

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	0027203	SANTANDER UK 10.0625% PERP		134.56	1,800,000	2,422,116.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	0050481	THAMES WATER UTILS. FIN. 6.50% 09/02/2032		93.44	1,400,000	1,308,163.72
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	0155104	TRAFFORD CENTRE FIN. STP 28/07/2033		97.76	2,233,590	2,183,471.04
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	0185479	GUINNESS TRUSTEES 7.50% 30/11/2037		111.53	2,959,910	3,301,222.95
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	0190536	CHELTENHAM & GLOUCESTER 11.75% PERP		148.99	1,250,000	1,862,371.34
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	0247357	QUADRANT HOUSING FIN STP 10/02/2033		109.21	2,381,897	2,601,239.13
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	0291859	PLACES FOR PEOPLE 6.625% 30/09/2038		105.53	1,440,485	1,520,144.11
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	0293703	SUMMIT FIN. WISHAW STP 31/03/2028		98.48	1,212,768	1,194,359.65
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	0365237	L&G. FIN. 5.875% 11/12/2031		103.06	470,000	484,364.61
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	0411873	HAVEN FNDG. 8.125% 30/09/2037		112.86	4,077,013	4,601,115.61
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	0442204	EURP. BANK FOR RECON. & DEV. 5.625% 07/12/2028		103.70	2,209,000	2,290,649.06
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	0452634	STATOIL 6.125% 27/11/2028		103.30	39,000	40,285.79
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	0539968	LCR FIN. 4.50% 07/12/2028		98.93	9,669,000	9,565,815.92
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	0539991	LCR FIN. 4.50% 07/12/2038		94.79	67,000	63,511.41
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	0609496	STIRLING WATER SEAFI STP 26/09/2026		97.40	1,031,930	1,005,058.71
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	0724805	CANARY WHARF FIN. 6.455% 22/07/2030		99.13	1,756,094	1,740,893.65
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	0725615	CANARY WHARF FIN. 6.80% 22/04/2030		98.01	1,621,508	1,589,299.79
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	0750491	ROTHSCHILD CONTINUATION FIN. CI 9.00% PERP		100.76	2,955,000	2,977,517.10
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	0774714	SANCTUARY HOUSING AS STP 01/09/2031		113.29	1,973,527	2,235,877.70
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	0877635	OESTERREICHISCHE KONTROLLBANK 5.75% 07/12/2028		103.90	520,000	540,272.72
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	0924597	3I GRP. 5.75% 03/12/2032		98.74	2,817,000	2,781,638.20
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	0937517	AEGON 6.125% 15/12/2031		101.49	118,000	119,759.80
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	3002122	LONDON MERCHANT SECS. 6.50% 16/03/2026		100.11	2,508,000	2,510,721.63
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	3030855	GROSVENOR UK FIN. 6.50% 29/09/2026		102.34	3,585,000	3,668,767.50
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	3032088	EQTY. RELEASE FNDG 5.70% 26/02/203126/02/31 GBP		111.52	3,765,314	3,738,474.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	3051908	SCOTTISH POWER UK STP 31/05/2041		100.86	300,000	302,568.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	3052202	SUNDERLAND SHG FIN. STP 31/03/2042		102.34	5,976,175	6,115,760.79
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	3088069	UK. GILT 5.00% 07/03/2025		100.29	48,069,000	48,208,400.10
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	3106518	AVIVA 6.125% 14/11/2036		99.53	6,870,000	6,837,984.36
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	3113110	PRUDENTIAL 6.125% 19/12/2031		99.25	743,000	737,462.30
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	3115912	GLAXOSMITHKLINE CAP. 5.25% 19/12/2033		99.58	8,003,000	7,969,699.52
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	3146451	ANNES GATE PROP. 5.661% 30/06/2031		95.94	3,270,000	3,137,262.59
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	3160848	EQUITY RELEASE FUN 5.88% 26/05/2032		100.22	1,289,999	1,292,775.77
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	3167913	LONDON POWER NETWORKS 6.125% 07/06/2027		101.29	3,459,000	3,503,538.08
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	3186361	ANGLIAN WATER SERVS. FINC. 6.293% 30/07/2030		101.98	83,000	84,643.98
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	3206968	RSL FIN. NO 1 6.625% 31/03/2038		106.95	2,545,557	2,722,458.72
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	3250385	EXCHEQUER P/SHIP. 5.396% 13/07/2036		98.57	814,033	802,412.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	3304323	SOUTH EASTERN POWE 5.50% 05/06/2026		99.56	6,100,000	6,073,135.60
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	3320921	EQUITY RELEASE FUN 5.05% 26/04/2033		96.60	4,865,635	4,700,198.57
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	3327267	PLACES FOR PEOPLE HOMES 5.09% 31/07/2043		98.99	10,406,000	10,301,135.10
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	3332885	JUTURNA EURP. LOAN C STP 10/08/2033		96.66	2,658,984	2,570,152.61
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	3333930	SOUTHERN WATER SERVS. FIN. 6.192% 31/03/2029		98.99	2,015,000	1,994,555.87
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	3333952	SOUTHERN WATER SERVS. FIN. 6.64% 31/03/2026		99.12	520,000	515,398.38
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	3341609	HARBOUR FNDG. 5.28% 31/03/2034		95.20	9,059,448	8,624,783.34
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	3342561	HSBC BANK 5.375% 22/08/2033		92.50	1,035,000	957,344.47
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	3353176	DERBY HEALTHCARE STP 30/06/2041		96.28	5,991,603	5,768,887.47
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	3367531	WESSEX WATER SERVS 5.75% 14/10/2033		95.38	660,000	629,538.12
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	3377886	MITCHELLS & BUTLERS STP 15/12/2030		95.62	2,573,669	2,461,039.99
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	3377927	MITCHELLS & BUTLERS STP 15/12/2028		92.57	68,560	63,464.72
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	3400469	OCTAGON HEALTHCAR 5.333% 31/12/2035		98.24	3,188,610	3,132,506.04
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	3414716	HAMMERSON 6.00% 23/02/2026		96.04	1,834,000	1,761,448.07
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	3424782	RMPA SERVS. 5.337% 30/09/2038		97.99	5,401,745	5,293,153.09
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	4045427	INTL. BANK FOR REC 5.75% 07/06/2032		107.52	7,700,000	8,278,909.10
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	4055028	DEUTSCHE TELEKOM INTL. FIN. 7.625% 15/06/2030		112.40	36,000	40,464.79
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	4163288	EURP. INV. BANK 5.625% 07/06/2032		107.12	14,308,000	15,326,987.14
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	4474021	TELEFONICA EUR. 8.25% 15/09/2030		111.32	1,800,000	1,641,701.07
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	5227097	FIN. FOR RESIDENT 8.569% 04/10/2058		114.40	3,210,163	3,672,550.45
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	5227161	FIN FOR RESID SOC 8.369% 04/10/2058		140.96	2,050,508	2,890,390.59
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	5436365	EURP. INV. BANK 6.00% 07/12/2028		105.81	2,213,000	2,341,681.52
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	5512878	REPUBLIC OF ITALY 6.00% 04/08/2028		100.69	2,750,000	2,769,104.25
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	5673720	EURP. INV. BANK 5.00% 15/04/2039		100.74	11,591,000	11,676,205.44
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	5676257	BANK NEDERLANDSE GEMEENTEN 5.20% 07/12/2028		101.21	1,550,000	1,568,772.05
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	5894242	HJ HEINZ FIN. UK 6.25% 18/02/2030		99.91	1,705,000	1,703,535.41
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	7085475	RESEAU FERRE DE FRANCE 5.25% 31/01/2035		100.28	5,864,000	5,880,307.78

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	7115264	DWR CYMRU FINC. 6.015% 31/03/2028		101.08	156,000	157,690.27
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	7160167	TENNESSEE VALLEY AUTHORITY 5.625% 07/06/2032		103.52	153,000	158,378.87
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	7170252	CIE DE FINANCEMENT FONCIER 5.50% 26/01/2027		100.20	672,000	673,346.02
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	7241921	KFW 5.00% 09/06/2036		102.27	4,080,000	4,172,734.32
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	7249293	JPM. LIQ. GBP LIQ. LVNAV INC		1.00	61,121,000	61,121,000.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	7268232	TELEREAL SECURIT 3.5625% 10/12/2031		85.66	6,786,700	5,813,229.26
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	7268265	TELEREAL SECURITISATION PLC 3.5625% 10/12/2031		85.49	7,091,800	6,062,797.44
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	7268607	TELEREAL SECURITISAT F2F 10/12/2033		89.80	952,000	854,886.19
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	7310155	ORANGE STP 01/03/2031		118.18	3,000,000	2,904,686.31
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	7313035	RESEAU FERRE DE FRANCE 5.00% 11/03/2052		91.11	3,310,000	3,015,645.01
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	7322280	SOC NATL CHEMINS FER FRA 5.375% 18/03/2027		100.31	1,008,000	1,011,163.10
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	7346053	RWE FIN. 6.25% 03/06/2030		102.24	7,034,000	7,191,730.42
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	7370159	E.ON INTL. FIN. 6.375% 07/06/2032		103.16	4,230,000	4,363,791.22
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	7566873	WESTERN POWER DIST. SOUTH WEST 5.875% 25/03/2027		100.75	4,761,000	4,796,871.61
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	7590935	CITIGROUP 5.15% 21/05/2026		98.56	2,955,000	2,912,368.21
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	7705676	HSBC BANK CAP. FNDG. STG. PERP		99.79	13,359,000	13,330,785.79
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	7763986	N/WIDE. B/SOC. PERP 06/02/26		93.25	2,700,000	2,517,750.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	7790489	TELEREAL SECURITISS.4252%		95.42	1,565,362	1,493,651.38
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	7790898	TELEREAL SECURITISATION 6.1645% 10/12/2033		98.12	4,241,303	4,161,461.65
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	7791299	TELEREAL SECURIT 5.3887% 10/12/2031		97.75	2,792,496	2,729,621.14
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	7791307	TELEREAL SECURIT 1.3657% 10/12/2031		85.25	7,167,164	6,110,089.78
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B00MHM6	DELAMARE FIN. STP 19/02/2029		97.48	3,939,373	3,839,933.68
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B00MKQ1	DELAMARE FIN. STP 19/02/2029		98.90	6,230,000	6,161,726.06
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B00NY17	UK. GILT 4.75% 07/12/2038		100.65	9	9.27
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B01WV23	BBC PACIFIC QUAY FIN. 25/07/2034		98.69	2,526,220	2,493,025.15
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B01Y5H2	SOUTH EAST WATER 5.5834% 29/03/2029		95.58	5,521,000	5,277,233.66
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B01Z2F2	REPUBLIC OF ITALY 5.25% 07/12/2034		92.72	489,000	453,380.51
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B0316L2	EURP. INV. BANK 4.625% 12/10/2054		93.36	1,154,000	1,077,366.32
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B03HC45	HSBC BANK 04/11/2030		96.56	11,250,000	10,863,551.25
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B03T263	LAND SECS. CAP. MKTS. 31/03/2027		98.82	221,000	218,396.67
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B044290	LUNAR FNDG. 1.575% 18/10/2033		99.66	1,784,000	1,777,923.14
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B046P19	NETWORK RAIL INFRA. FIN. 4.75% 29/11/2035		98.36	16,860,000	16,583,276.82
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B04SL95	TRANSPORT FOR LOND 5.00% 31/03/35		95.08	2,800,000	2,662,145.92
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B054Q31	THFC FNDG. NO 1 5.125% 21/12/2035		94.48	2,600,000	2,456,491.28
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B054Q53	BANK OF SCOTLAND 4.875% 20/12/2024		98.99	1,989,000	1,968,839.50
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B069754	BROADGATE FINC. 4.999% 05/10/2031		94.48	2,835,000	2,678,606.86
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B069757	BROADGATE FINC. 4.821% 05/07/2033		92.69	2,405,000	2,229,234.77
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B06D5L8	WESSEX WATER SERVS. FIN. 5.375% 10/03/2028		97.00	1,627,000	1,578,146.07
