

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	0027203	SANTANDER UK 10.0625% PERP		145.38	1,800,000	2,616,750.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	0155104	TRAFFORD CENTRE FIN. STP 28/07/2033		100.67	2,248,498	2,263,550.48
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	0185479	GUINNESS TRUSTEES 7.50% 30/11/2037		117.68	2,523,254	2,969,329.11
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	0190536	CHELTENHAM & GLOUCESTER 11.75% PERP		145.00	1,250,000	1,812,500.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	0247357	QUADRANT HOUSING FIN STP 10/02/2033		113.50	1,758,454	1,995,907.41
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	0291859	PLACES FOR PEOPLE 6.625% 30/09/2038		110.75	1,440,485	1,595,278.59
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	0293703	SUMMIT FIN. WISHAW STP 31/03/2028		100.86	1,212,768	1,223,158.33
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	0365237	L&G. FIN. 5.875% 11/12/2031		107.92	470,000	507,208.96
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	0377986	ANGLIAN WATER SERV. STP 21/08/2023		100.60	140,000	140,833.98
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	0411873	HAVEN FNDG. 8.125% 30/09/2037		119.46	2,692,471	3,216,377.97
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	0442204	EURP. BANK FOR RECON. & DEV. 5.625% 07/12/2028		108.29	2,109,000	2,283,871.95
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	0452634	STATOIL 6.125% 27/11/2028		107.08	39,000	41,762.99
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	0539968	LCR FIN. 4.50% 07/12/2028		102.88	9,469,000	9,741,455.14
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	0539991	LCR FIN. 4.50% 07/12/2038		103.32	67,000	69,227.21
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	0724805	CANARY WHARF FIN. 6.455% 22/07/2030		102.02	1,871,852	1,909,735.49
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	0725615	CANARY WHARF FIN. 6.80% 22/04/2030		102.67	1,672,972	1,717,668.50
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	0750491	ROTHSCHILD CONTINUATION FIN. CI 9.00% PERP		103.00	2,955,000	3,043,650.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	0774714	SANCTUARY HOUSING AS STP 01/09/2031		117.79	1,019,946	1,201,361.51
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	0877635	OESTERREICHISCHE KONTROLLBANK 5.75% 07/12/2028		108.64	520,000	564,950.31
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	0924597	3I GRP. 5.75% 03/12/2032		101.62	2,817,000	2,862,581.88
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	0937517	AEGON 6.125% 15/12/2031		105.41	118,000	124,379.72
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	0962713	DRAGN 1 C '1 C' FRN 13/07/2023		95.74	1,500,000	1,436,148.64
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	3002122	LONDON MERCHANT SECS. 6.50% 16/03/2026		102.49	2,508,000	2,570,536.98
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	3030855	GROSVENOR UK FIN. 6.50% 29/09/2026		104.84	3,385,000	3,548,805.46
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	3032088	EQTY. RELEASE FNDG 5.70% 26/02/203126/02/31 GBP		111.52	3,986,007	4,059,457.70
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	3051908	SCOTTISH POWER UK STP 31/05/2041		112.39	300,000	337,168.20
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	3052202	SUNDERLAND SHG FIN. STP 31/03/2042		109.17	5,976,175	6,523,893.09
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	3088069	UK. GILT 5.00% 07/03/2025		102.28	4,909,000	5,020,827.02
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	3106518	AVIVA 6.125% 14/11/2036		99.70	5,750,000	5,733,008.75
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	3113110	PRUDENTIAL 6.125% 19/12/2031		100.05	743,000	743,366.30
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	3115912	GLAXOSMITHKLINE CAP. 5.25% 19/12/2033		105.92	6,003,000	6,358,145.83
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	3146451	ANNES GATE PROP. 5.661% 30/06/2031		100.89	3,270,000	3,299,162.87
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	3160848	EQUITY RELEASE FUN 5.88% 26/05/2032		103.10	1,289,011	1,328,920.59
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	3167913	LONDON POWER NETWORKS 6.125% 07/06/2027		103.73	3,459,000	3,588,114.33
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	3186361	ANGLIAN WATER SERV. FINC. 6.293% 30/07/2030		108.12	83,000	89,742.51
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	3206968	RSL FIN. NO 1 6.625% 31/03/2038		113.51	2,545,557	2,889,438.88
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	3250385	EXCHEQUER P/SHIP. 5.396% 13/07/2036		104.30	828,474	864,107.62
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	3304323	SOUTH EASTERN POWE 5.50% 05/06/2026		101.37	6,100,000	6,183,649.30
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	3320921	EQUITY RELEASE FUN 5.05% 26/04/2033		100.50	3,714,561	3,733,012.20
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	3327267	PLACES FOR PEOPLE HOMES 5.09% 31/07/2043		99.33	8,406,000	8,349,749.32
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	3332885	JUTURNA EURP. LOAN C STP 10/08/2033		100.24	2,500,252	2,506,182.20
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	3333930	SOUTHERN WATER SERV. FIN. 6.192% 31/03/2029		104.78	1,815,000	1,901,789.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	3333952	SOUTHERN WATER SERV. FIN. 6.64% 31/03/2026		103.40	520,000	537,657.96
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	3341609	HARBOUR FNDG. 5.28% 31/03/2034		100.93	4,984,448	5,030,738.97
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	3342561	HSBC BANK 5.375% 22/08/2033		94.69	1,035,000	980,063.24
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	3353176	DERBY HEALTHCARE STP 30/06/2041		103.97	4,951,868	5,148,227.14
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	3367531	WESSEX WATER SERV 5.75% 14/10/2033		101.83	660,000	672,096.25
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	3377886	MITCHELLS & BUTLERS STP 15/12/2030		97.26	2,790,612	2,714,116.33
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	3377927	MITCHELLS & BUTLERS STP 15/12/2028		93.71	70,900	66,437.03
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	3400469	OCTAGON HEALTHCAR 5.333% 31/12/2035		102.52	3,133,969	3,212,870.63
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	3414716	HAMMERSON 6.00% 23/02/2026		92.08	2,123,000	1,954,905.11
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	3424782	RMPA SERV. 5.337% 30/09/2038		102.73	5,137,601	5,277,770.47
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	3432451	EASTERN POWER NETWORKS 5.75% 08/03/2024		100.48	202,000	202,969.52
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	4045427	INTL. BANK FOR REC 5.75% 07/06/2032		114.38	7,000,000	8,006,747.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	4055028	DEUTSCHE TELEKOM INTL. FIN. 7.625% 15/06/2030		117.43	36,000	42,273.07
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	4163288	EURP. INV. BANK 5.625% 07/06/2032		114.15	14,108,000	16,104,874.54
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	4474021	TELEFONICA EUR. 8.25% 15/09/2030		117.27	1,800,000	1,707,171.89
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	5227097	FIN. FOR RESIDENT 8.569% 04/10/2058		130.82	3,280,288	4,291,279.23
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	5227161	FIN FOR RESID SOC 8.369% 04/10/2058		143.45	1,957,171	2,807,538.74
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	5436365	EURP. INV. BANK 6.00% 07/12/2028		110.38	2,113,000	2,332,257.56
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	5512878	REPUBLIC OF ITALY 6.00% 04/08/2028		103.01	2,650,000	2,729,871.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	5673720	EURP. INV. BANK 5.00% 15/04/2039		110.78	11,591,000	12,840,231.62

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31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	5676257	BANK NEDERLANDSE GEMEENTEN 5.20% 07/12/2028	105.28	1,350,000	1,421,296.20
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	5894242	HJ HEINZ FIN. UK 6.25% 18/02/2030	103.51	1,705,000	1,764,886.42
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	7085475	RESEAU FERRE DE FRANCE 5.25% 31/01/2035	106.84	5,564,000	5,944,338.35
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	7115264	DWR CYMRU FINC. 6.015% 31/03/2028	105.35	156,000	164,353.73
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	7160167	TENNESSEE VALLEY AUTHORITY 5.625% 07/06/2032	110.03	153,000	168,343.61
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	7170252	CIE DE FINANCEMENT FONCIER 5.50% 26/01/2027	102.97	672,000	691,954.37
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	7241921	KFW 5.00% 09/06/2036	110.65	3,680,000	4,072,034.08
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	7249293	JPM. LIQ. GBP LIQ. LVNAV INC	1.00	118,895,000	118,895,000.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	7268232	TELEREAL SECURIT 3.5625% 10/12/2031	89.34	6,786,700	6,063,202.97
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	7268265	TELEREAL SECURITISATION PLC 3.5625% 10/12/2031	89.34	2,692,700	2,405,644.37
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	7268607	TELEREAL SECURITISAT F2F 10/12/2033	89.52	952,000	852,275.43
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	7310155	ORANGE STP 01/03/2031	125.61	3,000,000	3,047,613.53
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	7313035	RESEAU FERRE DE FRANCE 5.00% 11/03/2052	102.74	3,210,000	3,297,844.86
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	7322280	SOC NATL CHEMINS FER FRA 5.375% 18/03/2027	103.35	1,008,000	1,041,731.71
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	7346053	RWE FIN. 6.25% 03/06/2030	105.43	6,534,000	6,888,565.88
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	7370159	E.ON INTL. FIN. 6.375% 07/06/2032	107.77	3,830,000	4,127,633.13
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	7566873	WESTERN POWER DIST. SOUTH WEST 5.875% 25/03/2027	102.78	4,761,000	4,893,270.10
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	7590935	CITIGROUP 5.15% 21/05/2026	99.97	2,855,000	2,854,003.61
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	7705676	HSBC BANK CAP. FNDG. STG. PERP	102.03	4,767,000	4,863,627.09
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	7748927	FRANCE TELECOM 5.625% 23/01/2034	105.20	650,000	683,788.95
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	7790489	TELEREAL SECURITISS.4252%	96.94	788,880	764,771.76
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	7790898	TELEREAL SECURITISATION 6.1645% 10/12/2033	100.21	1,900,405	1,904,488.17
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	7791299	TELEREAL SECURIT 5.3887% 10/12/2031	100.90	2,741,732	2,766,537.50
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	7791307	TELEREAL SECURIT 1.3657% 10/12/2031	86.57	4,018,382	3,478,559.18
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B00MHM6	DELAMARE FIN. STP 19/02/2029	99.58	4,159,523	4,141,948.46
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B00MKQ1	DELAMARE FIN. STP 19/02/2029	98.43	2,760,000	2,716,774.46
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B00NY17	UK. GILT 4.75% 07/12/2038	111.34	3,920,009	4,364,538.25
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B01WV23	BBC PACIFIC QUAY FIN. 25/07/2034	103.18	1,721,805	1,776,548.81
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B01Y5H2	SOUTH EAST WATER 5.5834% 29/03/2029	99.28	4,221,000	4,190,488.76
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B01ZZF2	REPUBLIC OF ITALY 5.25% 07/12/2034	98.70	489,000	482,625.40
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B0316L2	EURP. INV. BANK 4.625% 12/10/2054	108.30	1,054,000	1,141,449.33
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B03HC45	HSBC BANK 04/11/2030	97.55	9,250,000	9,022,949.50
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B03T263	LAND SECS. CAP. MKTS. 31/03/2027	100.08	221,000	221,176.82
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B044290	LUNAR FNDG. 1.575% 18/10/2033	106.21	1,484,000	1,576,131.64
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B046P19	NETWORK RAIL INFRA. FIN. 4.75% 29/11/2035	106.19	9,060,000	9,620,832.12
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B04SL95	TRANSPORT FOR LOND 5.00% 31/03/35	100.09	1,900,000	1,901,765.46
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B054Q31	THFC FNDG. NO 1 5.125% 21/12/2035	100.93	2,400,000	2,422,351.72
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B054Q53	BANK OF SCOTLAND 4.875% 20/12/2024	100.12	1,889,000	1,891,285.69
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B069754	BROADGATE FINC. 4.999% 05/10/2031	96.90	925,000	896,331.09
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B069757	BROADGATE FINC. 4.821% 05/07/2033	97.59	2,405,000	2,347,110.94
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B06D5L8	WESSEX WATER SERVS. FIN. 5.375% 10/03/2028	100.01	1,827,000	1,827,261.26
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B06FLK5	BROADGATE FINANCI 4.851% 05/04/2031	99.66	949,740	946,475.51
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B06LH49	WHITE CITY PROP. 5.1202% 17/04/2035	101.25	7,064,258	7,152,370.77
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B06LSQ8	PREMIER TRANSMIS 5.2022% 31/3/2030	99.63	971,897	968,253.32
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B0771R7	FRESHWATER FIN. 5.182% 20/04/2035	97.53	4,071,000	3,970,389.59
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B082R62	NORTHERN POWERGRID YORKSHIRE 5.125% 04/05/2035	100.24	83,000	83,200.90
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B083757	NORTHERN ELEC. FIN. 5.125% 04/05/2035	100.26	210,000	210,546.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B0C6K49	TRAFFORD CENTRE FINA FRN 28/07/2035	82.50	4,350,000	3,588,754.18
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B0GB3G3	MARSTON'S ISSUER PLC FRN 15/10/2027	92.25	214,333	197,723.76
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B0GB6F3	MARSTON'S ISSUER PLC F2F 15/07/2032	88.22	300,000	264,667.18
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B0G5GJ8	EQTY. RELEASE FNDG. NO 5 'S A' FRN 14/07/2045	92.04	2,015,618	1,855,101.01
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B0KCM2D	GEN. ELEC. CAP. 4.875% 18/09/2037	91.17	4,383,000	3,995,958.68
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B0M0YF0	SOUTHERN GAS NETWORKS 4.875% 21/03/2029	98.52	1,272,000	1,253,206.20
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B0P4LY7	NORTHERN GAS NETWORKS FIN. 4.875% 15/11/2035	95.03	1,230,000	1,168,834.56
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B0R9G59	NETWORK RAIL INFRA. FIN. 4.375% 09/12/2030	103.49	6,107,000	6,320,317.51
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B0RFG98	ORANGE SA 5.25% 05/12/2025	101.18	50,000	50,589.25
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B0VWH611	EAST JAPAN RAILWAY 4.50% 25/01/2036	96.13	200,000	192,261.20
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B0YK908	SOUTHERN ELEC. POWER DIST. 4.625% 20/02/2037	92.57	500,000	462,848.50
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B114T66	FRESHWATER FIN. 4.556% 03/04/2036	88.21	1,598,000	1,409,595.27
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B11W669	LONGSTONE FIN. 4.791% 19/04/2030	98.87	4,311,695	4,263,171.02
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B11W6Z8	LONGSTONE FIN. 4.896% 19/04/2031	93.71	2,120,000	1,986,703.07
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B1281J4	ASPIRE DEFENCE FI 4.674% 31/03/2040	96.40	461,746	445,125.43

