

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	0027203	SANTANDER UK 10.0625% PERP	132.81	1,800,000	2,390,616.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	0155104	TRAFFORD CENTRE FIN. STP 28/07/2033	100.49	2,513,269	2,525,559.22
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	0185479	GUINNESS TRUSTEES 7.50% 30/11/2037	115.16	2,901,741	3,341,680.43
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	0190536	CHELTENHAM & GLOUCESTER 11.75% PERP	163.26	1,650,000	2,693,790.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	0247357	QUADRANT HOUSING FIN STP 10/02/2033	112.22	2,295,525	2,576,128.34
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	0291859	PLACES FOR PEOPLE 6.625% 30/09/2038	110.29	1,413,160	1,558,518.28
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	0293703	SUMMIT FIN. WISHAW STP 31/03/2028	98.91	1,108,149	1,096,076.34
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	0365237	L&G. FIN. 5.875% 11/12/2031	108.07	470,000	507,927.59
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	0411873	HAVEN FNDG. 8.125% 30/09/2037	118.35	6,802,972	8,051,035.84
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	0442204	EURP. BANK FOR RECON. & DEV. 5.625% 07/12/2028	106.28	2,209,000	2,347,661.14
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	0452634	STATOIL 6.125% 27/11/2028	107.16	39,000	41,790.70
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	0539968	LCR FIN. 4.50% 07/12/2028	101.36	9,669,000	9,800,620.66
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	0539991	LCR FIN. 4.50% 07/12/2038	101.14	67,000	67,761.64
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	0609496	STIRLING WATER SEAFI STP 26/09/2026	97.88	872,032	853,557.55
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	0724805	CANARY WHARF FIN. 6.455% 22/07/2030	102.61	960,298	985,404.28
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	0725615	CANARY WHARF FIN. 6.80% 22/04/2030	101.15	1,569,876	1,587,899.03
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	0747714	SANCTUARY HOUSING AS STP 01/09/2031	116.07	1,925,726	2,235,222.88
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	0877635	OESTERREICHISCHE KONTROLLBANK 5.75% 07/12/2028	106.23	520,000	552,380.40
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	0924597	3i GRP. 5.75% 03/12/2032	105.24	2,817,000	2,964,526.29
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	0937517	AEGON 6.125% 15/12/2031	106.82	118,000	126,048.07
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	3002122	LONDON MERCHANT SECS. 6.50% 16/03/2026	100.97	2,508,000	2,532,392.81
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	3030855	GROSVENOR UK FIN. 6.50% 29/09/2026	103.27	3,585,000	3,702,311.56
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	3032088	EQTY. RELEASE FNDG 5.70% 26/02/203126/02/31 GBP	111.52	3,425,953	3,421,384.39
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	3051908	SCOTTISH POWER UK STP 31/05/2041	109.76	300,000	329,276.10
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	3052202	SUNDERLAND SHG FIN. STP 31/03/2042	108.67	5,893,209	6,404,335.46
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	3071650	ISLE OF MAN GOV. 5.375% 14/08/2034	104.85	303,000	317,695.44
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	3088069	UK. GILT 5.00% 07/03/2025	100.25	48,069,000	48,188,211.12
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	3106518	AVIVA 6.125% 14/11/2036	101.79	8,960,000	9,120,052.48
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	3113110	PRUDENTIAL 6.125% 19/12/2031	104.01	743,000	772,815.85
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	3115912	GLAXOSMITHKLINE CAP. 5.25% 19/12/2033	106.06	8,003,000	8,487,613.66
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	3146451	ANNES GATE PROP. 5.661% 30/06/2031	100.17	3,270,000	3,275,627.34
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	3160848	EQUITY RELEASE FUN 5.88% 26/05/2032	101.09	2,338,461	2,363,932.31
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	3167913	LONDON POWER NETWORKS 6.125% 07/06/2027	103.75	3,459,000	3,588,821.32
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	3186361	ANGLIAN WATER SERVS. FINC. 6.293% 30/07/2030	106.62	83,000	88,494.93
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	3206968	RSL FIN. NO 1 6.625% 31/03/2038	111.10	2,497,936	2,775,266.88
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	3250385	EXCHEQUER P/SHIP. 5.396% 13/07/2036	102.65	797,091	818,201.11
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	3304323	SOUTH EASTERN POWE 5.50% 05/06/2026	101.18	6,100,000	6,171,833.60
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	3320921	EQUITY RELEASE FUN 5.05% 26/04/2033	99.16	5,509,672	5,463,442.80
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	3332885	JUTURNA EURP. LOAN C STP 10/08/2033	100.77	3,276,361	3,301,477.64
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	3333930	SOUTHERN WATER SERVS. FIN. 6.192% 31/03/2029	103.75	2,015,000	2,090,620.87
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	3333952	SOUTHERN WATER SERVS. FIN. 6.64% 31/03/2026	100.88	520,000	524,577.45
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	3341609	HARBOUR FNDG. 5.28% 31/03/2034	100.73	10,791,448	10,870,048.81
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	3342561	HSBC BANK 5.375% 22/08/2033	102.26	1,035,000	1,058,392.04
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	3353176	DERBY HEALTHCARE STP 30/06/2041	103.11	6,693,620	6,901,582.87
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	3377886	MITCHELLS & BUTLERS STP 15/12/2030	99.37	2,352,236	2,337,453.96
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	3377927	MITCHELLS & BUTLERS STP 15/12/2028	96.35	64,530	62,175.60
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	3400469	OCTAGON HEALTHCAR 5.333% 31/12/2035	101.79	3,091,095	3,146,489.52
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	3424782	RMPA SERVS. 5.337% 30/09/2038	103.51	5,287,470	5,472,805.86
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	4045427	INTL. BANK FOR REC 5.75% 07/06/2032	111.91	7,700,000	8,616,931.40
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	4055028	DEUTSCHE TELEKOM INTL. FIN. 7.625% 15/06/2030	116.67	36,000	42,001.21
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	4163288	EURP. INV. BANK 5.625% 07/06/2032	111.64	14,308,000	15,973,923.36
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	4474021	TELEFONICA EUR. 8.25% 15/09/2030	114.41	1,800,000	1,630,242.08
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	5227097	FIN. FOR RESIDENT 8.569% 04/10/2058	121.82	3,076,529	3,747,764.03
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	5227161	FIN FOR RESID SOC 8.369% 04/10/2058	142.05	1,965,149	2,791,476.20
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	5436365	EURP. INV. BANK 6.00% 07/12/2028	108.23	2,213,000	2,395,048.02
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	5512878	REPUBLIC OF ITALY 6.00% 04/08/2028	103.40	2,750,000	2,843,598.48
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	5673720	EURP. INV. BANK 5.00% 15/04/2039	107.24	11,591,000	12,429,887.03
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	5676257	BANK NEDERLANDSE GEMEENTEN 5.20% 07/12/2028	103.85	1,550,000	1,609,628.50
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	5894242	HJ HEINZ FIN. UK 6.25% 18/02/2030	105.34	1,705,000	1,796,053.82
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	7085475	RESEAU FERRE DE FRANCE 5.25% 31/01/2035	106.35	5,864,000	6,236,528.19
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	7115264	DWR CYMRU FINC. 6.015% 31/03/2028	103.99	156,000	162,231.25
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	7160167	TENNESSEE VALLEY AUTHORITY 5.625% 07/06/2032	106.92	153,000	163,588.98
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	7170252	CIE DE FINANCEMENT FONCIER 5.50% 26/01/2027	101.69	672,000	683,325.22
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	7241921	KFW 5.00% 09/06/2036	108.19	4,080,000	4,414,119.36
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	7249293	JPM. LIQ. GBP LIQ. LVNAV INC	1.00	66,564,000	66,564,000.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	7268232	TELEREAL SECURIT 3.5625% 10/12/2031	90.85	6,786,700	6,165,449.62

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	7268265	TELEREAL SECURITISATION PLC 3.5625% 10/12/2031	90.91	7,091,800	6,447,087.58
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	7268607	TELEREAL SECURITISAT F2F 10/12/2033	93.19	1,252,000	1,166,786.08
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	7310155	ORANGE STP 01/03/2031	121.33	3,000,000	2,881,284.07
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	7313035	RESEAU FERRE DE FRANCE 5.00% 11/03/2052	100.27	3,310,000	3,318,837.70
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	7322280	SOC NATL CHEMINS FER FRA 5.375% 18/03/2027	101.66	1,008,000	1,024,730.61
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	7346053	RWE FIN. 6.25% 03/06/2030	107.57	7,034,000	7,566,649.65
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	7370159	E.ON INTL. FIN. 6.375% 07/06/2032	108.94	4,230,000	4,608,120.59
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	7566873	WESTERN POWER DIST. SOUTH WEST 5.875% 25/03/2027	102.52	4,761,000	4,881,167.64
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	7590935	CITIGROUP 5.15% 21/05/2026	100.87	2,955,000	2,980,693.73
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	7705676	HSBC BANK CAP. FNDG. STG. PERP	105.08	18,063,000	18,980,835.22
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	7763986	N/WIDE. B/SOC. PERP 06/02/26	99.27	2,700,000	2,680,419.60
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	7790489	TELEREAL SECURITISS.4252%	98.32	1,915,810	1,883,626.76
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	7790898	TELEREAL SECURITISATION 6.1645% 10/12/2033	100.77	4,378,302	4,411,875.58
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	7791299	TELEREAL SECURIT 5.3887% 10/12/2031	100.31	2,725,401	2,733,843.18
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	7791307	TELEREAL SECURIT 1.3657% 10/12/2031	87.77	6,639,304	5,827,281.12
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B00MHM6	DELAMARE FIN. STP 19/02/2029	99.87	3,654,113	3,649,504.51
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B00MKQ1	DELAMARE FIN. STP 19/02/2029	103.96	6,230,000	6,476,883.31
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B00NY17	UK. GILT 4.75% 07/12/2038	106.08	9	9.77
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B01VW23	BBC PACIFIC QUAY FIN. 25/07/2034	103.30	2,460,008	2,541,108.08
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B01Y5H2	SOUTH EAST WATER 5.5834% 29/03/2029	99.21	5,521,000	5,477,516.35
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B01Z2F2	REPUBLIC OF ITALY 5.25% 07/12/2034	97.47	489,000	476,641.07
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B031612	EURP. INV. BANK 4.625% 12/10/2054	102.73	1,154,000	1,185,449.96
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B03HC45	HSBC BANK 04/11/2030	98.57	11,250,000	11,089,563.75
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B03T263	LAND SECS. CAP. MKTS. 31/03/2027	99.53	221,000	219,966.69
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B044290	LUNAR FNDG. I 5.75% 18/10/2033	105.35	1,784,000	1,879,389.98
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B046P19	NETWORK RAIL INFRA. FIN. 4.75% 29/11/2035	104.02	16,860,000	17,538,412.68
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B04SL95	TRANSPORT FOR LOND 5.00% 31/03/35	100.95	2,800,000	2,826,630.80
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B054Q31	THFC FNDG. NO 1 5.125% 21/12/2035	101.54	2,600,000	2,640,161.42
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B054Q53	BANK OF SCOTLAND 4.875% 20/12/2024	99.65	1,989,000	1,981,949.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B069754	BROADGATE FINC. 4.999% 05/10/2031	97.05	2,835,000	2,751,264.82
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B069757	BROADGATE FINC. 4.821% 05/07/2033	99.17	3,000,000	2,975,218.76
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B06D5L8	WESSEX WATER SERVS. FIN. 5.375% 10/03/2028	100.32	1,627,000	1,632,247.08
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B06FLK5	BROADGATE FINANCI 4.851% 05/04/2031	99.44	949,740	944,380.30