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B06FLK5	BROADGATE FINANCI 4.851% 05/04/2031		95.79	949,740	909,710.56
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B06LH49	WHITE CITY PROP. 5.1202% 17/04/2035		97.12	6,901,255	6,702,601.82
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B06LSQ8	PREMIER TRANSMIS 5.2022% 31/3/2030		96.38	971,897	936,760.87
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B0771R7	FRESHWATER FIN. 5.182% 20/04/2035		91.16	7,923,000	7,222,900.98
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B082R62	NORTHERN POWERGRID YORKSHIRE 5.125% 04/05/2035		93.54	83,000	77,635.13
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B083757	NORTHERN ELEC. FIN. 5.125% 04/05/2035		93.53	210,000	196,419.26
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B0C6K49	TRAFFORD CENTRE FINA FRN 28/07/2035		81.00	4,350,000	3,523,495.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B0GB3G3	MARSTON'S ISSUER PLC FRN 15/10/2027		93.71	193,245	181,082.13
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B0GB6F3	MARSTON'S ISSUER PLC F2F 15/07/2032		86.53	300,000	259,588.51
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B0GSGJ8	EQTY. RELEASE FNDG. NO 5 'A' FRN 14/07/2045		92.00	1,941,333	1,786,004.63
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B0KCMD2	GEN. ELEC. CAP. 4.875% 18/09/2037		85.64	4,883,000	4,181,981.87
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B0M0YF0	SOUTHERN GAS NETWORKS 4.875% 21/03/2029		96.22	1,472,000	1,416,337.62
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B0P4L77	NORTHERN GAS NETWORKS FIN. 4.875% 15/11/2035		88.28	1,430,000	1,262,391.13
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B0R9GS9	NETWORK RAIL INFRA. FIN. 4.375% 09/12/2030		98.02	6,707,000	6,574,469.68
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B0RFG98	ORANGE SA 5.25% 05/12/2025		99.68	50,000	49,840.90
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B0WH611	EAST JAPAN RAILWAY 4.50% 25/01/2036		90.10	200,000	180,199.20
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B0YK908	SOUTHERN ELEC. POWER DIST. 4.625% 20/02/2037		87.09	500,000	435,450.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B114T66	FRESHWATER FIN. 4.556% 03/04/2036		82.47	1,598,000	1,317,945.63
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B11W669	LONGSTONE FIN. 4.791% 19/04/2030		96.49	4,044,103	3,902,140.25
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B11W628	LONGSTONE FIN. 4.896% 19/04/2031		89.59	2,120,000	1,899,252.29
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B1281J4	ASPIRE DEFENCE FI 4.674% 31/03/2040		91.58	461,746	422,871.34
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B1281K5	ASPIRE DEFENCE FI 4.674% 31/03/2040		91.58	1,893,724	1,734,289.11
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B142WR9	GREENE KING FIN. STP 15/03/2034		92.16	475,589	438,298.02
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B16P102	ASSICURAZIONI GENERALI F2F PERP		97.50	3,550,000	3,461,128.11
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B188HN4	AXA PERP		99.24	5,633,000	5,590,189.20
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B19ZMT5	BRITISH LAND INT* 5.357% 31/03/2028		95.82	2,424,000	2,322,645.29

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B19ZRS9	BRITLD-BEARER BD 5.264% 24/09/2035		90.77	8,813,000	7,999,471.97
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B1FGYY1	THAMES WATER UTILS. FIN. 5.125% 28/09/2037		81.99	10,063,000	8,250,673.33
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B1FLSM1	MITCHELLS & BUTLERS FRN 15/12/2028		92.76	2,544,449	2,360,188.51
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B1FLST8	MITCHELLS & BUTLERS FRN 15/12/2030		93.13	1,728,864	1,610,039.99
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B1FLSY3	MITCHELLS & BUTLERS FRN 15/12/2030		92.50	625,968	474,383.71
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B1FL640	MITCHELLS & BUTLERS STP 15/12/2033		86.10	3,851,994	3,316,451.33
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B1FR284	FRESHWATER FIN. 4.607% 17/10/2036		80.99	1,000,000	809,886.10
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B1GDZB5	WELLS FARGO 4.625% 02/11/2035		88.61	550,000	487,349.50
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B1H34L7	TELEREAL SECURIT 4.9741% 10/09/2027		97.63	2,271,250	2,217,326.62
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B1HDNR6	TELEREAL SECURITISAT FRN 10/12/2031		83.00	819,000	679,804.32
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B1HZB67	EAST JAPAN RAILWAY 4.75% 08/12/2031		95.79	3,300,000	3,161,004.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B1J1GR9	WELLS FARGO 4.875% 29/11/2035		84.70	2,500,000	2,117,412.50
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B1L80K9	DALI CAP. 4.79924% 21/12/2037		89.05	1,800,000	1,602,881.93
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B1L8SK5	MEADOWHALL FIN. 4.986% 12/01/2032BP'A1'REG'S		89.07	6,960,337	6,199,701.75
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B1S7195	DEUTSCHE TELEKOM INT STP 15/6/2030		114.59	3,500,000	3,285,981.66
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B1V7LB4	AT&T 5.50% 15/03/2027		98.41	5,600,000	5,511,127.20
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B1VZ721	CANARY WHARF FINANCE II PLC 'II C2' FRN 22/10/2037		79.92	1,079,000	862,334.57
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B1W07V4	CANARY WHARF FIN. II 'II A7' FRN 22/10/2037		83.48	1,327,000	1,107,842.23
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B1W6XY7	EURP. INV. BANK 4.50% 07/03/2044		92.99	1,419,000	1,319,558.61
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B1XHS33	YORKSHIRE WATER SE 5.50% 28/05/2037		91.75	1,850,000	1,697,359.87
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B1Y1LB3	UNIFUND 5.32% 07/12/2047		80.16	3,612,000	2,895,545.35
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B1YWFR0	DAILY MAIL & GEN. TST. 6.375% 21/06/2027		91.39	2,000,000	1,827,838.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B1YYD83	BRITISH TELECOMS. 6.375% 23/06/2037		98.51	2,229,000	2,195,678.77
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B231S09	PETERBOROUGH PROG 5.581% 02/10/2042		87.65	5,140,250	4,505,674.63
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B2429M0	CHANNEL LINK ENTS. F FRN 30/12/2050		86.50	1,683,291	1,456,047.09
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B28HLT2	ERAC USA FIN. 7.00% 15/10/2037		108.36	3,671,000	3,259,226.04
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B28PT47	VEOLIA ENVIRONNEMENT 6.125% 29/10/2037		100.20	500,000	501,024.20
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B28RLV4	E.ON INTL. FIN. 5.875% 30/10/2037		96.49	13,000,000	12,543,118.78
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B29JCS0	MARSTON'S ISSUER STP 15/10/2031		91.01	2,176,857	1,981,066.05
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B2NMK95	GE CAP. UK FNDG. 5.875% 18/01/2033		98.58	9,710,000	9,572,166.55
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B2NNQ12	GS. GRP. 6.875% 18/01/2038		98.88	2,500,000	2,472,120.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B2Q3R94	GLAXOSMITHKLINE CAP. 6.375% 09/03/2039		107.00	1,564,000	1,673,458.10
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B2QR5G9	GS. GRP. 7.25% 10/04/2028		104.85	1,265,000	1,326,353.77
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B2R9BJ9	SOUTHERN GAS NETW 6.375% 15/05/2040		96.98	488,000	473,250.61
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B2RKH03	AVIVA F2F 20/05/2058		95.32	10,895,000	10,385,647.86
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B3CDM90	G.S. GRP 7.125% 07/08/2025		102.07	7,070,000	7,216,561.10
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B3CKRV8	SSE 6.25% 27/08/2038		99.92	2,478,000	2,475,935.83
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B3CPY89	BAA FNDG. 6.45% 10/12/2031		102.30	10,449,000	10,689,713.62
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B3CPYK1	BAA FNDG. 7.075% 04/08/2028		104.03	3,454,000	3,593,025.19
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B3D2P86	CENTRICA 7.00% 19/09/2033		107.55	3,765,000	4,049,212.32
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B3F3F65	SUEZ 7.00% 30/10/2028		106.13	1,300,000	1,379,717.30
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B3FGHL3	SSE 8.375% 20/11/2028		111.46	1,920,000	2,140,018.56
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B3FPFD8	DEUTSCHE TELEKOM INTL. FIN. 8.875% 27/11/2028		115.23	2,759,000	3,179,168.11
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B3K4121	CIRCLE ANGLIA SOCIAL HOUSING 7.25% 12/11/2038		111.52	7,605,000	8,481,080.79
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B3KJDS6	UK. GILT 4.25% 07/09/2039		94.46	20,100,000	18,986,460.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B3KVN88	NATL. GRID ELECTY. TRANSMISSION 7.375% 13/01/2031		106.12	875,000	928,510.93
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B3LSHB3	TESCO PROP. FIN. 5.8006% 13/10/2040		93.63	11,339,186	10,616,985.69
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B3MQY82	LLOYDS TSB BANK 6.00% 08/02/2030		104.18	7,020,000	7,313,667.66
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B3MRK10	THFC FNDG. NO 2 6.35% 08/07/2041		104.71	1,027,000	1,075,330.95
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B3Q4VK3	LLOYDS TSB BANK 6.50% 17/09/2040		108.18	3,800,000	4,110,968.35
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B3RF4N9	TESCO PROP. FIN. 5.744% 13/04/2040		93.02	2,236,956	2,080,919.37
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B3RS4H2	BAT INTL. FIN. 5.75% 7/5/2040		80.72	1,800,000	1,452,965.34
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B3S2WQ8	MOTABILITY OPS. GRP. 5.625% 29/11/2030		101.67	100,000	101,666.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B3SSQP3	ELECTRICITE DE FRANCE 5.125% 22/09/2050		78.82	6,250,000	4,926,322.66
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B3V3KH5	NOTTING HILL HOUSING TST. 5.25% 07/07/2042		90.18	2,249,000	2,028,259.41
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B3YQM53	ABBAY NATL. TSY. SERVS. 5.75% 02/03/2027		100.90	7,002,000	7,064,765.93
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B3ZBR55	AT&T 7.00% 30/04/2040		104.32	4,750,000	4,955,048.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B3ZD1V2	EVERSHOLT FNDG. 6.697% 22/02/2035		101.91	7,573,571	7,717,973.67
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B3ZMWQ1	RBOS. 7.50% 29/04/2024		100.61	1,810,000	1,821,050.05
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B41N3F1	AMERICA MOVIL 5.00% 27/10/2026		98.51	100,000	98,505.61
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B41N3F1	AMERICA MOVIL SAB 5.00% 27/10/2026		98.51	7,500,000	7,387,920.94
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B41QB01	TESCO PROP. FIN. 6.0517% 13/10/2039		96.64	3,394,751	3,280,529.44
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B41VGM3	KON. 5.75% 17/09/2029		98.96	1,791,000	1,772,362.85
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B41VGM3	KON. KPN 5.75% 17/09/2029		98.96	1,646,000	1,628,871.72

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B434V14	JOHN LEWIS 6.125% 21/01/2025		97.96	1,500,000	1,469,362.50
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B436949	TELEFONICA EMISIONES 5.445% 08/10/2029		97.87	1,000,000	978,686.36
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B435428	SUEZ 5.00% 01/10/2060		82.87	6,350,000	5,262,143.40
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B448LW6	SANCTUARY CAP. 5.00% 26/04/2047		87.42	168,000	146,872.49
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B44MD88	COMCAST 5.50% 23/11/2029		100.73	3,801,000	3,828,764.18
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B454DY9	BAA FNDG. 5.875% 13/05/2041		94.26	5,179,000	4,881,538.46
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B459V06	PLACES FOR PEOPLE HOMES 5.875% 23/05/2031		98.93	2,143,000	2,119,967.04
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B46MM89	SOUTH WEST WATER 5.875% 16/07/2040		89.79	2,150,000	1,930,452.62
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B48V9D8	BG ENERGY CAP. 5.125% 01/12/2025		99.45	1,971,000	1,960,186.80
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B4KBHV0	ENEL FIN. INTL. 5.625% 14/08/2024		99.72	2,663,000	2,655,423.77
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B4KBJD6	ENEL FIN. INTL. 5.75% 14/09/2040		93.93	3,800,000	3,569,332.40
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B4LKOL7	TEMASEK FINL. 1 5.125% 26/07/2040		96.41	830,000	800,161.50
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B4NHMH1	GREAT ROLLING STO 6.875% 27/07/2035		102.76	5,293,928	5,439,946.22
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B4NRKB6	WESTERN POWER DIST. SOUTH WALES 5.75% 23/03/2040		95.74	1,900,000	1,819,136.48