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31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B1281K5	ASPIRE DEFENCE FI 4.674% 31/03/2040		96.40	1,825,558.05
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B142WR9	GREENE KING FIN. STP 15/03/2034		91.93	453,200.42
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B16P102	ASSICURAZIONI GENERALI F2F PERP		98.23	3,486,987.50
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B188HN4	AXA PERP		100.63	4,830,189.60
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B1979V2	WELLCOME TST. FIN. 4.625% 25/07/2036		103.08	1,649,346.91
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B19HY06	WELLS FARGO BANK NA 5.25% 01/08/2023		99.65	4,135,338.05
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B19ZMT5	BRITISH LAND INT' 5.357% 31/03/2028		98.86	2,396,465.78
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B19ZRS9	BRITLD-BEARER BD 5.264% 24/09/2035		96.29	5,367,065.25
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B1FGYY1	THAMES WATER UTILS. FIN. 5.125% 28/09/2037		93.85	8,974,989.39
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B1FL5M1	MITCHELLS & BUTLERS FRN 15/12/2028		92.75	2,545,344.86
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B1FL5T8	MITCHELLS & BUTLERS FRN 15/12/2030		93.20	1,747,154.31
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B1FL5Y3	MITCHELLS & BUTLERS FRN 15/12/2030		93.25	511,886.48
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B1FL640	MITCHELLS & BUTLERS STP 15/12/2033		85.75	3,201,751.03
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B1GDZB5	WELLS FARGO 4.625% 02/11/2035		94.25	518,355.20
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B1H34L7	TELEREAL SECURIT 4.9741% 10/09/2027		98.95	2,162,500
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B1HDNR6	TELEREAL SECURITISAT FRN 10/12/2031		85.00	846,300
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B1HZB67	EAST JAPAN RAILWAY 4.75% 08/12/2031		99.68	2,890,601.10
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B1J1GR9	WELLS FARGO 4.875% 29/11/2035		89.06	2,226,410.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B1L80K9	DALI CAP. 4.79924% 21/12/2037		97.59	1,756,699.76
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B1L8SK5	MEADOWHALL FIN. 4.986% 12/01/2032BP'A1'REG'S		92.56	5,375,863.38
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B1S7195	DEUTSCHE TELEKOM INT STP 15/6/2030		122.27	3,460,944.86
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B1V7LB4	AT&T 5.50% 15/03/2027		100.76	5,642,431.20
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B1VZ721	CANARY WHARF FINANCE II PLC 'II C2' FRN 22/10/2037		81.25	1,079,000
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B1W07V4	CANARY WHARF FIN. II 'II A7' FRN 22/10/2037		84.51	1,121,422.59
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B1W6XY7	EURP. INV. BANK 4.50% 07/03/2044		104.97	1,489,569.71
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B1XHSD3	YORKSHIRE WATER SE 5.50% 28/05/2037		102.79	1,650,000
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B1Y1LB3	UNIFUND 5.32% 07/12/2047		90.90	3,283,430.81
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B1YWFR0	DAILY MAIL & GEN. TST. 6.375% 21/06/2027		91.54	2,000,000
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B1YYD83	BRITISH TELECOMS. 6.375% 23/06/2037		103.38	868,000
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B231S09	PETERBOROUGH PROG 5.581% 02/10/2042		93.10	5,223,257
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B2429M0	CHANNEL LINK ENTS. F FRN 30/12/2050		88.00	1,683,291
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B28HLT2	ERAC USA FIN. 7.00% 15/10/2037		118.33	3,671,000
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B28RLV4	E.ON INTL. FIN. 5.875% 30/10/2037		102.09	5,800,000
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B29JC50	MARSTON'S ISSUER STP 15/10/2031		90.50	2,285,420
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B2NMK95	GE CAP. UK FNDG. 5.875% 18/01/2033		103.38	9,510,000
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B2NNQ12	GS. GRP. 6.875% 18/01/2038		104.93	2,500,000
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B2Q3R94	GLAXOSMITHKLINE CAP. 6.375% 09/03/2039		116.00	1,564,000
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B2QRS59	GS. GRP. 7.25% 10/04/2028		107.97	1,165,000
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B2R9BJ9	SOUTHERN GAS NETW 6.375% 15/05/2040		106.93	488,000
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B2RK0H3	AVIVA F2F 20/05/2058		104.35	10,645,000
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B3CDM90	G.S. GRP 7.125% 07/08/2025		104.04	6,970,000
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B3CKRV8	SSE 6.25% 27/08/2038		106.56	2,278,000
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B3CPY89	BAA FNDG. 6.45% 10/12/2031		106.63	8,399,000
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B3CPYK1	BAA FNDG. 7.075% 04/08/2028		106.81	2,370,000
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B3D2P86	CENTRICA 7.00% 19/09/2033		111.14	2,465,000
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B3F3F65	SUEZ 7.00% 30/10/2028		108.72	1,200,000
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B3F8XJ9	EDP FIN. 8.625% 04/01/2024		102.58	582,000
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B3FGHL3	SSE 8.375% 20/11/2028		115.26	1,720,000
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B3PPFD8	DEUTSCHE TELEKOM INTL. FIN. 8.875% 27/11/2028		119.46	2,559,000
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B3K4121	CIRCLE ANGLIA SOCIAL HOUSING 7.25% 12/11/2038		120.82	6,541,000
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B3KJDS6	UK. GILT 4.25% 07/09/2039		105.12	23,850,000
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B3L9P45	ANHEUSER-BUSCH INBEV 9.75% 30/07/2024		105.81	220,000
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B3LSHB3	TESCO PROP. FIN. 5.8006% 13/10/2040		129.03	11,462,349
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B3MQY82	LLOYDS TSB BANK 6.00% 08/02/2030		107.72	8,352,000
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B3MRKLO	THFC FNDG. NO 2 6.35% 08/07/2041		113.02	1,027,000
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B3Q4VK3	LLOYDS TSB BANK 6.50% 17/09/2040		118.35	3,800,000
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B3RF4N9	TESCO PROP. FIN. 5.744% 13/04/2040		98.97	2,170,492
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B3RS4H2	BAT INTL. FIN. 5.75% 7/5/2040		83.88	1,800,000
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B3S2WQ8	MOTABILITY OPS. GRP. 5.625% 29/11/2030		107.18	100,000
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B3SSQP3	ELECTRICITE DE FRANCE 5.125% 22/09/2050		85.20	6,250,000
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B3V3KH5	NOTTING HILL HOUSING TST. 5.25% 07/07/2042		99.44	2,249,000
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B3V3ZW5	LLOYDS BANK 7.50% 15/04/2024		102.07	2,986,000

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B3Y1TK2	Y/SHIRE. WATER SERV. ODSA FIN. 6.6011% 17/04/2031	108.60	750,000	814,536.29
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B3YQM53	ABBEY NATL. TSY. SERV. 5.75% 02/03/2027	103.62	6,902,000	7,151,714.36
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B3ZBR55	AT&T 7.00% 30/04/2040	113.36	5,500,000	6,234,812.82
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B3ZD1V2	EVERSHOLT FNDG. 6.697% 22/02/2035	104.90	6,975,429	7,317,196.65
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B3ZMWQ1	RBOS. 7.50% 29/04/2024	101.99	1,810,000	1,846,051.58
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B41N3F1	AMERICA MOVIL 5.00% 27/10/2026	99.63	100,000	99,629.14
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B41N3F1	AMERICA MOVIL SAB 5.00% 27/10/2026	99.63	7,500,000	7,472,185.20
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B41QB01	TESCO PROP. FIN. 6.0517% 13/10/2039	101.91	3,379,282	3,443,692.63
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B41VGM3	KON. 5.75% 17/09/2029	101.45	1,691,000	1,715,556.70
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B41VGM3	KON. KPN 5.75% 17/09/2029	101.45	1,000,000	1,014,522.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B434V14	JOHN LEWIS 6.125% 21/01/2025	97.92	1,500,000	1,468,852.50
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B436949	TELEFONICA EMISIONES 5.445% 08/10/2029	101.35	1,000,000	1,013,535.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B43S428	SUEZ 5.00% 01/10/2060	92.71	5,500,000	5,099,017.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B448LW6	SANCTUARY CAP. 5.00% 26/04/2047	97.61	168,000	163,991.52
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B44MD88	COMCAST 5.50% 23/11/2029	104.48	3,501,000	3,657,967.34
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B454DY9	BAA FNDG. 5.875% 13/05/2041	102.84	4,210,000	4,329,374.87
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B459V06	PLACES FOR PEOPLE HOMES 5.875% 23/05/2031	103.70	2,043,000	2,118,682.94
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B46MM89	SOUTH WEST WATER 5.875% 16/07/2040	101.08	2,150,000	2,173,196.50
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B48V9D8	BG ENERGY CAP. 5.125% 01/12/2025	100.90	1,771,000	1,786,885.69
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B4KBHV0	ENEL FIN. INTL. 5.625% 14/08/2024	100.67	2,463,000	2,479,396.55
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B4KBJD6	ENEL FIN. INTL. 5.75% 14/09/2040	99.86	3,800,000	3,794,530.38
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B4LK0L7	TEMASEK FINL. I 5.125% 26/07/2040	104.58	830,000	868,031.43
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B4NHHH1	GREAT ROLLING STO 6.875% 27/07/2035	105.23	5,475,182	5,761,582.87
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B4NRKB6	WESTERN POWER DIST. SOUTH WALES 5.75% 23/03/2040	103.21	1,900,000	1,961,007.10
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B4PW097	TIME WARNER CABLE 5.75% 02/06/2031	96.56	7,440,000	7,184,310.93
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B4PYOR1	WESTERN POWER DIST. SOUTH WEST 5.75% 23/03/2040	103.28	2,400,000	2,478,694.48
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B4QFTT2	HSBC HLDGS. 6.50% 20/05/2024	100.83	3,667,000	3,697,542.44
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B4VFMN8	WESTERN POWER DIST. STP 09/05/2025	100.44	1,509,000	1,515,654.69
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B4VRH62	WESTERN POWER DIST. WEST MIDLANDS 5.75% 16/04/2032	103.40	9,899,000	10,235,318.54
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B4XHF11	GREAT ROLLING STOC 6.50% 05/04/2031	103.33	8,907,200	9,203,756.32
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B4Y0FV9	HEATHROW FUNDING L 6.75% 03/12/2026	103.95	3,635,000	3,778,593.57
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B4ZMVJ4	ELECTRICITE DE FRANCE 6.125% 02/06/2034	102.08	1,750,000	1,786,323.61
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B52M3S7	GENFINANCE II 6.064% 21/12/2039	108.18	3,807,000	4,118,435.44
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B52WS15	UK. GILT 4.50% 07/09/2034	108.72	12,950,000	14,079,240.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B54SDZ0	AEGON 6.625% 16/12/2039	114.59	5,699,000	6,530,605.06
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B56NF24	EASTERN POWER NETWORKS STP 12/11/2036	111.83	51,000	57,031.87
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B5BRGX9	DONG ENERGY 5.75% 09/04/2040	104.08	5,211,000	5,423,666.12
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B5KVS3K	IPIC GMTN 6.875% 14/03/2026	105.52	991,000	1,045,747.80
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B5M3WF0	NIE FIN. 6.375% 02/06/2026	103.78	2,535,000	2,630,759.63
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B5TXLS9	PORTERBROOK RAIL FIN. 7.125% 20/10/2026	106.31	1,600,000	1,701,033.88
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B5VX3C5	COMMUNITY FIN. I 5.017% 31/07/2034	101.41	3,559,000	3,609,132.08
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B5W0BW1	SPD FIN. UK 5.875% 17/07/2026	102.39	159,000	162,801.53
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B5WLJ86	SEVERN TRENT UTILI 6.25% 7/6/2029	105.33	261,000	274,918.87
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B60WHS4	TESCO PROP. FIN. 5.6611% 13/10/2041	97.97	5,188,775	5,083,405.50
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B60ZTR6	TESCO PROP. FIN. 7.6227% 13/07/2039	113.07	8,125,913	9,187,863.02
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B61Q688	EQUINOR 6.875% 11/03/2031	115.15	2,764,000	3,182,616.09
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B6276Z7	RWE FIN. 6.125% 6/7/2039	104.76	4,600,000	4,818,964.60
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B645WQ2	EURP. INV. BANK 3.875% 08/06/2037	98.52	9,198,000	9,061,869.60
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B64M6V6	NORTHERN GAS NETWORKS FIN. 5.625% 23/03/2040	99.76	1,000,000	997,550.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B64TKN7	THAMES WATER UTILS. CAYMAN FIN. 5.50% 11/02/2041	96.83	2,500,000	2,420,812.50
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B6552N8	SOUTH EASTERN POWER NETWORKS 5.625% 30/09/2030	103.50	2,648,000	2,740,620.42
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B67CB74	GATWICK FNDG. 6.50% 02/03/2041	106.19	2,903,000	3,082,808.53
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B68PQ66	PEABODY CAP. 5.25% 17/03/2043	100.46	6,150,000	6,178,499.10
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B6Q9TM7	ELECTRICITE DE FRANCE 5.50% 17/10/2041	92.10	1,500,000	1,381,507.50
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B6VGGK8	TRANSPORT FOR LON 3.625% 15/05/2045	80.09	5,073,000	4,062,740.21
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B6VTRW8	SOUTHERN GAS NETWORKS 4.875% 05/10/2023	99.72	204,000	203,424.72
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B6Z0ST1	IMPERIAL TOBACCO FIN. 5.50% 28/09/2026	98.68	457,000	450,989.54
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B6ZRW88	RWE FIN. 4.75% 31/01/2034	94.55	3,000,000	2,836,533.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B704MY8	GATWICK FNDG. 5.75% 23/01/2039	99.10	5,046,000	5,000,700.44
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B731HB8	THFC FNDG. NO 3 5.20% 11/10/2043	99.44	9,626,000	9,572,197.02
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B73M9V5	LLOYDS TSB BANK 5.125% 07/03/2025	100.81	1,995,000	2,011,243.29
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B74GC06	NOTTING HILL HOUSING TST. 3.75% 20/12/2032	90.82	100,000	90,815.30

