXYHD5	LEEDS B/SOC. F2V 25/04/2029		80.48	4,796,000	3,859,959.88
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BFXZJB0	GRAINGER 3.375% 24/4/2028		79.19	501,000	396,754.43
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BFXZPC3	VIRGIN MONEY HLDGS. F2V 24/04/2026		89.05	1,770,000	1,576,239.98
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BFYF3Z1	INFORMA 3.125% 5/7/2026		68.83	664,000	576,580.42
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BFYX300	UNITE GRP. 3.50% 15/10/2028		81.36	953,000	775,366.89
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BFZ0X44	HISCOX 2.00% 14/12/2022		99.36	408,000	405,399.41
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BFZ6IW2	BLEND FNDG. 3.459% 21-09-2047		72.42	12,646,000	9,158,625.22
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BG087M6	INC. CONTINGENT STUDENT LOAN '2 A1' FRN 24/07/2058		99.74	2,395,339	2,389,129.80
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BG0C535	TAURUS 2018-2 UK DAC 'UK2 A' FRN 22/05/2028		98.92	2,481,971	2,455,165.86
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BG0PWC2	WELCOME TST. 2.517% 07/02/2118		52.71	156,000	82,228.40
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BG0QMX6	HEATHROW FNDG. 4.625% 31/10/2046		74.81	2,128,000	1,591,918.96
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BG0R7B2	TELEREAL SECURED F 4.01% 10/12/2031		89.67	5,529,298	4,958,115.66
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BG106H9	UNIVERSITY OF CA 0.25% IL 27/06/2068		69.16	1,305,000	902,577.80
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BG21PF2	NATWEST GROUP PLC 2.875%-FRN SNR 19/09/26		88.33	2,817,000	2,488,292.72
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BGBWVF8	AT&T 4.375% 14/09/2029		87.36	332,000	290,023.91
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BGCZH81	UNITE USAF II 3.921% 30/06/2025		94.62	1,800,000	1,703,241.23
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BGFBJT8	WELLTOWER 4.80% 20/11/2028		90.08	2,090,000	1,882,661.55
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BGHHDR3	DIGITAL STOUT HLDG 3.75% 17/10/2030		80.27	267,000	214,319.83
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BGHQHH8	BASF 3.00% 07/02/2033		86.86	2,400,000	1,868,112.66
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BGK0647	METROCENTRE FIN 8.75% PIK 06/12/2023		48.64	2,365,579	1,150,659.03
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BGL8811	TC DUDGEON OFTO 3.158% 12/11/2038		82.50	4,341,439	3,581,881.42
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BGM5KX7	GOSFORTH FNDG. 2018-1 'IX A2' FRN 25/08/2060		109.89	0	0.01
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BGMG7Q2	WESSEX WATER SERVS 1.50% 17/09/2029		73.26	1,236,000	905,549.99
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BGNKKQ4	PRUDENTIAL F2V 20/10/2068		75.53	6,500,000	4,909,723.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BGNKKR5	PRUDENTIAL F2V 20/10/2051		81.60	9,325,000	7,609,395.83
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BGQYFS0	ANGLIAN WATER SERV 2.75% 26/10/2029		82.20	4,194,000	3,447,488.97
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BGR7FB1	SOUTHERN HOUSING G 3.50% 19/10/2047		70.28	2,089,000	1,468,203.51
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BH04GC4	TOGETHER AST. BACKED SECURITI '1 A' FRN 12/07/2050		100.02	1,429,999	1,430,245.95
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BH05DR1	L&G. GRP. F2V 14/11/2048		85.04	4,916,000	4,180,541.82
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BH0WGT5	GREATER GABBARD O 4.137% 29/11/2032		91.67	2,734,407	2,506,738.49
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BH2YHT6	CPUK FIN. 3.69% 28/08/2028		83.26	3,500,000	2,914,191.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BH3J693	INC. CONTINGENT STUDENT LO 2 A2 2.50% 24/07/2058		74.30	1,768,740	1,314,127.83
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BH3ZXC3	NIBC BANK 3.125% 15/11/2023		96.18	2,400,000	2,308,314.59
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BH57VG7	PRUDENTIAL F2V 19/12/2063		77.20	9,982,000	7,705,984.21
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BH5M4P2	PEABODY CAP. NO 2 4.625% 12/12/2053		85.52	6,721,000	5,747,491.92
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BHD6CJ6	GB SOCIAL HOUSING 5.193% 12/02/2038		92.20	4,585,000	4,227,462.39
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BHJXW80	CPUK FIN. 3.69% 28/08/2028		83.26	5,900,000	4,912,493.40

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BHL1CP9	YORKSHIRE WATER FI 2.75% 18/04/2041		64.65	2,693,000	1,740,981.84
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BHNG887	VIRGIN MONEY UK F2V 03/09/2027		85.78	390,000	334,540.44
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BHNV398	BANCO SANTANDER S 1.375% 31/07/2024		91.73	2,000,000	1,834,546.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BHNV722	PROLOGIS EURO FIN LLC 0.625% GTD SNR NTS 10/09/31EUR1000'REGS		72.50	2,990,000	1,942,623.40
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BHQTVL7	CLARION FNDG. 2.625% 18/01/2029		83.38	3,500,000	2,918,387.50
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BHXHM3	ORANGE 3.25% 15/01/2032		81.48	7,600,000	6,192,670.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BHZM1G2	PRS FIN. 2.00% 23/01/2029		84.30	2,795,000	2,356,185.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BJ02978	HSBC HLDGS. F2F 29/05/2030		76.46	7,218,000	5,518,897.24
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BJ05TF5	AXA F2F 16/01/2054		82.43	2,013,000	1,659,259.54
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BJOCLK5	NOTTING HILL GENE 2.875% 31/1/2029		83.81	3,397,000	2,846,981.54
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BJ2L036	CITIGROUP 2.75% 24/01/2024		95.98	4,127,000	3,961,221.18
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BJ2WB69	MORHOMES 3.40% 19/02/2038		74.30	6,049,000	4,494,134.80
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BJ3WD51	ELECTRICITE DE FRANC F2V PERP		76.54	7,800,000	5,969,925.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BJ4SZQ3	GREENE KING FIN. 3.593% 15-MAR-35		83.74	6,329,542	5,300,555.04
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BJ4XKN0	ELECTRICITE DE FRA 6.00% 23/01/2114		85.99	13,600,000	11,695,156.80
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BJ5FTZ6	FISERV 3.00% 01/07/31		77.18	1,050,000	810,363.75
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BJ5RNF4	LONDON POWER NETW 2.625% 01-MAR-29		81.60	7,729,000	6,307,026.31
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BJ7BTL2	GS. GRP. 4.25% 29/01/2026		92.24	1,030,000	950,113.51
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BJ8RZV1	ELECTRICITE DE FRA 6.00% 23/01/2114		85.99	2,400,000	2,063,851.20
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BJ9J6N5	HOME GRP. 3.125% 27/03/2043		68.92	3,768,000	2,597,037.49
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BJBT4G2	ANGLO AMERICAN CA 3.375% 11/03/2029		79.38	1,110,000	881,142.42
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BJCWXC9	ING GROEP 3.00% 18/02/2026		88.48	10,800,000	9,556,326.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BJCZ6R4	BNP PARIBAS 3.375% 23-JAN-26		89.22	7,325,000	6,535,145.25
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BJDQ5Y6	UTD. UTILITIES WA 2.625% 12/2/2031		79.35	350,000	277,724.65