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B4PW097	TIME WARNER CABLE 5.75% 02/06/2031		93.41	7,440,000	6,949,852.80
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B4PYOR1	WESTERN POWER DIST. SOUTH WEST 5.75% 23/03/2040		95.58	2,400,000	2,293,970.40
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B4VFMN8	WESTERN POWER DIST. STP 09/05/2025		99.72	1,509,000	1,504,735.57
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B4VRH62	WESTERN POWER DIST. WEST MIDLANDS 5.75% 16/04/2032		98.56	9,899,000	9,756,522.99
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B4XFH11	GREAT ROLLING STOC 6.50% 05/04/2031		100.79	8,731,400	8,800,020.07
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B4Y0FV9	HEATHROW FUNDING L 6.75% 03/12/2026		102.26	3,635,000	3,717,089.20
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B4ZMVJ4	ELECTRICITE DE FRANCE 6.125% 02/06/2034		96.81	1,750,000	1,694,108.50
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B527RG8	WESTERN POWER DIST. EAST MIDLANDS STP 10/12/2040		100.70	1,222,000	1,230,554.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B52M357	GENFINANCE II 6.064% 21/12/2039		99.83	3,807,000	3,800,634.70
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B54SDZ0	AEGON 6.625% 16/12/2039		105.02	5,699,000	5,985,163.89
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B56NF24	EASTERN POWER NETWORKS STP 12/11/2036		103.24	51,000	52,653.83
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B5BRGX9	DONG ENERGY 5.75% 09/04/2040		94.34	5,411,000	5,104,948.43
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B5KVK33	IPIC GMTN 6.875% 14/03/2026		101.86	991,000	1,009,479.67
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B5M3WFO	NIE FIN. 6.375% 02/06/2026		101.44	2,535,000	2,571,532.09
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B5TXLS9	PORTERBROOK RAIL FIN. 7.125% 20/10/2026		103.91	1,275,000	1,324,802.78
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B5VX3C5	COMMUNITY FIN. 1 5.017% 31/07/2034		96.10	3,759,000	3,612,323.82
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B5WOBW1	SPD FIN. UK 5.875% 17/07/2026		100.53	159,000	159,847.54
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B5WLJ86	SEVERN TRENT UTILI 6.25% 7/6/2029		101.36	261,000	264,545.69
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B60WHS4	TESCO PROP. FIN. 5.6611% 13/10/2041		91.98	5,138,310	4,725,977.24
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B60ZTR6	TESCO PROP. FIN. 7.6227% 13/07/2039		106.90	8,470,162	9,054,387.87
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B61Q688	EQUINOR 6.875% 11/03/2031		109.18	2,764,000	3,017,613.58
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B6276Z7	RWE FIN. 6.125% 6/7/2039		98.59	4,900,000	4,830,839.88
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B645WQ2	EURP. INV. BANK 3.875% 08/06/2037		90.36	9,198,000	8,311,616.33
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B64M6V6	NORTHERN GAS NETWORKS FIN. 5.625% 23/03/2040		91.18	1,000,000	911,846.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B64TKN7	THAMES WATER UTILS. CAYMAN FIN. 5.50% 11/02/2041		81.29	2,700,000	2,194,752.52
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B6552N8	SOUTH EASTERN POWER NETWORKS 5.625% 30/09/2030		99.44	2,648,000	2,633,059.99
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B67CB74	GATWICK FNDG. 6.50% 02/03/2041		99.19	1,135,000	1,125,845.09
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B68PQ66	PEABODY CAP. 5.25% 17/03/2043		90.82	6,650,000	6,039,257.35
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B6Q9TM7	ELECTRICITE DE FRANCE 5.50% 17/10/2041		86.24	1,500,000	1,293,559.50
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B6VGKK8	TRANSPORT FOR LON 3.625% 15/05/2045		73.31	684,000	501,450.50
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B6Z0ST1	IMPERIAL TOBACCO FIN. 5.50% 28/09/2026		98.26	457,000	449,038.38
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B6ZRWH8	RWE FIN. 4.75% 31/01/2034		90.12	3,000,000	2,703,746.93
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B704MY8	GATWICK FNDG. 5.75% 23/01/2039		93.93	5,046,000	4,739,804.44
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B731HB8	THFC FNDG. NO 3 5.20% 11/10/2043		90.52	9,626,000	8,713,247.47
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B73M9V5	LLOYDS TSB BANK 5.125% 07/03/2025		99.48	1,995,000	1,984,705.80
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B74GC06	NOTTING HILL HOUSING TST. 3.75% 20/12/2032		85.94	870,000	747,703.60
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B7581Q0	ABP FIN. 6.25% 14/12/2026		100.40	460,000	461,832.71
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B763G92	LCR FIN. 5.10% 07/03/2051		100.04	3,400,000	3,401,481.72
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B788KW6	FIDELITY INTL. 7.125% 13/02/2024		100.06	4,400,000	4,402,521.20
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B78F3W8	ANGLIAN WATER SERVS. FINC. 4.50% 05/10/2027		95.42	5,500,000	5,247,953.87
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B79M9P3	MOTABILITY OPERATIONS GRP. 4.375% 08/02/2027		96.79	100,000	96,790.04
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B7FBK84	HEATHROW FNDG. 7.125% 14/02/2024		100.19	2,040,000	2,043,833.55
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B7JCF22	SOUTHERN ELEC. POW 5.50% 7/6/2032		99.24	719,000	713,524.84
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B7KPHK2	TIME WARNER CABLE 5.25% 15/07/2042		79.47	15,631,000	12,421,361.72
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B7KSP41	TRANSPORT FOR LON 3.875% 23/07/2042		78.43	15,305,000	12,004,134.92
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B7LNT65	NORTHUMBRIAN WATER FIN. 5.125% 23/01/2042		85.65	582,000	498,483.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B7MJ3L5	ABBAY NATL. TSY. SERVS. 5.25% 16/02/2030		100.75	3,353,000	3,378,274.91
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B7X4V48	DEUTSCHE BAHN FIN. 4.50% 29/11/2072		82.35	1,000,000	823,475.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B7XQ5J7	WELLS FARGO 3.50% 12/09/2029		87.06	1,300,000	1,131,774.79
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B823YH7	YORKSHIRE WATER S 6.375% 19/08/2039		98.40	539,000	530,396.71

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B82D6H1	THAMES WATER UTILI 6.75% 16/11/2028		96.84	2,100,000	2,033,686.20
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B839Q34	THAMES WATER UTIL 4.375% 3/7/2034		79.67	162,000	129,066.37
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B83MSH1	LONDON POWER NETW 6.125% 07/06/2027		101.29	2,113,000	2,140,206.99
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B83ZQG5	BROADGATE FINC. 5.098% 05/04/2033		88.76	2,410,832	2,139,955.46
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B8489J7	CTRL SECTION 1 FI 5.234% 02/05/2035		100.78	614,094	618,891.55
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B84GGK1	HSBC HLDGS. 6.00% 29/03/2040		88.43	2,600,000	2,299,151.40
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B84LBG7	II CANARY WHARF FIN PLC 5. 5.95% 22/OCT/2037		95.57	3,790,000	3,622,033.98
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B84QX19	CITIGROUP 5.15% 21/05/2026		98.56	1,750,000	1,724,752.75
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B84SWB0	HAMMERSON 7.25% 21/04/2028		95.48	268,000	255,881.84
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B84TS93	SP MANWEB 4.875% 20/09/2027		97.56	1,653,000	1,612,643.66
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B84Z9V0	UK. GILT 3.25% 22/01/2044		79.24	13,670,000	10,832,108.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B87DTJ9	METROPOLITAN LIFE GBL. FNDG. I 3.50% 30/09/2026		94.50	2,550,000	2,409,839.25
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B87W554	DIGITAL STOUT HLDG. 4.25% 17/01/2025		97.91	360,000	352,485.72
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B89BQT0	BARCLAYS BANK 5.75% 14/09/2026		99.37	15,851,000	15,751,338.82
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B89KPJ0	BHP BILLITON FIN. 4.30% 25/09/2042		80.71	853,000	688,418.77
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B88GCN9	CLYDESDALE BANK 4.625% 08/06/2026		98.30	5,072,000	4,985,547.76
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B88QJB6	THAMES WATER UTILS. CAYMAN FIN. 4.625% 04/06/2046		70.77	411,000	290,851.73
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B88R9T7	THAMES WATER UTILI 6.50% 09/02/2032		93.44	1,000,000	934,402.66
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B8C36H1	Y/SHIRE. WATER SERVS. 3.625% 01/08/2029		87.91	7,703,000	6,771,511.29
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B8CHDW7	AT&T 4.875% 01/06/2044		81.04	1,221,000	989,504.51
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B8GDZ58	AMERICA MOVIL SAB 5.75% 28-06-30		100.74	3,340,000	3,364,756.08
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B8H76L2	EURP. INV. BANK 4.50% 7/3/2044		92.99	2,600,000	2,417,795.90
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B8H8FT6	RABOBANK NEDERLAND 5.25% 14/09/2027		96.57	4,729,000	4,566,990.09
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B8J4DH6	SAXON WEALD CAP. 5.375% 06/06/2042		92.61	2,340,000	2,166,985.08
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B8KS6N4	DEUTSCHE TELEKOM 7.625% 15/6/2030		112.40	5,000,000	5,620,110.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B8L4GM0	LIBRA LONGHURST GRP. TSY. 5.125% 02/08/2038		91.27	1,126,000	1,027,738.35
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B8MJDB2	PFIZER 7.20% 15/03/2039		115.21	4,500,000	4,247,625.39
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B8NW4G2	C/WEALTH. BANK OF AUS. 3.00% 04/09/2026		94.04	8,020,000	7,542,088.20
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B8NYBZ6	CENTRICA 4.25% 12/09/2044		75.69	6,007,000	4,546,986.64
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B8Q5WD1	GREAT PLACES HOUSING GRP. 4.75% 22/10/2042		87.47	1,000,000	874,741.92
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B931WV7	UPP BD. 1 ISSUER 4.9023% 28/02/2040		90.61	3,491,849	3,164,008.03
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B96W8K8	AT&T 4.25% 01/06/2043		75.26	4,472,000	3,365,524.35
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B990GY9	HIGH SPEED RAIL F 4.375% 01/11/2038		86.44	7,256,000	6,271,999.33
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B9B4597	LIVERPOOL VICTORIA F F2V 22/05/2043		97.24	2,462,000	2,393,938.02
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B9GWFV8	SCOTTISH WIDOWS 7.00% 16/06/2043		95.54	4,560,000	4,356,614.88
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B9JHHL4	ARQIVA FINANCING 4.882% 31/12/2032		93.21	2,501,666	2,331,877.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B9JST33	TESCO PROP. FIN. 5.4111% 13/07/2044		89.77	3,051,030	2,738,947.21
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B8T3MP5	AA BD. 6.269% 31/07/2025		98.51	9,192,000	9,054,836.98
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B8X4JM0	UNIVERSITY OF MANC 4.25% 04/07/2053		83.94	1,011,000	848,599.03
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B8CF5P42	POPLAR HARCA VIA 4.843% 30/09/2043		83.63	4,028,000	3,368,805.72
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B80NBF1	AZDOMINION HOUSING 3.50% 15/11/2028		89.46	3,703,000	3,312,561.98
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B80XH20	UK. GILT 1.75% 22/07/2057		50.00	0	0.05
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B80XQG7	WESTFIELD AMERICA 2.625% 30/03/2029		79.17	7,455,000	5,902,019.13
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B8319Y7	JOHNSON & JOHNSON 3.70% 01/03/2046		77.98	6,000,000	3,833,303.53
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B8363N9	WESTPAC BANKING 2.125% 2/5/2025		94.66	650,000	615,308.85
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B83BRZ4	INTERCONTINENTAL 2.125% 24/08/2026		89.80	4,811,000	4,320,480.06
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B846026	MARTLET HOMES 3.00% 09/05/2052		61.51	629,000	386,877.29
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BD4H6X2	ST JAMES'S ONCOLO 2.804% 31/03/2037		77.81	1,580,433	1,229,671.54
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B85GGL6	JRP GRP. 9.00% 10/26/2026		105.88	2,650,000	2,805,880.95
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B85HD41	COMPASS GRP. 2.00% 03/07/2029		84.36	550,000	463,995.95
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B85JNH0	DOMINO'S PIZZA MASTER I '1A A2I' 4.116% 25/07/2048		95.17	2,373,630	1,850,800.47
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B86C787	GATWICK FUNDING L 2.625% 07/10/2046		54.92	7,364,000	4,043,955.33
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B88C5T2	NATL. GRID GAS FI 2.625% 22/09/2038		62.80	2,922,000	1,834,973.94