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B7581Q0	ABP FIN. 6.25% 14/12/2026		102.26	460,000	470,415.28
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B763G92	LCR FIN. 5.10% 07/03/2051		114.45	3,400,000	3,891,416.23
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B788KW6	FIDELITY INTL. 7.125% 13/02/2024		100.99	4,400,000	4,443,450.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B789V59	KON. 5.00% 18/11/2026		99.78	654,000	652,530.36
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B78F3W8	ANGLIAN WATER SERVS. FINC. 4.50% 05/10/2027		98.41	5,500,000	5,412,468.77
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B79M9P3	MOTABILITY OPERATIONS GRP. 4.375% 08/02/2027		98.98	100,000	98,975.20
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B7FBK84	HEATHROW FNDG. 7.125% 14/02/2024		101.04	3,753,000	3,792,166.31
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B7JCF2	SOUTHERN ELEC. POW 5.50% 7/6/2032		103.72	719,000	745,718.76
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B7KDMH8	RBOS. 5.125% 13/01/2024		100.28	1,880,000	1,885,341.08
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B7KPHK2	TIME WARNER CABLE 5.25% 15/07/2042		83.82	14,214,000	11,913,797.84
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B7KSP41	TRANSPORT FOR LON 3.875% 23/07/2042		84.88	15,205,000	12,906,151.57
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B7LNT65	NORTHUMBRIAN WATER FIN. 5.125% 23/01/2042		95.45	582,000	555,512.86
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B7MJ3L5	ABBEY NATL. TSY. SERVS. 5.25% 16/02/2030		104.14	3,353,000	3,491,646.55
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B7X4V48	DEUTSCHE BAHN FIN. 4.50% 29/11/2072		98.15	1,000,000	981,523.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B7XQ5J7	WELLS FARGO 3.50% 12/09/2029		88.94	1,200,000	1,067,228.94
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B823YH7	YORKSHIRE WATER S 6.375% 19/08/2039		110.66	539,000	596,455.94
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B839Q34	THAMES WATER UTLS.CAYMAN FINC. 4.375% 03/07/2034		90.51	162,000	146,630.15
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B83MSH1	LONDON POWER NETW 6.125% 07/06/2027		103.73	2,113,000	2,191,872.10
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B83ZQG5	BROADGATE FINC. 5.098% 05/04/2033		93.12	1,404,501	1,307,910.66
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B8489J7	CTRL SECTION 1 FI 5.234% 02/05/2035		106.68	570,227	608,303.51
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B84GGK1	HSBC HLDGS. 6.00% 29/03/2040		90.08	2,600,000	2,342,202.20
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B84LBG7	II CANARY WHARF FIN PLC 5. 5.95% 22/OCT/2037		104.34	2,910,000	3,036,287.54
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B84QXJ9	CITIGROUP 5.15% 21/05/2026		99.97	1,750,000	1,749,389.25
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B84SWB0	HAMMERSON 7.25% 21/04/2028		92.71	135,000	125,160.19
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B84TS93	SP MANWEB 4.875% 20/09/2027		99.85	1,653,000	1,650,560.17
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B84Z9V0	UK. GILT 3.25% 22/01/2044		91.02	7,920,000	7,208,784.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B87DTJ9	METROPOLITAN LIFE GBL. FNDG. I 3.50% 30/09/2026		95.53	2,550,000	2,435,933.40
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B87W554	DIGITAL STOUT HLDG. 4.25% 17/01/2025		97.60	360,000	351,368.64
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B89BQT0	BARCLAYS BANK 5.75% 14/09/2026		100.42	16,176,000	16,243,275.98
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B89KPJ0	BHP BILLITON FIN. 4.30% 25/09/2042		89.24	853,000	761,180.52
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B8BGCN9	CLYDESDALE BANK 4.625% 08/06/2026		100.54	4,972,000	4,999,025.35
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B88QJB6	THAMES WATER UTLS. CAYMAN FIN. 4.625% 04/06/2046		84.89	411,000	348,893.01
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B8BR9T7	THAMES WATER UTILI 6.50% 09/02/2032		107.01	1,000,000	1,070,109.30
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B8C36H1	V/SHIRE. WATER SERVS. 3.625% 01/08/2029		92.07	7,703,000	7,092,011.06
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B8CHDW7	AT&T 4.875% 01/06/2044		89.14	1,121,000	999,293.03
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B8GDZ58	AMERICA MOVIL SAB 5.75% 28-06-30		103.75	3,340,000	3,465,296.76
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B8H76L2	EURP. INV. BANK 4.50% 7/3/2044		104.97	2,500,000	2,624,330.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B8H8FT6	RABOBANK NEDERLAND 5.25% 14/09/2027		96.79	4,729,000	4,577,388.26
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B8J4DH6	SAXON WEALD CAP. 5.375% 06/06/2042		99.36	2,161,000	2,147,145.83
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B8KQNB5	AMERICA MOVIL 4.375% 07/08/2041		87.07	2,804,000	2,441,449.36
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B8MJD82	PFIZER 7.20% 15/03/2039		126.01	4,500,000	4,586,241.62
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B8NW4G2	C/WEALTH. BANK OF AUS. 3.00% 04/09/2026		95.54	7,920,000	7,566,625.44
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B8NYBZ6	CENTRICA 4.25% 12/09/2044		80.01	5,807,000	4,646,169.96
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B8Q5WD1	GREAT PLACES HOUSING GRP. 4.75% 22/10/2042		96.36	1,000,000	963,632.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B928G06	APT PIPELINES 4.25% 26/11/2024		97.82	758,000	741,495.31
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B931VW7	UPP BD. 1 ISSUER 4.9023% 28/02/2040		95.67	3,094,530	2,960,535.13
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B96W8K8	AT&T 4.25% 01/06/2043		82.58	6,686,000	5,521,058.11
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B990GY9	HIGH SPEED RAIL F 4.375% 01/11/2038		92.45	7,056,000	6,523,328.45
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B9B4597	LIVERPOOL VICTORIA F F2V 22/05/2043		99.34	4,799,000	4,767,101.05
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B9GWFV8	SCOTTISH WIDOWS 7.00% 16/06/2043		98.93	4,560,000	4,511,127.08
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B9J4WB0	SCOTTISH WIDOWS 5.50% 16/06/2023		99.86	3,400,000	3,395,216.20
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B9JHHL4	ARQIVA FINANCING 4.882% 31/12/2032		95.77	2,633,334	2,521,998.35
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B9JST33	TESCO PROP. FIN. 5.4111% 13/07/2044		95.64	3,085,260	2,950,646.41
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B8GTNH5	UNITE USAF II 3.374% 30/06/2028		99.42	1,274,000	1,266,561.94
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B8T3MP5	AA BD. 6.269% 31/07/2025		97.99	6,892,000	6,753,312.28
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	B8X4JMO	UNIVERSITY OF MANC 4.25% 04/07/2053		94.33	1,011,000	953,677.31
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BCF5P42	POPLAR HARCA VIA 4.843% 30/09/2043		90.51	4,028,000	3,645,835.44
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BDONBF1	A2DOMINION HOUSING 3.50% 15/11/2028		91.94	2,660,000	2,445,572.08
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BD0XH20	UK. GILT 1.75% 22/07/2057		60.00	0	0.06
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BD0XQG7	WESTFIELD AMERICA 2.625% 30/03/2029		79.86	6,555,000	5,234,691.90
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BD24FS3	NATL. EXPRESS GRP. 2.50% 11/11/2023		98.16	925,000	907,961.50
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BD319Y7	JOHNSON & JOHNSON 3.70% 01/03/2046		89.75	6,000,000	4,355,288.71