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B06LH49	WHITE CITY PROP. 5.1202% 17/04/2035	101.60	6,732,793	6,840,254.35
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B06LSQ8	PREMIER TRANSMIS 5.2022% 31/3/2030	98.00	912,471	894,221.97
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B0771R7	FRESHWATER FIN. 5.182% 20/04/2035	97.85	7,923,000	7,752,657.04
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B082R62	NORTHERN POWERGRID YORKSHIRE 5.125% 04/05/2035	100.76	83,000	83,627.87
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B083757	NORTHERN ELEC. FIN. 5.125% 04/05/2035	100.76	210,000	211,588.59
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B0C6K49	TRAFFORD CENTRE FIN. FRN 28/07/2038	80.50	4,350,000	3,501,762.96
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B0GB3G3	MARSTON'S ISSUER PLC FRN 15/10/2027	94.70	171,235	162,157.32
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B0GB6F3	MARSTON'S ISSUER PLC F2F 15/07/2032	89.08	300,000	267,247.22
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B0GSG58	EQTY. RELEASE FNDG. NO 5 'S A' FRN 14/07/2045	97.53	2,490,285	2,428,890.17
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B0KCMD2	GEN. ELEC. CAP. 4.875% 18/09/2037	93.13	4,883,000	4,547,501.03
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B0M0YF0	SOUTHERN GAS NETWORKS 4.875% 21/03/2029	100.71	1,472,000	1,482,451.20
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B0P4LY7	NORTHERN GAS NETWORKS FIN. 4.875% 15/11/2035	95.48	1,430,000	1,365,318.24
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B0R9GS9	NETWORK RAIL INFRA. FIN. 4.375% 09/12/2030	101.66	6,707,000	6,818,396.56
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B0RF9G8	ORANGE SA 5.25% 05/12/2025	100.61	50,000	50,306.67
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B0WH611	EAST JAPAN RAILWAY 4.50% 25/01/2036	96.08	200,000	192,154.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B114T66	FRESHWATER FIN. 4.556% 03/04/2036	90.33	1,598,000	1,443,496.33
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B11W669	LONGSTONE FIN. 4.791% 19/04/2030	98.17	3,770,824	3,701,879.47
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B11W6Z8	LONGSTONE FIN. 4.896% 19/04/2031	93.62	2,120,000	1,984,667.39
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B1281J4	ASPIRE DEFENCE FI 4.674% 31/03/2040	97.97	454,389	445,146.39
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B1281K5	ASPIRE DEFENCE FI 4.674% 31/03/2040	97.97	1,903,200	1,864,487.51
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B142WR9	GREENE KING FIN. STP 15/03/2034	96.28	457,784	440,773.43
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B16P102	ASSICURAZIONI GENERALI F2F PERP	101.29	3,550,000	3,595,913.32
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B19ZMT5	BRITISH LAND INT' 5.357% 31/03/2028	99.27	2,424,000	2,406,246.62
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B19ZR59	BRITLD-BEARER BD 5.264% 24/09/2035	98.25	8,813,000	8,659,054.52
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B1FGYY1	THAMES WATER UTLS. FIN. 5.125% 28/09/2037	83.70	10,063,000	8,422,426.09
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B1FL5M1	MITCHELLS & BUTLERS FRN 15/12/2028	93.40	2,337,673	2,183,368.99
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B1FL5T8	MITCHELLS & BUTLERS FRN 15/12/2030	92.59	1,580,059	1,462,951.63
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B1FL5Y3	MITCHELLS & BUTLERS FRN 15/12/2030	93.18	572,090	422,005.01
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B1FL640	MITCHELLS & BUTLERS STP 15/12/2033	88.91	3,744,826	3,329,450.32
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B1FR284	FRESHWATER FIN. 4.607% 17/10/2036	89.20	1,797,000	1,602,904.65
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B1GDZ85	WELLS FARGO 4.625% 02/11/2035	97.45	550,000	535,992.60
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B1H34L7	TELEREAL SECURIT 4.9741% 10/09/2027	98.56	1,983,750	1,955,104.45
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B1HDNR6	TELEREAL SECURITISAT FRN 10/12/2031	83.09	791,700	657,839.36

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B1HZB67	EAST JAPAN RAILWAY 4.75% 08/12/2031	100.45	3,300,000	3,314,909.40
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B1L80K9	DALI CAP. 4.79924% 21/12/2037	95.07	1,800,000	1,711,251.11
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B1L8SK5	MEADOWHALL FIN. 4.986% 12/01/2032BP'A1'REG'S	92.66	8,455,230	7,834,778.47
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B1S7195	DEUTSCHE TELEKOM INT STP 15/6/2030	118.35	3,500,000	3,279,089.71
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B1V7LB4	AT&T 5.50% 15/03/2027	101.20	5,600,000	5,667,238.86
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B1VZ721	CANARY WHARF FINANCE II PLC 'II C2' FRN 22/10/2037	76.56	1,079,000	826,046.52
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B1W07V4	CANARY WHARF FIN. II 'II A7' FRN 22/10/2037	77.75	3,382,000	2,629,518.36
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B1W6XY7	EURP. INV. BANK 4.50% 07/03/2044	100.22	1,419,000	1,422,114.71
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B1XHS03	YORKSHIRE WATER SE 5.50% 28/05/2037	101.76	1,850,000	1,882,567.71
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B1Y1LB3	UNIFUND 5.32% 07/12/2047	86.11	3,612,000	3,110,278.75
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B1YWFR0	DAILY MAIL & GEN. TST. 6.375% 21/06/2027	95.65	2,000,000	1,912,928.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B231S09	PETERBOROUGH PROG 5.581% 02/10/2042	92.08	5,057,582	4,656,861.97
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B2429M0	CHANNEL LINK ENTS. F FRN 30/12/2050	86.59	1,683,291	1,457,592.05
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B28HLT2	ERAC USA FIN. 7.00% 15/10/2037	114.31	3,671,000	3,321,836.13
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B28PT47	VEOLIA ENVIRONNEMENT 6.125% 29/10/2037	107.46	500,000	537,307.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B28RLV4	E.ON INTL. FIN. 5.875% 30/10/2037	104.79	13,000,000	13,622,825.84
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B29JC50	MARSTON'S ISSUER STP 15/10/2031	92.26	2,073,253	1,912,783.22
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B29NMK95	GE CAP. UK FNDG. 5.875% 18/01/2033	105.48	9,710,000	10,242,127.42
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B29NNQ12	GS. GRP. 6.875% 18/01/2038	111.17	2,500,000	2,779,156.61
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B2Q3R94	GLAXOSMITHKLINE CAP. 6.375% 09/03/2039	114.80	1,564,000	1,795,481.38
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B2QR5G9	GS. GRP. 7.25% 10/04/2028	108.25	1,265,000	1,369,352.38
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B2R9BJ9	SOUTHERN GAS NETW 6.375% 15/05/2040	108.61	488,000	530,009.48
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B2RK0H3	AVIVA F2F 20/05/2058	105.68	10,699,000	11,306,681.16
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B3CDM90	G.S. GRP 7.125% 07/08/2025	102.66	7,070,000	7,258,121.11
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B3CKRV8	SSE 6.25% 27/08/2038	111.20	750,000	833,969.78
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B3CPY89	BAA FNDG. 6.45% 10/12/2031	108.47	10,449,000	11,333,760.72
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B3CPYK1	BAA FNDG. 7.075% 04/08/2028	107.75	3,454,000	3,721,584.90
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B3D2P86	CENTRICA 7.00% 19/09/2033	112.89	3,765,000	4,250,406.39
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B3F3F65	SUEZ 7.00% 30/10/2028	109.49	1,300,000	1,423,433.70
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B3FGHL3	SSE 8.375% 20/11/2028	115.12	1,920,000	2,210,335.47
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B3FPFD8	DEUTSCHE TELEKOM INTL. FIN. 8.875% 27/11/2028	117.94	2,759,000	3,253,886.23
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B3K4121	CIRCLE ANGLIA SOCIAL HOUSING 7.25% 12/11/2038	120.80	7,605,000	9,186,609.04
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B3KJDS6	UK. GILT 4.25% 07/09/2039	100.16	20,100,000	20,132,160.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B3KVN98	NATL. GRID ELECTCY. TRANSMISSION 7.375% 13/01/2031	112.34	875,000	982,962.76
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B3LSHB3	TESCO PROP. FIN. 5.8006% 13/10/2040	102.41	11,212,425	11,482,718.01
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B3MQY82	LLOYDS TSB BANK 6.00% 08/02/2030	106.80	8,498,000	9,076,218.75
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B3MRKL0	THFC FNDG. NO 2 6.35% 08/07/2041	112.64	1,027,000	1,156,810.16
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B3Q4VK3	LLOYDS TSB BANK 6.50% 17/09/2040	114.70	3,800,000	4,358,634.20
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B3RF4N9	TESCO PROP. FIN. 5.744% 13/04/2040	102.32	2,277,354	2,330,177.73
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B3RS4H2	BAT INTL. FIN. 5.75% 7/5/2040	91.74	1,800,000	1,651,333.86
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B3S2WQ8	MOTABILITY OPS. GRP. 5.625% 29/11/2030	106.17	100,000	106,168.90
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B3SSQP3	ELECTRICITE DE FRANCE 5.125% 22/09/2050	87.17	6,250,000	5,447,924.56
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B3V3KH5	NOTTING HILL HOUSING TST. 5.25% 07/07/2042	98.83	2,249,000	2,222,745.17
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B3YQM53	ABBEEY NATL. TSY. SERV5. 5.75% 02/03/2027	101.57	7,002,000	7,111,581.30
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B3ZBR55	AT&T 7.00% 30/04/2040	114.81	4,750,000	5,453,622.41
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B3ZD1V2	EVERSHOLT FNDG. 6.697% 22/02/2035	106.32	7,244,286	7,701,986.92
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B3ZMWQ1	NATWEST MARKETS PL 7.5%	100.11	1,810,000	1,812,065.21
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B41N3F1	AMERICA MOVIL 5.00% 27/10/2026	100.13	100,000	100,134.07
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B41N3F1	AMERICA MOVIL SAB 5.00% 27/10/2026	100.13	7,500,000	7,510,055.21
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B41Q801	TESCO PROP. FIN. 6.0517% 13/10/2039	104.65	5,335,153	5,583,446.09
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B41VGM3	KON. 5.75% 17/09/2029	104.62	129,000	134,958.64
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B41VGM3	KON. KPN 5.75% 17/09/2029	104.62	271,000	283,517.76
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B434V14	JOHN LEWIS 6.125% 21/01/2025	99.94	1,500,000	1,499,055.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B436949	TELEFONICA EMISIONES 5.445% 08/10/2029	102.50	1,000,000	1,024,956.14
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B435428	SUEZ 5.00% 01/10/2060	93.28	3,900,000	3,637,842.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B448LW6	SANCTUARY CAP. 5.00% 26/04/2047	96.69	168,000	162,435.17
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B44MD88	COMCAST 5.50% 23/11/2029	104.78	3,801,000	3,982,612.01
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B45ADY9	BAA FNDG. 5.875% 13/05/2041	104.20	5,179,000	5,396,611.22
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B459V06	PLACES FOR PEOPLE HOMES 5.875% 23/05/2031	103.56	2,143,000	2,219,331.52
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B46MM89	SOUTH WEST WATER 5.875% 16/07/2040	97.03	2,150,000	2,086,164.31
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B48V9D8	BG ENERGY CAP. 5.125% 01/12/2025	100.24	1,971,000	1,975,671.56
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B4KBHV0	ENEL FIN. INTL. 5.625% 14/08/2024	100.01	2,663,000	2,663,260.97
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B4KBJD6	ENEL FIN. INTL. 5.75% 14/09/2040	103.29	3,800,000	3,925,077.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B4LK0L7	TEMASEK FINL. 15.125% 26/07/2040	105.57	830,000	876,252.45
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B4NHHH1	GREAT ROLLING STO 6.875% 27/07/2035	107.12	5,055,955	5,415,949.32
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B4NRKB6	WESTERN POWER DIST. SOUTH WALES 5.75% 23/03/2040	103.95	1,900,000	1,974,969.18

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B4PW097	TIME WARNER CABLE 5.75% 02/06/2031	97.13	7,440,000	7,226,695.20