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BD8G5P0	NATL. GRID GAS FIN 2.75% 22/09/2046		55.79	5,300,000	2,956,827.60
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B88N5L7	SEVERN TRENT UTILI 2.75% 5/12/2031		80.21	3,635,000	2,915,738.92
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BD9GVN9	CREDIT SUISSE GRP F2F 12-09-2025		95.71	9,881,000	9,457,203.91
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B8CHBW8	UK. GILT 1.50% 22/07/2047		52.87	16,500,000	8,723,550.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B8CPY56	WELLS FARGO 2.00% 28/07/2025		93.17	1,760,000	1,639,817.28
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B8DD1P6	SANTANDER UK GRP. 3.625% 14/01/2026		93.93	630,000	591,777.89
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B8DXT10	AMERICAN AIRLINES 3.65% 15/02/2029		90.75	7,960,500	5,919,043.58
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	B8DFZNN4	PENARIAN HOUSING 3.212% 07/06/2052		64.91	2,159,000	1,401,475.20
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BDGN9H3	VODAFONE GRP. 3.00% 12/08/2056		53.63	4,000,000	2,145,160.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BDH48J0	AKELIUS RESIDENTI 2.375% 15/08/2025		92.12	3,135,000	2,887,811.74
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BDH4HM6	BANK OF AMERICA 2.30% 25/7/2025		94.03	4,506,000	4,236,962.65

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BDQQ035	CHARM FIN. 3.509% 12/04/2048		60.25	4,850,000	2,921,882.50
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BDR7037	PRS FIN. 1.75% 24/11/2026		90.70	4,635,491	4,204,204.48
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BDR72K8	CLARION HOUSING G 3.125% 19/04/2048		62.79	4,864,000	3,054,292.18
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BDRJ5L6	LAND SECS. CAP. M 2.399% 8/2/2029		85.84	1,400,000	1,201,819.88
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BDRJH43	DWR CYMRU FINC. 2.50% 31/03/2036		71.28	670,000	477,548.58
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BDRTD89	LONDON & QUADRANT 3.125% 28/2/2053		60.15	1,387,000	834,270.71
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BDRTW15	PLACES FOR PEOPLE 3.625% 22/11/2028		89.79	1,100,000	987,648.20
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BDRW140	THAMES WATER UTIL 2.625% 24/01/2032		73.70	1,191,000	877,740.54
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BDRYRX7	WESTERN POWER DIS 2.375% 16/05/2029		83.67	8,531,000	7,137,529.40
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BDSHVV1	BWP ISSUER 2.868% 30/06/2036		80.82	452,230	365,503.45
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BDVJ608	LONDON & QUADRANT 2.25% 20/07/2029		82.60	5,378,000	4,442,039.77
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BDVJ653	LONDON & QUADRANT 2.75% 20/07/2057		53.16	8,100,000	4,306,024.80
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BDZ4JZ5	PENSION INS. 5.625% 20/09/2030		88.92	3,810,000	3,387,985.35
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BF09NM4	STANDARD LIFE ABER 4.25% 30/06/2028		85.80	2,000,000	1,405,887.38
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BF0GXN6	LAND SECS. CAP. M 2.625% 22/09/2037		70.16	1,500,000	1,052,427.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BF0GXT2	LAND SECS. CAP. MK 2.75% 22/09/2059		54.11	9,379,000	5,075,292.74
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BF1Y1D5	ANNINGTON FUNDING 3.935% 12/07/2047		67.69	5,505,000	3,726,130.73
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BF1Y1M4	ANNINGTON FNDG. 3.685% 12/07/2034		76.64	9,165,000	7,023,934.15
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BF28W11	SOUTHERN GAS NETWO 3.10% 15/09/2036		71.32	4,585,000	3,270,173.31
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BF29T11	HOUSING & CARE 21 3.288% 08/11/2049		65.08	4,404,000	2,866,138.09
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BF2GGB3	TOWD POINT MTG. FNDG. 2018 'A12X A' FRN 20/02/2045		97.47	0	0.05
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BF2PL15	VIRGIN MONEY UK F2V 25/09/2026		93.69	4,827,000	4,522,351.09
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BF329N3	VERIZON COMMMS. 3.375% 27/10/2036		76.01	920,000	699,294.86
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BF3FPL2	HSBC HLDGS. F2V 13/11/2026		92.20	9,951,000	9,174,394.10
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BF42BT2	DIGITAL STOUT HLDG 3.30% 19/07/2029		84.65	1,737,000	1,470,446.93
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BF42G53	BAZALGETTE FIN. 2.375% 29/11/2027		87.80	2,069,000	1,816,627.52
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BF44K68	GEN. MOTORS FINL. 2.25% 06/09/2024		96.38	1,960,000	1,889,118.56
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BF475W8	VIRGIN MONEY UK PLC F2F 22/06/2025		96.80	1,640,000	1,587,493.76
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BF4VBH7	NEWRIVER REIT 3.50% 7/3/2028		85.11	573,000	487,668.84
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BF54Q69	EVERSHOLT FNDG. 3.529% 07/08/2042		71.49	1,966,000	1,405,436.39
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BF59T21	BARCLAYS 3.25% 17/01/2033		77.30	8,300,000	6,416,298.40
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BF5KX77	PEABODY CAP. NO 2 3.25% 14/09/2048		64.00	3,000,000	1,920,121.49
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BF7MF19	CATALYST HOUSING 3.125% 31/10/2047		62.89	850,000	534,551.76
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BF7NYD7	ORBIT CAP. 3.375% 14/6/2048		65.72	4,298,000	2,824,709.75
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BF8F528	NOTTING HILL HOUSI 3.25% 12/10/2048		63.52	6,123,000	3,889,084.93
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BF99W39	YORKSHIRE B/SOC. F2F 13-09-2028		86.01	12,062,000	10,375,032.80
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BFCM978	PFIZER 2.735% 15/06/2043		66.69	2,628,000	1,752,618.21
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BF8FBF6	TRITAX BIG BOX RE 3.125% 14/12/2031		80.83	1,315,000	1,062,875.05
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BFLTWR1	GS. GRP. 3.125% 25/07/2029		86.64	8,235,000	7,134,853.41
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BFMY1F6	VIRGIN MONEY UK F2V 14/12/2028		99.88	4,716,000	4,710,166.31
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BFWY9R4	GATWICK FNDG. 3.25% 26/02/2048		61.12	604,000	369,169.03
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BFXLL89	LONDON & QUADRANT 3.125% 28/02/2053		60.15	2,880,000	1,732,299.67
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BFXPT21	VOLKSWAGEN INTL. 4.125% 17/11/2031		85.87	7,200,000	6,182,353.05
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BFXSFR7	CADENT FIN. 3.125% 21/03/2040		66.89	2,490,000	1,665,478.83
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BFXYHD5	LEEDS B/SOC. F2V 25/04/2029		87.19	3,858,000	3,363,713.04
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BFYF3Z1	INFORMA 3.125% 5/7/2026		92.94	664,000	617,114.24
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BFYX300	UNITE GRP. 3.50% 15/10/2028		88.45	953,000	842,890.38
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BFZ6JW2	BLEND FNDG. 3.459% 21-09-2047		69.73	6,965,000	4,856,436.80
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BFZJ932	OPTIVO FIN. 3.283% 22/03/2048		64.01	720,000	460,888.51
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BG087M6	INC. CONTINGENT STUDENT LOAN '2 A1' FRN 24/07/2058		99.93	1,085,765	1,085,031.61
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BGOQMX6	HEATHROW FNDG. 4.625% 31/10/2046		78.06	2,228,000	1,739,074.31
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BGOR7B2	TELEREAL SECURED F 4.01% 10/12/2031		90.64	5,871,745	5,322,081.26
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BG106H9	UNIVERSITY OF CA 0.25% IL 27/06/2068		68.62	1,305,000	895,554.44
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BG21PF2	NATWEST GROUP PLC 2.875%-FRN SNR 19/09/26		93.29	3,117,000	2,907,966.53
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BG378D8	LAND SECS. CAP. M 2.375% 29/3/2027		89.53	5,950,000	5,327,243.25
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BGBWVF8	AT&T 4.375% 14/09/2029		92.20	332,000	306,110.11
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BGCZH81	UNITE USAF II 3.921% 30/06/2025		95.97	5,133,000	4,926,110.74
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BGF8BKT	WELLTOWER 4.80% 20/11/2028		93.86	2,290,000	2,149,361.94
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BGHHDR3	DIGITAL STOUT HLDG 3.75% 17/10/2030		84.40	7,067,000	5,964,404.11
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BGK0647	METROCENTRE FIN 8.75% PIK 06/12/2023		45.50	2,413,578	1,098,178.15
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BGL8811	TC DUDGEON OFTO 3.158% 12/11/2038		82.38	4,202,969	3,462,578.13
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BGMG7Q2	WESSEX WATER SERVS 1.50% 17/09/2029		76.87	1,236,000	950,138.67
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BGNKKQ4	PRUDENTIAL F2V 20/10/2068		82.85	6,500,000	5,385,269.50
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BGNKKR5	PRUDENTIAL F2V 20/10/2051		89.19	10,425,000	9,297,536.25

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BGQYF50	ANGLIAN WATER SERV 2.75% 26/10/2029		84.88	4,394,000	3,729,451.44
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BGR7FB1	SOUTHERN HOUSING G 3.50% 19/10/2047		65.94	3,641,000	2,401,035.84
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BH05DR1	L&G. GRP. F2V 14/11/2048		92.38	1,550,000	1,431,887.94
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BH0WGT5	GREATER GABBARD O 4.137% 29/11/2032		92.64	2,879,029	2,667,202.75
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BH2YHT6	CPUK FIN. 3.69% 28/08/2028		87.82	4,700,000	4,127,464.80
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BH3J693	INC. CONTINGENT STUDENT LO 2 A2 2.50% 24/07/2058		73.44	2,731,100	2,005,848.20
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BH3ZXC3	NIBC BANK 3.125% 15/11/2023		99.54	2,500,000	2,488,377.05
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BH57VG7	M&G F2V 19/12/2063		85.27	13,224,000	11,275,641.96
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BH5M4P2	PEABODY CAP. NO 2 4.625% 12/12/2053		79.89	8,920,000	7,125,973.92
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BHD6CJ6	GB SOCIAL HOUSING 5.193% 12/02/2038		91.35	4,585,000	4,188,278.15
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BHJXW80	CPUK FIN. 3.69% 28/08/2028		87.82	6,234,000	5,474,599.06
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BHL1CP9	YORKSHIRE WATER FI 2.75% 18/04/2041		61.46	4,900,000	3,011,586.50
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BHNG887	VIRGION MONEY UK F2V 03/09/2027		91.60	390,000	357,250.92
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BHQTVL7	CLARION FNDG. 2.625% 18/01/2029		86.16	6,990,000	6,022,644.89
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BHXHM33	ORANGE 3.25% 15/01/2032		85.38	6,800,000	5,806,149.64
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BHZM1G2	PRS FIN. 2.00% 23/01/2029		86.69	1,990,000	1,725,071.30
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BJO2978	HSBC HLDGS. F2F 29/05/2030		83.99	7,418,000	6,230,444.97
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BJOCLK5	NOTTING HILL GENE 2.875% 31/1/2029		86.87	3,497,000	3,037,787.95
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BJ2L036	CITIGROUP 2.75% 24/01/2024		99.03	3,236,000	3,204,465.18
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BJ2WB69	MORHOMES 3.40% 19/02/2038		74.60	4,825,000	3,599,623.70
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BJ3WD51	ELECTRICITE DE FRANC F2V PERP		83.69	7,800,000	6,528,163.20
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BJ4SZQ3	GREENE KING FIN. 3.593% 15-MAR-35		83.78	6,040,755	5,060,809.77
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BJ4X795	AXA F2F 16/1/2054		91.62	3,500,000	3,206,871.50
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BJ4XKN0	ELECTRICITE DE FRA 6.00% 23/01/2114		82.79	16,100,000	13,329,433.43
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BJ5FZT6	FISERV 3.00% 01/07/31		82.26	1,050,000	863,763.60
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BJ5RNF4	LONDON POWER NETW 2.625% 01-MAR-29		85.91	8,529,000	7,327,553.89
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BJ7BLT2	GS. GRP. 4.25% 29/01/2026		96.61	1,130,000	1,091,688.48
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BJ8RZV1	ELECTRICITE DE FRA 6.00% 23/01/2114		82.79	2,400,000	1,986,996.29
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BJ9J6N5	HOME GRP. 3.125% 27/03/2043		65.81	1,599,000	1,052,281.11
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BJCWX9	ING GROEP 3.00% 18/02/2026		93.63	10,800,000	10,111,996.80