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BJFD1Q9	RL FIN. BONDS NO 4 F2V 07/10/2049		67.10	11,747,000	7,881,708.56
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BJH7KG2	BLEND FNDG. 2.984% 15/03/2034		77.41	950,000	735,418.75
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BJJMM25	HSBC HLDGS. F2F 22/07/2028		81.87	2,021,000	1,654,528.03
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BJKOPN0	L&G. GRP. F2V 31.12.49		74.53	400,000	298,133.20
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BJLBK93	THERMO FISHER SCI 1.875% 01/10/2049		64.02	2,841,000	1,629,974.96
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BJLD0Z5	WELLS FARGO 2.50% 02-MAY-29		77.79	3,630,000	2,823,599.13
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BJLK012	BANQUE FEDERATIVE 1.75% 19/12/2024		91.08	2,700,000	2,459,106.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BJLN8T5	AROUNDTOWN 3.625% 10-APR-31		72.73	1,595,000	1,160,092.95
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BJM0H32	CITIGROUP 1.75% 23-10-26		82.19	7,510,000	6,172,801.32
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BJM0H32	CITIGROUP 1.75% 23/10/2026		82.19	2,300,000	1,890,471.78
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BJMZDY0	SOUTHERN HOUSING G 4.50% 4/2/2039		87.47	1,850,000	1,618,112.77
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BJP5YN3	COVENTRY B/SOC. COVENTRY B/SOC. F2V PERP		90.01	2,200,000	1,980,308.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BJQ3J11	BARCLAYS 3.00% 08-MAY-26		86.24	4,950,000	4,268,934.45
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BJQNDQ2	PRUDENTIAL F2V 20/07/2049		93.33	5,000,000	4,666,250.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BJQSGL3	VERIZON COMMS. 2.50% 08-APR-31		76.15	1,100,000	837,598.30
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BJR6C85	ROTHESAY LIFE 3.375% 12/07/2026		84.24	4,350,000	3,664,239.90
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BJRFWM6	SOCIETE GENERALE 1.875% 03/10/2024		91.17	1,900,000	1,732,165.40
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BJSB405	TOYOTA MOTOR FIN. 1.375% 23/05/2023		97.83	1,579,000	1,544,751.49
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BJTMRG4	MANCHESTER AIRPORT 4.75% 31/03/2034		84.65	3,407,000	2,883,877.56
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BJTPBZ0	NATL. EXPRESS GRP 2.375% 20/11/2028		77.89	4,471,000	3,482,498.34
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BJVJPS8	FIDELITY NATL. INF 3.36% 21/05/2031		79.80	1,960,000	1,564,058.44
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BJVJNQ9	SOUTHERN CALIFORNI 3.65% 01/02/2050		69.78	1,659,000	1,077,286.46
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BJXS2C9	FIDELITY NATL. INF 3.36% 21/05/2031		79.80	166,000	132,466.17
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BK0Y692	TP ICAP 5.25% 29/05/2026		87.96	2,113,000	1,858,634.95
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BK3F528	IMPERIAL TOBACCO 4.875% 07/06/2032		78.32	1,500,000	1,174,789.50
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BK5GM39	CADENT FIN. 2.25% 10/10/2035		62.83	3,552,000	2,231,604.38
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BK60M22	MEDTRONIC GBL. HLD 1.75% 02/07/2049		64.57	712,000	411,991.16
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BK6RMF3	NEW YORK LIFE GBL 1.625% 15/12/2023		95.51	2,811,000	2,684,876.05
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BK6TYH5	REALTY INC. 3.25% 15/06/20290		88.48	8,000,000	6,586,831.27
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BK6YSH8	DAIMLER INTL. FIN 1.625% 11-11-24		92.13	1,000,000	921,290.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BK6ZOP3	DEUTSCHE PFANDBRIE 1.75% 21/11/2022		99.47	4,900,000	4,874,020.94
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BK8M6K9	BRITISH AIRWAYS 20 3.30% 15/12/2032		85.78	4,785,873	3,820,224.56
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BK8Q4Q3	WESTFIELD STRATFO 1.642% 04/08/2026		85.24	19,382,000	16,521,391.24
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BK935L5	SOUTHERN CALIFORNI 5.45% 01/06/20522052		91.02	843,000	714,034.70
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BK93J80	VERIZON COMMS. 1.50% 18/09/2030		75.56	8,300,000	5,836,135.99
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BK9ZCC5	UNILEVER 1.50% 22/07/2026		86.29	1,630,000	1,406,456.91
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BKBM446	UTD. AIRLINES 2019 2.70% 01/05/2032		81.87	1,387,828	1,057,330.59
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BKBS3G9	WESTERN POWER DIST 1.75% 9/9/2031		70.40	4,174,000	2,938,441.74
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BK9C9R7	BERKSHIRE HATHAWA 2.375% 19/06/2039		65.41	1,002,000	655,360.10



Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BKC9ST9	BERKSHIRE HATHAWA 2.625% 19-06-59		56.26	2,604,000	1,465,124.98
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BKDV731	PHOENIX GROUP HOLDING 5.867%		85.31	6,600,000	5,630,565.60
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BKDW5S5	BANCO BILBAO VIZCAYA F2V 16/01/2030		88.45	3,000,000	2,377,910.52
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BKFBJT9	ROTHESAY LIFE F2V 17/09/2029		94.98	9,000,000	8,548,560.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BKKJT32	GATWICK FNDG. 2.875% 05/07/2049		52.91	340,000	179,901.48
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BKLLX2	ROYAL BANK OF CAN 1.125% 15-12-25		85.35	8,770,000	7,485,387.94
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BKLLXY0	BRASS NO 8 '8X A2' FRN 16/11/2066		101.01	0	0.21
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BKM6953	DNB BANK ASA 1.375% 12/06/2023		97.44	2,826,000	2,753,572.45
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BKMG3J5	LLOYDS BANKING GRP. F2V 15/01/2026		88.74	1,085,000	962,863.72
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BKP55P9	SOUTH EASTERN POWE 1.75% 30/09/2034		64.50	1,449,000	934,615.14
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BKP8439	N/WIDE. BLDG SOCIETY FRN 24/02/2031		97.91	3,653,000	3,576,685.18
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BKPG370	APT PIPELINES 2.50% 15/3/2036		60.74	2,000,000	1,214,752.61
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BKQN499	JUPIT 1X B '1X B' FRN 20/07/2060		98.73	1,276,000	1,259,826.06
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BKQV976	AT&T 7.00% 30/04/2040		104.72	150,000	157,078.95
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BKRS288	EUROCLEAR BANK 1.25% 30-09-24		91.09	4,325,000	3,939,655.48
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BKRTYB8	TRANSPORT FOR LOND 4.00% 07/04/2064		73.82	8,389,000	6,193,009.03
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BKRVWW1	UTD. MEXICAN STAT 5.625% 19/03/2114		69.07	10,770,000	7,438,300.50
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BKRWNG5	LIVEST WEST TSY. 2.25% 10-10-43		60.01	390,000	234,019.50
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BKS93N2	FNDG. VI '1 A' FRN 15/07/2026		99.89	2,089,000	2,086,773.13
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BKSCW23	AA BOND CO LTD 3.25% 31/07/2028		73.16	5,416,000	3,962,573.07
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BKSF63	STANDARD CHARTERE 4.644% 01/04/2031		89.06	2,984,000	2,472,954.84
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BKTC8Z7	METROPOLITAN LIFE 1.625% 21/09/2029		76.22	912,000	695,094.48