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B4PY0R1	WESTERN POWER DIST. SOUTH WEST 5.75% 23/03/2040	103.95	2,400,000	2,494,697.92
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B4VFMN8	WESTERN POWER DIST. STP 09/05/2025	100.46	1,509,000	1,515,921.29
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B4VRH62	WESTERN POWER DIST. WEST MIDLANDS 5.75% 16/04/2032	104.12	9,899,000	10,306,409.83
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B4XHF11	GREAT ROLLING STOC 6.50% 05/04/2031	104.32	8,555,600	8,925,398.70
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B4Y0FV9	HEATHROW FUNDING L 6.75% 03/12/2026	103.94	5,235,000	5,441,405.58
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B4ZMVJ4	ELECTRICITE DE FRANCE 6.125% 02/06/2034	103.56	1,750,000	1,812,251.63
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B527RG8	WESTERN POWER DIST. EAST MIDLANDS STP 10/12/2040	109.29	1,222,000	1,335,493.98
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B52M3S7	GENFINANCE II 6.064% 21/12/2039	108.46	3,807,000	4,129,068.39
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B54SDZ0	AEGON 6.625% 16/12/2039	116.02	7,584,000	8,798,956.80
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B56NF24	EASTERN POWER NETWORKS STP 12/11/2036	111.68	51,000	56,958.13
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B5BRGX9	DONG ENERGY 5.75% 09/04/2040	103.61	5,411,000	5,606,429.46
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B5KVSX3	IPIC GMTN 6.875% 14/03/2026	103.09	991,000	1,021,639.74
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B5M3WFO	NIE FIN. 6.375% 02/06/2026	102.46	2,535,000	2,597,453.95
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B5TXLS9	PORTERBROOK RAIL FIN. 7.125% 20/10/2026	105.26	1,275,000	1,342,073.93
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B5VX3C5	COMMUNITY FIN. 1 5.017% 31/07/2034	100.93	3,759,000	3,793,958.70
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B5W0BW1	SPD FIN. UK 5.875% 17/07/2026	101.95	159,000	162,095.41
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B5WLJ86	SEVERN TRENT UTILI 6.25% 7/6/2029	105.44	261,000	275,209.68
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B60WH54	TESCO PROP. FIN. 5.6611% 13/10/2041	101.51	9,256,514	9,395,829.33
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B602TR6	TESCO PROP. FIN. 7.6227% 13/07/2039	114.96	8,331,319	9,577,782.62
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B61Q688	EQUINOR 6.875% 11/03/2031	114.10	2,764,000	3,153,824.61
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B6276Z7	RWE FIN. 6.125% 6/7/2039	106.88	3,200,000	3,420,262.30
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B645WQ2	EURP. INV. BANK 3.875% 08/06/2037	96.51	9,198,000	8,877,081.78
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B6460S0	UK. GILT 4.25% 07/12/2040	99.58	4,194,000	4,176,385.20
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B64M6V6	NORTHERN GAS NETWORKS FIN. 5.625% 23/03/2040	101.31	1,000,000	1,013,079.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B64TKN7	THAMES WATER UTLS. CAYMAN FIN. 5.50% 11/02/2041	85.34	1,460,000	1,245,967.87
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B6552N8	SOUTH EASTERN POWER NETWORKS 5.625% 30/09/2030	105.12	2,648,000	2,783,688.81
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B67CB74	GATWICK FNDG. 6.50% 02/03/2041	110.58	1,135,000	1,255,098.89
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B68PQ66	PEABODY CAP. 5.25% 17/03/2043	100.25	6,650,000	6,666,684.85
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B6Q9TM7	ELECTRICITE DE FRANCE 5.50% 17/10/2041	94.06	1,500,000	1,410,937.50
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B6S6B75	RADIAN CAP. 6.00% 05/03/2042	100.99	1,978,000	1,997,629.30
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B6VGKK8	TRANSPORT FOR LON 3.625% 15/05/2045	81.89	684,000	560,115.29
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B6X1SW9	LLOYDS TSB BANK 4.875% 30/03/2027	100.87	602,000	607,260.28
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B6Z0ST1	IMPERIAL TOBACCO FIN. 5.50% 28/09/2026	100.22	457,000	457,987.56
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B6ZRWH8	RWE FIN. 4.75% 31/01/2034	96.88	3,000,000	2,906,532.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B704MY8	GATWICK FNDG. 5.75% 23/01/2039	102.46	5,046,000	5,170,383.25
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B731HB8	THFC FNDG. NO 3 5.20% 11/10/2043	100.19	9,626,000	9,644,614.71
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B73M9V5	LLOYDS TSB BANK 5.125% 07/03/2025	100.00	3,292,000	3,291,920.99
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B74GC06	NOTTING HILL HOUSING TST. 3.75% 20/12/2032	91.88	799,369.92	799,369.92
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B7581Q0	ABP FIN. 6.25% 14/12/2026	102.72	460,000	472,506.94
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B763G92	LCR FIN. 5.10% 07/03/2051	107.96	3,400,000	3,670,689.67
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B76KKW4	SEVERN TRENT UTLS. FIN. 4.875% 24/01/2042	94.40	2,000,000	1,888,060.30
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B789V59	KON. 5.00% 18/11/2026	100.73	532,000	535,870.19
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B78F3W8	ANGLIAN WATER SERV. FIN. 4.50% 05/10/2027	98.22	5,500,000	5,401,940.72
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B79M9P3	MOTABILITY OPERATIONS GRP. 4.375% 08/02/2027	98.86	100,000	98,859.79
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B7JCFC2	SOUTHERN ELEC. POW 5.50% 7/6/2032	105.16	719,000	756,100.95
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B7KPHK2	TIME WARNER CABLE 5.25% 15/07/2042	84.99	15,631,000	13,285,412.14
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B7KSP41	TRANSPORT FOR LON 3.875% 23/07/2042	86.42	15,305,000	13,225,861.67
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B7LNT65	NORTHUMBRIAN WATER FIN. 5.125% 23/01/2042	94.14	582,000	547,867.20
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B7MJ3L5	ABBEY NATL. TSY. SERV. 5.25% 16/02/2030	103.63	8,151,000	8,447,011.72
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B7X4V48	DEUTSCHE BAHN FIN. 4.50% 29/11/2072	90.09	1,000,000	900,880.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B7XQ5J7	WELLS FARGO 3.50% 12/09/2029	93.65	1,300,000	1,217,486.40
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B823YH7	YORKSHIRE WATER S 6.375% 19/08/2039	106.40	539,000	573,492.31
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B82D6H1	THAMES WATER UTILI 6.75% 16/11/2028	98.07	2,100,000	2,059,381.80
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B839Q34	THAMES WATER UTIL 4.375% 3/7/2034	82.44	162,000	133,556.36
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B83MSH1	LONDON POWER NETW 6.125% 07/06/2027	103.75	2,113,000	2,192,303.97
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B83ZQG5	BROADGATE FIN. 5.098% 05/04/2033	93.35	2,392,500	2,233,449.56
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B8489I7	CTRL SECTION 1 FI 5.234% 02/05/2035	105.04	573,345	602,232.69
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B84GGK1	HSBC HLDGS. 6.00% 29/03/2040	100.17	2,600,000	2,604,292.60
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B84LBG7	II CANARY WHARF FIN PLC 5. 5.95% 22/OCT/2037	103.01	1,970,800	2,030,103.72
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B84QXJ9	CITIGROUP 5.15% 21/05/2026	100.87	1,750,000	1,765,216.25
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B84SWB0	HAMMERSON 7.25% 21/04/2028	104.10	268,000	278,999.13
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B84TS93	SP MANWEB 4.875% 20/09/2027	100.27	1,653,000	1,657,492.95
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B84Z9V0	UK. GILT 3.25% 22/01/2044	85.08	17,920,000	15,246,336.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B87DTJ9	METROPOLITAN LIFE GBL. FNDG. I 3.50% 30/09/2026	97.23	2,550,000	2,479,372.14
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B87W554	DIGITAL STOUT HLDG. 4.25% 17/01/2025	99.01	360,000	356,445.29



Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B89BQT0	BARCLAYS BANK 5.75% 14/09/2026	100.92	15,851,000	15,997,415.69
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B8BGCN9	CLYDESDALE BANK 4.625% 08/06/2026	99.60	5,072,000	5,051,580.13
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B8BR9T7	THAMES WATER UTILI 6.50% 09/02/2032	96.23	2,400,000	2,309,556.94
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B8C36H1	Y/SHIRE. WATER SERV. 3.625% 01/08/2029	92.59	7,703,000	7,131,999.68
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B8GDZ58	AMERICA MOVIL SAB 5.75% 28-06-30	105.05	3,340,000	3,508,680.10
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B8H76L2	EURP. INV. BANK 4.50% 7/3/2044	100.22	2,600,000	2,605,707.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B8H8FT6	RABOBANK NEDERLAND 5.25% 14/09/2027	100.46	4,729,000	4,750,942.56
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B8J4DH6	SAXON WEALD CAP. 5.375% 06/06/2042	100.05	2,340,000	2,341,153.62
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B8KS6N4	DEUTSCHE TELEKOM 7.625% 15/6/2030	116.67	5,000,000	5,833,501.18
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B8LAGM0	LIBRA LONGHURST GRP. TSY. 5.125% 02/08/2038	98.84	1,818,000	1,796,914.84
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B8MJDB2	PFIZER 7.20% 15/03/2039	120.92	4,500,000	4,307,392.90
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B8NW4G2	C/WEALTH. BANK OF AUS. 3.00% 04/09/2026	96.00	8,020,000	7,698,967.42
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B8NYBZ6	CENTRICA 4.25% 12/09/2044	84.30	1,177,000	992,183.55
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B8Q5WD1	GREAT PLACES HOUSING GRP. 4.75% 22/10/2042	94.11	1,000,000	941,058.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B931WV7	UPP BD. 1 ISSUER 4.9023% 28/02/2040	95.42	4,740,636	4,523,363.56
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B96W8K8	AT&T 4.25% 01/06/2043	83.67	4,472,000	3,741,498.80
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B990GY9	HIGH SPEED RAIL F 4.375% 01/11/2038	94.25	7,256,000	6,838,743.73
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B9B4597	LIVERPOOL VICTORIA F F2V 22/05/2043	99.71	2,462,000	2,454,975.91
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B9GWFV8	SCOTTISH WIDOWS 7.00% 16/06/2043	112.67	4,560,000	5,137,532.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B9JHHL4	ARQIVA FINANCING 4.882% 31/12/2032	97.05	2,370,000	2,299,978.23
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B9JST33	TESCO PROP. FIN. 5.4111% 13/07/2044	99.02	3,771,584	3,734,721.05
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B8T3MP5	AA BD. 6.269% 31/07/2025	100.25	9,192,000	9,214,529.59
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BCF5P42	POPLAR HARCA VIA 4.843% 30/09/2043	87.27	4,028,000	3,512,203.38
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B0DNBF1	AZDOMINION HOUSING 3.50% 15/11/2028	92.45	3,703,000	3,423,456.83
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B0DXH20	UK. GILT 1.75% 22/07/2057	50.00	0	0.05
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B00XQG7	WESTFIELD AMERICA 2.625% 30/03/2029	87.84	2,300,000	2,020,363.70
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B0319Y7	JOHNSON & JOHNSON 3.70% 01/03/2046	83.66	6,000,000	3,973,699.67
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B0363N9	WESTPAC BANKING 2.125% 2/5/2025	96.88	650,000	629,691.14
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B03BRZ4	INTERCONTINENTAL 2.125% 24/08/2026	93.07	4,811,000	4,477,631.38
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B04H6X2	ST JAMES'S ONCOLO 2.804% 31/03/2037	81.15	1,545,503	1,254,229.61
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B05GGL6	JRP GRP. 9.00% 10/26/2026	108.82	2,650,000	2,883,722.05
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B05HD41	COMPASS GRP. 2.00% 03/07/2029	89.22	550,000	490,725.68
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B05JNH0	DOMINO'S PIZZA MASTER I 'IA A2I' 4.116% 25/07/2048	97.37	2,361,170	1,819,984.78
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B06C787	GATWICK FUNDING L 2.625% 07/10/2046	62.97	4,000,000	2,518,852.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B08C5T2	NATL. GRID GAS FI 2.625% 22/09/2038	71.43	2,922,000	2,087,320.52