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BD363N9	WESTPAC BANKING 2.125% 2/5/2025		94.15	650,000	611,973.70
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BD3BRZ4	INTERCONTINENTAL 2.125% 24/08/2026		89.90	4,811,000	4,324,997.09
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BD3F983	THAMES WATER UTIL 2.375% 3/5/2023		99.73	1,200,000	1,196,816.45
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BD46026	MARTLET HOMES 3.00% 09/05/2052		69.98	629,000	440,147.78
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BD4H6X2	ST JAMES'S ONCOLO 2.804% 31/03/2037		83.35	1,136,233	947,010.44
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BD5GG6L6	JRP GRP. 9.00% 10/26/2026		106.73	2,650,000	2,828,212.50
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BD5HD41	COMPASS GRP. 2.00% 03/07/2029		86.49	550,000	475,697.97
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BD5JNH0	DOMINO'S PIZZA MASTER I '1A A2I' 4.116% 25/07/2048		96.20	2,386,090	1,856,538.88
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BD6C787	GATWICK FUNDING L 2.625% 07/10/2046		61.45	7,364,000	4,524,912.90
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BD8C5T2	NATL. GRID GAS FI 2.625% 22/09/2038		68.94	2,822,000	1,945,540.70
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BD8G5P0	NATL. GRID GAS FIN 2.75% 22/09/2046		61.67	5,300,000	3,268,510.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BD8N5L7	SEVERN TRENT UTILI 2.75% 5/12/2031		83.85	3,335,000	2,796,424.18
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BD9GVN9	CREDIT SUISSE GRP F2F 12-09-2025		92.38	9,781,000	9,035,814.96
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BDPCY56	WELLS FARGO 2.00% 28/07/2025		92.96	1,660,000	1,543,189.12
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BDD1PL6	SANTANDER UK GRP. 3.625% 14/01/2026		94.51	630,000	595,390.32
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BDDVWV5	AA BD. 4.875% 31/07/2024		98.10	5,430,000	5,327,047.20
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BDDXT10	AMERICAN AIRLINES 3.65% 15/02/2029		91.27	8,236,000	6,079,516.26
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BDFZNN4	PENARIAN HOUSING 3.212% 07/06/2052		73.60	2,159,000	1,589,082.29
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BDGN9H3	VODAFONE GRP. 3.00% 12/08/2056		61.33	4,000,000	2,453,172.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BDH48J0	AKELIUS RESIDENTI 2.375% 15/08/2025		92.25	3,135,000	2,892,050.04
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BDH4HM6	BANK OF AMERICA 2.30% 25/7/2025		94.59	4,506,000	4,262,050.12
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BDQQ035	CHARM FIN. 3.509% 12/04/2048		68.22	4,200,000	2,865,030.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BDR7037	PRS FIN. 1.75% 24/11/2026		91.59	4,635,491	4,245,655.37
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BDRHNP0	UK. GILT 1.25% 22/07/2027		91.39	46,580,000	42,567,598.80
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BDRJ5L6	LAND SECS. CAP. M 2.399% 8/2/2029		87.50	2,300,000	2,012,575.13
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BDRJ5M7	LAND SECS. CAP. M 1.974% 8/2/2024		97.23	606,000	589,235.01
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BDRJH43	DWR CYMRU FINC. 2.50% 31/03/2036		77.77	670,000	521,066.67
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BDRMNT9	MERCEDES-BENZ INTL 2.00% 04/09/2023		98.82	10,800,000	10,673,013.60
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BDRTW15	PLACES FOR PEOPLE 3.625% 22/11/2028		92.29	1,100,000	1,015,227.40
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BDRW140	THAMES WATER UTIL 2.625% 24/01/2032		81.37	1,091,000	887,714.03
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BDRYRX7	WESTERN POWER DIS 2.375% 16/05/2029		84.90	7,831,000	6,648,135.28
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BDSHVV1	BWP ISSUER 2.868% 30/06/2036		84.96	382,329	324,830.37
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BDVJ608	LONDON & QUADRANT 2.25% 20/07/2029		84.93	2,478,000	2,104,545.58
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BDVJ653	LONDON & QUADRANT 2.75% 20/07/2057		60.93	8,100,000	4,935,613.50
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BDW0D57	PACIFIC NATL. FIN. 5.00% 19/09/2023		99.16	3,787,000	3,755,196.77
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BDZ4JZ5	PENSION INS. 5.625% 20/09/2030		90.22	3,545,000	3,198,425.55
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BF051Q2	STUDENT FIN. 2.6663% 30/09/2024		97.92	1,470,000	1,439,367.08
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BF09NM4	STANDARD LIFE ABER 4.25% 30/06/2028		89.00	2,000,000	1,439,605.26
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BF0GXN6	LAND SECS. CAP. M 2.625% 22/09/2037		75.30	1,500,000	1,129,507.50
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BF0GXT2	LAND SECS. CAP. MK 2.75% 22/09/2059		61.82	9,379,000	5,798,309.62
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BF0QCQ2	PRINCIPALITY B/SO 2.375% 23/11/2023		97.84	5,450,000	5,332,389.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BF0VTL1	LLOYDS BANKING GRP 2.25% 16/10/2024		95.12	1,928,000	1,833,894.32
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BF1Y1D5	ANNINGTON FUNDING 3.935% 12/07/2047		70.38	5,405,000	3,804,222.77
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BF1Y1M4	ANNINGTON FNDG. 3.685% 12/07/2034		79.09	8,665,000	6,853,425.78
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BF23RH7	SHAFTESBURY CHINA 2.348% 30/09/2027		99.07	8,200,000	8,123,602.65
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BF28W11	SOUTHERN GAS NETWO 3.10% 15/09/2036		77.34	4,045,000	3,128,578.57
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BF29TT1	HOUSING & CARE 21 3.288% 08/11/2049		73.66	3,700,000	2,725,545.80
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BF2PL15	VIRGIN MONEY UK F2V 25/09/2026		93.71	4,827,000	4,523,261.03
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BF329N3	VERIZON COMMS. 3.375% 27/10/2036		81.91	920,000	753,556.36
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BF3FPL2	HSBC HLDGS. F2V 13/11/2026		91.15	9,451,000	8,614,415.15
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BF42BT2	DIGITAL STOUT HLDG 3.30% 19/07/2029		85.76	1,637,000	1,403,858.91
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BF42G53	BAZALGETTE FIN. 2.375% 29/11/2027		89.58	1,869,000	1,674,319.73
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BF42GV9	DIGITAL STOUT HLDG 2.75% 19/07/2024		96.31	400,000	385,235.89
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BF44KG8	GEN. MOTORS FINL. 2.25% 06/09/2024		95.49	1,760,000	1,680,631.04
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BF475W8	VIRGIN MONEY UK PLC F2F 22/06/2025		95.17	1,440,000	1,370,494.08
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BF4VBH7	NEWRIVER REIT 3.50% 7/3/2028		85.33	573,000	488,913.42
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BF54Q69	EVERSHOLT FNDG. 3.529% 07/08/2042		75.29	1,866,000	1,404,863.30
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BF59T21	BARCLAYS 3.25% 17/01/2033		79.46	8,300,000	6,595,088.70
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BF5KX77	PEABODY CAP. NO 2 3.25% 14/09/2048		72.14	2,900,000	2,092,167.10
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BF7MF19	CATALYST HOUSING 3.125% 31/10/2047		70.52	560,000	394,925.21
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BF7NYD7	ORBIT CAP. 3.375% 14/6/2048		73.87	3,898,000	2,879,390.23
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BF8F528	NOTTING HILL HOUSI 3.25% 12/10/2048		71.18	5,923,000	4,216,177.14

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BF99W39	YORKSHIRE B/SOC. F2F 13-09-2028		86.17	11,652,000	10,040,831.35
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BFCB4V4	LIVESTW CAP. STP 02-10-2048		105.59	350,000	369,554.50
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BFCM978	PFIZER 2.735% 15/06/2043		73.31	2,628,000	1,926,559.94
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BFFFBF6	TRITAX BIG BOX RE 3.125% 14/12/2031		83.82	1,215,000	1,018,429.80
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BFLTWR1	GS. GRP. 3.125% 25/07/2029		87.18	7,935,000	6,917,828.22
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BFMY1F6	VIRGIN MONEY UK F2V 14/12/2028		99.25	4,716,000	4,680,799.78
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BFWY9R4	GATWICK FNDG. 3.25% 26/02/2048		68.32	604,000	412,663.07
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BFXLL89	LONDON & QUADRANT 3.125% 28/02/2053		67.37	2,780,000	1,872,911.02
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BFXPT21	VOLKSWAGEN INTL. 4.125% 17/11/2031		91.40	7,000,000	6,398,063.38
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BFXSR7R	CADENT FIN. 3.125% 21/03/2040		72.26	2,490,000	1,799,237.11
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BFXYHD5	LEEDS B/SOC. F2V 25/04/2029		88.17	3,858,000	3,401,467.43
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BFXZJB0	GRAINGER 3.375% 24/4/2028		85.76	1,612,000	1,382,389.94
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BFXZPC3	VIRGIN MONEY HLDGS. F2V 24/04/2026		92.69	2,235,000	2,071,641.62
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BFYF3Z1	INFORMA 3.125% 5/7/2026		92.93	664,000	617,043.91
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BFYX300	UNITE GRP. 3.50% 15/10/2028		88.47	953,000	843,107.39
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BFZ6JW2	BLEND FNDG. 3.459% 21-09-2047		77.87	6,965,000	5,423,748.79
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BFZJ932	OPTIVO FIN. 3.283% 22/03/2048		72.50	720,000	521,982.72
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BG087M6	INC. CONTINGENT STUDENT LOAN '2 A1' FRN 24/07/2058		99.50	2,395,339	2,383,438.47
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BG0C535	TAURUS 2018-2 UK DAC 'UK2 A' FRN 22/05/2028		99.38	3,070,116	3,051,064.36
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BG0QMX6	HEATHROW FNDG. 4.625% 31/10/2046		86.19	2,128,000	1,834,125.33
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BG0R7B2	TELEREAL SECURED F 4.01% 10/12/2031		92.59	5,873,980	5,438,636.59
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BG106H9	UNIVERSITY OF CA 0.25% IL 27/06/2068		76.41	1,305,000	997,132.23
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BG21PF2	NATWEST GROUP PLC 2.875%-FRN SNR 19/09/26		93.17	2,817,000	2,624,564.32
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BG378D8	LAND SECS. CAP. M 2.375% 29/3/2027		90.45	5,950,000	5,381,841.05
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BGBWVFB	AT&T 4.375% 14/09/2029		95.03	332,000	315,498.27
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BGCZH81	UNITE USAF II 3.921% 30/06/2025		96.21	1,800,000	1,731,796.54
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BGF8K8T	WELLTOWER 4.80% 20/11/2028		94.95	2,090,000	1,984,438.28
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BGHHDR3	DIGITAL STOUT HLDG 3.75% 17/10/2030		86.64	267,000	231,338.34
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BGK0647	METROCENTRE FIN 8.75% PIK 06/12/2023		42.50	2,469,075	1,049,357.08
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BGL8811	TC DUDGEON OFTO 3.158% 12/11/2038		86.82	4,202,969	3,649,091.45
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BGM5KK7	GOSFORTH FNDG. 2018-1 '1X A2' FRN 25/08/2060		109.89	0	0.01
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BGM67Q2	WESSEX WATER SERV 1.50% 17/09/2029		78.69	1,236,000	972,559.41
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BGNKKQ4	PRUDENTIAL F2V 20/10/2068		85.94	6,500,000	5,586,048.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BGNKKR5	PRUDENTIAL F2V 20/10/2051		91.20	10,325,000	9,416,157.16
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BGQYFS0	ANGLIAN WATER SERV 2.75% 26/10/2029		88.24	4,194,000	3,700,952.31
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BGR7FB1	SOUTHERN HOUSING G 3.50% 19/10/2047		74.87	1,205,000	902,232.97
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BH05DR1	L&G. GRP. F2V 14/11/2048		94.00	1,550,000	1,457,000.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BH0WGT5	GREATER GABBARD O 4.137% 29/11/2032		95.36	2,542,615	2,424,605.62
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BH2YHT6	CPUK FIN. 3.69% 28/08/2028		89.20	4,600,000	4,103,342.60
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BH31693	INC. CONTINGENT STUDENT LO 2 A2 2.50% 24/07/2058		76.21	1,768,740	1,347,884.24
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BH3ZXC3	NIBC BANK 3.125% 15/11/2023		98.09	2,400,000	2,354,047.20
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BH57VG7	M&G F2V 19/12/2063		88.30	13,224,000	11,676,635.76
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BH5M4P2	PEABODY CAP. NO 2 4.625% 12/12/2053		91.47	8,720,000	7,976,027.96
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BHD6CJ6	GB SOCIAL HOUSING 5.193% 12/02/2038		98.58	4,585,000	4,520,121.13
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BHJXW80	CPUK FIN. 3.69% 28/08/2028		89.20	6,234,000	5,560,921.25
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BHL1CP9	YORKSHIRE WATER FI 2.75% 18/04/2041		71.25	863,000	614,873.86
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BHNG887	VIRGIN MONEY UK F2V 03/09/2027		91.82	390,000	358,101.12
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BHNV398	BANCO SANTANDER S 1.375% 31/07/2024		94.83	2,000,000	1,896,556.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BHNV7Z2	PROLOGIS EURO FIN LLC 0.625% GTD SNR NTS 10/09/31EUR1000' REGS		72.08	2,990,000	1,893,800.41
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BHQTVL7	CLARION FNDG. 2.625% 18/01/2029		88.33	3,500,000	3,091,378.50
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BHXH5M3	ORANGE 3.25% 15/01/2032		88.43	7,600,000	6,720,908.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BHZM1G2	PRS FIN. 2.00% 23/01/2029		88.73	1,790,000	1,588,311.75
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BJ02978	HSBC HLDGS. F2F 29/05/2030		84.97	7,218,000	6,133,437.76
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BJ05TF5	AXA F2F 16/01/2054		94.32	9,294,000	8,766,212.33
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BJ0CLK5	NOTTING HILL GENE 2.875% 31/1/2029		88.95	3,397,000	3,021,762.73
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BJ2L036	CITIGROUP 2.75% 24/01/2024		97.98	3,236,000	3,170,496.89
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BJ2WB69	MORHOMES 3.40% 19/02/2038		80.92	6,049,000	4,894,941.54
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BJ3WD51	ELECTRICITE DE FRANC F2V PERP		83.50	7,800,000	6,512,610.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BJ4SZQ3	GREENE KING FIN. 3.593% 15-MAR-35		84.47	6,193,642	5,232,045.75
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BJ4XKN0	ELECTRICITE DE FRA 6.00% 23/01/2114		92.14	15,200,000	14,004,884.80
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BJ5FZT6	FISERV 3.00% 01/07/31		84.92	1,050,000	891,660.36
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BJ5RNF4	LONDON POWER NETW 2.625% 01-MAR-29		87.63	8,329,000	7,298,544.45