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BJCZ6R4	BNP PARIBAS 3.375% 23-JAN-26		94.19	7,425,000	6,993,533.25
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BJDQ5Y6	UTD. UTILITIES WA 2.625% 12/2/2031		81.19	350,000	284,180.77
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BJFD1Q9	RL FIN. BONDS NO 4 F2V 07/10/2049		73.31	18,118,000	13,282,577.58
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BJH7KG2	BLEND FNDG. 2.984% 15/03/2034		75.86	950,000	720,664.30
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BJJMM25	HSBC HLDGS. F2F 22/07/2028		88.67	2,321,000	2,058,070.16
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BJK0PNO	LEGAL & GENERAL GROUP PLC F2V PERP		79.50	400,000	317,980.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BJL57B6	ARQVA FINC. 5.34% 30/06/2030		93.47	3,123,000	2,918,971.01
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BJLD0Z5	WELLS FARGO 2.50% 02-MAY-29		82.96	2,740,000	2,273,098.52
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BJLK012	BANQUE FEDERATIVE 1.75% 19/12/2024		95.11	1,000,000	951,065.19
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BJLN8T5	AROUNDTOWN 3.625% 10-APR-31		65.83	1,695,000	1,115,766.91
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BJM0H32	CITIGROUP 1.75% 23-10-26		89.45	7,910,000	7,075,518.73
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BJMH853	UK. GILT 0.875% 22/10/2029		82.18	53,000,000	43,555,400.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BJMZDYO	SOUTHERN HOUSING G 4.50% 4/2/2039		87.43	1,850,000	1,617,486.95
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BJN6Q10	AROUNDTOWN AROUNDTOWN F2V PERP		44.30	2,680,000	1,187,237.32
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BJPSYN3	COVENTRY B/SOC. COVENTRY B/SOC. F2V PERP		95.07	2,200,000	2,091,441.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BJQ31J1	BARCLAYS 3.00% 08-MAY-26		92.20	4,950,000	4,563,909.90
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BJQNDQ2	M&G F2V 20/7/2049		97.71	5,000,000	4,885,290.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BJQSLG3	VERIZON COMMS. 2.50% 08-APR-31		79.96	1,200,000	959,554.80
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BJR6C85	ROTHESAY LIFE 3.375% 12/07/2026		91.46	5,560,000	5,085,014.76
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BJRFWM6	SOCIETE GENERALE 1.875% 03/10/2024		95.94	1,200,000	1,151,244.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BJT279	VERIZON COMMS. 4.75% 17/02/2034		90.83	970,000	881,085.92
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BJTMRG4	MANCHESTER AIRPORT 4.75% 31/03/2034		90.71	8,607,000	7,807,003.66
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BJTPBZ0	NATL. EXPRESS GRP 2.375% 20/11/2028		83.89	4,471,000	3,750,842.62
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BJVJP58	FIDELITY NATL. INF 3.36% 21/05/2031		84.51	2,060,000	1,740,813.31
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BJWHWS3	NOTTING HILL HOUS 4.375% 20/02/2054		76.22	500,000	381,099.86
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BJXS2C9	FIDELITY NATL. INF 3.36% 21/05/2031		84.51	2,061,000	1,741,658.36
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BK0Y692	TP ICAP 5.25% 29/05/2026		94.57	2,463,000	2,329,300.97
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BK3F528	IMPERIAL TOBACCO 4.875% 07/06/2032		85.86	1,500,000	1,287,865.50
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BK5GM39	CADENT FIN. 2.25% 10/10/2035		66.48	4,792,000	3,185,493.17
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BK60M22	MEDTRONIC GBL. HLD 1.75% 02/07/2049		58.98	712,000	364,252.64
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BK6TYH5	REALTY INC. 3.25% 15/06/20290		89.01	8,000,000	5,834,316.83
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BK6YSH8	DAIMLER INTL. FIN 1.625% 11-11-24		95.79	1,000,000	957,895.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BK8M6K9	BRITISH AIRWAYS 20 3.30% 15/12/2032		86.31	11,478,631	8,116,844.68
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BK8Q4Q3	WESTFIELD STRATFO 1.642% 04/08/2026		87.35	24,409,000	21,321,407.96

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BK93J80	VERIZON COMMS. 1.50% 18/09/2030		75.91	8,300,000	5,162,051.44
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BK92CQ5	UNILEVER 1.50% 22/07/2026		91.43	1,830,000	1,673,176.32
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BKBM446	UTD. AIRLINES 2019 2.70% 01/05/2032		82.73	1,309,971	887,919.05
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BKBS3G9	WESTERN POWER DIST 1.75% 9/9/2031		74.64	4,774,000	3,563,199.02
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BKC9SR7	BERKSHIRE HATHAWA 2.375% 19/06/2039		67.21	1,002,000	673,482.28
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BKC9ST9	BERKSHIRE HATHAWA 2.625% 19-06-59		54.69	2,804,000	1,533,498.68
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BKDV731	PHOENIX GROUP HOLDING 5.867%		92.69	4,634,000	4,295,356.55
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BKDV8N8	TESCO PERSONAL FIN 3.50% 7/25/2025		96.11	2,280,000	2,191,362.72
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BKDW555	BANCO BILBAO VIZCAYA F2V 16/01/2030		94.11	3,300,000	2,693,963.41
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BKFBJT9	ROTHESAY LIFE F2V 17/09/2029		98.16	16,406,000	16,104,385.45
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BKKL1X2	ROYAL BANK OF CAN 1.125% 15-12-25		90.63	8,770,000	7,948,093.14
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BKLLXY0	BRASS NO 8 '8X A2' FRN 16/11/2066		101.01	0	0.21
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BKMG3J5	LLOYDS BANKING GRP. F2V 15/01/2026		94.60	1,185,000	1,121,037.26
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BKP55P9	SOUTH EASTERN POWE 1.75% 30/09/2034		67.96	1,449,000	984,694.41
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BKP8439	N/WIDE. BLDG SOCIETY FRN 24/02/2031		98.38	3,653,000	3,593,930.99
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BKP86X3	LOGICOR FINC. SARL 2.75% 15/01/2030		75.77	1,559,000	1,181,248.06
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BKPG0N5	CREDIT SUISSE AG/N 2.95% 09/04/2025		95.05	2,420,000	1,884,666.15
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BKPG370	APT PIPELINES 2.50% 15/3/2036		65.22	2,100,000	1,369,527.60
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BKPNYK1	TOTAL CAPITAL IN 1.405% 03/09/2031		75.05	7,000,000	5,253,824.10
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BKQN499	JUPIT 1X B '1X B' FRN 20/07/2060		100.11	1,276,000	1,277,397.22
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BKQV976	AT&T 7.00% 30/04/2040		104.32	150,000	156,475.20
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BKRTYB8	TRANSPORT FOR LOND 4.00% 07/04/2064		76.08	3,300,000	2,510,547.60
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BKRVVW1	UTD. MEXICAN STAT 5.625% 19/03/2114		72.80	8,386,000	6,105,091.86
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BKS9008	ROYAL BANK OF CANA 5.00% 24/1/2028		96.68	4,200,000	4,060,627.20
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BKS93N2	FNDG. VI '1 A' FRN 15/07/2026		100.18	2,089,000	2,092,668.28
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BKSCW23	AA BOND CO LTD 3.25% 31/07/2028		80.55	5,019,000	4,042,779.41
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BKSFX63	STANDARD CHARTERE 4.644% 01/04/2031		90.01	4,084,000	3,011,856.20
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BKTDVX9	JUST GRP. 8.125% 26/10/2029		100.06	3,500,000	3,502,226.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BKV4HZ4	LOGICOR 2019-1 UK 1.875% 17/11/2026		88.44	10,198,000	9,019,582.65
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BKV8357	MASSMUTUAL GBL. F 1.375% 15/12/2026		88.09	4,706,000	4,145,646.34
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BKWGTY2	SSE SSE F2V PERP		91.11	4,246,000	3,868,459.82
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BKX8GL3	PENSION INSURANCE 4.625% 07/05/2031		82.79	1,820,000	1,506,761.62
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BKXNHR1	GATWICK FNDG. 4.625% 27/03/2034		87.61	6,947,000	6,085,926.29
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BKYBZ92	YORKSHIRE WATER FI 1.75% 26/11/2026		87.37	1,237,000	1,080,808.59
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BKZH555	AA BD. 5.50% 31/07/2027		91.24	770,000	702,533.37
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BL0L902	FIDELITY NATL. INF 2.25% 03-12-29		81.79	1,000,000	817,885.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BLONRB5	ENW FIN. 4.893% 24/11/2032		93.65	4,074,000	3,815,260.26
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BL0POJ0	NATL. GRID GAS 1.125% 14/1/2033		64.75	2,925,000	1,893,990.15
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BL1FDX4	CK HUTCHISON GRP. 2.00% 17-10-27		85.83	683,000	586,202.85
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BL1GV58	L&G. GRP. F2V 26/11/2049		83.11	2,830,000	2,351,942.25
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BL2FJX5	INTESA SANPAOLO 2.50% 15/1/2030		78.75	1,827,000	1,438,803.62
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BL396H9	CPI PROP. GRP. 2.75% 22/01/2028		71.10	3,072,000	2,184,084.48
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BL39MT3	SP TRANSMISSION 2.00% 13/11/2031		78.70	2,109,000	1,659,698.64
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BL3F008	PORTERBROOK RAIL 4.625% 4/4/2029		93.16	5,959,000	5,551,213.71
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BL3F008	PORTERBROOK RAIL 4.625% 04/04/2029		93.16	2,911,000	2,711,794.45
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BL4KJ53	EASTERN POWER NET 2.125% 25/11/2033		72.51	812,000	588,741.41
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BL54F53	REALTY INCOME CORP 1.75% 13/07/2033		68.08	1,700,000	1,157,414.40
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BL57NZ8	BP CAPITAL MARKETS PLC BP CAPITAL MKT F2V 31/12/49		89.15	5,543,000	4,941,675.96
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BL5BGY0	VIATRIS INC 4.00% 22/06/2050		60.53	3,308,000	1,640,416.94
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BL5C784	NATWEST GRP. F2V 09/11/2028		84.97	15,863,000	13,478,695.92
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BL68HJ2	UK. GILT 0.125% 30/1/2026		90.59	46,670,000	42,279,286.40
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BL6D3L1	COMCAST 1.95% 15/1/2031		78.22	5,000,000	3,204,474.32
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BL71N25	NATL. GRID GAS 1.375% 07/02/2031		72.52	4,700,000	3,408,488.08
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BL96WB0	NATL. GRID ELECTRI 2.00% 17/04/2040		57.73	6,867,000	3,964,027.32
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BL97BV6	INVESTEC F2F 16/07/2028		81.88	13,750,000	11,258,898.75
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BL981Z3	ASSURA FIN PLC 1.625% 30/06/2033		67.07	6,954,000	4,664,068.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BLB2Z06	BUPA FIN. 4.125% 14/06/2035		74.20	4,363,000	3,237,435.73
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BLB3KM6	ISLANDSBANKI HF 7.375% 17/5/2026		103.45	1,269,000	1,138,730.95
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BLBJ091	BPCE F2V 30/11/2032		82.63	3,700,000	3,057,317.40
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BLBJHM3	BLACKSTONE PP EUR 2.00% 20/10/2025		88.93	2,447,000	2,176,227.22
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BLBJJ16	BLACKSTONE PROPER 2.625% 20/10/2028		77.56	2,016,000	1,563,693.59
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BLBLTM3	SVENSKA HANDELSBANKE F2V 23/8/2032		92.06	7,085,000	6,522,769.83
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BLBMG14	INTL. BANK FOR REC 1.25% 13/12/2028		84.39	8,000,000	6,750,968.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BLC8C68	JPM. CHASE F2F 24/03/2031		91.59	5,000,000	3,751,965.28



Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BLCCVD0	DEXIA CREDIT LOCAL 0.25% 10/12/2026		85.90	5,100,000	4,381,117.29
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BLCY1V4	ADMIRAL GROUP 8.5% 06 JAN 2034 8.5% 06/JAN/2034		101.79	2,463,000	2,507,141.04
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BLD1X85	3I GRP. 3.75% 5/6/2040		70.82	7,807,000	5,528,987.82
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BLD4CY3	BRITISH AIRWAYS 20 4.25% 15/11/2032		89.88	523,727	385,664.59
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BLD6QH0	FEDEX 2020-1 CLAS 1.875% 20/2/2034		80.90	17,723,579	11,747,469.09
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BLF7ZP2	L&G. GRP. F2V 1/11/2050		85.20	6,993,000	5,957,987.05
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BLF8243	VERIZON COMMMS. 1.875% 3/11/2038		58.51	7,757,000	4,538,269.81
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BLF8RL5	SCOTTISH HYDRO ELE 1.50% 24/3/2028		84.51	1,000,000	845,085.43