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B08N5L7	SEVERN TRENT UTILI 2.75% 5/12/2031	85.84	3,635,000	3,120,116.79
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B09GVN9	CREDIT SUISSE GRP F2F 12-09-2025	98.52	9,881,000	9,734,399.55
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B0CHBW8	UK. GILT 1.50% 22/07/2047	58.13	18,850,000	10,957,505.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B0CPY56	WELLS FARGO 2.00% 28/07/2025	96.01	1,760,000	1,689,764.40
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B0D1PL6	SANTANDER UK GRP. 3.625% 14/01/2026	97.21	630,000	612,444.42
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B0DXT10	AMERICAN AIRLINES 3.65% 15/02/2029	94.60	7,685,000	5,754,823.63
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B0DFZNN4	PENARIAN HOUSING 3.212% 07/06/2052	72.37	2,159,000	1,562,524.43
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B0GN9H3	VODAFONE GRP. 3.00% 12/08/2056	62.44	4,000,000	2,497,556.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B0H48J0	AKELIUS RESIDENTI 2.375% 15/08/2025	95.36	5,105,000	4,867,981.85
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B0H4HM6	BANK OF AMERICA 2.30% 25/7/2025	96.54	4,506,000	4,349,919.35
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B0QQQ35	CHARM FIN. 3.509% 12/04/2048	71.24	4,850,000	3,454,897.50
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B0R7037	PRS FIN. 1.75% 24/11/2026	93.17	4,363,421	4,065,539.32
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B0RHNPO	UK. GILT 1.25% 22/07/2027	91.82	5,237,000	4,808,508.66
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B0RJ5L6	LAND SECS. CAP. M 2.399% 8/2/2029	90.15	1,400,000	1,262,097.20
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B0RJH43	DWR CYMRU FINC. 2.50% 31/03/2036	77.38	670,000	518,467.95
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B0RTD89	LONDON & QUADRANT 3.125% 28/2/2053	68.71	1,387,000	953,018.80
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B0RTW15	PLACES FOR PEOPLE 3.625% 22/11/2028	93.88	1,100,000	1,032,704.20
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B0RYRX7	WESTERN POWER DIS 2.375% 16/05/2029	88.89	8,531,000	7,583,359.46
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B0SHVV1	BWP ISSUER 2.868% 30/06/2036	86.33	441,066	380,767.90
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B0VJ608	LONDON & QUADRANT 2.25% 20/07/2029	87.28	5,378,000	4,693,771.12
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B0VJ653	LONDON & QUADRANT 2.75% 20/07/2057	60.94	8,100,000	4,935,840.30
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	B0Z4JZ5	PENSION INS. 5.625% 20/09/2030	96.95	3,810,000	3,693,608.31
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BF09NM4	STANDARD LIFE ABER 4.25% 30/06/2028	90.40	2,000,000	1,431,228.89
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BF0GXN6	LAND SECS. CAP. M 2.625% 22/09/2037	77.45	1,500,000	1,161,696.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BF0GXT2	LAND SECS. CAP. MK 2.75% 22/09/2059	61.88	9,379,000	5,803,847.13
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BF1Y1D5	ANNINGTON FUNDING 3.935% 12/07/2047	76.57	5,505,000	4,215,396.50
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BF1Y1M4	ANNINGTON FNDG 3.685% 12/07/2034	85.15	9,165,000	7,804,263.28
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BF28W11	SOUTHERN GAS NETWO 3.10% 15/09/2036	79.44	4,585,000	3,642,305.66
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BF29TT1	HOUSING & CARE 21 3.288% 08/11/2049	72.30	704,000	508,999.74
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BF2PL15	VIRGIN MONEY UK F2V 25/09/2026	97.71	4,827,000	4,716,239.66
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BF329N3	VERIZON COMMS. 3.375% 27/10/2036	83.70	920,000	770,028.96

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BF3FPL2	HSBC HLDGS. F2V 13/11/2026	95.27	9,951,000	9,480,765.50
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BF42BT2	DIGITAL STOUT HLDG 3.30% 19/07/2029	91.22	1,737,000	1,584,432.34
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BF42G53	BAZALGETTE FIN. 2.375% 29/11/2027	91.85	2,069,000	1,900,337.19
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BF44KG8	GEN. MOTORS FINL. 2.25% 06/09/2024	98.65	1,960,000	1,933,589.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BF475W8	VIRGIN MONEY UK PLC F2F 22/06/2025	99.37	1,640,000	1,629,618.80
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BF54Q69	EVERSHOLT FNDG. 3.529% 07/08/2042	79.72	1,966,000	1,567,235.43
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BF59T21	BARCLAYS 3.25% 17/01/2033	85.36	8,300,000	7,084,846.80
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BF5KX77	PEABODY CAP. NO 2 3.25% 14/09/2048	73.00	3,000,000	2,189,850.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BF7MF19	CATALYST HOUSING 3.125% 31/10/2047	70.92	850,000	602,831.90
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BF7NYD7	ORBIT CAP. 3.375% 14/6/2048	74.25	4,298,000	3,191,226.32
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BF8F528	NOTTING HILL HOUSI 3.25% 12/10/2048	73.20	6,123,000	4,481,742.10
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BF99W39	YORKSHIRE B/SOC. F2F 13-09-2028	91.60	13,656,000	12,509,169.12
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BF9W978	PFIZER 2.735% 15/06/2043	72.71	2,628,000	1,910,724.19
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BFFLTWR1	GS. GRP. 3.125% 25/07/2029	92.45	6,090,000	5,630,387.70
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BFMCN65	UK. GILT 1.625% 22/10/2071	47.88	1,300,000	622,440.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BFWY9R4	GATWICK FNDG. 3.25% 26/02/2048	69.76	604,000	421,323.82
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BFXPT21	VOLKSWAGEN INTL. 4.125% 17/11/2031	94.46	7,200,000	6,801,422.40
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BFX5FR7	CADENT FIN. 3.125% 21/03/2040	74.45	1,933,000	1,439,055.09
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BFYF321	INFORMA 3.125% 5/7/2026	95.55	664,000	634,452.01
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BFYX300	UNITE GRP. 3.50% 15/10/2028	94.20	953,000	897,713.61
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BFZ6JW2	BLEND FNDG. 3.459% 21-09-2047	76.67	6,965,000	5,339,995.85
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BFZJ932	OPTIVO FIN. 3.283% 22/03/2048	71.34	6,008,000	4,286,365.12
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BG087M6	INC. CONTINGENT STUDENT LOAN '2 A1' FRN 24/07/2058	100.02	1,085,765	1,086,032.69
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BG0R7B2	TELEREAL SECURED F 4.01% 10/12/2031	93.43	5,577,611	5,211,211.36
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BG106H9	UNIVERSITY OF CA 0.25% IL 27/06/2068	75.43	1,305,000	984,306.95
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BG21PF2	NATWEST GROUP PLC 2.875%-FRN SNR 19/09/26	96.45	3,117,000	3,006,383.69
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BG378D8	LAND SECS. CAP. M 2.375% 29/3/2027	92.84	5,950,000	5,524,158.50
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BGBWVF8	AT&T 4.375% 14/09/2029	97.47	332,000	323,591.90
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BGCZH81	UNITE USAF II 3.921% 30/06/2025	97.86	5,133,000	5,023,291.72
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BGHHDR3	DIGITAL STOUT HLDG 3.75% 17/10/2030	91.97	7,067,000	6,499,201.89
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BGK0647	METROCENTRE FIN 8.75% PIK 06/12/2023	53.50	1,610,735	861,743.21
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BGL8811	TC DUDGEON OPTO 3.158% 12/11/2038	86.60	4,128,181	3,574,971.26
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BGMG7Q2	WESSEX WATER SERVS 1.50% 17/09/2029	82.79	1,236,000	1,023,321.48
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BGNKKQ4	PRUDENTIAL F2V 20/10/2068	96.48	6,500,000	6,271,031.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BGNKKR5	PRUDENTIAL F2V 20/10/2051	96.75	10,425,000	10,085,999.85
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BGQYF50	ANGLIAN WATER SERV 2.75% 26/10/2029	89.73	4,394,000	3,942,591.20
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BGR7FB1	SOUTHERN HOUSING G 3.50% 19/10/2047	73.81	3,641,000	2,687,296.67
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BHOWGT5	GREATER GABBARD 4.137% 29/11/2032	96.16	3,744,776	3,600,936.29
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BH2YHT6	CPUK FIN. 3.69% 28/08/2028	92.69	4,700,000	4,356,209.03
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BH3J693	INC. CONTINGENT STUDENT LO 2 A2 2.50% 24/07/2058	77.88	2,731,100	2,126,846.86
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BH57VG7	M&G F2V 19/12/2063	98.16	13,757,000	13,504,490.27
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BH5M4P2	PEABODY CAP. NO 2 4.625% 12/12/2053	91.69	4,493,000	4,119,582.28
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BHD6CJ6	GB SOCIAL HOUSING 5.193% 12/02/2038	98.12	4,585,000	4,498,767.70
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BHJXW80	CPUK FIN. 3.69% 28/08/2028	92.69	6,234,000	5,778,001.51
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BHL1CP9	YORKSHIRE WATER FI 2.75% 18/04/2041	68.87	9,345,000	6,435,437.42
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BHNG887	VIRGIN MONEY UK F2V 03/09/2027	96.89	390,000	377,881.92
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BHQTVL7	CLARION FNDG. 2.625% 18/01/2029	90.51	6,990,000	6,326,777.37
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BHXM5M3	ORANGE 3.25% 15/01/2032	91.14	6,800,000	6,197,276.46
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BHZM1G2	PRS FIN. 2.00% 23/01/2029	90.17	1,990,000	1,794,325.29
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BJ02978	HSBC HLDGS. F2F 29/05/2030	89.97	7,418,000	6,673,714.98
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BJ0CLK5	NOTTING HILL GENE 2.875% 31/1/2029	91.43	3,497,000	3,197,268.63
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BJ2WB69	MORHOMES 3.40% 19/02/2038	80.87	4,825,000	3,902,049.88
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BJ3WD51	ELECTRICITE DE FRAN F2V PERP	94.46	6,500,000	6,139,633.50
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BJ4SZQ3	GREENE KING FIN. 3.593% 15-MAR-35	90.01	6,561,025	5,905,872.47
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BJ4X795	AXA F2F 16/1/2054	99.78	3,500,000	3,492,472.20
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BJ4XDZ3	NORTHERN TST. GBL. STG. CLASS E DISTRIBUTING	1.00	438,000	438,000.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BJ4XKN0	ELECTRICITE DE FRA 6.00% 23/01/2114	95.15	18,900,000	17,984,136.24
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BJ5FZT6	FISERV 3.00% 01/07/31	88.60	1,050,000	930,252.75
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BJ5RNF4	LONDON POWER NETW 2.625% 01-MAR-29	91.35	8,529,000	7,791,343.85
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BJ7BTL2	GS. GRP. 4.25% 29/01/2026	98.72	1,130,000	1,115,502.10
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BJ8RZV1	ELECTRICITE DE FRA 6.00% 23/01/2114	95.15	2,400,000	2,283,699.84
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BJ9J6N5	HOME GRP. 3.125% 27/03/2043	72.68	1,599,000	1,162,198.16
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BJCVXC9	ING GROEP 3.00% 18/02/2026	96.34	10,800,000	10,404,406.80
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BJC26R4	BNP PARIBAS 3.375% 23-JAN-26	96.93	7,425,000	7,197,336.62
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BJDQ5Y6	UTD. UTILITIES WA 2.625% 12/2/2031	87.29	350,000	305,507.92
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BJFD1Q9	RL FIN. BONDS NO 4 F2V 07/10/2049	83.64	17,365,000	14,523,947.08

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BJH7KG2	BLEND FNDG. 2.984% 15/03/2034	80.50	950,000	764,713.90
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BJJMM25	HSBC HLDGS. F2F 22/07/2028	93.33	2,321,000	2,166,210.19
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BJL57B6	ARQIVA FINC. 5.34% 30/06/2030	99.83	5,623,000	5,613,503.65
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BJLD025	WELLS FARGO 2.50% 02-MAY-29	89.13	2,740,000	2,442,101.49
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BJLK012	BANQUE FEDERATIVE 1.75% 19/12/2024	97.60	1,000,000	976,045.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BJLN8T5	AROUNDTOWN 3.625% 10-APR-31	75.66	935,000	707,435.96