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BKTC921	COVENTRY B/SOC. 1.50% 23-01-23		99.00	818,000	809,846.18
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BKTDVX9	JUST GRP. 8.125% 26/10/2029		106.38	2,750,000	2,925,367.50
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BKV4HZ4	LOGICOR 2019-1 UK 1.875% 17/11/2026		84.06	6,644,000	5,585,123.53
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BKVB357	MASSMUTUAL GBL. F 1.375% 15/12/2026		82.82	4,306,000	3,566,013.90
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BKWGTY2	SSE SSE F2V PERP		87.13	1,785,000	1,555,240.75
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BKWGWP4	TAKEDA PHARM. 2.00% 9/7/2040		72.74	1,474,000	960,844.69
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BKX8GL3	PENSION INSURANCE 4.625% 07/05/2031		74.63	1,253,000	935,090.09
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BKXNHR1	GATWICK FNDG. 4.625% 27/03/2034		81.22	6,947,000	5,642,268.79
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BKYBZ92	YORKSHIRE WATER FI 1.75% 26/11/2026		84.15	1,237,000	1,040,889.30
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BLOP0J0	NATL. GRID GAS 1.125% 14/1/2033		60.30	2,825,000	1,703,361.72
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BL1FDX4	CK HUTCHISON GRP. 2.00% 17-10-27		78.49	1,323,000	1,038,397.56
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BL2FJX5	INTESA SANPAOLO 2.50% 15/1/2030		72.33	1,627,000	1,176,768.43
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BL396H9	CPI PROP. GRP. 2.75% 22/01/2028		68.62	2,592,000	1,778,739.26
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BL39MT3	SP TRANSMISSION 2.00% 13/11/2031		73.48	1,909,000	1,402,664.48
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BL3F008	PORTERBROOK RAIL 4.625% 4/4/2029		89.23	5,139,000	4,585,504.01
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BL3F008	PORTERBROOK RAIL 4.625% 04/04/2029		89.23	2,911,000	2,597,470.75
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BL4KJ53	EASTERN POWER NET 2.125% 25/11/2033		68.91	812,000	559,524.84
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BL54F53	REALTY INCOME CORP 1.75% 13/07/2033		64.98	1,700,000	1,104,605.60
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BL57N28	BP CAPITAL MARKETS PLC BP CAPITAL MKT F2V 31/12/49		85.00	5,973,000	5,077,050.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BL5C784	NATWEST GRP. F2V 09/11/2028		77.41	17,534,000	13,572,438.18
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BL6C783	ING GROEP NV F2F 30/8/2026		94.47	4,500,000	4,251,235.50
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BL6D3L1	COMCAST 1.95% 15/1/2031		78.14	5,000,000	3,635,630.67
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BL71N25	NATL. GRID GAS 1.375% 07/02/2031		68.30	4,200,000	2,868,776.40
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BL96WB0	NATL. GRID ELECTRI 2.00% 17/04/2040		56.10	5,867,000	3,291,093.65
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BL97BV6	INVESTEC F2F 16/07/2028		73.86	9,844,000	7,270,935.90
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BL981Z3	ASSURA FIN PLC 1.625% 30/06/2033		63.63	6,954,000	4,424,864.80
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BLB2Z06	BUPA FIN. 4.125% 14/06/2035		69.00	4,363,000	3,010,343.47
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BLBJ091	BPCE F2V 30/11/2032		75.86	3,500,000	2,655,012.50
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BLBJHM3	BLACKSTONE PP EUR 2.00% 20/10/2025		83.88	3,036,000	2,546,590.73
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BLBJ16	BLACKSTONE PROPER 2.625% 20/10/2028		73.95	2,016,000	1,490,906.59
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BLBLTM3	SVENSKA HANDELSBANKE F2V 23/8/2032		87.94	8,490,000	7,466,360.70
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BLC8C68	JPM. CHASE F2F 24/03/2031		91.44	5,000,000	4,254,382.56
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BLCCVD0	DEXIA CREDIT LOCAL 0.25% 10/12/2026		81.60	4,700,000	3,835,055.43
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BLD1X85	3I GRP. 3.75% 5/6/2040		68.05	6,870,000	4,675,062.48
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BLD3C40	LEG IMMOBILIEN 0.75% 30/06/2031 4" REGS		69.85	200,000	125,191.74
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BLD4CY3	BRITISH AIRWAYS 20 4.25% 15/11/2032		90.74	561,749	474,326.30
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BLD6QH0	FEDEX 2020-1 CLAS 1.875% 20/2/2034		83.39	11,448,962	8,883,822.77
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BLF7ZP2	L&G. GRP. F2V 1/11/2050		78.14	6,993,000	5,464,267.26
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BLF8243	VERIZON COMMS. 1.875% 3/11/2038		56.79	7,557,000	4,291,771.44
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BLF8RL5	SCOTTISH HYDRO ELE 1.50% 24/3/2028		78.18	2,750,000	2,150,081.44
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BLFB1W3	BANK OF AMERICA F2F 02/06/2029		76.91	5,146,000	3,958,030.46

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BLFB2W0	NATWEST GRP. F2V 28/11/2031		78.45	7,479,000	5,867,282.98
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BLFBWV0	EVERSHOLT FNDG. 2.742% 30/6/2040		76.27	12,683,077	9,673,560.91
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BLFDXD4	AIR CANADA 2020-2 5.25% 1/4/2029		94.72	3,159,767	2,785,082.96
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BLFGBN9	NESTLE HLDGS. 2.50% 04/04/2032		78.81	2,471,000	1,947,449.46
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BLGYFNO	FIRST ABU DHABI B 1.125% 07/09/2026		81.86	3,202,000	2,621,025.69
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BLHQW09	HEATHROW FNDG. 2.625% 16/03/2028		76.42	1,997,000	1,526,047.49
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BLMQBB0	MANCHESTER AIRPORT GRP. FNDG. 4.125% 02/04/2024		96.64	801,000	774,086.68
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BLMQCQ2	BPCE 5.25% 16/04/2029		87.06	4,300,000	3,743,420.90
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BLN7TM9	ONTARIO TEACHERS' 1.125% 15/05/2026		86.64	2,311,000	2,002,215.17
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BLNM7D1	GS. GRP. F2F 29/10/2029		83.50	4,389,000	3,664,986.17
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BLNM7W0	BLACKSTONE PROP. 4.875% 29/04/2032		79.94	1,057,000	844,918.24
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BLPJ3L0	RTE RESEAU DE TRA 1.125% 08/07/2040		62.50	1,400,000	784,149.56
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BLPJY62	KREDITANSTALT FUER 0.75% 7/12/2027		81.40	5,000,000	4,069,775.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BLPK313	JUST GRP. F2V 15/4/2031		95.35	1,155,000	1,101,300.59
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BLPK4Z4	KOJAMO 0.875% 28/05/2029		70.23	1,533,000	964,788.89
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BLPKF39	CCEP FIN. IRELAND 1.50% 06/05/2041		63.97	1,488,000	852,991.70
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BLR4KS9	ANNINGTON FNDG. 2.924% 06/10/2051		53.73	1,891,000	1,016,007.83
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BM5J9Z3	ORACLE CORP 2.8% 01/04/2027		88.96	10,000,000	8,278,232.71
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BM638D5	EXPERIAN FIN. 3.25% 7/4/2032		81.77	863,000	705,700.99
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BM638N5	OPTIVO FIN. 2.857% 7/10/2035		73.09	4,962,000	3,626,502.52