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BLFB1W3	BANK OF AMERICA F2F 02/06/2029		82.92	6,246,000	5,179,433.04
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BLFB2W0	NATWEST GRP. F2V 28/11/2031		85.32	10,909,000	9,307,351.53
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BLFBWW0	EVERSHOLT FNDG. 2.742% 30/6/2040		78.62	13,107,437	10,305,263.49
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BLFDXD4	AIR CANADA 2020-2 5.25% 1/4/2029		96.66	2,670,279	2,114,606.74
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BLFG827	HOME DEPOT 3.625% 15/04/2052		71.64	1,494,000	876,931.49
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BLFGBN9	NESTLE HLDGS. 2.50% 04/04/2032		82.52	2,671,000	2,204,160.16
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BLGYFN0	FIRST ABU DHABI B 1.125% 07/09/2026		86.73	2,202,000	1,909,848.77
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BLH2QW9	HEATHROW FNDG. 2.625% 16/03/2028		84.13	1,997,000	1,680,116.04
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BLMQCQ2	BPCE 5.25% 16/04/2029		92.32	4,700,000	4,338,958.88
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BLN7TM9	ONTARIO TEACHERS' 1.125% 15/05/2026		89.97	2,511,000	2,259,262.21
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BLNM7D1	GOLDMAN SACHS GROUP F2F 29/10/2029		89.36	6,488,000	5,797,701.65
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BLNM7W0	BLACKSTONE PROP. 4.875% 29/04/2032		77.90	3,967,000	3,090,298.83
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BLPJY62	KREDITANSTALT FUER 0.75% 7/12/2027		84.91	5,500,000	4,669,923.50
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BLPK313	JUST GRP. F2V 15/4/2031		97.24	1,255,000	1,220,301.76
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BLR4KS9	ANNINGTON FNDG. 2.924% 06/10/2051		52.58	8,519,000	4,478,949.44
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BM5I9Z3	ORACLE CORP 2.8% 01/04/2027		90.84	10,000,000	7,442,294.53
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BM638D5	EXPERIAN FIN. 3.25% 7/4/2032		84.51	863,000	729,308.36
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BM638N5	OPTIVO FIN. 2.857% 7/10/2035		73.69	8,922,000	6,574,356.77
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BM8MMH2	EQUINOR 3.125% 6/4/2030		88.55	6,369,000	4,620,871.76
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BM8N2T7	ING GROEP NV F2F 07/12/2028		82.33	6,400,000	5,269,056.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BM8NSR7	WESSEX WATER SERV 5.125% 31/10/2032		92.50	2,767,000	2,559,345.62
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BM8SLB7	LEEDS BUILDING SO 1.375% 06/10/2027		83.63	4,396,000	3,676,506.68
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BM8SXD3	INVESTEC F2V 04/01/2032		82.11	1,703,000	1,398,366.27
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BM8Z2V5	UK. GILT 1.50% 31/07/2053		47.69	7,850,000	3,743,665.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BM91MQ7	LLOYDS BANKING GROUP F2V 15/12/2031		85.88	6,723,000	5,773,924.98
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BM99ZJ5	ENEL FIN. INTL. 1.00% 20/10/2027		83.84	9,687,000	8,121,299.88
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BM9GGM6	CREDIT SUISSE GRP. F2V 9/6/2028		86.25	795,000	685,718.51
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BM9MH43	SAGE GRP. 2.875% 08/02/2034		76.46	1,450,000	1,108,609.10
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BM9QNB4	HEXAGON HOUSING A 3.625% 22/04/2048		65.37	1,355,000	885,747.78
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMB3T59	NATIONAL GAS TRANSMISSION PLC 5. 5.75% 05/APR/2035		95.38	241,000	229,856.64
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMB6CB5	CLARION FNDG. 1.25% 13/11/2032		68.74	218,000	149,850.58
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMBL1G8	UK. GILT 0.125% 31/01/2028		83.60	25,000,000	20,900,000.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMBR393	SAINSBURYS BANK PLC 10.5% 12 MAR 10.5% 12/MAR/2033		104.10	1,000,000	1,041,000.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMBSD55	ORSTED 2.50% 18/02/2049		64.07	11,285,000	7,230,683.19
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMBVPV1	VIRGIN MONEY UK PLC F2V 19/08/2031		85.78	2,555,000	2,191,698.61
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMBWPJ2	MIDLAND HEART CAP 1.831% 12/08/2050		46.84	3,380,000	1,583,269.74
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMC44X4	COVENTRY BUILDING 1.00% 21/9/2025		91.06	2,910,000	2,649,719.49
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMC5579	SOCIETE GENERALE 1.25% 07/12/2027		82.19	2,800,000	2,301,202.40
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMC7TT4	ZURICH FINANCE IRELA F2V 19/04/2051		76.67	3,801,000	2,387,493.67
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMC86Y1	BRITISH AIRWAYS 20 2.90% 15/03/2035		83.04	3,201,262	2,178,080.12
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMCG816	EURP. INV. BANK 0.875% 15/5/2026		90.22	14,000,000	12,630,408.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMCM1W6	METROPOLITAN HOUS 1.875% 28/07/2036		64.22	4,053,000	2,602,810.17
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMCMWG7	WESTERN POWER DIS 1.625% 7/10/2035		63.33	3,473,000	2,199,468.27
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMCQPL5	BERG FINANCE 2021 DAC '1 B' FRN 22/04/2033		94.46	565,138	463,048.16
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMCQQL2	BERG FINANCE 2021 DAC '1 A' FRN 22/7/2033		94.80	1,510,815	1,242,415.99
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMCYKH0	BRUEGEL 2021 DAC '1X A' FRN 22/05/2031		94.77	4,327,143	3,557,318.72
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMD2YP9	BLACKSTONE PROP. 3.625% 29/10/202910/2029		85.16	2,071,000	1,529,920.20
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMD80C6	GUINNESS P/SHIP. 2.00% 22/04/2055		45.45	1,550,000	704,403.51
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMD8PX2	METROPOLITAN LIFE 0.625% 08/12/2027		82.13	1,472,000	1,208,966.85
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMD9513	WESSEX WATER SERV 1.25% 12/01/2036		57.02	2,384,000	1,359,442.96
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMD9M88	EXTRA SPACE STORAGE L P 5.7% 01 5.7% 01/APR/2028		98.92	2,328,000	1,886,777.69
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMDCG20	CELLNEX TELECOM 1.75% 10/23/2030		81.44	4,900,000	3,461,405.44
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMDCHP0	PENSION INS. 3.625% 21/10/2032		74.20	749,000	555,735.53
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMDGQP5	BANQUE FEDERATIVE 0.875% 07/12/2027		82.30	6,900,000	5,678,486.10
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMDH2L6	CPI PROP. GRP. 1.50% 27/01/2031		56.28	2,463,000	1,202,377.64
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMDHT82	BANQUE FED CRED MU 1.00% 16/07/2026		87.96	15,900,000	13,985,083.50

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMDWD18	PLACES FOR PEOPLE 2.50% 26/01/2036		68.43	13,486,000	9,228,828.46
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMDWZN4	WPP FIN. 3.75% 19/05/2032		83.00	968,000	803,432.26
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMF3773	HOUSING FIN. 8.625% 13/11/2023		100.26	2,947,617	2,955,176.05
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMFFNQ0	NATWEST GRP. F2F 29/03/2029		88.90	6,807,000	6,051,334.07
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMFNMZ6	SCOTTISH HYDRO E 2.125% 24/03/2036		67.01	1,975,000	1,323,430.80
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMFZNT3	CREDIT AGRICOLE SA CREDIT AGRICOLE SA F2V PERP		94.50	900,000	850,500.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMG8WY9	ISLE OF MAN GOV. 1.625% 14/09/2051		44.85	4,986,000	2,236,001.62
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMG8X13	YORKSHIRE B/SOC. F2F 15/09/2029		78.29	3,655,000	2,861,471.69
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMGM577	THAMES WATER UTIL 2.375% 22/4/2040		54.00	5,016,000	2,708,517.86
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMGNX96	GRAINGER 3.00% 03/07/2030		78.48	5,826,000	4,572,046.72
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMGQN84	LAND SECURITIES CAPITAL MARKETS 4.87% 15/SEP/2032		95.38	1,224,000	1,167,391.59
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMGR279	UK. GILT 0.125% 31/01/2024		98.41	4,030,000	3,965,923.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMGRZ28	SALTAIRE FIN. 4.809% 14/03/2053		93.46	1,674,000	1,564,506.03
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMH5PF1	SW (FINANCE) PLC		82.55	6,555,000	5,411,120.90
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMH5PN9	SW (FINANCE) PLC		64.30	10,075,000	6,478,220.32
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMH5RK0	INTERCONTINENTAL 3.375% 8/10/2028		88.11	1,207,000	1,063,462.35
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMH8MV5	NORTHUMBRIAN WATE 6.375% 28/10/2034		98.89	3,791,000	3,748,900.68
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMHFP95	BPCE F2F 29/9/2028		98.94	5,200,000	5,144,656.40
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMHRN97	BLACKSTONE PROPER 1.625% 20/04/2030		74.43	987,000	637,257.94
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMHZM27	SANCTUARY CAP. 2.375% 14/04/2050		53.98	3,699,000	1,996,601.83
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMJ0KN7	TEMASEK FINANCIAL 2.75% 02/08/2061		62.39	11,700,000	5,980,530.94
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMNB2M9	COOPERATIVE RABO 4.625% 23/05/2029		91.04	4,686,000	4,265,900.10
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMQ5YQ6	ROYAL BANK OF SCOTLA F2V 14/8/2030		93.92	9,089,000	8,536,479.69
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMT7L79	TP ICAP FINANCE PLC 2.625% GTD S 2.62% 18/NOV/2028		77.03	2,922,000	2,250,758.16
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMT8RT6	BANK OF MONTREAL 1.00% 09/09/2026		87.62	3,477,000	3,046,436.14
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMTTM72	METROPOLITAN LIFE 5.00% 10/1/2030		96.88	19,220,000	18,619,990.04
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMTXLG6	BMW INTERNATIONAL 0.75% 8/3/2024		98.03	4,365,000	4,278,917.84
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMTY653	ABN AMRO BANK 5.125% 22/2/2028		96.31	2,300,000	2,215,067.90
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMTYHJ4	INTESA SANPAOLO 6.625% 31/5/2033		97.04	3,530,000	3,425,469.64
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMV3JS2	INTESA SANPAOLO 2.625% 11/03/2036		65.15	6,109,000	3,979,932.10
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMV3LL9	WORKSPACE GRP. 2.25% 11/03/2028		77.71	4,500,000	3,497,053.50
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMVJ7C0	MOTABILITY OPERATIONS GROUP PLC 5.75% 11/SEP/2048		99.64	3,327,000	3,315,182.50
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMVMMT1	DEUTSCHE BANK F2F 22/12/2028		81.76	900,000	735,820.19
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMW33V2	SW (FINANCE) PLC		84.08	2,050,000	1,723,675.50
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMW3GP7	AFFORDABLE HOUSING 3.80% 20/05/2042		84.04	580,000	487,413.55
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMW3XX4	NORTHUMBRIAN WATER 4.50% 14/2/2031		90.05	2,800,000	2,521,430.21
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMW4TF1	UK MUNICIPAL BOND 1.625% 26/08/2060		37.99	9,386,000	3,565,459.82
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMWBCS6	TRITAX BIG BOX REI 1.50% 27/11/2033		64.77	426,000	275,910.40
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMWC4D8	AMERICAN HONDA FIN 0.75% 25/11/2026		86.79	3,022,000	2,622,706.37
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMWGS83	BQE FEDERATIVE DU CRED.MUTUEL-BF 5.37% 25/MAY/2028		98.12	4,000,000	3,924,996.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMWJ729	AVIVA F2V 3/6/2055		75.20	803,000	603,876.08
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMWK7P5	BAYERISCHE LANDESBAN F2V 22/11/2032UR100000'867'		80.24	1,600,000	1,113,644.47
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMWLCH5	COMMERZBANK 1.50% 22/1/2024		94.63	4,800,000	4,542,035.64
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMWPCV1	NATL. AUSTRALIA BANK F2V 15/9/2031		85.02	2,000,000	1,700,345.72
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMWS6V8	DANSKE BANK F2V 13/4/2027		96.72	1,463,000	1,414,959.47
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMWTKG4	ARQIVA FINANCING PLC 7.21% 30 JU 7.21% 30/JUN/2045		102.93	3,606,000	3,711,513.08
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMX88R7	NEW YORK LIFE GBL. 1.50% 15/07/2027		87.24	10,206,000	8,903,591.93
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMXPBQ8	OSB GROUP PLC 9.993% 27 JUL 2033 9.99% 27/JUL/2033		97.72	3,112,000	3,041,133.54