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BJ7BTL2	GS. GRP. 4.25% 29/01/2026		97.40	1,030,000	1,003,201.37
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BJ8RZV1	ELECTRICITE DE FRA 6.00% 23/01/2114		92.14	2,400,000	2,211,297.60
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BJ9J6N5	HOME GRP. 3.125% 27/03/2043		73.62	1,159,000	850,979.52
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BJCWX9	ING GROEP 3.00% 18/02/2026		93.76	10,800,000	10,126,436.40
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BJCZ6R4	BNP PARIBAS 3.375% 23-JAN-26		94.80	7,325,000	6,944,193.98
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BJDQ5Y6	UTD. UTILITIES WA 2.625% 12/2/2031		85.42	350,000	298,979.45
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BJFD1Q9	RL FIN. BONDS NO 4 F2V 07/10/2049		75.56	16,688,000	12,608,946.41
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BJH7KG2	BLEND FNDG. 2.984% 15/03/2034		81.61	950,000	775,285.50
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BJJMM25	HSBC HLDGS. F2F 22/07/2028		89.61	2,021,000	1,810,953.38
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BJKOPN0	L&G. GRP. F2V 31.12.49		78.75	400,000	315,000.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BJL57B6	ARQIVA FINC. 5.34% 30/06/2030		95.87	2,323,000	2,227,085.12
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BJLKB93	THERMO FISHER SCI 1.875% 01/10/2049		64.17	2,841,000	1,601,981.25
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BJLD0Z5	WELLS FARGO 2.50% 02-MAY-29		84.38	3,630,000	3,063,111.07
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BJLK012	BANQUE FEDERATIVE 1.75% 19/12/2024		94.09	2,700,000	2,540,381.40
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BJLN8T5	AROUNDTOWN 3.625% 10-APR-31		60.74	1,595,000	968,775.04
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BJLR0J1	UK. GILT 1.625% 22/10/2054		60.20	760,000	457,520.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BJM0H32	CITIGROUP 1.75% 23-10-26		88.71	7,510,000	6,662,406.38
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BJMH853	UK. GILT 0.875% 22/10/2029		85.34	15,000,000	12,801,600.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BJMZDY0	SOUTHERN HOUSING G 4.50% 4/2/2039		93.82	1,850,000	1,735,692.61
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BJN6Q10	AROUNDTOWN AROUNDTOWN F2V PERP		36.92	720,000	265,852.80
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BJPSYN3	COVENTRY B/SOC. COVENTRY B/SOC. F2V PERP		88.37	2,200,000	1,944,197.20
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BJQ31J1	BARCLAYS 3.00% 08-MAY-26		92.05	4,950,000	4,556,430.45
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BJQNDQ2	PRUDENTIAL F2V 20/07/2049		96.80	5,000,000	4,840,245.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BJQSGL3	VERIZON COMMS. 2.50% 08-APR-31		83.43	1,100,000	917,779.18
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BJR6C85	ROTHESAY LIFE 3.375% 12/07/2026		91.53	5,460,000	4,997,478.35
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BJRFWM6	SOCIETE GENERALE 1.875% 03/10/2024		94.81	1,900,000	1,801,346.68
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BJSB405	TOYOTA MOTOR FIN. 1.375% 23/05/2023		99.49	1,579,000	1,570,971.20
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BJTMRG4	MANCHESTER AIRPORT 4.75% 31/03/2034		96.18	3,407,000	3,277,012.73
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BJTPBZ0	NATL. EXPRESS GRP 2.375% 20/11/2028		85.50	4,471,000	3,822,857.01
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BJVJP58	FIDELITY NATL. INF 3.36% 21/05/2031		87.54	1,960,000	1,715,876.12
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BJVHWS3	NOTTING HILL HOUS 4.375% 20/02/2054		86.48	500,000	432,386.08
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BJXS2C9	FIDELITY NATL. INF 3.36% 21/05/2031		87.54	166,000	145,324.20
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BK0Y692	TP ICAP 5.25% 29/05/2026		94.57	2,463,000	2,329,182.75
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BK3F528	IMPERIAL TOBACCO 4.875% 07/06/2032		86.64	1,500,000	1,299,670.50
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BK5GM39	CADENT FIN. 2.25% 10/10/2035		70.40	4,292,000	3,021,512.20
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BK60M22	MEDTRONIC GBL. HLD 1.75% 02/07/2049		63.27	712,000	395,839.17
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BK6TYH5	REALTY INC. 3.25% 15/06/20290		91.41	8,000,000	5,914,607.92
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BK6YSH8	DAIMLER INTL. FIN 1.625% 11-11-24		95.24	1,000,000	952,400.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BK8M6K9	BRITISH AIRWAYS 20 3.30% 15/12/2032		86.59	4,647,728	3,255,029.64
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BK8Q4Q3	WESTFIELD STRATFO 1.642% 04/08/2026		87.52	19,382,000	16,963,799.83
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BK9J380	VERIZON COMMS. 1.50% 18/09/2030		81.02	8,300,000	5,438,424.79
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BK9ZCQ5	UNILEVER 1.50% 22/07/2026		91.73	1,630,000	1,495,125.65
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BKBM446	UTD. AIRLINES 2019 2.70% 01/05/2032		84.50	1,348,900	921,820.64
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BKBS3G9	WESTERN POWER DIST 1.75% 9/9/2031		76.97	4,374,000	3,366,462.22
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BKC9SR7	BERKSHIRE HATHAWA 2.375% 19/06/2039		72.29	1,002,000	724,300.49
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BKC9ST9	BERKSHIRE HATHAWA 2.625% 19-06-59		63.27	2,604,000	1,647,436.22
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BKDV731	PHOENIX GROUP HOLDING 5.867%		93.00	4,634,000	4,309,461.26
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BKDW555	BANCO BILBAO VIZCAYA F2V 16/01/2030		91.87	3,000,000	2,421,809.43
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BKFBJT9	ROTHESAY LIFE F2V 17/09/2029		97.61	9,500,000	9,272,950.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BKKL1X2	ROYAL BANK OF CAN 1.125% 15-12-25		90.11	8,770,000	7,902,980.26
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BKLUXY0	BRASS NO 8 '8X A2' FRN 16/11/2066		101.01	0	0.21
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BKM6953	DNB BANK ASA 1.375% 12/06/2023		99.30	2,826,000	2,806,175.61
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BKMG3J5	LLOYDS BANKING GRP. F2V 15/01/2026		93.18	1,085,000	1,010,960.69
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BKP55P9	SOUTH EASTERN POWE 1.75% 30/09/2034		72.14	1,449,000	1,045,314.03
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BKP8439	N/WIDE. BLDG SOCIETY FRN 24/02/2031		97.97	3,653,000	3,578,869.67
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BKPG370	APT PIPELINES 2.50% 15/3/2036		68.89	2,000,000	1,377,836.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BKQN499	JUPIT 1X B '1X B' FRN 20/07/2060		99.09	1,276,000	1,264,370.54
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BKQV976	AT&T 7.00% 30/04/2040		113.36	150,000	170,040.35
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BKRS288	EUROCLEAR BANK 1.25% 30-09-24		94.24	4,325,000	4,075,931.90
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BKRTYB8	TRANSPORT FOR LOND 4.00% 07/04/2064		84.19	6,217,000	5,233,913.91
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BKRVWW1	UTD. MEXICAN STAT 5.625% 19/03/2114		76.16	11,700,000	8,910,257.86
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BKRWNG5	LIVEWEST TSY. 2.25% 10-10-43		66.83	390,000	260,626.08



Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BKS8W76	CREDIT AGRICOLE 4.875% 23/10/2029		98.73	1,900,000	1,875,927.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BKS93N2	FNDG. VI '1 A' FRN 15/07/2026		98.66	2,089,000	2,061,003.22
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BKSCW23	AA BOND CO LTD 3.25% 31/07/2028		79.89	5,019,000	4,009,699.18
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BKSF63	STANDARD CHARTERE 4.644% 01/04/2031		93.03	4,084,000	3,072,642.20
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BKTDVX9	JUST GRP. 8.125% 26/10/2029		102.23	2,750,000	2,811,352.50
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BKV4HZ4	LOGICOR 2019-1 UK 1.875% 17/11/2026		88.34	6,644,000	5,869,018.32
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BKVB357	MASSMUTUAL GBL. F 1.375% 15/12/2026		88.16	4,306,000	3,796,105.01
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BKWGTY2	SSE SSE F2V PERP		91.72	1,785,000	1,637,137.74
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BKX8GL3	PENSION INSURANCE 4.625% 07/05/2031		83.92	1,620,000	1,359,560.25
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BKXNHR1	GATWICK FNDG. 4.625% 27/03/2034		92.57	6,947,000	6,430,766.84
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BKYBZ92	YORKSHIRE WATER FI 1.75% 26/11/2026		88.77	1,237,000	1,098,076.86
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BLONRB5	ENW FIN. 4.893% 24/11/2032		98.12	3,874,000	3,801,114.56
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BL0P0J0	NATL. GRID GAS 1.125% 14/1/2033		67.23	2,825,000	1,899,191.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BL1FDX4	CK HUTCHISON GRP. 2.00% 17-10-27		87.35	683,000	596,624.41
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BL1GV58	L&G. GRP. F2V 26/11/2049		84.12	2,630,000	2,212,235.02
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BL2FJX5	INTESA SANPAOLO 2.50% 15/1/2030		80.76	1,627,000	1,313,945.81
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BL396H9	CPI PROP. GRP. 2.75% 22/01/2028		68.16	2,592,000	1,766,795.33
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BL39MT3	SP TRANSMISSION 2.00% 13/11/2031		81.13	1,909,000	1,548,744.97
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BL3F008	PORTERBROOK RAIL 4.625% 4/4/2029		95.32	5,759,000	5,489,547.91
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BL3F008	PORTERBROOK RAIL 4.625% 04/04/2029		95.32	2,911,000	2,774,800.13
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BL4KJ53	EASTERN POWER NET 2.125% 25/11/2033		76.53	812,000	621,412.65
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BL54F53	REALTY INCOME CORP 1.75% 13/07/2033		71.50	1,700,000	1,215,580.82
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BL56GL2	GE HEALTHCARE HLD 6.377% 22/11/2052		111.94	2,532,000	2,292,271.19
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BL57N28	BP CAPITAL MARKETS PLC BP CAPITAL MKT F2V 31/12/49		89.81	5,343,000	4,798,350.61
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BL5C784	NATWEST GRP. F2V 09/11/2028		85.50	15,430,000	13,191,878.50
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BL68HJ2	UK. GILT 0.125% 30/1/2026		91.09	16,120,000	14,684,030.40
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BL6C783	ING GROEP NV F2F 30/8/2026		98.48	4,500,000	4,431,429.90
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BL6D3L1	COMCAST 1.95% 15/1/2031		83.26	5,000,000	3,366,844.43
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BL71N25	NATL. GRID GAS 1.375% 07/02/2031		74.57	4,200,000	3,131,908.08
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BL96WB0	NATL. GRID ELECTRI 2.00% 17/04/2040		63.11	5,867,000	3,702,936.98
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BL97BV6	INVESTEC F2F 16/07/2028		81.46	12,450,000	10,142,042.35
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BL981Z3	ASSURA FIN PLC 1.625% 30/06/2033		69.74	6,954,000	4,849,733.51
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BLB2Z06	BUPA FIN. 4.125% 14/06/2035		79.27	4,363,000	3,458,764.35
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BLBJ091	BPCE F2V 30/1/2032		82.04	3,500,000	2,871,372.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BLBJHM3	BLACKSTONE PP EUR 2.00% 20/10/2025		86.44	3,276,000	2,831,672.84
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BLBJJ16	BLACKSTONE PROPER 2.625% 20/10/2028		76.24	2,016,000	1,537,026.37
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BLBLTM3	SVENSKA HANDELSBANKE F2V 23/8/2032		92.52	7,085,000	6,555,316.90
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BLC8C68	JPM. CHASE F2F 24/03/2031		97.24	5,000,000	3,932,100.60
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BLCCV00	DEXIA CREDIT LOCAL 0.25% 10/12/2026		86.11	4,700,000	4,047,388.53
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BLD1X85	3I GRP. 3.75% 5/6/2040		75.58	4,807,000	3,632,979.25
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BLD4CY3	BRITISH AIRWAYS 20 4.25% 15/11/2032		93.70	542,738	411,290.83
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BLD6QH0	FEDEX 2020-1 CLAS 1.875% 20/2/2034		84.46	18,287,983	12,491,701.85
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BLF7ZP2	L&G. GRP. F2V 1/11/2050		87.05	6,493,000	5,652,227.92
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BLF8243	VERIZON COMMOS. 1.875% 3/11/2038		63.87	7,557,000	4,826,416.49
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BLF8RL5	SCOTTISH HYDRO ELE 1.50% 24/3/2028		85.23	1,000,000	852,306.98
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BLFB1W3	BANK OF AMERICA F2F 02/06/2029		83.22	5,946,000	4,948,207.68
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BLFB2W0	NATWEST GRP. F2V 28/11/2031		84.34	10,509,000	8,863,605.87
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BLFBWW0	EVERSHOLT FNDG. 2.742% 30/6/2040		81.05	13,093,590	10,612,446.03
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BLFDXD4	AIR CANADA 2020-2 5.25% 1/4/2029		97.58	2,915,023	2,300,582.53
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BLFG827	HOME DEPOT 3.625% 15/04/2052		80.61	1,494,000	974,066.29
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BLFGBN9	NESTLE HLDGS. 2.50% 04/04/2032		85.98	2,471,000	2,124,508.97
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BLGYFN0	FIRST ABU DHABI B 1.125% 07/09/2026		87.09	3,202,000	2,788,543.24
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BLH2QW9	HEATHROW FNDG. 2.625% 16/03/2028		84.33	1,997,000	1,684,130.01
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BLMQBB0	MANCHESTER AIRPORT GRP. FNDG. 4.125% 02/04/2024		98.84	801,000	791,720.42
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BLMQCC2	BPCE 5.25% 16/04/2029		92.85	4,300,000	3,992,670.96
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BLN7TM9	ONTARIO TEACHERS' 1.125% 15/05/2026		90.53	2,311,000	2,092,208.39
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BLNM7D1	GS. GRP. F2F 29/10/2029		90.23	5,542,000	5,000,269.50
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BLNM7W0	BLACKSTONE PROP. 4.875% 29/04/2032		78.97	3,867,000	3,053,856.29
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BLPJY62	KREDITANSTALT FUER 0.75% 7/12/2027		86.54	5,000,000	4,327,105.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BLPK313	JUST GRP. F2V 15/4/2031		97.34	1,255,000	1,221,610.73
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BLR4KS9	ANNINGTON FNDG. 2.924% 06/10/2051		55.58	5,819,000	3,233,923.16
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMSJ9Z3	ORACLE CORP 2.8% 01/04/2027		93.00	10,000,000	7,521,815.04