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BJLR0J1	UK. GILT 1.625% 22/10/2054	54.14	16,300,000	8,824,820.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BJMOH32	CITIGROUP 1.75% 23-10-26	92.46	7,910,000	7,313,570.18
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BJMH853	UK. GILT 0.875% 22/10/2029	85.67	2,500,000	2,141,750.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BJMZDY0	SOUTHERN HOUSING G 4.50% 4/2/2039	92.46	1,850,000	1,710,577.51
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BJN6Q10	AROUNDTOWN AROUNDTOWN F2V PERP	60.48	3,352,000	2,027,289.60
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BJPSYN3	COVENTRY B/SOC. COVENTRY B/SOC. F2V PERP	99.92	2,200,000	2,198,130.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BJQ3111	BARCLAYS 3.00% 08-MAY-26	95.57	4,950,000	4,730,773.66
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BJQNDQ2	M&G F2V 20/7/2049	99.37	5,000,000	4,968,325.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BJQSLG3	VERIZON COMMS. 2.50% 08-APR-31	86.26	1,200,000	1,035,126.29
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BJR6C85	ROTHESAY LIFE 3.375% 12/07/2026	95.70	5,560,000	5,321,064.56
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BJRCQJ2	WELLS FARGO 2.50% 5/2/2029	89.13	1,830,000	1,631,038.58
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BJRFWM6	SOCIETE GENERALE 1.875% 03/10/2024	98.29	1,200,000	1,179,477.60
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BJT2T79	VERIZON COMMS. 4.75% 17/02/2034	97.95	970,000	950,092.30
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BJTMRG4	MANCHESTER AIRPORT 4.75% 31/03/2034	98.72	6,800,000	6,713,252.40
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BJTPBZ0	NATL. EXPRESS GRP 2.375% 20/11/2028	87.07	3,151,000	2,743,679.68
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BJWHWS3	NOTTING HILL HOUS 4.375% 20/02/2054	87.26	500,000	436,296.97
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BJYQ858	CANADIAN IMPERIAL 1.625% 25-09-25	95.21	1,998,000	1,902,215.88
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BK0Y692	TP ICAP 5.25% 29/05/2026	98.14	2,463,000	2,417,198.70
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BK3F528	IMPERIAL BRANDS 4.875% 07/06/2032	93.72	1,500,000	1,405,741.82
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BK5GM39	CADENT FIN. 2.25% 10/10/2035	73.63	4,792,000	3,528,536.49
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BK6TYH5	REALTY INC. 3.25% 15/06/20290	92.30	8,000,000	5,845,392.36
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BK6YSH8	DAIMLER INTL. FIN 1.625% 11-11-24	97.93	1,000,000	979,296.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BK8M6K9	BRITISH AIRWAYS 20 3.30% 15/12/2032	89.54	11,102,447	7,869,610.93
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BK8N077	UTD. UTILITIES WAT 2.00% 3/7/2033	78.98	2,500,000	1,974,397.43
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BK8Q4Q3	WESTFIELD STRATFO 1.642% 04/08/2026	90.63	24,409,000	22,122,853.06
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BK93J80	VERIZON COMMS. 1.50% 18/09/2030	81.64	8,300,000	5,364,318.47
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BK9ZC05	UNILEVER 1.50% 22/07/2026	93.75	1,830,000	1,715,684.61
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BK8M446	UTD. AIRLINES 2019 2.70% 01/05/2032	85.86	1,271,042	863,857.73
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BK8S3G9	WESTERN POWER DIST 1.75% 9/9/2031	80.20	5,574,000	4,470,264.39
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BKC9SR7	BERKSHIRE HATHAWA 2.375% 19/06/2039	73.14	1,002,000	732,814.96
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BKC9ST9	BERKSHIRE HATHAWA 2.625% 19-06-59	61.31	2,804,000	1,719,166.05
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BKDV731	PHOENIX GROUP HOLDING 5.867%	99.01	4,634,000	4,587,961.21
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BKDV8N8	TESCO PERSONAL FIN 3.50% 7/25/2025	99.21	2,680,000	2,658,886.96
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BKDW555	BANCO BILBAO VIZCAYA F2V 16/01/2030	97.20	3,300,000	2,742,354.39
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BKFBJT9	ROTHESAY LIFE F2V 17/09/2029	99.56	16,406,000	16,333,091.74
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BKKL1X2	ROYAL BANK OF CAN 1.125% 15-12-25	93.94	8,770,000	8,238,730.94
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BKMG3J5	LLOYDS BANKING GRP. F2V 15/01/2026	97.17	1,185,000	1,151,517.83
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BKP55P9	SOUTH EASTERN POWE 1.75% 30/09/2034	74.54	1,449,000	1,080,144.98
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BKP8439	N/WIDE. BLDG SOCIETY FRN 24/02/2031	98.61	3,653,000	3,602,259.83
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BKP86X3	LOGICOR FINC. SARL 2.75% 15/01/2030	84.76	1,559,000	1,321,415.23
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BKPG0N5	CREDIT SUISSE AG/N 2.95% 09/04/2025	97.39	2,420,000	1,865,702.38
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BKPG370	APT PIPELINES 2.50% 15/3/2036	72.57	2,100,000	1,523,959.73
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BKPNYK1	TOTAL CAPITAL IN 1.405% 03/09/2031	81.46	7,000,000	5,702,046.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BKQV976	AT&T 7.00% 30/04/2040	114.81	150,000	172,219.66
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BKRTYB8	TRANSPORT FOR LOND 4.00% 07/04/2064	85.79	3,300,000	2,831,109.60
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BKRVRWW1	UTD. MEXICAN STAT 5.625% 19/03/2114	77.82	5,614,000	4,368,842.87
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BKS9008	ROYAL BANK OF CANA 5.00% 24/1/2028	100.58	4,200,000	4,224,486.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BKS93N2	FNDG. VI '1 A' FRN 15/07/2026	100.32	2,089,000	2,095,580.35
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BKSCW23	AA BOND CO LTD 3.25% 31/07/2028	88.03	5,019,000	4,418,215.66
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BKSF6X3	STANDARD CHARTERE 4.644% 01/04/2031	96.21	4,084,000	3,110,556.70
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BKTDVX9	JUST GRP. 8.125% 26/10/2029	105.38	3,500,000	3,688,300.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BKV4HZ4	LOGICOR 2019-1 UK 1.875% 17/11/2026	91.91	10,198,000	9,372,604.17
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BKVB357	MASSMUTUAL GBL. F 1.375% 15/12/2026	91.65	4,706,000	4,313,129.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BKWGTY2	SSE SSE F2V PERP	95.50	4,246,000	4,054,930.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BKX8GL3	PENSION INSURANCE 4.625% 07/05/2031	90.16	1,820,000	1,640,972.06
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BKXNHR1	GATWICK FNDG. 4.625% 27/03/2034	94.86	6,947,000	6,589,750.53
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BKYBZ92	YORKSHIRE WATER FI 1.75% 26/11/2026	90.97	1,237,000	1,125,280.56
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BKZHP55	AA BD. 5.50% 31/07/2027	97.59	770,000	751,439.15
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BLONRB5	ENW FIN. 4.893% 24/11/2032	100.86	3,874,000	3,907,200.18
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BL0P0J0	NATL. GRID GAS 1.125% 14/1/2033	71.94	2,925,000	2,104,340.97

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BL1FDX4	CK HUTCHISON GRP. 2.00% 17-10-27	89.67	683,000	612,474.10
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BL1GV58	L&G. GRP. F2V 26/11/2049	90.60	2,830,000	2,563,923.40
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BL2FJX5	INTESA SANPAOLO 2.50% 15/1/2030	85.76	1,827,000	1,566,908.28
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BL396H9	CPI PROP. GRP. STP 22/01/2028	80.65	2,899,000	2,338,159.46
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BL39MT3	SP TRANSMISSION 2.00% 13/11/2031	83.52	2,109,000	1,761,504.29
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BL3F008	PORTERBROOK RAIL 4.625% 4/4/2029	97.98	5,959,000	5,838,854.64
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BL3F008	PORTERBROOK RAIL 4.625% 04/04/2029	97.98	2,911,000	2,852,308.42
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BL4KJ53	EASTERN POWER NET 2.125% 25/11/2033	79.48	812,000	645,370.26
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BL54F53	REALTY INCOME CORP 1.75% 13/07/2033	75.82	1,700,000	1,288,868.69
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BL57NZ8	BP CAPITAL MARKETS PLC BP CAPITAL MKT F2V 31/12/49	94.86	3,915,000	3,713,866.88
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BL5BH47	CASTELL 2021-1 PLC '1 A' FRN 25/11/2053	100.29	860,198	862,666.34
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BL5C784	NATWEST GRP. F2V 09/11/2028	89.83	15,863,000	14,249,912.87
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BL68HJ2	UK. GILT 0.125% 30/1/2026	92.98	46,670,000	43,393,299.30
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BL6D3L1	COMCAST 1.95% 15/1/2031	83.13	5,000,000	3,290,289.45
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BL71N25	NATL. GRID GAS 1.375% 07/02/2031	78.37	4,700,000	3,683,451.10
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BL96WB0	NATL. GRID ELECTRI 2.00% 17/04/2040	64.17	6,867,000	4,406,236.82
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BL97BV6	INVESTEC F2F 16/07/2028	87.19	13,750,000	11,988,735.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BL981Z3	ASSURA FIN PLC 1.625% 30/06/2033	75.00	6,954,000	5,215,534.77
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BLB0RY8	TOYOTA MOTOR CRED 5.625% 23/10/2028	104.54	2,805,000	2,932,404.95
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BLB0XV7	CREDIT AGRICOLE ASSURANCES 5.875 5.87% 25/OCT/2033	112.39	2,700,000	2,594,318.97
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BLB2Z06	BUPA FIN. 4.125% 14/06/2035	84.26	4,363,000	3,676,268.16
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BLB3KM6	ISLANDSBANKI HF 7.375% 17/5/2026	104.83	1,269,000	1,137,307.97
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BLBJ091	BPCE F2V 30/11/2032	88.70	3,700,000	3,281,970.30
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BLBJJ16	BLACKSTONE PROPER 2.625% 20/10/2028	87.04	2,016,000	1,754,667.94
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BLBLTM3	SVENSKA HANDELSBANKE F2V 23/8/2032	96.53	7,085,000	6,838,874.19
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BLBMG14	INTL. BANK FOR REC 1.25% 13/12/2028	88.38	8,000,000	7,070,416.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BLC8C68	JPM. CHASE F2F 24/03/2031	96.80	5,000,000	3,831,221.08
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BLCCVD0	DEXIA CREDIT LOCAL 0.25% 10/12/2026	89.28	5,100,000	4,553,441.67
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BLCY1V4	ADMIRAL GROUP 8.5% 06 JAN 2034 8.5% 06/JAN/2034	111.73	3,863,000	4,315,975.38
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BLD1X85	3I GRP. 3.75% 5/6/2040	81.00	2,444,000	1,979,679.10
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BLD4CY3	BRITISH AIRWAYS 20 4.25% 15/11/2032	93.57	504,715	373,859.92
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BLD6QH0	FEDEX 2020-1 CLAS 1.875% 20/2/2034	82.79	17,159,176	11,246,174.04
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BLF7ZP2	L&G. GRP. F2V 1/11/2050	93.18	6,993,000	6,516,154.32
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BLF8243	VERIZON COMMS. 1.875% 3/11/2038	65.88	7,757,000	5,110,645.15
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BLF8RL5	SCOTTISH HYDRO ELE 1.50% 24/3/2028	88.90	1,000,000	889,004.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BLFB1W3	BANK OF AMERICA F2F 02/06/2029	87.99	3,104,000	2,731,209.60
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BLFB2W0	NATWEST GRP. F2V 28/11/2031	91.08	13,985,000	12,737,719.80
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BLFBWW0	EVERSHOLT FNDG. 2.742% 30/6/2040	84.27	12,721,924	10,720,981.69
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BLFDXD4	AIR CANADA 2020-2 5.25% 1/4/2029	98.46	2,425,535	1,890,494.12
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BLFG827	HOME DEPOT 3.625% 15/04/2052	76.65	1,494,000	906,455.46
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BLFGBN9	NESTLE HLDGS. 2.50% 04/04/2032	87.45	2,671,000	2,335,747.20