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BM8MMH2	EQUINOR 3.125% 6/4/2030		88.56	6,369,000	5,248,336.82
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BM8N2T7	ING GROEP NV F2F 07/12/2028		74.29	6,400,000	4,754,828.80
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BM8SLB7	LEEDS BUILDING SO 1.375% 06/10/2027		78.87	3,996,000	3,151,489.36
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BM8SX03	INVESTEC F2V 04/01/2032		75.19	1,703,000	1,280,552.12
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BM8Z2T3	UNITED KINGDOM GIL 1.00% 31/1/2032		76.01	8,000,000	6,080,960.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BM91MQ7	LLOYDS BANKING GROUP F2V 15/12/2031		78.54	4,003,000	3,143,888.15
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BM99ZJ5	ENEL FIN. INTL. 1.00% 20/10/2027		75.63	9,687,000	7,326,743.08
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BM9GGM6	CREDIT SUISSE GRP. F2V 9/6/2028		76.60	795,000	608,981.93
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BM9MH43	SAGE GRP. 2.875% 08/02/2034		72.41	4,674,000	3,384,541.55
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BM9MWJ3	AIRBUS 2.375% 9/6/2040		76.76	642,000	441,619.68
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BM9QNB4	HEXAGON HOUSING A 3.625% 22/04/2048		71.38	1,355,000	967,227.46
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BM8SD55	ORSTED 2.50% 18/02/2049		63.08	11,185,000	7,054,938.75
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMBVPV1	VIRGIN MONEY UK PLC F2V 19/08/2031		78.53	2,422,000	1,902,083.79
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMBWPJ2	MIDLAND HEART CAP 1.831% 12/08/2050		49.20	3,380,000	1,662,916.06
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMC44X4	COVENTRY BUILDING 1.00% 21/9/2025		85.85	2,810,000	2,412,429.96
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMC5579	SOCIETE GENERALE 1.25% 07/12/2027		75.09	4,600,000	3,454,172.20
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMC7TT4	ZURICH FINANCE IRELA F2V 19/04/2051		71.36	3,801,000	2,524,066.96
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMC86Y1	BRITISH AIRWAYS 20 2.90% 15/03/2035		82.33	3,381,193	2,590,242.67
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMCKN80	CANADIAN IMPERIAL 0.95% 23/10/2025		88.65	12,480,000	10,294,645.08
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMCM1W6	METROPOLITAN HOUS 1.875% 28/07/2036		63.00	4,500,000	2,835,018.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMCNMG7	WESTERN POWER DIS 1.625% 7/10/2035		59.49	5,640,000	3,355,501.08
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMCQPL5	BERG FINANCE 2021 DAC '1 B' FRN 22/04/2033		95.49	989,477	846,764.25
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMCQQL2	BERG FINANCE 2021 DAC '1 A' FRN 22/7/2033		97.52	2,828,996	2,472,366.97
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMCYKH0	BRUEGEL 2021 DAC '1X A' FRN 22/05/2031		96.89	4,372,750	3,796,967.56
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMD80C6	GUINNESS P/SHIP. 2.00% 22/04/2055		48.71	1,350,000	657,616.05
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMD8PX2	METROPOLITAN LIFE 0.625% 08/12/2027		76.60	3,784,000	2,898,479.68
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMD9513	WESSEX WATER SERVS 1.25% 12/01/2036		56.03	2,184,000	1,223,754.17
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMDCHP0	PENSION INS. 3.625% 21/10/2032		66.02	2,149,000	1,418,737.57
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMDFRN7	HYDE HOUSING ASC. 1.75% 18/8/2055		44.42	2,158,000	958,613.81
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMDGQP5	BANQUE FEDERATIVE 0.875% 07/12/2027		76.65	6,000,000	4,599,204.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMDH2L6	CPI PROP. GRP. 1.50% 27/01/2031		65.17	2,463,000	1,438,345.75
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMDHT82	BANQUE FED CRED MU 1.00% 16/07/2026		82.56	18,400,000	15,190,672.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMDWD18	PLACES FOR PEOPLE 2.50% 26/01/2036		67.38	9,886,000	6,661,197.58
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMDWDD0	P3 GRP. SARL 1.625% 26/1/2029000 '2'		74.13	868,000	576,665.09
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMDWZN4	WPP FIN. 3.75% 19/05/2032		78.55	968,000	760,319.47
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMF3773	HOUSING FIN. 8.625% 13/11/2023		103.58	3,247,617	3,363,858.28
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMFFNQ0	NATWEST GRP. F2F 29/03/2029		82.09	4,934,000	4,050,434.08
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMFMNM26	SCOTTISH HYDRO E 2.125% 24/03/2036		63.00	4,525,000	2,850,832.69
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMFZNT3	CREDIT AGRICOLE SA CREDIT AGRICOLE SA F2V PERP		91.52	900,000	823,650.30
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMG8WD8	NATWEST GROUP PLC F2V 14/09/2032		77.69	2,946,000	2,051,034.54
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMG8WY9	ISLE OF MAN GOV. 1.625% 14/09/2051		52.13	4,586,000	2,390,525.88
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMG8X13	YORKSHIRE B/SOC. F2F 15/09/2029		72.11	3,455,000	2,491,428.14
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMG9SW2	VIER GAS TRANSPOR 4.625% 26/9/2032		97.40	1,000,000	872,847.85

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMGM5T7	THAMES WATER UTIL 2.375% 22/4/2040		57.41	5,784,000	3,320,578.37
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMGNX96	GRAINER 3.00% 03/07/2030		71.85	3,922,000	2,817,771.45
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMGR279	UK. GILT 0.125% 31/01/2024		94.68	3,830,000	3,626,205.70
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMH5PF1	SW (FINANCE) PLC		81.05	3,419,000	2,770,951.83
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMH5PN9	SW (FINANCE) PLC		68.21	8,782,000	5,990,036.57
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMH5RKO	INTERCONTINENTAL 3.375% 8/10/2028		79.98	707,000	565,488.29
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMHFP95	BPCE F2F 29/9/2028		94.50	6,800,000	6,426,034.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMHFQK3	METROPOLITAN LIFE 2.95% 09/04/2030		85.22	4,068,000	3,226,046.11
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMHQWN1	DIAGEO FIN. 2.875% 27/03/2029		84.51	3,327,000	2,811,614.43
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMHRN97	BLACKSTONE PROPER 1.625% 20/04/2030		73.69	987,000	651,762.33
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMHWTG1	GSK CONSUMER HEAL 3.375% 29/3/2038		72.29	185,000	133,731.88
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMHWV21	RAIFFEISEN BANK INTL F2V 20/12/2032		96.14	900,000	775,410.37
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMHZM27	SANCTUARY CAP. 2.375% 14/04/2050		55.14	4,403,000	2,427,999.13
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMJOKN7	TEMASEK FINANCIAL 2.75% 02/08/2061		67.99	11,700,000	7,402,650.13
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMNB2M9	COOPERATIEVE RABO 4.625% 23/05/2029		84.46	5,393,000	4,555,014.09
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMQSYQ6	ROYAL BANK OF SCOTLA F2V 14/8/2030		88.51	8,549,000	7,566,848.14
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMT7L79	TP ICAP FINANCE PLC 2.625% GTD S 2.62% 18/NOV/2028		68.25	2,124,000	1,449,602.39
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMT8RT6	BANK OF MONTREAL 1.00% 09/09/2026		81.18	3,177,000	2,579,031.41