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BM638D5	EXPERIAN FIN. 3.25% 7/4/2032		88.81	863,000	766,427.71
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BM638N5	OPTIVO FIN. 2.857% 7/10/2035		79.29	4,962,000	3,934,423.89
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BM8MMH2	EQUINOR 3.125% 6/4/2030		93.82	6,369,000	4,832,703.43
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BM8N2T7	ING GROEP NV F2F 07/12/2028		81.98	6,400,000	5,246,832.67
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BM8NSR7	WESSEX WATER SERV 5.125% 31/10/2032		98.04	2,567,000	2,516,738.96
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BM8SLB7	LEEDS BUILDING SO 1.375% 06/10/2027		84.46	3,996,000	3,374,882.96
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BM8SXD3	INVESTEC F2V 04/01/2032		80.69	1,703,000	1,374,181.35
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BM8Z2V5	UK. GILT 1.50% 31/07/2053		58.45	2,250,000	1,315,125.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BM91MQ7	LLOYDS BANKING GROUP F2V 15/12/2031		85.24	4,003,000	3,412,196.03
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BM99ZJ5	ENEL FIN. INTL. 1.00% 20/10/2027		84.04	9,687,000	8,140,886.99
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BM9GGM6	CREDIT SUISSE GRP. F2V 9/6/2028		83.90	795,000	667,006.32
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BM9MH43	SAGE GRP. 2.875% 08/02/2034		80.58	1,250,000	1,007,238.75
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BM9QN84	HEXAGON HOUSING A 3.625% 22/04/2048		72.62	1,355,000	984,064.69
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMB3T59	NATIONAL GAS TRANSMISSION PLC 5. 5.75% 05/APR/2035		100.42	1,438,000	1,444,015.79
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMBSDS5	ORSTED 2.50% 18/02/2049		69.22	11,285,000	7,811,330.29
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMBVPV1	VIRGIN MONEY UK PLC F2V 19/08/2031		83.40	2,555,000	2,130,929.38
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMBWPI2	MIDLAND HEART CAP 1.831% 12/08/2050		54.08	3,380,000	1,828,025.68
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMC44X4	COVENTRY BUILDING 1.00% 21/9/2025		90.30	2,810,000	2,537,331.65
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMC5579	SOCIETE GENERALE 1.25% 07/12/2027		82.13	4,600,000	3,777,823.60
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMC7TT4	ZURICH FINANCE IRELA F2V 19/04/2051		76.35	3,801,000	2,347,031.71
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMC86Y1	BRITISH AIRWAYS 20 2.90% 15/03/2035		82.24	3,302,014	2,196,333.23
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMCG816	EURP. INV. BANK 0.875% 15/5/2026		90.75	14,000,000	12,704,552.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMCM1W6	METROPOLITAN HOUS 1.875% 28/07/2036		69.12	4,500,000	3,110,440.50
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMCMWV7	WESTERN POWER DIS 1.625% 7/10/2035		67.43	3,073,000	2,072,136.19
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMCQPL5	BERG FINANCE 2021 DAC '1 B' FRN 22/04/2033		94.81	570,617	475,386.87
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMCQQL2	BERG FINANCE 2021 DAC '1 A' FRN 22/7/2033		96.48	1,617,262	1,371,022.34
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMCKYH0	BRUEGEL 2021 DAC '1X A' FRN 22/05/2031		95.03	4,349,961	3,632,253.23
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMD80C6	GUINNESS P/SHIP. 2.00% 22/04/2055		53.01	1,350,000	715,626.90
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMD8PX2	METROPOLITAN LIFE 0.625% 08/12/2027		82.46	1,372,000	1,131,364.92
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMD9513	WESSEX WATER SERV 1.25% 12/01/2036		61.52	2,184,000	1,343,661.71
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMDB9M8	EXTRA SPACE STORAGE LP 5.7% 01 5.7% 01/APR/2028		100.75	2,328,000	1,896,893.02
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMDCHP0	PENSION INS. 3.625% 21/10/2032		75.85	749,000	568,100.47
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMDGQP5	BANQUE FEDERATIVE 0.875% 07/12/2027		83.33	6,300,000	5,250,060.90
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMDH2L6	CPI PROP. GRP. 1.50% 27/01/2031		51.29	2,463,000	1,110,052.58
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMDHT82	BANQUE FED CRED MU 1.00% 16/07/2026		87.99	15,900,000	13,989,646.80
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMDWD18	PLACES FOR PEOPLE 2.50% 26/01/2036		73.02	9,886,000	7,218,589.14
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMDWZN4	WPP FIN. 3.75% 19/05/2032		86.99	968,000	842,056.73
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMF3773	HOUSING FIN. 8.625% 13/11/2023		101.96	3,247,617	3,311,301.34
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMFFNQ0	NATWEST GRP. F2F 29/03/2029		90.23	6,814,000	6,148,115.48
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMFNMZ6	SCOTTISH HYDRO E 2.125% 24/03/2036		71.37	1,975,000	1,409,462.93
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMFZNT3	CREDIT AGRICOLE SA CREDIT AGRICOLE SA F2V PERP		91.32	900,000	821,888.10
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMG8WY9	ISLE OF MAN GOV. 1.625% 14/09/2051		52.65	4,586,000	2,414,318.04
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMG8X13	YORKSHIRE B/SOC. F2F 15/09/2029		79.66	3,455,000	2,752,107.89
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMGM5T7	THAMES WATER UTIL 2.375% 22/4/2040		64.16	5,784,000	3,710,744.69
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMGNX96	GRAINGER 3.00% 03/07/2030		79.12	4,712,000	3,727,928.81
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMGQN84	LAND SECURITIES CAPITAL MARKETS 4.87% 15/SEP/2034		101.24	1,124,000	1,137,905.71
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMGR279	UK. GILT 0.125% 31/01/2024		96.94	3,830,000	3,712,878.60
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMGRRZ8	SALTAIRE FIN. 4.809% 14/03/2053		107.02	1,674,000	1,791,488.10
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMH5PF1	SW (FINANCE) PLC		86.57	5,255,000	4,549,312.46
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMH5PN9	SW (FINANCE) PLC		73.62	8,782,000	6,465,328.56
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMH5RK0	INTERCONTINENTAL 3.375% 8/10/2028		89.72	707,000	634,353.04
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMH8MV5	NORTHUMBRIAN WATE 6.375% 28/10/2034		107.72	3,591,000	3,868,354.48
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMHFP95	BPCE F2F 29/9/2028		100.60	6,800,000	6,840,541.60
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMHRN97	BLACKSTONE PROPER 1.625% 20/04/2030		69.65	987,000	604,019.05
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMHZM27	SANCTUARY CAP. 2.375% 14/04/2050		60.90	3,399,000	2,069,915.97
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMJ0KN7	TEMASEK FINANCIAL 2.75% 02/08/2061		70.79	11,700,000	6,698,327.50
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMNB2M9	COOPERATIVE RABO 4.625% 23/05/2029		91.60	4,286,000	3,926,096.01
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMQ5YQ6	ROYAL BANK OF SCOTLA F2V 14/8/2030		92.62	6,989,000	6,473,414.48
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMT7L79	TP ICAP FINANCE PLC 2.625% GTD 5 2.62% 18/NOV/2028		78.18	2,922,000	2,284,533.56
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMT8RT6	BANK OF MONTREAL 1.00% 09/09/2026		86.92	3,177,000	2,761,368.98
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMTTM72	METROPOLITAN LIFE 5.00% 10/1/2030		100.33	13,267,000	13,310,263.69
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMTXLG6	BMW INTERNATIONAL 0.75% 8/3/2024		96.69	4,365,000	4,220,719.29

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMTY653	ABN AMRO BANK 5.125% 22/2/2028	99.04	2,800,000	2,773,176.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMV3JS2	INTESA SANPAOLO 2.625% 11/03/2036	69.65	5,609,000	3,906,853.60
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMV3LL9	WORKSPACE GRP. 2.25% 11/03/2028	76.34	3,400,000	2,595,492.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMV7TC8	UK. GILT 3.25% 31/1/2033	97.81	5,000,000	4,890,300.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMVMMT1	DEUTSCHE BANK F2F 22/12/2028	79.75	5,000,000	3,987,640.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMW33V2	SW (FINANCE) PLC	86.55	2,050,000	1,774,248.35
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMW3GP7	AFFORDABLE HOUSING 3.80% 20/05/2042	93.84	580,000	544,268.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMW3XX4	NORTHUMBRIAN WATER 4.50% 14/2/2031	94.96	2,600,000	2,468,918.40
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMW4TF1	UK MUNICIPAL BOND 1.625% 26/08/2060	46.67	9,186,000	4,286,812.25
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMWB356	TRITAX BIG BOX REI 1.50% 27/11/2033	67.30	426,000	286,678.41
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMWC4D8	AMERICAN HONDA FIN 0.75% 25/11/2026	87.06	2,822,000	2,456,886.34
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMWJ729	AVIVA F2V 3/6/2055	78.26	803,000	628,425.45
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMWK7P5	BAYERISCHE LANDESBAN F2V 22/11/2032UR100000'867'	79.98	1,400,000	983,910.61
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMWLCH5	COMMERZBANK 1.50% 22/11/2024	92.66	4,600,000	4,262,456.60
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMWPCV1	NATL. AUSTRALIA BANK F2V 15/9/2031	83.60	2,000,000	1,672,025.09
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMWS6V8	DANSKE BANK F2V 13/4/2027	98.07	1,263,000	1,238,569.89
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMX88R7	NEW YORK LIFE GBL. 1.50% 15/07/2027	87.49	9,806,000	8,579,108.29
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMXVDJ3	ENW FIN. 1.415% 30/7/2030	78.01	1,914,000	1,493,105.65
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMXWB47	BUNZL FIN. 1.50% 30/10/2030	76.61	981,000	751,563.96
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMY2RW6	INTER-AMERICAN DEV 2.50% 22/7/2027	94.04	10,250,000	9,638,884.75
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMY4XV3	DIAGEO FINANCE PLC 1.25% 28/3/2033	73.48	4,500,000	3,306,721.50
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMYS316	REALTY INC. 1.625% 15/12/2030	77.06	7,232,000	5,573,201.72
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMYC5Y4	DIRECT LINE INS. G 4.00% 5/6/2032	77.26	3,599,000	2,780,471.30
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMYMJH5	PHOENIX GRP. HLDG 5.625% 28/4/2031	90.56	1,762,000	1,595,616.10
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMYRCV5	TOGETHER ASSET BACKED SECU '1ST1 A' FRN 12/07/2063	99.22	1,037,671	1,029,548.04
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMYRFB6	VOLKSWAGEN FINL. 1.375% 14/9/2028	81.51	2,700,000	2,200,773.51
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMYSGB6	BANCO SANTANDER F2F 30/8/2028	97.04	1,800,000	1,746,725.40
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMXYZ03	NORTHERN POWERGRID 3.25% 01/04/2052	73.58	466,000	342,870.44
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMZ5L33	FIRST ABU DHABI B 0.875% 09/12/2025	88.79	2,505,000	2,224,202.03
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BMZ5LV3	GEN. MOTORS FINL. 5.15% 15/8/2026	98.71	6,140,000	6,060,523.84
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BN0Y5X0	FOLIO RESIDENTIAL 1.246% 31/10/2027	84.84	14,848,000	12,597,465.48
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BN0ZM76	NOTTING HILL GENES 2.00% 03/06/2036	70.08	500,000	350,405.92
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BN0ZT08	LENLEASE EUR. FIN 3.50% 02/12/2033	66.13	3,977,000	2,630,169.07
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BN2BGF8	VIRGIN MONEY UK F2V 11/12/2030	92.72	1,725,000	1,599,437.53
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BN2QQQ4	ENEL FIN. INTL 2.875% 11/04/2029	87.10	5,184,000	4,515,393.60
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BN2QT10	YORKSHIRE BLDG. SOC F2F 11/10/2030	87.03	2,950,000	2,567,311.25
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BN2SXF8	SWEDBANK AB F2F 08/12/2027	86.08	9,628,000	8,287,724.63
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BN2TH04	DOMINO'S PIZZA MASTER '1A A2' 2.662% 25/04/2051	86.11	7,110,353	4,951,705.45
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BN44RP2	CREDIT AGRICOLE SA F2V 09/12/2031	83.59	3,100,000	2,591,342.70
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BN470N0	OMNICOM CAP. HLDGS 2.25% 22/11/2033	76.24	560,000	426,949.60
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BN49ZN1	SOUTHERN GAS NETWO 1.25% 2/12/2031	73.12	3,184,000	2,328,079.73
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BN4CM28	ANNINGTON FNDG. 4.75% 9/8/2033	88.56	10,190,000	9,024,133.31
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BN4GXG1	LLOYDS BANKING GRP. F2V 03/12/2035	77.41	12,844,000	9,942,219.31
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BN4H6V0	CLOSE BROS. FIN. 1.625% 03/12/2030	72.76	5,589,000	4,066,807.91
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BN4J263	ZURICH FIN. IRELAND F2V 23/11/2052	90.76	13,489,000	12,242,319.64
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BN4Q101	UTD. UTILITIES WA 0.875% 28/10/2029	77.55	2,857,000	2,215,636.78
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BN65PR1	STATES OF JERSEY 3.75% 09/06/2054	86.04	390,000	335,536.50
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BN6JH88	LEEDS B/SOC. F2V 16/3/2027	88.03	2,382,000	2,096,960.35
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BN6MFJ4	CTP NV 1.25% 21/06/2029	69.03	1,220,000	739,979.27
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BN76XJ1	ATHENE GLOBAL FUN 1.875% 30/11/2028	79.91	1,300,000	1,038,833.90
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BN77QK6	HEATHROW FNDG. 2.75% 13/10/2029	85.93	1,668,000	1,433,269.86
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BN7B0S4	SEVERN TRENT UTILITIES FINANCE P 5.25% 04/APR/2036	99.68	998,000	994,824.55
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BN7CBP1	TRAVIS PERKINS 3.75% 17/2/2026	90.53	654,000	592,079.93
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BN7CQJ0	BNP PARIBAS F2V 24/05/2031	86.16	8,700,000	7,495,813.86
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BN7CYR4	CREDIT SUISSE AG 1.125% 15/12/2025	88.14	1,682,000	1,482,565.26
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BN7K337	SKIPTON B/SOC. F2V 2/10/2026	90.26	4,658,000	4,204,244.89
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNBP0B5	THAMES WATER UTILI 4.00% 19/06/2025	97.91	799,000	782,320.08
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNBTKT5	BNP PARIBAS SA 1.25% 13/07/2031	71.39	3,200,000	2,284,544.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNC1DR9	BARCLAYS F2F 3/11/2026	90.08	994,000	895,384.27
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNC2D49	PROVINCE OF ONTARI 0.25% 15/12/2026	85.90	4,700,000	4,037,147.44
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNDMJH3	COVENTRY BLDG SOCI 2.00% 20/12/2030	77.54	448,000	347,368.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNDMJN9	YORKSHIRE WATER FI 1.75% 27/10/2032	74.48	1,866,000	1,389,822.60