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMXS524	SWEDBANK AB 5.875%-FR SNR NPF MT 5.87% 24/MAY/2029		97.91	3,726,000	3,648,219.75
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMXVDJ3	ENW FIN. 1.415% 30/7/2030		76.02	1,914,000	1,454,960.62
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMXWB47	BUNZL FIN. 1.50% 30/10/2030		75.56	981,000	741,229.87
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMX2RW6	INTER-AMERICAN DEV 2.50% 22/7/2027		91.94	10,250,000	9,423,993.50
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMX4XV3	DIAGEO FINANCE PLC 1.25% 28/3/2033		70.78	4,500,000	3,185,230.50
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMX5316	REALTY INC. 1.625% 15/12/2030		74.81	7,432,000	5,559,752.86
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMX5Y4	DIRECT LINE INS. G 4.00% 5/6/2032		73.46	3,599,000	2,643,965.76
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMXMIH5	PHOENIX GRP. HLDG 5.625% 28/4/2031		88.23	1,173,000	1,034,922.65
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMXRCV5	TOGETHER ASSET BACKED SECU '1ST1 A' FRN 12/07/2063		99.67	888,679	885,718.88
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMXRFB6	VOLKSWAGEN FINL. 1.375% 14/9/2028		79.86	2,800,000	2,236,034.07
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMXSG86	BANCO SANTANDER F2F 30/8/2028		95.35	2,000,000	1,906,908.63
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMXZ03	NORTHERN POWERGRID 3.25% 01/04/2052		64.40	466,000	300,122.30
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMZ1JG0	CLOSE BROTHERS GROUP F2V 11/09/2031		83.03	1,350,000	1,120,871.25
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMZ5L33	FIRST ABU DHABI B 0.875% 09/12/2025		88.98	1,805,000	1,606,042.32
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BMZLV53	GEN. MOTORS FINL. 5.15% 15/8/2026		97.50	6,140,000	5,986,721.04
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BN0Y5X0	FOLIO RESIDENTIAL 1.246% 31/10/2027		83.68	14,848,000	12,424,737.35

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BN0ZM76	NOTTING HILL GENES 2.00% 03/06/2036		65.35	500,000	326,747.50
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BN0ZT08	LENLEASE EUR. FIN 3.50% 02/12/2033		66.36	1,952,000	1,295,308.16
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BN2BGF8	VIRGIN MONEY UK F2V 11/12/2030		94.06	3,875,000	3,644,715.57
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BN2QQQ4	ENEL FIN. INTL 2.875% 11/04/2029		86.09	5,484,000	4,721,022.05
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BN2QT10	YORKSHIRE BLDG. SOC F2F 11/10/2030		83.86	3,250,000	2,725,424.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BN2SXF8	SWEDBANK AB F2F 08/12/2027		86.44	9,728,000	8,409,179.22
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BN2TH04	DOMINO'S PIZZA MASTER I '1A A2I' 2.662% 25/04/2051		84.54	7,074,168	4,899,981.05
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BN44RP2	CREDIT AGRICOLE SA F2V 09/12/2031		85.32	2,000,000	1,706,437.23
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BN470N0	OMNICOM CAP. HLDGS 2.25% 22/11/2033		72.97	560,000	408,618.99
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BN49ZN1	SOUTHERN GAS NETWO 1.25% 2/12/2031		69.27	3,484,000	2,413,422.54
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BN4CM28	ANNINGTON FNDG. 4.75% 9/8/2033		85.00	10,390,000	8,831,261.03
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BN4GXG1	LLOYDS BANKING GRP. F2V 03/12/2035		74.25	12,657,000	9,397,212.30
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BN4H6V0	CLOSE BROS. FIN. 1.625% 03/12/2030		71.19	5,589,000	3,979,021.49
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BN4J263	ZURICH FIN. IRELAND F2V 23/11/2052		88.46	13,689,000	12,108,784.61
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BN4J8C1	NESTLE HOLDINGS INC 5.25% 21 SEP 5.25% 21/SEP/2026		100.34	6,212,000	6,233,139.44
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BN4Q101	UTD. UTILITIES WA 0.875% 28/10/2029		75.33	3,057,000	2,302,923.16
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BN65PR1	STATES OF JERSEY 3.75% 09/06/2054		74.55	390,000	290,740.11
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BN6JH88	LEEDS B/SOC. F2V 16/3/2027		88.88	2,582,000	2,294,780.90
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BN6MFJ4	CTP NV 1.25% 21/06/2029		75.42	1,820,000	1,190,640.83
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BN6QCP1	CPUK FIN. 6.136% 28/8/2031		96.16	7,938,000	7,633,184.22
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BN76XJ1	ATHENE GLOBAL FUN 1.875% 30/11/2028		79.60	1,400,000	1,114,378.22
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BN77QK6	HEATHROW FNDG. 2.75% 13/10/2029		83.91	1,668,000	1,399,538.01
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BN7B0S4	SEVERN TRENT UTILITIES FINANCE P 5.25% 04/APR/2036		93.21	193,000	179,897.62
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BN7CBP1	TRAVIS PERKINS 3.75% 17/2/2026		91.47	654,000	598,192.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BN7CQJ0	BNP PARIBAS F2V 24/05/2031		87.19	13,100,000	11,421,653.55
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BN7CYR4	CREDIT SUISSE AG 1.125% 15/12/2025		90.11	8,182,000	7,372,434.26
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BN7K337	SKIPTON B/SOC. F2V 2/10/2026		91.04	5,058,000	4,604,639.85
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BN7KFX1	YORKSHIRE BUILDING SOCIETY 7.375 7.37% 12/SEP/2027		100.72	2,182,000	2,197,734.40
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BNBPOB5	THAMES WATER UTILI 4.00% 19/06/2025		93.40	2,000,000	1,867,900.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BNBTKT5	BNP PARIBAS SA 1.25% 13/07/2031		70.76	4,300,000	3,042,624.10
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BNBXN21	BPCE 6.125% 24/5/2029		98.77	15,600,000	15,407,683.20
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BNC1DR9	BARCLAYS F2F 3/11/2026		90.84	994,000	902,926.74
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BNC2D49	PROVINCE OF ONTARI 0.25% 15/12/2026		85.91	5,100,000	4,381,466.10
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BNDMJH3	COVENTRY BLDG SOCI 2.00% 20/12/2030		75.85	448,000	339,817.79
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BNDMJN9	YORKSHIRE WATER FI 1.75% 27/10/2032		69.42	1,866,000	1,295,302.36
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BNDQ8N4	ORBIT CAP. 2.00% 24/11/2038		60.69	8,188,000	4,969,701.77
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BNDTV23	NIE FINANCE PLC 5.875% 1/12/2032		100.25	1,971,000	1,975,880.19
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BNDVMN7	DEUTSCHE BANK F2F 12/12/2030		93.11	4,700,000	4,376,334.50
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BNG47C7	DWR CYMRU FINANCI 2.375% 31/03/2034		68.14	2,403,000	1,637,368.16
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BNG8MS0	YORKSHIRE WATER FI 5.50% 28/4/2035		91.34	1,507,000	1,376,472.11
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BNG8SX7	YORKSHIRE WATER FI 5.25% 28/4/2030		94.29	2,904,000	2,738,038.72
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BNG9RP5	SOUTHERN HOUSING 2.375% 08/10/2036		67.64	1,415,000	957,131.89
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BNGG0Y6	SANTANDER UK GRP. HL F2F 17/01/2029		84.30	12,280,000	10,352,261.04
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BNH7004	L&G. GRP. F2V 27/06/2064		88.03	20,341,000	17,905,698.50
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BNHTNF6	ING GROEP N.V. 6.25% 20 MAY 2033 6.25% 20/MAY/2033		95.42	7,800,000	7,442,697.60
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BNK9DV9	MIZUHO FINL. GRP. 5.628% 13/6/2028		98.43	3,142,000	3,092,780.57
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BNKCQG4	BLEND FUNDING PLC 2.467% 16/06/2061		47.29	1,499,000	708,838.13
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BNKVV55	TOYOTA MOTOR CREDI 0.75% 19/11/2026		87.01	427,000	371,512.63
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BNM3HM8	CTP NV 1.50% 27/09/2031		70.85	314,000	192,966.33
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BNM4754	TAURUS 2021-3 DEU DAC 'DE3 A' FRN 22/12/2030		97.56	13,044,401	11,038,740.24
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BNNDV14	ABRDN PLC ABRDN PLC F2V PERP		82.09	3,006,000	2,467,625.40
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BNNG2V0	GREEN STORM 2021 BV 'GRN A' FRN 22/02/2068		100.99	3,400,000	2,978,510.94
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BNNGP66	UK. GILT 0.375% 22/10/2026		88.47	13,300,000	11,766,909.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BNNJF09	VOLKSWAGEN FIN SERV NV MTN 6.5% 6.5% 18/SEP/2027		100.49	2,000,000	2,009,882.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BNNMLJ9	BARCLAYS F2F 31/1/2031		98.00	18,205,000	17,841,264.47
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BNNPGH1	BARCLAYS F2V 14/11/2032		102.13	8,352,000	8,530,123.11
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BNNPH34	HSBC HLDGS. F2V 16/11/2034		103.62	12,963,000	13,432,714.31
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BNNPP96	ORSTED AS 5.375% 13/09/2042		89.50	4,291,000	3,840,376.11
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BNNTRM5	SBB TREASURY OYJ 1.125% 26/11/2029		57.45	3,363,000	1,675,855.55
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BNR4N39	NESTLE HOLDINGS I 0.625% 18/12/2025		90.88	13,432,000	12,206,880.71
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BNRQMZ0	NATL. GRID GAS 1.625% 14/1/2043		48.31	220,000	106,283.29
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BNRQN79	NEW YORK LIFE GBL. 0.75% 14/12/2028		80.16	2,280,000	1,827,572.76
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BNRRMK8	JERSEY INTL. BD. 2.875% 06/05/2052		62.04	3,081,000	1,911,455.48
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BNT2KL8	BRUEGEL 2021 DAC '1X B' FRN 22/05/2031		92.52	1,358,853	1,090,547.68



Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BQC5KM6	COMMERZBANK 1.75% 22-01-25		94.05	2,000,000	1,880,911.64
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BQFM5M9	QUILTER 8.625% 18/4/2033		100.36	1,219,000	1,223,412.72
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BQLPVD5	GE HEALTHCARE TEC 6.377% 22/11/2052		101.71	2,532,000	2,109,976.08
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BQV3QT0	HISCOX 6.00%22/9/2027		99.70	1,574,000	1,569,243.37
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BQXN3J7	NATL. GRID ELECTR 5.272% 18/1/2043		89.75	256,000	229,766.91
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BR106X2	YORKSHIRE BUILDING SOCIETY 6.375 6.37% 15/NOV/2028		97.77	3,390,000	3,314,247.06
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BR1XXK7	BAYER 4.625% 26/5/2033		99.13	1,777,000	1,528,057.02
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BRDYMB2	CLOSE BROS GROUP 7.75% 14 JUN 20 7.75% 14/JUN/2028		101.71	3,102,000	3,155,162.08
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BRF52M4	BNP PARIBAS 6%-FRN SNR EMTN 18/0 6.0% 18/AUG/2029		100.72	5,900,000	5,942,397.40
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BRGCL12	RSA INS. GRP. F2V 10/10/2045		96.22	2,604,000	2,505,451.62
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BRJ52L9	NORTHERN GAS NETW 6.125% 2/6/2033		99.16	3,502,000	3,472,482.45
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BRJ74Y2	HSBC HLDGS PLC 6.8% 14 SEP 2031 6.8% 14/SEP/2031		101.14	5,893,000	5,960,009.31
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BRJ7YP3	OSB GRP. F2V 7/9/2028		101.11	3,137,000	3,171,682.67
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BRJB604	EQUITABLE FINANCIAL LIFE GLOBAL 6.37% 02/JUN/2028		102.02	4,290,000	4,376,511.80
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BRJPH81	SKIPTON BUILDING SOCIETY 6.25% M 6.25% 25/APR/2029		96.95	4,706,000	4,562,674.06
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BRJZTL8	SOCIETY OF LLOYD'S 4.75% 30-OCT-24		98.16	9,045,000	8,878,548.89
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BRK0YC8	DIGNITY FIN. 3.5456% 31/12/2034		88.60	3,491,104	3,093,227.53
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BRSB5B0	VATTENFALL AB 6.875%-FRN SUB 17/ 6.87% 17/AUG/2083		97.48	1,986,000	1,935,922.67
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BRXGQ61	WEIR GROUP 6.875% 14 JUN 2028 6.87% 14/JUN/2028		100.93	2,757,000	2,782,592.78
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BRXGVH7	INCHCAPE 6.5% 09 JUN 2028 6.5% 09/JUN/2028		100.41	2,672,000	2,682,825.47
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BRXYW78	ANGLIAN WATER SER 5.875% 20/6/2031		99.02	1,740,000	1,722,985.64
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BS3BM87	PRINCIPALITY B/SO 8.625% 12/7/2028		103.97	7,021,000	7,299,544.14