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMTC6G8	PACIFIC GAS & ELEC 4.95% 1/7/2050		73.37	1,606,649	1,096,842.76
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMTPP48	NORDEA BANK ABP F2V 09/12/2032		74.54	1,952,000	1,454,950.53
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMT8R90	CANARY WHARF GRP. 3.375% 4/23/2028		76.92	2,556,000	1,966,055.60
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMTXLG6	BMW INTERNATIONAL 0.75% 8/3/2024		93.45	4,365,000	4,079,179.80
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMV3JS2	INTESA SANPAOLO 2.625% 11/03/2036		58.06	4,359,000	2,530,957.45
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMV3LL9	WORKSPACE GRP. 2.25% 11/03/2028		71.87	2,642,000	1,898,805.40
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMVMMT1	DEUTSCHE BANK F2F 22/12/2028		74.33	5,000,000	3,716,275.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMW33V2	SW (FINANCE) PLC		82.05	2,050,000	1,681,953.25
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMW3GP7	AFFORDABLE HOUSING 3.80% 20/05/2042		87.14	580,000	505,430.56
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMW4TF1	UK MUNICIPAL BOND 1.625% 26/08/2060		47.30	9,186,000	4,345,007.58
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMWBC56	TRITAX BIG BOX REI 1.50% 27/11/2033		61.68	426,000	262,762.76
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMWC4D8	AMERICAN HONDA FIN 0.75% 25/11/2026		80.63	2,822,000	2,275,357.63
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMWJ729	AVIVA F2V 3/6/2055		67.92	803,000	545,436.14
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMWX7P5	BAYERISCHE LANDESBAN F2V 22/11/2032UR100000'867'		74.86	1,400,000	939,140.71
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMWLCH5	COMMERZBANK 1.50% 22/11/2024		90.41	4,600,000	4,158,674.09
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMX5BN5	WENDEL SE 1.375% 18/01/2034		64.38	1,400,000	807,746.33
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMX88R7	NEW YORK LIFE GBL. 1.50% 15/07/2027		81.93	9,706,000	7,951,951.09
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMXVDJ3	ENW FIN. 1.415% 30/7/2030		71.81	1,914,000	1,374,495.31
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMXWB47	BUNZL FIN. 1.50% 30/10/2030		69.79	711,000	496,172.48
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMY29L9	DUKE ENERGY CORP 3.85% 15/06/2034		88.92	2,416,000	1,925,177.93
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMY4XV3	DIAGEO FINANCE PLC 1.25% 28/3/2033		66.27	4,500,000	2,982,235.50
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMY5316	REALTY INC. 1.625% 15/12/2030		71.32	7,232,000	5,157,558.66
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMYCSV4	DIRECT LINE INS. G 4.00% 5/6/2032		72.71	1,749,000	1,271,648.93
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMYMJH5	PHOENIX GRP. HLDG 5.625% 28/4/2031		80.14	1,899,000	1,521,868.11
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMYRCV5	TOGETHER ASSET BACKED SECU '1ST1 A' FRN 12/07/2063		98.45	1,277,458	1,257,698.54
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMYRFB6	VOLKSWAGEN FINL. 1.375% 14/9/2028		72.47	2,700,000	1,956,606.30
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMYSGB6	BANCO SANTANDER F2F 30/8/2028		91.33	700,000	639,288.30
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMYXZ03	NORTHERN POWERGRID 3.25% 01/04/2052		67.14	1,806,000	1,212,580.91
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMZ0K08	LANDESBANK HESSEN-TH F2V 15/9/2032/09/32 EUR100000'H354'REGS		91.95	2,800,000	2,307,288.88
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BMZ5L33	FIRST ABU DHABI B 0.875% 09/12/2025		85.40	2,505,000	2,139,320.10
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BNOXXF5	BNP PARIBAS F2F 31/03/2032		85.89	1,300,000	1,000,622.58
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BNOYSX0	FOLIO RESIDENTIAL 1.246% 31/10/2027		80.12	15,348,000	12,296,429.45
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BNOZT08	LENDELEASE EUR. FIN 3.50% 02/12/2033		64.24	3,497,000	2,246,308.44
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BN2BF88	VIRGIN MONEY UK F2V 11/12/2030		89.44	1,725,000	1,542,865.88
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BN2QQQ4	ENEL FIN. INTL 2.875% 11/04/2029		78.55	5,184,000	4,072,083.84
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BN2QT10	YORKSHIRE BLDG. SOC F2F 11/10/2030		78.84	2,350,000	1,852,817.55
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BN2SXF8	SWEDBANK AB F2F 08/12/2027		80.02	10,255,000	8,206,225.34
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BN2TH04	DOMINO'S PIZZA MASTER I '1A A21' 2.662% 25/04/2051		83.50	7,146,538	5,553,034.73
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BN44RP2	CREDIT AGRICOLE SA F2V 09/12/2031		78.17	2,300,000	1,797,818.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BN47ON0	OMNICON CAP. HLDGS 2.25% 22/11/2033		68.71	560,000	384,788.32
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BN49ZN1	SOUTHERN GAS NETWO 1.25% 2/12/2031		66.11	3,184,000	2,105,032.03
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BN4CM28	ANNINGTON FNDG. 4.75% 9/8/2033		82.78	8,899,000	7,366,592.20
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BN4GXG1	LLOYDS BANKING GRP. F2V 03/12/2035		67.73	9,664,000	6,545,185.61
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BN4H6V0	CLOSE BROS. FIN. 1.625% 03/12/2030		70.23	5,589,000	3,925,389.43
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BN4J263	ZURICH FIN. IRELAND F2V 23/11/2052		83.50	13,489,000	11,263,315.00

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BN4Q101	UTD. UTILITIES WA 0.875% 28/10/2029		71.40	2,857,000	2,039,907.83
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BN65PR1	STATES OF JERSEY 3.75% 09/06/2054		84.71	390,000	330,386.16
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BN6JH88	LEEDS B/SOC. F2V 16/3/2027		82.72	2,382,000	1,970,435.66
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BN6MFJ4	CTP NV 1.25% 21/06/2029		70.75	1,220,000	773,553.21
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BN76XJ1	ATHENE GLOBAL FUN 1.875% 30/11/2028		74.55	973,000	725,384.15
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BN77QK6	HEATHROW FNDG. 2.75% 13/10/2029		76.67	1,668,000	1,278,788.88
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BN7CBP1	TRAVIS PERKINS 3.75% 17/2/2026		86.14	654,000	563,349.06
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BN7CQJ0	BNP PARIBAS F2V 24/05/2031		80.44	11,600,000	9,330,494.80
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BN7CYR4	CREDIT SUISSE AG 1.125% 15/12/2025		83.02	2,483,000	2,061,471.02
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BN7K337	SKIPTON B/SOC. F2V 2/10/2026		86.56	2,374,000	2,054,934.40
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BNBPOB5	THAMES WATER UTILI 4.00% 19/06/2025		94.12	799,000	752,051.56
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BNBTKT5	BNP PARIBAS SA 1.25% 13/07/2031		64.62	7,700,000	4,975,878.60
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BNC1C38	SHELL INTL. FIN. 1.00% 10/12/2030		70.52	873,000	615,634.36
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BNC1DR9	BARCLAYS F2F 3/11/2026		84.77	994,000	842,574.04
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BNC2D49	PROVINCE OF ONTARI 0.25% 15/12/2026		81.32	4,700,000	3,822,040.21
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BNDMIH3	COVENTRY BLDG SOCI 2.00% 20/12/2030		70.97	448,000	317,964.42