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNDQ8N4	ORBIT CAP. 2.00% 24/11/2038		66.35	3,188,000	2,115,239.85
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNDTV23	NIE FINANCE PLC 5.875% 1/12/2032		105.67	1,971,000	2,082,748.30
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNDVMN7	DEUTSCHE BANK F2F 12/12/2030		95.29	3,000,000	2,858,821.35
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNG47C7	DWR CYMRU FINANCI 2.375% 31/03/2034		74.56	2,403,000	1,791,631.14
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNG8MS0	YORKSHIRE WATER FI 5.50% 28/4/2035		100.87	1,507,000	1,520,144.77
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNG8SX7	YORKSHIRE WATER FI 5.25% 28/4/2030		99.91	2,904,000	2,901,308.88
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNG9RP5	SOUTHERN HOUSING 2.375% 08/10/2036		73.88	2,415,000	1,784,196.17
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNGG0Y6	SANTANDER UK GRP. HL F2F 17/01/2029		85.53	8,724,000	7,461,262.85
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNH7004	L&G. GRP. F2V 27/06/2064		88.12	20,341,000	17,925,279.96
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNHSZ68	CREDIT SUISSE GRP. F2F 02/04/2032		83.57	381,000	279,776.45
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNHTNF6	ING GROEP N.V. 6.25% 20 MAY 2033 6.25% 20/MAY/2033		97.96	4,900,000	4,799,991.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNK9DV9	MIZUHO FINL. GRP. 5.628% 13/6/2028		100.67	2,842,000	2,861,045.34
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNKCQ64	BLEND FUNDING PLC 2.467% 16/06/2061		54.84	1,499,000	822,005.13
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNKV555	TOYOTA MOTOR CREDI 0.75% 19/11/2026		86.98	427,000	371,408.87
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNM3HM8	CTP NV 1.50% 27/09/2031		65.60	817,000	470,939.40
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNM4754	TAURUS 2021-3 DEU DAC 'DE3 A' FRN 22/12/2030		98.16	13,044,401	11,250,560.78
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNNDV14	ABRDN PLC ABRDN PLC F2V PERP		79.44	3,006,000	2,388,014.50
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNGG2V0	GREEN STORM 2021 BV 'GRN A' FRN 22/02/2068		100.95	3,400,000	3,015,875.92
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNNMLJ9	BARCLAYS F2F 31/1/2031		100.78	14,970,000	15,086,904.47
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNNPGH1	BARCLAYS F2V 14/11/2032		103.50	9,575,000	9,910,182.45
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNNPH34	HSBC HLDGS. F2V 16/11/2034		105.29	12,763,000	13,437,932.97
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNNPP96	ORSTED AS 5.375% 13/09/2042		99.75	4,091,000	4,080,891.14
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNNTRM5	SBB TREASURY OYJ 1.125% 26/11/2029		54.72	5,291,000	2,543,948.39
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNR4N39	NESTLE HOLDINGS 0.625% 18/12/2025		90.82	13,432,000	12,198,630.91
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNRQN79	NEW YORK LIFE GBL. 0.75% 14/12/2028		80.85	2,080,000	1,681,600.96
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNRRMK8	JERSEY INTL. BD. 2.875% 06/05/2052		71.88	2,881,000	2,070,923.30
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNT2KL8	BRUEGEL 2021 DAC '1X B' FRN 22/05/2031		93.28	1,365,547	1,119,259.82
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNT8618	LAST MILE LOGISTICS PAN EURO '1X A' FRN 17/08/20267/08/2026		96.06	7,663,511	6,468,576.48
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNT8BY6	BANK OF NOVA SCOTI 1.25% 17/12/2025		90.10	2,850,000	2,567,818.08
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNT8M32	WELLCOME TRUST LTD 1.50% 14/07/2071		42.67	5,913,000	2,523,142.14
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNTF363	KBC GRP. F2V 21/09/2027		86.37	2,800,000	2,418,397.03
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNTJ086	BPCE 1.00% 22/12/2025		89.68	2,800,000	2,510,989.60
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNTJB83	GS. GRP. 1.50% 07/12/2027		84.85	5,429,000	4,606,740.49
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNTW005	RENTOKIL INITIAL P 5.00% 27/6/2032		97.71	4,938,000	4,825,152.53
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNVSP64	HAMMERSON IRELAND 1.75% 03/06/2027		80.47	1,656,000	1,170,961.52
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNVT9W1	THERMO FISHER SCIE 2.00% 18/10/2051		65.05	932,000	532,693.04
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNVVJ50	UNIVERSITY COLLEG 1.625% 04/06/2061		51.64	10,967,000	5,663,841.35
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNW0G11	MAGALLANES 5.141% 15/03/2052		81.13	10,277,000	6,743,673.40
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNYC3V4	ROYAL BANK OF CANA 1.00% 09/09/2026		87.75	8,240,000	7,230,517.60
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNYC972	QBE INSURANCE GROUP F2V 13/9/2038		78.66	6,124,000	4,817,230.23
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNYCH12	SILVERSTONE MASTER ISSUER P '1X 2A' FRN 21/01/2070		99.24	1,237,000	1,227,639.62
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNYK9R6	PCL FUNDING V PLC '1 A' FRN 15/10/2025		100.10	2,926,000	2,929,019.63
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNZHTB0	MACQUARIE GRP. 4.08% 31/5/2029		90.75	2,640,000	2,395,902.96
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BNZHV14	SEVERN TRENT UTIL 2.625% 22/02/2033		80.30	4,857,000	3,900,229.28
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BP38LD5	GOLDMAN SACHS GRO 1.875% 16/12/2030		78.04	1,004,000	783,523.55
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BP398K4	MS. F2V 18/11/2033		102.00	13,707,000	13,981,153.98
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BP48156	BANCO SANTANDER SA F2V 4/10/2032		80.88	6,200,000	5,014,355.40
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BP4C054	AUSTRALIA & NEW ZEAL F2V 16/09/2031		83.84	18,683,000	15,664,705.30
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BP4DV95	DERWENT LONDON 1.875% 17/11/2031		72.94	1,958,000	1,428,165.20
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BP5JFQ7	BQE FEDERATIVE DU CRED.MUTUEL-BF 4.87% 25/SEP/2025		99.16	3,000,000	2,974,748.09
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BP6HGR8	VOLKSWAGEN FINL. 2.125% 18/1/2028		86.51	1,900,000	1,643,616.85
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BP6HJD5	REALTY INCOME CORP 2.50% 14/01/2042		65.33	1,365,000	891,798.18
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BP6HN11	TORONTO-DOMINION 2.875% 05/04/2027		91.34	4,441,000	4,056,347.23
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BP7L862	VATTENFALL AB F2V 29/06/2083		80.78	2,034,000	1,642,963.50
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BP91FG9	IG GRP. HLDGS. 3.125% 18/11/2028		77.38	5,610,000	4,341,253.62
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BP95FY9	SEVERN TRENT UTIL 4.625% 30/11/2034		94.62	988,000	934,817.04
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BP95G46	GREENSQUAREACCORD 5.25% 30/11/2047		97.27	1,561,000	1,518,394.07
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BPBQ507	WELLS FARGO & F2F 26/04/2028		91.65	2,860,000	2,621,132.47
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BPBR7Q9	CREDIT AGRICOLE F2V 29/11/2027		99.07	5,900,000	5,845,188.09
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BPCJNW2	N/WIDE. B/SOC. F2F 7/12/2027		101.48	1,799,000	1,825,616.64
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BPCJRK4	TAURUS CMBS 'UKS A' FRN 17/05/2030		97.95	12,451,000	12,196,065.78
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BPCPPC4	NATWEST GRP. F2V 6/6/2033		100.89	2,048,000	2,066,248.57