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BSD98Z0	YORKSHIRE HOUSING 4.125% 31/10/2044		76.46	2,221,000	1,698,208.34
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BSL0MC0	AXA AXA F2V PERP		96.87	1,630,000	1,578,941.88
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BSLP366	CPUK FIN. 5.876% 28/8/2027		97.63	580,000	566,248.20
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BSP5R26	WELLTOWER 4.50% 01/12/2034		83.15	2,693,000	2,239,132.81
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BSP5R26	WELLTOWER INC 4.50% 01/12/2034		83.15	1,400,000	1,164,049.73
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BSXNQH0	JOHN LEWIS 4.25% 18/12/2034		62.98	800,000	503,816.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BDY3C4	STATES OF GUERNSE 3.375% 12/12/2046		72.03	410,000	295,309.89
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BDKHC74	TELEREAL SECURITISAT FRN 10/09/2031		87.50	2,161,000	1,890,803.15
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BVOLR31	PGH CAP. 6.625% 18/12/2025		99.86	10,315,000	10,300,659.88
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BVFCYL6	PARAGON TSY. 3.625% 21/01/2047		69.17	1,092,000	755,286.17
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BVV23F7	RHP FIN. 3.25% 05/02/2048		68.69	1,106,000	759,674.90
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BVXLQX1	GWYNT Y MOR OFTO 2.778% 17/02/2034		83.68	3,607,216	3,018,567.44
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BW39FR9	SWAN HOUSING CAP. 3.625% 05/03/2048		69.59	6,568,000	4,570,766.30
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BW4NHU6	NORTHERN POWERGRID Y/SHIRE. 2.50% 01/04/2025		95.12	100,000	95,115.20
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BW4QF35	ERAC USA FIN. 4.50% 15/02/2045		80.18	911,000	598,449.07
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BWBXMJ4	CREDIT AGRICOLE 4.375% 17/03/2025		96.67	8,450,000	6,692,567.67
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BWD24D7	APT PIPELINES 3.50% 22/03/2030		84.35	3,850,000	3,247,652.10
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BWDPMH6	ORBIT CAP. 3.50% 24/03/2045		68.79	471,000	324,002.65
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BYJQT32	CPUK FIN. 3.588% 28/08/2025		94.67	8,120,000	7,687,037.58
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BYM5X34	BARCLAYS 3.25% 12/02/2027		90.40	2,560,000	2,314,339.84
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BYM7924	CLOSE BROS. FIN. 2.75% 19/10/2026		89.97	410,000	368,866.34
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BYM8F26	VERIZON COMMS. 3.125% 2/11/2035		75.59	3,542,000	2,677,473.56
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BYMM829	CARDIFF UNIVERSITY 3.00% 07/12/2055		63.25	646,000	408,611.15
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BYNK4F7	LONDON & QUADRANT 3.75% 27/10/2049		68.99	2,098,000	1,447,439.90
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BYNZF71	L&G. GRP. F2V 27/10/2045		97.18	535,000	519,925.84
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BYPH4L4	VOLKSWAGEN FINL. S 2.25% 12/04/2025		95.38	967,000	922,289.96
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BYPCQ22	SILVERBACK FIN. 3.1261% 25/2/2037		100.00	0	0.01
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BYPDQ58	GATWICK FNDG. 2.625% 07/10/2046		54.92	409,000	224,603.17
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BYQ71R6	MOTABILITY OPERAT 3.625% 310/3/2036		82.13	3,100,000	2,545,878.10
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BYR59F3	KRAFT HEINZ FOODS 4.125% 1/7/2027		95.23	6,000,000	5,713,998.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BYR8BC3	AVIVA F2F 6/4/2050		88.65	6,524,000	5,783,408.57
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BYT1NF7	CHANNEL LINK ENTS. F F2F 30/06/2050		91.07	10,670,000	8,429,267.98
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BYT1NK2	CHANNEL LINK ENTS 3.848% 30/06/2050		64.31	3,988,000	2,564,821.54
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BYT1NL3	CHANNEL LINK ENTS. F F2F 30/06/2050		84.44	2,001,000	1,689,701.01
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BYT5R80	BAT INTL. FIN. 4.00% 23/11/2055		55.28	5,783,000	3,197,078.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BYV0868	YORKSHIRE B/SOC. 3.50% 21/04/2026		94.24	600,000	565,460.44
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BYV2555	THAMES WATER UTIL 7.738% 09/04/2058		99.64	9,060,000	9,027,100.97
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BYV3P66	BUNZL FIN. 2.25% 11/06/2025		94.38	2,477,000	2,337,740.31
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BYVHX08	ANGLIAN WATER OSPR 4.00% 08/03/2026		90.78	4,328,000	3,929,075.26
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BYVHX00	CHANCELLOR MASTER 2.544% 08/12/2117		47.83	418,000	199,936.37
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BYVXDZ3	N/WIDE. B/SOC. 3.25% 20/01/2028		91.02	1,420,000	1,292,493.68
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BYVZ733	AIR CANADA 2017-1 3.30% 15/01/2030		87.70	446,400	320,760.28

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BYVZLW0	INC. CONTINGENT STUDENT LOAN '1 A1' FRN 24/07/2056	100.09	547,805	548,317.58
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BYVZLX1	INC. CONTINGENT STUDENT LO 1 A2 2.50% 24/07/2056	74.39	3,855,130	2,867,889.04
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BYWHFT0	AROUNDTOWN 3.00% 16/10/2029	68.24	9,209,000	6,284,497.87
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BYWV4M8	SANTANDER UK GRP. 2.92%08/05/2026	94.08	7,416,000	6,976,728.07
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BYX4LY7	BABCOCK INTL. GRP 1.875% 05/10/2026	88.73	640,000	567,861.12
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BYXBJ00	MS. 2.625% 09/03/2027	90.75	10,342,000	9,385,614.86
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BYXCMD7	ANNINGTON FNDG. 3.184% 12/07/2029	83.32	5,986,000	4,987,275.67
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BYXFDC2	THAMES WATER UTILI 3.50% 25/02/2028	86.70	290,000	251,432.96
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BYXL3W0	DEUTSCHE BAHN FIN 1.375% 07/07/2025	93.69	4,287,000	4,016,610.08
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BYXR3S4	SOCIETY OF LLOYD 4.875% 7/2/2047	93.17	5,570,000	5,189,407.47
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BYYB4C6	CREDIT SUISSE GRP. 2.75% 08/08/2025	93.77	2,061,000	1,932,544.51
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BYYB857	VODAFONE GRP. 3.375% 08/08/2049	61.82	3,048,000	1,884,203.50
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BYYJB74	WODS TRANSMISSION 3.446% 24/08/2034	89.41	1,515,664	1,355,084.18
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BYYMZX7	UK. GILT 2.50% 22/07/2065	59.99	1,730,000	1,037,827.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BYYTRZ4	PRUDENTIAL F2V 20/07/2055	85.27	12,912,000	11,009,442.49
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BYZ7PP3	LONDON & QUADRANT 2.625% 05/05/2026	92.54	550,000	508,993.65
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BYZ89R6	RAC BD. 4.87% 06/05/2026	93.51	15,539,000	14,530,968.44
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BYZGCQ0	ERAC USA FIN. 3.80% 01/11/2025	96.11	5,606,000	4,414,529.40
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BYZMS04	PENSION INS. 8.00% 23/11/2026	102.50	4,000,000	4,099,839.26
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BYZW3G5	UK. GILT 1.50% 22/07/2026	92.41	15,700,000	14,508,684.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BZ01Z13	GREENE KING FIN. 4.0643% 15/03/2035	85.49	5,615,154	4,800,654.82
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BZ56W34	AT&T 4.375% 14/9/2029	92.20	5,020,000	4,628,532.37
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BZ5ZT30	ALPHA PLUS HLDGS. 5.00% 31/03/2024	97.93	193,200	189,208.46
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BZ6VLX1	RL FIN. BONDS NO 6.125% 13/11/2028	96.00	2,500,000	2,399,880.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BZ7MJJ5	NORTHUMBRIAN WATE 2.375% 05/10/2027	87.12	5,650,000	4,922,059.65
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BZ96W18	VICINITY CENTRES 3.375% 07/04/2026	93.99	2,017,000	1,895,777.08
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	BZB26Y5	UK. GILT 1.75% 07/09/2037	70.34	450,000	316,530.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	DONG ENERGY 4.875% 12/01/2032	92.52	2,920,000	2,701,720.23
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	MIELI LONDON 4.816% 12/08/2027	89.43	1,221,000	1,091,885.92
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	DECO 2019-RAM DAC 'RAM A' FRN 7/8/2030	98.38	832,500	818,972.20
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	CANADIAN IMPERIAL 1.625% 25-09-25	92.49	1,998,000	1,847,924.37
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	ASSURA FINC. 1.50% 15/09/2030	74.70	2,798,000	2,090,142.37
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	CASTELL 2020-1 PLC '1 A' FRN 25/09/2052	100.09	376,512	376,859.45
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	BMW US CAP. 4.15% 09/04/2030	92.57	3,271,000	2,480,809.68
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	INTU (SGS) FIN. 4.625% 17/03/2028	44.00	437,178	192,358.23
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	INTU (SGS) FIN. 4.25% 17/09/2030	44.00	7,401,882	3,256,828.25
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	MPT OPER PARTNER 3.375% 24/04/2030	60.33	2,547,000	1,536,477.75
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	ULIVING@ESSEX3 LLP 2.72% 31/08/2066	47.04	2,164,000	1,017,867.59
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	ATOM MORTGAGE SECURITIES DAC '1X A' FRN 22/07/2031	94.92	9,840,129	9,340,722.86
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	JPM. CHASE F2F 28/04/2026	92.81	11,077,000	10,280,247.90
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	JPM. CHASE F2F 28/04/2033	73.96	7,315,000	5,409,881.40
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	EAST JAPAN RAILWA 1.162% 15/09/2028	82.24	2,392,000	1,967,278.87
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	COMCAST 3.40% 1/4/2030	88.26	4,800,000	3,470,844.67
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	CELLNEX FINANCE 3.875% 07/07/2041	69.37	12,293,000	6,987,132.90
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	DBS GROUP HOLDING 1.194% 15/03/2027	87.49	15,754,000	11,292,313.63
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	VOLKSWAGEN FIN SERV NV 1.12% 05/JUL/2026	87.99	2,100,000	1,847,838.30
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	SAGE AR FUNDING '1X A' FRN 17/11/2051	96.31	4,505,000	4,338,788.03
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	HIGHWAYS 2021 PLC '1X A' FRN 18/11/2026	97.12	16,238,863	15,770,655.97
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	TAURUS CMBS 'UKS B' FRN 17/05/2030	96.65	2,484,000	2,400,879.15
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	GSK CONSUMER HEAL 3.375% 29/03/2038	75.76	3,118,000	2,362,277.87
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	NE PROPERTY BV 2.00% 20/01/2030	77.09	4,441,000	2,969,889.59
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	PARKMORE POINT RMBS 2022-1 '1X A' FRN 25/7/2045	100.39	3,472,602	3,486,260.00
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	INTU (SGS) FIN. 3.875% 31/03/2024	44.00	1,406,331	618,785.70
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	TELEREAL SECURIT 3.5625% 10/12/2031	85.49	5,843,500	4,995,622.67
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	AA BD. 8.45% 31/1/2028	100.83	7,500,000	7,562,182.50
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	SWEDBANK F2V 15/11/2032	99.24	4,515,000	4,480,741.31
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	NATIONAL AUSTRALIA B F2V 15/09/2031	85.02	2,460,000	2,091,425.24
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	ENEL FIN. INTL. 7.75% 14/10/2052	109.16	10,336,000	9,244,325.04
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	BALDER FINLAND OY 1.375% 24/05/2030	64.68	6,181,000	3,467,749.99
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	CAIXABANK F2V 25/10/2033	96.43	900,000	867,874.50
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	INTL. BANK FOR REC 0.75% 15-12-26	88.12	2,763,000	2,434,830.20
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	LAST MILE LOGISTICS CMBS 202 '1X A' FRN 17/08/2033	100.28	2,762,000	2,769,739.12
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	FISERV INC 4.50% 24/5/2031	99.19	4,378,000	3,767,036.80
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	ROGERS COMMS. 4.55% 15/3/2052	73.02	17,754,000	10,621,253.58

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	WARNERMEDIA HLDGS 5.141% 15/3/2052		74.36	5,264,000	3,207,164.52
30/09/2023	Border to Coast Sterling Investment Grade Credit Fund	(blank)	SUEZ 6.6% 5/10/2043		98.59	6,800,000	6,704,256.00