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BNDMJN9	YORKSHIRE WATER F1 1.75% 27/10/2032		68.93	1,866,000	1,286,302.64
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BNDQ8N4	ORBIT CAP. 2.00% 24/11/2038		60.29	3,188,000	1,922,134.46
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BNG47C7	DWR CYMRU FINANCI 2.375% 31/03/2034		68.59	2,403,000	1,648,131.19
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BNG9RP5	SOUTHERN HOUSING 2.375% 08/10/2036		66.83	6,837,000	4,569,132.92
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BNGG0Y6	SANTANDER UK GRP. HL F2F 17/01/2029		78.27	4,148,000	3,246,481.98
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BNH7004	L&G. GRP. F2V 27/06/2064		76.55	7,989,000	6,115,787.21
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BNKCGQ4	BLEND FUNDING PLC 2.467% 16/06/2061		56.24	1,499,000	843,052.59
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BNKD9H9	JIGSAW FUNDING PL 3.375% 05/05/2052		69.42	1,704,000	1,182,996.89
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BNKVV55	TOYOTA MOTOR CREDI 0.75% 19/11/2026		81.41	427,000	347,607.46
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BNM3HM8	CTP NV 1.50% 27/09/2031		62.36	1,725,000	963,941.23
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BNM4754	TAURUS 2021-3 DEU DAC 'DE3 A' FRN 22/12/2030		98.33	13,044,401	11,495,059.16
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BNNDV14	ABRDN PLC ABRDN PLC F2V PERP		73.90	3,006,000	2,221,494.12
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BNNG2V0	GREEN STORM 2021 BV 'GRN A' FRN 22/02/2068		100.62	3,400,000	3,065,848.28
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BNNPP96	ORSTED AS 5.375% 13/09/2042		92.56	5,091,000	4,712,302.15
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BNNTRM5	SBB TREASURY OYJ 1.125% 26/11/2029		63.05	5,291,000	2,989,616.16
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BNRQN79	NEW YORK LIFE GBL. 0.75% 14/12/2028		73.80	7,507,000	5,539,873.23
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BNRRMK8	JERSEY INTL. BD. 2.875% 06/05/2052		70.78	2,881,000	2,039,232.30
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BNT2KL8	BRUEGEL 2021 DAC '1X B' FRN 22/05/2031		96.73	1,372,239	1,189,557.24
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BNT8BY6	BANK OF NOVA SCOTI 1.25% 17/12/2025		85.15	2,850,000	2,426,804.27
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BNT8M32	WELCOME TRUST LTD 1.50% 14/07/2071		41.34	6,908,000	2,855,609.97
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BNTBDF0	BARCLAYS F2V 22/03/2031		82.55	3,192,000	2,361,220.38
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BNTF363	KBC GRP. F2V 21/09/2027		80.54	2,800,000	2,255,010.80
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BNTJ086	BPCE 1.00% 22/12/2025		84.73	2,800,000	2,372,451.20
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BNTJB83	GS. GRP. 1.50% 07/12/2027		77.34	8,512,000	6,583,180.80
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BNTWY05	RENTOKIL INITIAL P 5.00% 27/6/2032		88.63	4,938,000	4,376,539.52
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BNVSP64	HAMMERSON IRELAND 1.75% 03/06/2027		73.26	2,197,000	1,442,373.07
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BNVT9W1	THERMO FISHER SCIE 2.00% 18/10/2051		64.51	932,000	538,791.50
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BNVVJ50	UNIVERSITY COLLEG 1.625% 04/06/2061		48.53	10,967,000	5,321,999.96
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BNW0GL1	MAGALLANES S. 141% 15/03/2052		72.94	10,277,000	6,975,328.27
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BNXM3M6	BARCLAYS PLC F2V 12/05/2032		70.76	1,471,000	932,772.13
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BNYC3V4	ROYAL BANK OF CANA 1.00% 09/09/2026		81.41	8,240,000	6,708,142.80
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BNYC972	QBE INSURANCE GROU P F2V 13/9/2038		71.15	2,284,000	1,625,079.70
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BNYCH12	SILVERSTONE MASTER ISSUER P '1X 2A' FRN 21/01/2070		98.78	1,237,000	1,221,951.90
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BNYK9R6	PCL FUNDING V PLC '1 A' FRN 15/10/2025		99.49	2,926,000	2,911,124.22
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BNZH2B0	MACQUARIE GRP. 4.08% 31/5/2029		83.31	2,640,000	2,199,378.72
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BNZHVL4	SEVERN TRENT UTIL 2.625% 22/02/2033		74.79	4,857,000	3,632,759.15
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BNZIRM3	SEGRO CAP. SARL 0.50% 22/09/2031		70.16	1,018,000	640,086.97
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BP38LD5	GOLDMAN SACHS GRO 1.875% 16/12/2030		70.55	2,930,000	2,067,144.09
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BP48156	BANCO SANTANDER SA F2V 4/10/2032		74.67	4,900,000	3,658,805.50
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BP4C0S4	AUSTRALIA & NEW ZEAL F2V 16/09/2031		78.29	17,504,000	13,704,529.25
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BP4DV95	DERWENT LONDON 1.875% 17/11/2031		68.52	1,958,000	1,341,615.73
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BP6GHR8	VOLKSWAGEN FINL. 2.125% 18/01/2028		78.14	3,000,000	2,344,338.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BP6HJDS	REALTY INCOME CORP 2.50% 14/01/2042		60.28	1,365,000	822,781.05
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BP6HN11	TORONTO-DOMINION 2.875% 05/04/2027		85.69	5,762,000	4,937,728.62
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BP7L862	VATTENFALL AB F2V 29/06/2083		76.05	2,034,000	1,546,836.66
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BP91FG9	IG GRP. HLDGS. 3.125% 18/11/2028		73.00	3,710,000	2,708,274.03
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BP94SM5	DEUTSCHE BANK AG F2F 24/06/2026		90.26	4,000,000	3,610,504.94



Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BP960Y7	HCA 4.625% 15/3/2052		75.52	920,000	646,554.07
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BPBQS07	WELLS FARGO & F2F 26/04/2028		86.39	5,193,000	4,486,030.18
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BPCJQR4	TAURUS CMBS 'UK5 A' FRN 17/05/2030		99.38	5,901,000	5,864,363.64
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BPG7PX7	OP CORPORATE BANK 3.375% 14/1/2026		90.86	3,110,000	2,825,798.87
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BPGBNR9	CAIXABANK SA F2V 06/04/2028		83.82	1,900,000	1,592,610.40
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BPGBNS0	DNB BANK F2F 10/06/2026		90.88	3,542,000	3,219,111.28
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BPGC372	LOGICOR FINC. SARL 2.00% 17/01/2034		66.00	1,847,000	1,092,450.51
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BPGC3D8	LOGICOR FINC. SAR 1.625% 17/01/2030		75.90	442,000	300,649.28
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BPJPMR1	BAZALGETTE FIN. 2.75% 10/03/2034		73.82	1,283,000	947,101.62
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BPLQR55	CREDIT SUISSE GRP. F2V 15/11/2029		70.22	6,006,000	4,217,202.99
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BPP1YX3	BANK OF AMERICA F2F 27/04/2031		82.12	4,882,000	4,008,888.48
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BPP3JV2	BNP PARIBAS 2.875% 24/02/2029		79.28	1,300,000	1,030,599.70
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BPQ00P3	AA BOND CO LTD 7.375% 31/7/2029		89.79	4,800,000	4,310,092.80