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BLGYFNO	FIRST ABU DHABI B 1.125% 07/09/2026	91.63	2,202,000	2,017,745.45
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BLH2QW9	HEATHROW FNDG. 2.625% 16/03/2028	89.93	1,997,000	1,795,892.12
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BLN77M9	ONTARIO TEACHERS' 1.125% 15/05/2026	92.75	2,511,000	2,329,005.23
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BLNM7D1	GOLDMAN SACHS GROUP F2F 29/10/2029	94.63	1,711,000	1,619,148.39
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BLNM7W0	BLACKSTONE PROP. 4.875% 29/04/2032	90.21	3,967,000	3,578,638.63
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BLPJY62	KREDITANSTALT FUER 0.75% 7/12/2027	88.66	5,500,000	4,876,047.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BLPK313	JUST GRP. F2V 15/4/2031	101.72	3,364,000	3,421,709.42
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BLR4KS9	ANNINGTON FNDG. 2.924% 06/10/2051	60.61	1,947,000	1,180,024.13
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BLMSJ9Z3	ORACLE CORP 2.8% 01/04/2027	93.85	10,000,000	7,429,322.79
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BM638N5	OPTIVO FIN. 2.857% 7/10/2035	79.54	8,922,000	7,096,496.35
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BM8MMH2	EQUINOR 3.125% 6/4/2030	91.94	3,369,000	4,635,186.24
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BM8N2T7	ING GROEP NV F2F 07/12/2028	87.18	6,400,000	5,579,622.40
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BM8NJJ6	TORONTO-DOMINION 3.191% 16/02/2029	100.69	3,039,000	2,616,121.72
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BM8NM86	METROPOLITAN LIFE 4.125% 2/9/2025	98.88	639,000	631,851.51
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BM8NSR7	WESSEX WATER SERV 5.125% 31/10/2032	100.08	2,767,000	2,769,245.56
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BM8SLB7	LEEDS BUILDING SO 1.375% 06/10/2027	88.37	4,814,000	4,254,362.87
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BM8SXD3	INVESTEC F2V 04/01/2032	88.61	1,703,000	1,508,994.24
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BM8Z2V5	UK. GILT 1.50% 31/07/2053	52.80	7,850,000	4,144,800.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BM91MQ7	LLOYDS BANKING GROUP F2V 15/12/2031	90.75	12,475,000	11,320,900.33
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BM99ZJ5	ENEL FIN. INTL. 1.00% 20/10/2027	88.19	9,687,000	8,543,013.16
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BM9GGM6	CREDIT SUISSE GRP. F2V 9/6/2028	91.40	795,000	726,606.95
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BM9QNB4	HEXAGON HOUSING A 3.625% 22/04/2048	73.34	6,025,000	4,418,808.81
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMB3T59	NATIONAL GAS TRANSMISSION PLC 5. 5.75% 05/APR/2035	103.00	241,000	248,230.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMB6CB5	CLARION FNDG. 1.25% 13/11/2032	74.76	218,000	162,978.76
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMB1F7	UK. GILT 0.625% 22/10/2050	41.72	10,040,000	4,188,688.00



Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMBL1G8	UK. GILT 0.125% 31/01/2028	86.83	25,000,000	21,706,500.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMBR393	SAINSBURYS BANK PLC 10.5% 12 MAR 10.5% 12/MAR/2033	109.99	1,000,000	1,099,927.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMBSD55	ORSTED 2.50% 18/02/2049	72.72	11,285,000	8,206,136.03
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMBVPV1	VIRGIN MONEY UK PLC F2V 19/08/2031	92.71	2,555,000	2,368,742.67
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMBWPJ2	MIDLAND HEART CAP 1.831% 12/08/2050	52.86	3,380,000	1,786,705.18
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMC44X4	COVENTRY BUILDING 1.00% 21/9/2025	94.39	2,910,000	2,746,885.67
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMC5579	SOCIETE GENERALE 1.25% 07/12/2027	87.86	2,800,000	2,460,119.20
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMC7TT4	ZURICH FINANCE IRELA F2V 19/04/2051	83.06	3,801,000	2,499,154.73
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMC86Y1	BRITISH AIRWAYS 20 2.90% 15/03/2035	86.67	3,098,313	2,125,717.56
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMCF7F0	ATHENE GBL FNDG. 1.75% 24/11/2027	89.10	1,145,000	1,020,156.07
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMCG816	EURP. INV. BANK 0.875% 15/5/2026	92.93	14,000,000	13,010,564.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMCM1W6	METROPOLITAN HOUS 1.875% 28/07/2036	70.55	4,053,000	2,859,517.14
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMCMWG7	WESTERN POWER DIS 1.625% 7/10/2035	69.76	3,473,000	2,422,865.52
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMCQPL5	BERG FINANCE 2021 DAC '1 B' FRN 22/04/2033	90.85	559,708	434,714.59
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMCQQJ2	BERG FINANCE 2021 DAC '1 A' FRN 22/7/2033	94.03	1,494,998	1,201,770.83
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMCYKH0	BRUEGEL 2021 DAC '1X A' FRN 22/05/2031	96.91	4,304,327	3,566,212.10
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMD8PX2	METROPOLITAN LIFE 0.625% 08/12/2027	86.57	3,519,000	3,046,482.10
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMD9513	WESSEX WATER SERVS 1.25% 12/01/2036	64.96	659,000	428,118.71
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMD89M8	EXTRA SPACE STORAGE L P 5.7% 01 5.7% 01/APR/2028	101.86	2,328,000	1,877,189.26
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMDCG20	CELLNEX TELECOM 1.75% 10/23/2030	89.19	4,900,000	3,736,447.23
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMDGQP5	BANQUE FEDERATIVE 0.875% 07/12/2027	87.66	6,900,000	6,048,236.40
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMDH2L6	CPI PROP. GRP. 1.50% 27/01/20310000	66.50	2,865,000	1,628,872.44
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMDHQ84	THAMES WATER UTILITIES FINANCE P 8.25% 25/APR/2040	106.92	6,340,000	6,778,806.43
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMDHT82	BANQUE FED CRED MU 1.00% 16/07/2026	91.70	14,500,000	13,297,007.50
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMDWD18	PLACES FOR PEOPLE 2.50% 26/01/2036	75.21	9,886,000	7,435,339.69
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMDWZN4	WPP FIN. 3.75% 19/05/2032	89.95	968,000	870,700.51
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMFFNQ0	NATWEST GRP. F2F 29/03/2029	94.04	1,339,000	1,259,167.48
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMFNMZ6	SCOTTISH HYDRO E 2.125% 24/03/2036	74.52	2,600,000	1,937,636.64
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMFZNT3	CREDIT AGRICOLE SA CREDIT AGRICOLE SA F2V PERP	99.83	900,000	898,508.70
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMG8WY9	ISLE OF MAN GOV. 1.625% 14/09/2051	50.57	4,986,000	2,521,554.82
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMG8X13	YORKSHIRE B/SOC. F2F 15/09/2029	84.68	3,655,000	3,095,192.89
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMGBYP3	THAMES WATER UTILITIES FINANCE P 7.75% 30/APR/2044	100.81	9,852,000	9,931,438.36
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMGCG05	THAMES WATER UTILITIES FINANCE P 7.12% 30/APR/2031	99.59	879,000	875,400.51
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMGM5T7	THAMES WATER UTIL 2.375% 22/4/2040	59.43	4,612,000	2,740,925.67
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMGNX96	GRAINGER 3.00% 03/07/2030	85.95	4,936,000	4,242,399.18
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMGQN84	LAND SECURITIES CAPITAL MARKETS 4.87% 15/SEP/2032	100.85	1,224,000	1,234,392.98
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMGRZ28	SALTAIRE FIN. 4.809% 14/03/2053	101.76	1,274,000	1,296,359.97
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMH5PF1	SW (FINANCE) PLC	87.83	6,555,000	5,757,327.23
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMH5PN9	SW (FINANCE) PLC	72.49	9,250,000	6,705,305.39
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMH5RK0	INTERCONTINENTAL 3.375% 8/10/2028	93.61	1,462,000	1,368,584.72
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMH8MV5	NORTHUMBRIAN WATE 6.375% 28/10/2034	107.00	1,421,000	1,520,514.04
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMHFP95	BPCE F2F 29/9/2028	102.26	5,200,000	5,317,598.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMJ0KN7	TEMASEK FINANCIAL 2.75% 02/08/2061	69.29	11,700,000	6,417,332.85
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMJ0XW7	CBRE GLOBAL INVEST 0.90% 12/10/2029	84.93	540,000	392,080.28
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMNBZM9	COOPERATIEVE RABO 4.625% 23/05/2029	96.09	4,686,000	4,502,758.66
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMQ5YQ6	ROYAL BANK OF SCOTLA F2V 14/8/2030	97.09	9,483,000	9,207,480.92
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BM7TL79	TP ICAP FINANCE PLC 2.625% GTD S 2.62% 18/NOV/2028	86.32	2,450,000	2,114,882.95
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMT8RT6	BANK OF MONTREAL 1.00% 09/09/2026	91.70	3,477,000	3,188,259.91
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMTTM72	METROPOLITAN LIFE 5.00% 10/1/2030	102.29	16,624,000	17,005,188.32
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMITYH4	INTESA SANPAOLO 6.625% 31/5/2033	106.36	3,530,000	3,754,434.38
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMV3J52	INTESA SANPAOLO 2.625% 11/03/2036	73.76	3,284,000	2,422,203.54
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMV3LL9	WORKSPACE GRP. 2.25% 11/03/2028	85.75	649,000	556,548.27
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMVJ7C0	MOTABILITY OPERATIONS GROUP PLC 5.75% 11/SEP/2048	108.04	3,327,000	3,594,627.21
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMVMMT1	DEUTSCHE BANK F2F 22/12/2028	87.41	900,000	786,656.70
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMVRC18	AVIVA 6.875% 27 NOV 2053 6.87% 27/NOV/2053	105.98	3,023,000	3,203,829.81
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMW33V2	SW (FINANCE) PLC	88.40	2,050,000	1,812,251.25
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMW3GP7	AFFORDABLE HOUSING 3.80% 20/05/2042	90.15	580,000	522,886.82
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMW3XX4	NORTHUMBRIAN WATER 4.50% 14/2/2031	95.69	4,050,000	3,875,306.37
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMW4TF1	UK MUNICIPAL BOND 1.625% 26/08/2060	41.91	9,386,000	3,933,766.46
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMWBC56	TRITAX BIG BOX REI 1.50% 27/11/2033	72.53	426,000	308,980.78
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMWVC4D8	AMERICAN HONDA FIN 0.75% 25/11/2026	90.77	3,022,000	2,743,220.11
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMWGS83	BQE FEDERATIVE DU CRED.MUTUEL-BF 5.37% 25/MAY/2028	102.09	4,000,000	4,083,604.64
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMWJ729	AVIVA F2V 3/6/2055	83.66	803,000	671,817.91
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMWVK7P5	BAYERISCHE LANDESBAN F2V 22/11/2032UR100000'867'	86.23	1,800,000	1,326,975.12
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMWPCV1	NATL. AUSTRALIA BANK F2V 15/9/2031	90.09	4,500,000	4,053,870.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMWPHYX	PARAGON TREASURY P 2.00% 07/05/2036	71.10	4,780,000	3,398,427.04

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMWS6V8	DANSKE BANK F2V 13/4/2027	99.19	1,463,000	1,451,176.90
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMWTKG4	ARQIVA FINANCING PLC 7.21% 30 JU 7.21% 30/JUN/2045	107.88	3,606,000	3,890,178.69
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMX88R7	NEW YORK LIFE GBL. 1.50% 15/07/2027	91.09	9,138,000	8,323,930.03
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMXCTD2	FNDG. VIII '1 A' FRN 15/5/2028	100.91	2,300,000	2,320,856.40
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMXPBQ8	OSB GROUP PLC 9.993% 27 JUL 2033 9.99% 27/JUL/2033	102.13	3,112,000	3,178,434.98
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMXS5Z4	SWEDBANK AB 5.875%-FR SNR NPF MT 5.87% 24/MAY/2029	103.11	3,726,000	3,841,895.35
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMXVDJ3	ENW FIN. 1.415% 30/7/2030	82.21	1,914,000	1,573,579.79
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMXX1L7	PLACES FOR PEOPLE TREASURY PLC 6 6.25% 06/DEC/2041	108.07	12,807,000	13,840,524.90
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMV2RW6	INTER-AMERICAN DEV 2.50% 22/7/2027	94.78	10,250,000	9,715,087.35