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BPCPS70	INVESTEC PLC F2V 6/3/2033		100.34	3,035,000	3,045,426.20
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BPCPST2	SEGRO 5.125% 6/12/2041		97.03	4,448,000	4,315,823.23
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BPG82R3	DEUTSCHE PFANDBRI 7.625% 8/12/2025		100.35	5,400,000	5,418,957.27
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BPGBNR9	CAIXABANK SA F2V 06/04/2028		89.60	1,900,000	1,702,424.70
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BPGC372	LOGICOR FINC. SARL 2.00% 17/01/2034		60.05	1,847,000	974,630.15
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BPGC3D8	LOGICOR FINC. SAR 1.625% 17/01/2030		70.06	442,000	272,085.32
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BPJPMR1	BAZALGETTE FIN. 2.75% 10/03/2034		80.61	1,283,000	1,034,200.75
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BPLQR55	CREDIT SUISSE GRP. F2V 15/11/2029		79.36	6,006,000	4,766,175.41
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BPP1YX3	BANK OF AMERICA F2F 27/04/2031		89.22	2,117,000	1,888,890.61
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BPP3JV2	BNP PARIBAS 2.875% 24/02/2029		86.07	1,300,000	1,118,902.20
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BPQ00P3	AA BOND CO LTD 7.375% 31/7/2029		96.13	4,800,000	4,614,182.40
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BPRBOX3	METROPOLITAN LIFE 1.625% 12/10/2028		84.79	5,711,000	4,842,128.46
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BPTJR67	ELECTRICITE DE FR 5.625% 25/1/2053		90.68	5,500,000	4,987,653.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BPVCOQ5	ELSTREE FUNDING NO 2 PLC '2 A' FRN 21/12/2054		98.96	1,242,103	1,229,147.68
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BPVGVN1	LA BANQUE POSTALE F2F 21/9/2028		98.28	2,400,000	2,358,679.15
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BPWV7L9	PEABODY CAP. NO TW 2.75% 02/03/2034		81.31	1,759,000	1,430,223.83
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BPXYWH4	PACIFIC LIFE GBL. 5.00% 12/1/2028		100.11	3,229,000	3,232,603.56
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BPXZ1Q9	CREDIT SUISSE 7.75% 10/3/2026		103.32	6,802,000	7,027,785.59
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BQOKWG1	NATWEST MKTS. 6.375% 8/11/2027		103.95	2,912,000	3,026,951.20
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BQ2K764	BNP PARIBAS 5.75% 13/6/2032		100.73	5,200,000	5,238,121.20
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BQ2K7L9	PROTECTIVE LIFE G 5.248% 13/1/2028		100.72	8,874,000	8,938,114.65
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BQ6C0K1	CREDIT SUISSE GRP. F2F 7/9/2033		104.78	13,159,000	13,788,026.51
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BQ7XHN5	AVIVA AVIVA F2V PERP		86.50	2,000,000	1,730,000.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BQB3LM8	INTL. BUSINESS MA 4.875% 6/2/2038		96.69	4,163,000	4,025,175.56
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BQB9R84	SANTANDER UK GRP. HL F2F 16/11/2027		102.55	8,508,000	8,724,579.65
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BQC5KM6	COMMERZBANK 1.75% 22-01-25		91.96	2,000,000	1,839,191.89
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BQFM5M9	QUILTER 8.625% 18/4/2033		100.66	1,424,000	1,433,445.39
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BQSV6C0	CAMBRIDGESHIRE HOU 4.25% 15/09/2045		87.26	1,100,000	959,816.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BQV3QT0	HISCOX 6.00%22/9/2027		101.54	1,374,000	1,395,094.56
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BQXN3J7	NATL. GRID ELECTR 5.272% 18/1/2043		97.16	256,000	248,721.92
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BRGC1J2	RSA INS. GRP. F2V 10/10/2045		96.46	1,304,000	1,257,851.44
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BRJZTL8	SOCIETY OF LLOYD'S 4.75% 30-OCT-24		97.83	9,045,000	8,848,678.28
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BRK0YC8	DIGNITY FIN. 3.5456% 31/12/2034		91.33	3,613,156	3,299,921.15
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BSD98Z0	YORKSHIRE HOUSING 4.125% 31/10/2044		85.27	1,345,000	1,146,928.17
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BSL0MCO	AXA AXA F2V PERP		98.11	1,630,000	1,599,119.65
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BSP5R26	WELLTOWER 4.50% 01/12/2034		86.51	2,693,000	2,329,685.75
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BSP5R26	WELLTOWER INC 4.50% 01/12/2034		86.51	1,400,000	1,211,125.16
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BSXNQH0	JOHN LEWIS 4.25% 18/12/2034		65.39	800,000	523,102.40
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BDY3C4	STATES OF GUERNSE 3.375% 12/12/2046		81.52	410,000	334,229.52
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BTXHC74	TELEREAL SECURITISAT FRN 10/09/2031		87.00	1,700,000	1,479,000.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BVOLR31	PGH CAP. 6.625% 18/12/2025		100.26	10,315,000	10,342,087.19
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BVV23F7	RHP FIN. 3.25% 05/02/2048		76.58	1,106,000	846,953.89
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BVXLQX1	GWYNT Y MOR OFTO 2.778% 17/02/2034		86.86	3,468,611	3,012,883.38
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BW39FR9	SWAN HOUSING CAP. 3.625% 05/03/2048		78.43	3,675,000	2,882,466.24
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BW4NHJ6	NORTHERN POWERGRID Y/SHIRE. 2.50% 01/04/2025		94.15	100,000	94,153.50
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BW4QF35	ERAC USA FIN. 4.50% 15/02/2045		89.44	911,000	659,006.39
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BWBXMJ4	CREDIT AGRICOLE 4.375% 17/03/2025		96.13	8,450,000	6,569,488.90
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BWD24D7	APT PIPELINES 3.50% 22/03/2030		87.01	3,750,000	3,262,743.75
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BWDPMH6	ORBIT CAP. 3.50% 24/03/2045		77.06	471,000	362,939.41
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BYJTQ32	CPUK FIN. 3.588% 28/08/2025		94.68	7,410,000	7,016,132.86
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BYM4ZC4	ERAC USA FIN. 4.20% 01/11/2046		85.22	580,000	399,764.05
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BYM5X34	BARCLAYS 3.25% 12/02/2027		90.97	2,460,000	2,237,775.90
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BYM7924	CLOSE BROS. FIN. 2.75% 19/10/2026		90.30	410,000	370,216.88
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BYM8F26	VERIZON COMMS. 3.125% 2/11/2035		80.52	3,242,000	2,610,614.02
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BYMM829	CARDIFF UNIVERSITY 3.00% 07/12/2055		72.76	646,000	470,025.08
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BYNK4F7	LONDON & QUADRANT 3.75% 27/10/2049		77.20	1,898,000	1,465,311.04
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BYNZF71	L&G. GRP. F2V 27/10/2045		97.67	535,000	522,520.61
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BYPH4L4	VOLKSWAGEN FINL. S 2.25% 12/04/2025		94.65	967,000	915,275.08
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BYPDQ58	GATWICK FNDG. 2.625% 07/10/2046		61.45	409,000	251,315.78
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BYQ5YG0	HAMMERSON 3.50% 27/10/2025		87.86	523,000	459,496.04
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BYQ71R6	MOTABILITY OPERAT 3.625% 310/3/2036		89.27	3,100,000	2,767,261.50
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BYR8BC3	AVIVA F2F 6/4/2050		90.89	6,324,000	5,748,188.80

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BYT1NF7	CHANNEL LINK ENTS. F F2F 30/06/2050		91.03	10,670,000	8,534,156.77
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BYT1NK2	CHANNEL LINK ENTS 3.848% 30/06/2050		71.00	3,800,000	2,697,943.84
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BYT1NL3	CHANNEL LINK ENTS. F F2F 30/06/2050		85.04	2,001,000	1,701,680.68
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BYT5R80	BAT INTL. FIN. 4.00% 23/11/2055		57.53	4,283,000	2,463,817.17
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BYV0868	YORKSHIRE B/SOC. 3.50% 21/04/2026		95.66	600,000	573,941.40
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BYV2555	THAMES WATER UTIL 7.738% 09/04/2058		127.95	6,288,000	8,045,406.52
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BYV3P66	BUNZL FIN. 2.25% 11/06/2025		94.28	2,277,000	2,146,837.57
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BYVHX08	ANGLIAN WATER OSPR 4.00% 08/03/2026		94.12	4,328,000	4,073,496.29
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BYVHXC0	CHANCELLOR MASTER 2.544% 08/12/2117		55.05	418,000	230,103.57
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BYVQZ05	INVESTEC BANK F2V 24/07/2028		98.78	100,000	98,779.90
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BYVXD33	N/WIDE. B/SOC. 3.25% 20/01/2028		93.16	1,320,000	1,229,693.52
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BYVZ733	AIR CANADA 2017-1 3.30% 15/01/2030		88.31	461,760	329,798.59
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BYVZLW0	INC. CONTINGENT STUDENT LOAN '1 A1' FRN 24/07/2056		99.54	1,541,821	1,534,736.69
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BYVZLX1	INC. CONTINGENT STUDENT LO 1 A2 2.50% 24/07/2056		76.67	4,092,775	3,137,942.87
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BYWHTF0	AROUNDTOWN 3.00% 16/10/2029		63.00	8,909,000	5,612,616.54
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BYWV4M8	SANTANDER UK GRP. 2.92%08/05/2026		93.04	7,216,000	6,713,672.59
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BYX4LY7	BABCOCK INTL. GRP 1.875% 05/10/2026		87.18	1,730,000	1,508,250.33
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BYX8815	TP ICAP 5.25% 26/01/2024		98.43	538,000	529,539.95
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BYXBJ00	MS. 2.625% 09/03/2027		90.83	10,242,000	9,302,542.56
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BYXCMD7	ANNINGTON FNDG. 3.184% 12/07/2029		83.85	5,586,000	4,684,067.68
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BYXFDC2	THAMES WATER UTILI 3.50% 25/02/2028		92.47	290,000	268,171.70
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BYXL3W0	DEUTSCHE BAHN FIN 1.375% 07/07/2025		94.10	3,887,000	3,657,569.83
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BYXR354	SOCIETY OF LLOYD 4.875% 7/2/2047		93.01	5,570,000	5,180,445.34
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BYYB4C6	CREDIT SUISSE GRP. 2.75% 08/08/2025		91.27	1,961,000	1,789,732.14
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BYYB857	VODAFONE GRP. 3.375% 08/08/2049		69.57	2,848,000	1,981,362.14
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BYYBJ74	WODS TRANSMISSION 3.446% 24/08/2034		92.38	1,559,776	1,440,874.96
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BYYTRZ4	PRUDENTIAL F2V 20/07/2055		87.45	5,379,000	4,703,704.20
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BYZ7PP3	LONDON & QUADRANT 2.625% 05/05/2026		93.41	550,000	513,731.90
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BYZ89R6	RAC BD. 4.87% 06/05/2026		92.47	15,339,000	14,184,698.53
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BYZGCQ0	ERAC USA FIN. 3.80% 01/11/2025		96.74	5,606,000	4,386,236.36
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BYZMS04	PENSION INS. 8.00% 23/11/2026		103.18	4,000,000	4,127,008.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BYZW3G5	UK. GILT 1.50% 22/07/2026		93.88	15,000,000	14,081,850.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BZ01Z13	GREENE KING FIN. 4.0643% 15/03/2035		86.01	4,872,007	4,190,233.57
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BZ0CC29	SHAFTESBURY CARNA 2.487% 30/9/2031		99.00	4,266,066	4,223,405.34
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BZ56W34	AT&T 4.375% 14/9/2029		95.03	4,820,000	4,580,426.72
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BZ5ZT30	ALPHA PLUS HDGS. 5.00% 31/03/2024		96.68	193,200	186,781.46
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BZ6VLX1	RL FIN. BONDS NO 6.125% 13/11/2028		97.34	2,500,000	2,433,535.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BZ7MJJ5	NORTHUMBRIAN WATE 2.375% 05/10/2027		89.11	5,650,000	5,034,528.55
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BZ96W18	VICINITY CENTRES 3.375% 07/04/2026		94.78	1,421,000	1,346,763.93
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	BZB26Y5	UK. GILT 1.75% 07/09/2037		77.67	5,450,000	4,233,015.00
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	MIELI LONDON 4.816% 12/08/2027		91.81	1,103,000	1,012,680.85
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	DECO 2019-RAM DAC 'RAM A' FRN 7/8/2030		93.41	2,149,637	2,007,887.65
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	CANADIAN IMPERIAL 1.625% 25-09-25		91.82	1,898,000	1,742,815.72
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	ASSURA FINC. 1.50% 15/09/2030		76.41	2,798,000	2,137,971.39
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	CASTELL 2020-1 PLC '1 A' FRN 25/09/2052		100.20	541,439	542,517.18
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	BMW US CAP. 4.15% 09/04/2030		97.85	3,271,000	2,588,499.07
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	INTU (SGS) FIN. 4.625% 17/03/2028		40.50	2,247,943	910,417.06
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	INTU (SGS) FIN. 4.25% 17/09/2030		40.50	7,085,649	2,869,687.81
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	MPT OPER PARTNER 3.375% 24/04/2030		61.26	2,547,000	1,560,355.88
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	ULIVING@ESSEX3 LLP 2.72% 31/08/2066		50.48	2,164,000	1,092,461.71
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	ATOM MORTGAGE SECURITIES DAC '1X A' FRN 22/07/2031		96.07	9,974,744	9,583,180.53
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	JPM. CHASE F2F 28/04/2026		91.37	10,777,000	9,846,459.94
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	JPM. CHASE F2F 28/04/2033		76.90	9,353,000	7,192,017.41
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	EAST JAPAN RAILWA 1.162% 15/09/2028		83.01	2,292,000	1,902,678.59
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	COMCAST 3.40% 1/4/2030		93.55	4,800,000	3,631,553.52
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	CELLNEX FINANCE 3.875% 07/07/2041		73.64	12,293,000	7,320,918.89
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	DBS GROUP HOLDING 1.194% 15/03/2027		88.54	15,754,000	11,280,778.34
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	VOLKSWAGEN FIN SERV NV 1.12% 05/JUL/2026		87.66	2,100,000	1,840,828.50
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	SAGE AR FUNDING '1X A' FRN 17/11/2051		96.56	4,505,000	4,349,886.09
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	HIGHWAYS 2021 PLC '1X A' FRN 18/11/2026		96.43	10,738,909	10,355,535.72
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	TAURUS CMBS 'UKS B' FRN 17/05/2030		94.37	2,484,000	2,344,036.54
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	ROGERS COMMS. IN 4.55% 15/03/2052		82.34	17,754,000	11,823,299.59

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	GSK CONSUMER HEAL 3.375% 29/03/2038	80.81	3,118,000	2,519,711.92
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	NE PROPERTY BV 2.00% 20/01/2030	70.96	5,284,000	3,294,652.33
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	PARKMORE POINT RMBS 2022-1 '1X A' FRN 25/7/2045	100.35	3,668,689	3,681,364.20
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	INTU (SGS) FIN. 3.875% 31/03/2024	40.50	1,346,248	545,230.40
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	TELEREAL SECURIT 3.5625% 10/12/2031	89.34	5,843,500	5,220,552.93
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	AA BD. 8.45% 31/1/2028	101.18	7,100,000	7,184,113.70
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	SWEDBANK F2V 15/11/2032	102.48	4,515,000	4,626,890.73
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	NATIONAL AUSTRALIA B F2V 15/09/2031	83.60	2,360,000	1,972,989.61
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	ENEL FIN. INTL. 7.75% 14/10/2052	117.27	9,436,000	8,949,311.88
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	BALDER FINLAND OY 1.375% 24/05/2030	63.15	5,681,000	3,152,227.59
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	CAIXABANK F2V 25/10/2033	96.95	900,000	872,590.50
31/03/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	INTL. BANK FOR REC 0.75% 15-12-26	88.50	2,763,000	2,445,194.21