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BPRBOX3	METROPOLITAN LIFE 1.625% 12/10/2028		79.04	4,741,000	3,747,348.03
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BPRSKL2	SSE F2V PERP		88.19	663,000	523,965.12
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BPVCOQ5	ELSTREE FUNDING NO 2 PLC '2 A' FRN 21/12/2054		98.69	1,367,928	1,350,065.38
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BPVGVN1	LA BANQUE POSTALE F2F 21/9/2028		93.11	2,200,000	2,048,400.20
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BPW7L99	PEABODY CAP. NO TW 2.75% 02/03/2034		74.53	1,759,000	1,310,952.80
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BQ2K366	PEPSICO 3.20% 22/7/2029		86.43	1,559,000	1,347,370.43
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BQ6COK1	CREDIT SUISSE GRP. F2F 7/9/2033		93.25	10,441,000	9,736,232.50
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BQ7XHN5	AVIVA AVIVA F2V PERP		81.59	2,000,000	1,631,830.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BQS5V60	CAMBRIDGESHIRE HOU 4.25% 15/09/2045		82.17	1,100,000	903,909.60
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BQV3QT0	HISCOX 6.00%22/9/2027		94.34	1,374,000	1,296,201.37
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BR17T90	ORANGE F2V PERP		99.43	3,107,000	3,089,274.57
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BRGCJ12	RSA INS. GRP. F2V 10/10/2045		90.89	1,304,000	1,185,163.87
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BRIZTL8	SOCIETY OF LLOYD'S 4.75% 30-OCT-24		94.22	9,045,000	8,522,461.31
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BRK0YC8	DIGNITY FIN. 3.5456% 31/12/2034		87.71	3,733,106	3,274,203.81
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BSD98Z0	YORKSHIRE HOUSING 4.125% 31/10/2044		80.17	2,828,000	2,267,235.88
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BSL0MCO	AXA AXA F2V PERP		93.05	1,630,000	1,516,715.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BSP5R26	WELLTOWER 4.50% 01/12/2034		80.62	2,693,000	2,171,072.36
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BSP5R26	WELLTOWER INC 4.50% 01/12/2034		80.62	1,400,000	1,128,667.40
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BSXNQH0	JOHN LEWIS 4.25% 18/12/2034		60.81	800,000	486,480.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BTDY3C4	STATES OF GUERNSE 3.375% 12/12/2046		79.43	410,000	325,655.75
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BTXHC74	TELEREAL SECURITISAT FRN 10/09/2031		93.75	1,700,000	1,593,750.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BV0LR31	PGH CAP. 6.625% 18/12/2025		94.16	7,719,000	7,267,863.05
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BVFCYL6	PARAGON TSY. 3.625% 21/01/2047		75.50	1,350,000	1,019,277.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BV2V3F7	RHP FIN. 3.25% 05/02/2048		69.98	1,106,000	774,017.51
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BVXLQX1	GWYNT Y MOR OFTO 2.778% 17/02/2034		82.24	3,479,241	2,861,344.87
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BW39FR9	SWAN HOUSING CAP. 3.625% 05/03/2048		72.60	3,425,000	2,486,546.58
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BW4NHJ6	NORTHERN POWERGRID Y/SHIRE. 2.50% 01/04/2025		90.32	100,000	90,322.50
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BW4QF35	ERAC USA FIN. 4.50% 15/02/2045		78.82	911,000	668,202.91
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BWBXMJ4	CREDIT AGRICOLE 4.375% 17/03/2025		96.25	8,450,000	7,568,279.48
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BWD24D7	APT PIPELINES 3.50% 22/03/2030		80.29	3,750,000	3,010,725.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BWDPMH6	ORBIT CAP. 3.50% 24/03/2045		71.83	471,000	338,311.29
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYJQT32	CPUK FIN. 3.588% 28/08/2025		90.67	7,410,000	6,718,897.98
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYM4ZC4	ERAC USA FIN. 4.20% 01/11/2046		76.86	580,000	414,801.82
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYM5X34	BARCLAYS 3.25% 12/02/2027		84.45	2,460,000	2,077,396.20
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYM79Z4	CLOSE BROS. FIN. 2.75% 19/10/2026		86.35	410,000	354,039.51
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYM8F26	VERIZON COMMS. 3.125% 2/11/2035		73.15	3,242,000	2,371,370.63
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYMM829	CARDIFF UNIVERSITY 3.00% 07/12/2055		66.75	646,000	431,173.99
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYNK4F7	LONDON & QUADRANT 3.75% 27/10/2049		73.07	1,898,000	1,386,866.70
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYNZF71	L&G. GRP. F2V 27/10/2045		92.89	535,000	496,963.10
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYP4HL4	VOLKSWAGEN FINL. S 2.25% 12/04/2025		89.81	967,000	868,459.80
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYPDQ58	GATWICK FNDG. 2.625% 07/10/2046		51.42	409,000	210,304.94
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYPK4H7	RTE RESEAU DE TRAN 2.00% 18/04/2036		77.72	1,200,000	835,802.52
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYQ5YGO	HAMMERSON 3.50% 27/10/2025		83.43	523,000	436,337.85
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYQ71R6	MOTABILITY OPERAT 3.625% 310/3/2036		82.10	3,100,000	2,545,239.50
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYQMFM4	ANHEUSER-BUSCH INB 2.25% 24/05/2029		79.00	1,280,000	1,011,139.84
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYR8BC3	AVIVA F2F 6/4/2050		82.54	6,324,000	5,219,886.52
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYT1NF7	CHANNEL LINK ENTS. F F2F 30/06/2050		91.59	10,670,000	8,757,678.33
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYT1NK2	CHANNEL LINK ENTS 3.848% 30/06/2050		71.40	1,550,000	1,106,762.68
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYT1NL3	CHANNEL LINK ENTS. F F2F 30/06/2050		80.43	2,001,000	1,609,426.65
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYT5R80	BAT INTL. FIN. 4.00% 23/11/2055		51.69	4,283,000	2,213,784.19

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYV0868	YORKSHIRE B/SOC. 3.50% 21/04/2026		90.47	600,000	542,812.80
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYV2555	THAMES WATER UTIL 7.738% 09/04/2058		122.45	6,288,000	7,699,748.37
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYV3P66	BUNZL FIN. 2.25% 11/06/2025		89.91	2,277,000	2,047,332.67
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYVHX08	ANGLIAN WATER OSPR 4.00% 08/03/2026		89.70	4,328,000	3,882,267.94
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYVHX00	CHANCELLOR MASTER 2.544% 08/12/2117		53.02	1,516,000	803,822.62
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYVQZ05	INVESTEC BANK F2V 24/07/2028		96.21	800,000	769,716.80
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYVXZD3	N/WIDE. B/SOC. 3.25% 20/01/2028		86.37	1,320,000	1,140,140.76
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYVZ733	AIR CANADA 2017-1 3.30% 15/01/2030		87.30	477,120	387,571.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYVZLW0	INC. CONTINGENT STUDENT LOAN '1 A1' FRN 24/07/2056		99.81	1,541,821	1,538,857.98
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYVZLX1	INC. CONTINGENT STUDENT LO 1 A2 2.50% 24/07/2056		76.22	2,573,000	1,961,248.67
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYVWHF0	AROUNDTOWN 3.00% 16/10/2029		72.63	6,867,000	4,987,193.09