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMV4XV3	DIAGEO FINANCE PLC 1.25% 28/3/2033	77.05	4,500,000	3,467,137.50
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMV5316	REALTY INC. 1.625% 15/12/2030	80.85	7,432,000	6,008,675.39
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMVCSY4	DIRECT LINE INS. G 4.00% 5/6/2032	84.77	7,339,000	6,221,607.89
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMVMJH5	PHOENIX GRP. HLDG 5.625% 28/4/2031	96.53	2,373,000	2,290,590.46
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMVRCV5	TOGETHER ASSET BACKED SECU '1ST1 A' FRN 12/07/2063	100.11	744,081	744,911.76
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMVRFB6	VOLKSWAGEN FINL. 1.375% 14/9/2028	85.60	2,800,000	2,396,735.60
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMVSGB6	BANCO SANTANDER F2F 30/8/2028	98.76	2,000,000	1,975,178.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMVXZ03	NORTHERN POWERGRID 3.25% 01/04/2052	72.01	466,000	335,567.53
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMX2K08	LANDESBANK HESSEN-TH F2V 15/9/2032/09/32 EUR100000'H354'REGS	95.08	1,700,000	1,381,866.65
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMZ1JG0	CLOSE BROTHERS GROUP F2V 11/09/2031	82.99	5,788,000	4,803,438.05
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMZ5L33	FIRST ABU DHABI B 0.875% 09/12/2025	93.05	1,805,000	1,679,634.45
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BMZLV53	GEN. MOTORS FINL. 5.15% 15/8/2026	99.63	6,140,000	6,117,527.60
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BN0Y5X0	FOLIO RESIDENTIAL 1.246% 31/10/2027	87.44	14,848,000	12,982,617.40
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BN0ZM76	NOTTING HILL GENES 2.00% 03/06/2036	71.82	500,000	359,083.63
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BN2BGF8	VIRGIN MONEY UK F2V 11/12/2030	98.40	3,875,000	3,812,877.86
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BN2QQQ4	ENEL FIN. INTL 2.875% 11/04/2029	91.19	5,484,000	5,000,629.27
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BN2QT10	YORKSHIRE BLDG. SOC F2F 11/10/2030	90.82	6,090,000	5,530,749.21
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BN2SXF8	SWEDBANK AB F2F 08/12/2027	90.74	9,728,000	8,827,216.38
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BN2TH04	DOMINO'S PIZZA MASTER I '1A A21' 2.662% 25/04/2051	89.20	7,037,983	4,969,731.01
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BN470N0	OMNICOM CAP. HLDGS 2.25% 22/11/2033	79.55	560,000	445,453.49
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BN49ZN1	SOUTHERN GAS NETWO 1.25% 2/12/2031	76.80	674,000	517,640.09
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BN4CM28	ANNINGTON FNDG. 4.75% 9/8/2033	94.06	12,390,000	11,653,600.36
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BN4GXG1	LLOYDS BANKING GRP. F2V 03/12/2035	81.43	13,414,000	10,923,054.87
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BN4H6V0	CLOSE BROS. FIN. 1.625% 03/12/2030	76.25	6,309,000	4,810,520.98
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BN4J263	ZURICH FIN. IRELAND F2V 23/11/2052	97.51	12,861,000	12,540,928.29
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BN4J8C1	NESTLE HOLDINGS INC 5.25% 21 SEP 5.25% 21/SEP/2026	101.27	6,212,000	6,290,625.28
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BN4Q101	UTD. UTILITIES WA 0.875% 28/10/2029	81.34	3,057,000	2,486,438.46
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BN65PR1	STATES OF JERSEY 3.75% 09/06/2054	82.93	1,312,000	1,088,094.08
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BN6JH88	LEEDS B/SOC. F2V 16/3/2027	92.60	2,582,000	2,390,848.92
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BN6QCP1	CPUK FIN. 6.136% 28/8/2031	103.07	6,594,000	6,796,122.98
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BN6R748	KREDITANSTALT FUER 1.25% 31/7/2026	93.14	676,000	629,639.24
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BN76X11	ATHENE GLOBAL FUN 1.875% 30/11/2028	86.78	3,481,000	3,029,888.38
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BN77QK6	HEATHROW FNDG. 2.75% 13/10/2029	89.88	1,668,000	1,499,235.09
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BN7B0S4	SEVERN TRENT UTILITIES FINANCE P 5.25% 04/APR/2036	101.05	193,000	195,017.73
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BN7CBP1	TRAVIS PERKINS 3.75% 17/2/2026	95.63	654,000	625,387.50
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BN7CQJ0	BNP PARIBAS F2V 24/05/2031	92.00	13,100,000	12,052,550.20
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BN7CYR4	CREDIT SUISSE AG 1.125% 15/12/2025	93.63	7,182,000	6,724,508.83
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BN7K337	SKIPTON B/SOC. F2V 2/10/2026	94.50	5,058,000	4,779,820.12
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BN7KFX1	YORKSHIRE BUILDING SOCIETY 7.375 7.37% 12/SEP/2027	103.81	2,182,000	2,265,223.66
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNBTKT5	BNP PARIBAS SA 1.25% 13/07/2031	77.65	4,300,000	3,338,756.50
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNBNVF8	BALDER FINLAND OY 1.375% 24/05/2030	80.14	2,123,000	1,454,516.31
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNBXXN1	BPCE 6.125% 24/5/2029	102.77	16,600,000	17,059,039.80
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNC1DR9	BARCLAYS F2F 3/11/2026	94.22	994,000	936,575.63
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNC2D49	PROVINCE OF ONTARI 0.25% 15/12/2026	89.18	5,100,000	4,548,312.60
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNDMJN9	YORKSHIRE WATER FI 1.75% 27/10/2032	75.16	1,866,000	1,402,555.83
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNDQ8N4	ORBIT CAP. 2.00% 24/11/2038	68.34	8,188,000	5,595,589.14
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNDTV23	NIE FINANCE PLC 5.875% 1/12/2032	106.66	1,971,000	2,102,317.88
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNDVMN7	DEUTSCHE BANK F2F 12/12/2030	101.50	3,500,000	3,552,475.50
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNG47C7	DWR CYMRU FINANCI 2.375% 31/03/2034	74.27	2,403,000	1,784,590.35
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNG8MS0	YORKSHIRE WATER FI 5.50% 28/4/2035	98.42	2,213,000	2,177,946.79
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNG8SX7	YORKSHIRE WATER FI 5.25% 28/4/2030	98.86	2,904,000	2,870,967.58
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNG9RP5	SOUTHERN HOUSING 2.375% 08/10/2036	73.58	1,415,000	1,041,195.52
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNGG0Y6	SANTANDER UK GRP. HL F2F 17/01/2029	89.54	9,437,000	8,450,272.33
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNH7004	L&G. GRP. F2V 27/06/2064	97.74	20,341,000	19,881,147.15
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNHTNF6	ING GROEP N.V. 6.25% 20 MAY 2033 6.25% 20/MAY/2033	101.02	7,800,000	7,879,856.40
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNKB8S7	CA AUTO BANK SPA/I 6.00% 6/12/2026	101.55	10,359,000	10,520,018.38
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNKCQG4	BLEND FUNDING PLC 2.467% 16/06/2061	53.23	1,499,000	797,850.25

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNKVV55	TOYOTA MOTOR CREDI 0.75% 19/11/2026	90.68	427,000	387,217.64
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNM4754	TAURUS 2021-3 DEU DAC 'DE3 A' FRN 22/12/2030	98.09	13,044,401	10,938,585.72
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNM8L43	NEW YORK LIFE GLOBAL FUNDING 4.9 4.95% 07/DEC/2029	102.75	5,306,000	5,452,083.36
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNNDV14	ABRDN PLC ABRDN PLC F2V PERP	83.92	3,006,000	2,522,508.95
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNNG2V0	GREEN STORM 2021 BV 'GRN A' FRN 22/02/2068	100.79	3,400,000	2,929,630.96
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNNGP66	UK. GILT 0.375% 22/10/2026	91.17	13,300,000	12,124,945.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNNJF09	VOLKSWAGEN FIN SERV NV MTN 6.5% 6.5% 18/SEP/2027	104.00	2,000,000	2,079,924.24
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNNMLB1	KREDITANSTALT FUE 4.125% 18/02/2026	99.35	9,535,000	9,473,403.18
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNNMLJ9	BARCLAYS F2F 31/1/2031	104.39	15,720,000	16,409,463.48
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNNPGH1	BARCLAYS F2V 14/11/2032	106.50	8,196,000	8,728,338.40
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNNPH34	HSBC HLDGS. F2V 16/11/2034	110.31	12,963,000	14,299,459.37
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNNPP96	ORSTED AS 5.375% 13/09/2042	99.09	2,652,000	2,627,786.48
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNNTRM5	SBB TREASURY OYI 1.125% 26/11/2029	57.46	2,775,000	1,363,292.03
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNR4N39	NESTLE HOLDINGS I 0.625% 18/12/2025	93.42	13,432,000	12,548,295.29
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNRQMZO	NATL. GRID GAS 1.625% 14/1/2043	55.18	220,000	121,402.60
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNRQN79	NEW YORK LIFE GBL. 0.75% 14/12/2028	85.03	2,280,000	1,938,588.24
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNRRMK8	JERSEY INTL. BD. 2.875% 06/05/2052	69.89	4,031,000	2,817,099.52
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNSP3P3	WORLDLINE 4.125% SNR EMTN 12/09/ 4.12% 12/SEP/2028	98.95	2,800,000	2,368,776.39
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNT2KL8	BRUEGEL 2021 DAC '1X B' FRN 22/05/2031	93.36	1,352,158	1,079,256.03
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNT8618	LAST MILE LOGISTICS PAN EURO '1X A' FRN 17/08/20267/08/2026	98.55	13,916,778	11,726,015.43
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNT8BY6	BANK OF NOVA SCOTI 1.25% 17/12/2025	93.93	3,050,000	2,864,913.80
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNT8M32	WELLCOME TRUST LTD 1.50% 14/07/2071	41.86	6,013,000	2,517,071.87
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNTF363	KBC GRP. F2V 21/09/2027	91.24	3,000,000	2,737,344.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNTJ883	GS. GRP. 1.50% 07/12/2027	89.18	6,029,000	5,376,481.33
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNTWY05	RENTOKIL INITIAL P 5.00% 27/6/2032	100.19	954,000	955,791.61
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNTZV14	CLOSE BROS GROUP PLC 11.125%-FRN PERP G 11.1% PERP	96.01	1,667,000	1,600,412.65
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNVRQ50	UBS GRP. F2F 03/11/2029	87.68	866,000	759,300.14
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNVTB51	ROTHESAY LIFE ROTHESAY LIFE F2V PERP	77.00	2,160,000	1,663,178.40
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNVVJ50	UNIVERSITY COLLEG 1.625% 04/06/2061	49.21	10,967,000	5,397,354.22
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNYC3V4	ROYAL BANK OF CANA 1.00% 09/09/2026	91.67	8,440,000	7,736,576.64
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNYC972	QBE INSURANCE GROUP F2V 13/9/2038	85.98	6,124,000	5,265,195.41
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNYCH12	SILVERSTONE MASTER ISSUER P '1X 2A' FRN 21/01/2070	99.80	1,237,000	1,234,556.93
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNZHTB0	MACQUARIE GRP. 4.08% 31/5/2029	96.06	2,640,000	2,536,060.56
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BNZHV14	SEVERN TRENT UTIL 2.625% 22/02/2033	82.63	4,857,000	4,013,465.39
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BP2R898	VONOVIA SE 5.5% 18 JAN 2036 5.5% 18/JAN/2036	98.81	1,500,000	1,482,222.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BP2V2Q5	OSB GROUP F2F 06/01/2030	105.26	3,662,000	3,854,756.69
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BP2V2R6	TRATON AG 5.625% 16/01/2029	100.89	2,100,000	2,118,790.80
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BP398K4	MS. F2V 18/11/2033	105.17	18,757,000	19,727,374.63
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BP48156	BANCO SANTANDER SA F2V 4/10/2032	87.95	1,800,000	1,583,143.20
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BP48769	ABN AMRO BANK 5.25% 26/5/2026	100.49	9,300,000	9,345,644.40
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BP4C054	AUSTRALIA & NEW ZEAL F2V 16/09/2031	90.94	18,683,000	16,989,666.30
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BP4DV95	DERWENT LONDON 1.875% 17/11/2031	79.88	1,958,000	1,564,091.52
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BP5JFQ7	BQE FEDERATIVE DU CRED.MUTUEL-BF 4.87% 25/SEP/2025	99.52	3,400,000	3,383,805.80