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYVW4M8	SANTANDER UK GRP. 2.92%08/05/2026		89.10	7,216,000	6,429,456.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYX4L7Y	BABCOCK INTL. GRP 1.875% 05/10/2026		80.74	300,000	242,223.90
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYX8815	TP ICAP 5.25% 26/01/2024		95.73	538,000	515,046.36
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYXBJ00	MS. 2.625% 09/03/2027		85.54	10,242,000	8,761,195.56
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYXCMD7	ANNINGTON FNDG. 3.184% 12/07/2029		79.17	4,500,000	3,562,713.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYXFDC2	THAMES WATER UTILI 3.50% 25/02/2028		86.16	290,000	249,850.66
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYXHR59	GATWICK FNDG. 3.125% 28/09/2039		61.47	440,000	270,474.16
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYXL3W0	DEUTSCHE BAHN FIN 1.375% 07/07/2025		90.11	3,887,000	3,502,462.98
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYXR354	SOCIETY OF LLOYD 4.875% 7/2/2047		87.20	5,570,000	4,856,828.34
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYYB4C6	CREDIT SUISSE GRP. 2.75% 08/08/2025		86.85	1,961,000	1,703,069.67
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYYB857	VODAFONE GRP. 3.375% 08/08/2049		63.42	2,848,000	1,806,096.22
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYYJB74	WODS TRANSMISSION 3.446% 24/08/2034		88.20	1,607,129	1,417,515.16
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYYTR24	PRUDENTIAL F2V 20/07/2055		76.07	2,543,000	1,934,498.25
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYZ7PP3	LONDON & QUADRANT 2.625% 05/05/2026		89.31	550,000	491,216.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYZ89R6	RAC BD. 4.87% 06/05/2026		89.26	14,129,000	12,611,961.64
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYZGCQ0	ERAC USA FIN. 3.80% 01/11/2025		95.14	5,606,000	4,963,229.87
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYZMS04	PENSION INS. 8.00% 23/11/2026		97.44	4,000,000	3,897,640.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BYZW3G5	UK. GILT 1.50% 22/07/2026		90.13	15,000,000	13,519,650.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BZ01Z13	GREENE KING FIN. 4.0643% 15/03/2035		84.27	2,832,398	2,386,904.50
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BZ0CC29	SHAFTESBURY CARNA 2.487% 30/9/2031		76.73	4,266,066	3,273,207.40
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BZ197D2	NEW YORK LIFE GBL. 1.75% 15/12/2022		99.48	2,973,000	2,957,540.40
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BZ56W34	AT&T 4.375% 14/9/2029		87.36	4,820,000	4,210,588.12
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BZ5ZT30	ALPHA PLUS HLDGS. 5.00% 31/03/2024		96.18	193,200	185,826.75
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BZ654G6	LAFARGEHOLCIM STG. 3.00% 12/5/2032		73.79	1,620,000	1,195,419.06
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BZ6VLX1	RL FIN. BONDS NO 6.125% 13/11/2028		88.85	2,500,000	2,221,247.50
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BZ7MJJ5	NORTHUMBRIAN WATE 2.375% 05/10/2027		83.67	6,150,000	5,145,575.85
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BZ96W18	VICINITY CENTRES 3.375% 07/04/2026		89.19	1,421,000	1,267,451.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	BZB26Y5	UK. GILT 1.75% 07/09/2037		73.05	11,150,000	8,145,075.00
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	MIELI LONDON 4.816% 12/08/2027		87.21	1,103,000	961,915.27
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	RIBBON FIN. 2018 '1 A' FRN 20/04/2028		99.67	360,456	359,282.43
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	DECO 2019-RAM DAC 'RAM A' FRN 7/8/2030		96.51	833,734	804,621.49
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	METROPOLITAN LIFE 1.625% 21/09/2029		76.22	150,000	114,324.75
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	CANADIAN IMPERIAL 1.625% 25-09-25		87.54	1,898,000	1,661,463.65
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	ASSURA FINC. 1.50% 15/09/2030		70.48	2,798,000	1,972,033.20
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	CASTELL 2020-1 PLC '1 A' FRN 25/09/2052		99.83	784,052	782,722.24
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	COMMERZBANK 1.75% 22-01-25		87.62	2,300,000	2,015,248.50
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	BMW US CAP. 4.15% 09/04/2030		93.01	3,271,000	2,831,108.12
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	ELVET MORTGAGES 2020-1 PLC '1 A' FRN 22/03/2065		99.81	2,722,066	2,716,962.46
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	INTU (SGS) FIN. 3.875% 17/03/2023		52.00	1,288,124	669,886.94
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	INTU (SGS) FIN. 4.625% 17/03/2028		54.88	2,150,888	1,180,441.31
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	INTU (SGS) FIN. 4.25% 17/09/2030		55.08	6,779,725	3,734,164.74
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	MPT OPER PARTNER 3.375% 24/04/2030		68.74	2,547,000	1,750,759.41
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	ULIVING@ESSEX3 LLP 2.72% 31/08/2066		57.55	2,164,000	1,245,455.19
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	ATOM MORTGAGE SECURITIES DAC '1X A' FRN 22/07/2031		96.93	12,164,652	11,790,698.90
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	JPM. CHASE F2F 28/04/2026		86.70	9,627,000	8,346,406.83
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	JPM. CHASE F2F 28/04/2033		69.58	9,353,000	6,508,154.11
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	EAST JAPAN RAILWA 1.162% 15/09/2028		76.87	2,292,000	1,761,814.56
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	COMCAST 3.40% 1/4/2030		88.13	4,800,000	3,936,193.66
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	NESTLE HOLDINGS I 0.625% 18/12/2025		86.41	13,432,000	11,607,195.64
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	CELLNEX FINANCE 3.875% 07/07/2041		65.62	12,293,000	7,506,090.86
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	DBS GROUP HOLDING 1.194% 15/03/2027		85.66	15,754,000	12,557,272.59
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	VOLKSWAGEN FIN SERV NV 1.12% 05/JUL/2026		80.75	2,100,000	1,695,659.97

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	SAGE AR FUNDING '1X A' FRN 17/11/2051	96.74	4,505,000	4,358,087.45
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	HIGHWAYS 2021 PLC '1X A' FRN 18/11/2026	98.01	10,738,909	10,524,984.97
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	TAURUS CMBS 'UK5 B' FRN 17/05/2030	99.26	2,484,000	2,465,501.65
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	ROGERS COMMS. IN 4.55% 15/03/2052	81.14	17,754,000	13,404,455.69
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	GSK CONSUMER HEAL 3.375% 29/03/2038	72.29	3,118,000	2,253,924.25
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	NE PROPERTY BV 2.00% 20/01/2030	70.48	4,572,000	2,887,708.28
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	TELEREAL SECURIT 3.5625% 10/12/2031	86.89	6,314,700	5,486,777.09
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	NEW YORK LIFE GBL 4.35% 16/9/2025	95.74	2,682,000	2,567,851.40
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	METROPOLITAN LIFE 4.125% 2/9/2025	95.20	2,385,000	2,270,596.32
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	NATIONAL AUSTRALIA B F2V 15/09/2031	78.38	1,860,000	1,457,860.56
28/09/2022	Border to Coast Sterling Investment Grade Credit Fund	(blank)	BALDER FINLAND OY 1.375% 24/05/2030	66.40	5,681,000	3,380,675.32