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BP6H8Z0	LLOYDS BANKING GRP. F2F 12/04/2028	90.81	2,210,000	2,006,821.55
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BP6HGR8	VOLKSWAGEN FINL. 2.125% 18/1/2028	89.83	2,200,000	1,976,176.63
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BP6HJD5	REALTY INCOME CORP 2.50% 14/01/2042	68.37	1,365,000	933,204.09
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BP6HN11	TORONTO-DOMINION 2.875% 05/04/2027	94.33	3,268,000	3,082,678.26
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BP7L862	VATTENFALL AB F2V 29/06/2083	86.00	2,034,000	1,749,199.32
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BP91FG9	IG GRP. HLDGS. 3.125% 18/11/2028	87.31	7,838,000	6,843,449.11
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BP95FY9	SEVERN TRENT UTIL 4.625% 30/11/2034	95.88	2,488,000	2,385,497.37
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BP95G46	GREENSQUAREACCORD 5.25% 30/11/2047	95.50	2,197,000	2,098,164.22
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BPBJ205	PRESIDENT & FELLO 4.609% 15/02/2035	99.79	8,994,000	7,105,130.12
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BPBQK67	NEWDAY FUNDING MASTER ISSUE '1X A1' FRN 15/04/2030	100.45	359,000	360,629.86
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BPBQS07	WELLS FARGO & F2F 26/04/2028	95.22	8,728,000	8,310,984.89
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BPBR7Q9	CREDIT AGRICOLE F2V 29/11/2027	101.33	3,500,000	3,546,522.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BPCJNW2	N/WIDE. B/SOC. F2F 7/12/2027	102.19	1,379,000	1,409,220.79
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BPCJRC4	TAURUS CMBS 'UK5 A' FRN 17/05/2030	99.55	12,451,000	12,395,113.69
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BPCPPC4	NATWEST GRP. F2V 6/6/2033	104.67	2,048,000	2,143,737.86
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BPCPS70	INVESTEC PLC F2V 6/3/2033	106.51	5,035,000	5,362,672.76
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BPCPST2	SEGRO 5.125% 6/12/2041	98.51	4,448,000	4,381,626.94
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BPG82R3	DEUTSCHE PFANDBRI 7.625% 8/12/2025	95.98	5,600,000	5,374,740.39
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BPGBNR9	CAIXABANK SA F2V 06/04/2028	95.01	2,100,000	1,995,211.29
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BPJM010	MOTABILITY OPERATIONS GROUP PLC 5.625 % 24/01/24	106.82	6,221,000	6,645,191.33
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BPJP3C3	NATIONWIDE BUILDING SOCIETY 6.12 6.12% 21/AUG/2028	104.59	4,483,000	4,688,798.07
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BPJPMR1	BAZALGETTE FIN. 2.75% 10/03/2034	82.19	1,283,000	1,054,540.04
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BPK64L1	TP ICAP FINANCE PLC 7.875% GTD S 7.87% 17/APR/2030	109.57	3,270,000	3,582,896.49

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BPK6XL4	BRISTOL-MYERS SQUI 4.95% 20/02/2026	100.05	8,793,000	6,964,055.85
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BPLQR55	CREDIT SUISSE GRP. F2V 15/11/2029	88.54	2,729,000	2,416,272.97
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BPP1YX3	BANK OF AMERICA F2F 27/04/2031	93.67	7,217,000	6,759,932.96
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BPQ00P3	AA BOND CO LTD 7.375% 31/7/2029	103.56	5,634,000	5,834,333.77
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BPQCCQ4	BARCLAYS F2F 6/11/2029	106.53	2,248,000	2,394,720.22
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BPQTGK7	SCOTTISH HYDRO ELECTRIC TRAN 5.5 5.5% 15/JAN/2044	101.74	1,466,000	1,491,570.34
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BPR80X3	METROPOLITAN LIFE 1.625% 12/10/2028	88.39	9,961,000	8,804,832.11
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BPR82F9	AA BD. 8.45% 31/1/2028	106.54	4,439,000	4,729,123.68
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BPSQ9V8	RAC BD. 8.25% 6/11/2028	109.63	5,087,000	5,577,009.81
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BPTJR67	ELECTRICITE DE FR 5.625% 25/1/2053	92.63	6,900,000	6,391,428.60
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BPVCOQ5	ELSTREE FUNDING NO 2 PLC '2 A' FRN 21/12/2054	100.00	1,057,400	1,057,388.20
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BPVGVN1	LA BANQUE POSTALE F2F 21/9/2028	100.62	2,600,000	2,616,214.97
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BPW7L99	PEABODY CAP. NO TW 2.75% 02/03/2034	82.08	1,759,000	1,443,854.94
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BPW9DM2	METROPOLITAN LIFE 4.50% 09/07/2027	99.70	4,916,000	4,901,151.89
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BPX3BD0	NORTHWESTERN MUTUA 5.07% 25/03/2027	100.51	3,447,000	2,742,599.71
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BPX4Z23	PLACES FOR PEOPLE 5.75% 11/5/2055	99.89	1,456,000	1,454,390.81
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BPXKZZ0	SOCIETE GENERALE 6.25% 22 JUN 20 6.25% 22/JUN/2033	108.26	3,400,000	3,680,738.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BPXYWH4	PACIFIC LIFE GBL. 5.00% 12/1/2028	101.10	5,121,000	5,177,402.69
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BPXZ1Q9	CREDIT SUISSE 7.75% 10/3/2026	104.77	11,882,000	12,449,294.21
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BQ0KWG1	NATWEST MKTS. 6.375% 8/11/2027	104.55	2,912,000	3,044,423.20
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BQ2K764	BNP PARIBAS 5.75% 13/6/2032	104.06	3,000,000	3,121,776.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BQ2K7L9	PROTECTIVE LIFE G 5.248% 13/1/2028	102.00	2,475,000	2,524,487.63
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BQ66TB7	PFIZER INV. ENTS. 5.34% 19/5/2063	98.34	1,844,000	1,435,530.81
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BQ6C0K1	UBS GRP. F2F 07/09/2033	113.56	19,077,000	21,664,418.28
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BQ721Q3	PACIFIC LIFE GBL. 5.375% 30/11/2028	103.11	4,153,000	4,281,956.32
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BQ7WV07	SIEMENS FINANCIERI 3.00% 22/11/2028	100.26	10,100,000	8,657,018.56
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BQ7XHN5	AVIVA AVIVA F2V PERP	95.65	2,000,000	1,912,960.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BQ9D465	SW (FINANCE) I PLC 7.0% 16 APR 2 7.0% 16/APR/2040	100.41	5,370,000	5,392,119.03
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BQB3LM8	INTL. BUSINESS MA 4.875% 6/2/2038	97.04	6,363,000	6,174,368.87
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BQB9R84	SANTANDER UK GRP. HL F2F 16/11/2027	103.36	8,508,000	8,793,690.13
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BQB8DM6	INTL. DISTRIBUTIO 7.375% 14/09/2030	105.65	500,000	528,243.50
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BQB8DW6	SOUTHERN GAS NETW 6.625% 14/3/2035	109.84	1,932,000	2,122,066.23
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BQBCHG1	ROTHERSAY LIFE PLC 7.734% 16 MAY 7.73% 16/MAY/2033	108.79	5,312,000	5,779,174.46
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BQC4QM5	VIRGIN MONEY UK PLC 7.625%-FRN S 7.62% 23/AUG/2029	108.95	11,739,000	12,789,875.28
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BQC4YC1	CREDIT AGRICOLE SA F2V 09/12/2031	90.06	3,300,000	2,972,142.39
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BQC5KM6	COMMERZBANK 1.75% 22-01-25	97.01	2,000,000	1,940,280.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BQC80M5	KFW 4.875% 10/10/2028	103.34	12,040,000	12,442,107.71
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BQC83H1	SALTAIRE FIN. 4.818% 1/12/2033	103.49	2,855,000	2,954,573.84
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BQHP601	PENSION INSURANCE CORP PLC 8.0% 8.0% 13/NOV/2033	109.44	11,215,000	12,274,156.15
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BQHPH53	FORD MOTOR CREDIT 7.122% 07/11/2033	107.76	3,668,000	3,128,845.70
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BQLPVD5	GE HEALTHCARE TEC 6.377% 22/11/2052	113.09	2,532,000	2,266,677.86
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BQPG4Q8	FORD MOTOR CREDIT 5.625% 09/10/2028	100.51	11,108,000	11,164,361.99
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BQS7NV6	BPCE SA MTN 4.875% 22 OCT 2030 4.87% 22/OCT/2030	99.77	4,600,000	4,589,424.60
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BQS7NY9	CADENT FINANCE PLC 5.625% 11 JAN 5.62% 11/JAN/2036	101.77	1,687,000	1,716,933.81
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BQV0HQ5	CBRE GBL INV OPEN-ENDED FD SCA S 4.75% 27/MAR/2034	102.30	1,518,000	1,327,653.71
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BQV3QT0	HISCOX 6.00%22/9/2027	101.94	1,574,000	1,604,519.80
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BQWPX61	IBM INTL. CAP. PTE 4.70% 05/02/2026	99.34	23,600,000	18,558,417.39
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BQXH7V9	SOCIETE GENERALE F2F 22/01/2032	101.23	1,400,000	1,417,213.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BQXHQH8	SOVEREIGN HOUSING CAPITAL PLC 5. 5.5% 24/JAN/2057	104.22	6,440,000	6,712,006.28
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BQXN3J7	NATL. GRID ELECTR 5.272% 18/1/2043	97.79	2,051,000	2,005,611.37
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BQXQCZ5	SWEDBANK F2V 15/11/2032	104.09	4,515,000	4,699,575.05
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BR106X2	YORKSHIRE BUILDING SOCIETY 6.375 6.37% 15/NOV/2028	103.14	3,390,000	3,496,483.29
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BR2QH84	SUEZ SACA 6.625% 5/10/2043	112.33	8,500,000	9,547,820.50
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BR3WTL5	COVENTRY BUILDING SOCIETY 7%-FR 7.0% 07/NOV/2027	103.39	1,644,000	1,699,789.14
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BRBJFL0	NORTHUMBRIAN WATER FINANCE 5.5% 5.5% 02/OCT/2037	98.85	5,659,000	5,593,780.03
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BRC2574	ANGLIAN WATER SERVICES FINANCING 5.75% 07/JUN/2043	103.58	4,930,000	5,106,434.84
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BRDYM82	CLOSE BROS GROUP PLC 7.75% 14 JU 7.75% 14/JUN/2028	102.63	2,562,000	2,629,388.75
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BRFS2M4	BNP PARIBAS 6%-FRN SNR EMTN 18/0 6.0% 18/AUG/2029	104.39	3,000,000	3,131,655.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BRGCJ12	RSA INS. GRP. F2V 10/10/2045	98.87	4,147,000	4,100,035.23
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BRJS2L9	NORTHERN GAS NETW 6.125% 2/6/2033	106.24	2,852,000	3,030,037.87
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BRJ74Y2	HSBC HLDGS PLC 6.8% 14 SEP 2031 6.8% 14/SEP/2031	107.89	5,893,000	6,357,822.16
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BRJ78Q3	BAYERISCHE LANDESBANK 5.125% PFB 5.12% 01/JUN/2026	100.30	3,500,000	3,510,530.85
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BRJ7YP3	OSB GRP. F2V 7/9/2028	106.01	3,137,000	3,325,430.18
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BRJB604	EQUITABLE FINANCIAL LIFE GLOBAL 6.37% 02/JUN/2028	105.64	9,378,000	9,906,731.64
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BRJPH81	SKIPTON BUILDING SOCIETY 6.25% M 6.25% 25/APR/2029	101.33	5,323,000	5,393,594.31
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BRJZTL8	SOCIETY OF LLOYD'S 4.75% 30-OCT-24	99.42	9,045,000	8,992,213.38



Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BRKOYC8	DIGNITY FIN. 3.5456% 31/12/2034	92.65	3,366,895	3,119,374.95
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BRPT4W0	NESTLE CAP. 4.50% 22/3/2029	100.09	4,628,000	4,632,158.03
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BR57WZ0	LLOYDS BANKING GROUP 5.25%-FRN S 5.25% 04/OCT/2030	100.14	1,134,000	1,135,598.94
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BR5BSB0	VATTENFALL AB 6.875%-FRN SUB 17/ 6.87% 17/AUG/2083	102.45	1,986,000	2,034,578.91
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BRXGQ61	WEIR GROUP 6.875% 14 JUN 2028 6.87% 14/JUN/2028	104.96	2,757,000	2,893,758.61
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BRXGVH7	INCHCAPE 6.5% 09 JUN 2028 6.5% 09/JUN/2028	102.67	2,672,000	2,743,212.41
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BRXYW78	ANGLIAN WATER SER 5.875% 20/6/2031	104.46	1,740,000	1,817,582.32
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BS2BDC9	TWIN BRIDGES 2023-2 PLC '2 A' FRN 15/5/2056	100.67	1,090,000	1,097,262.67
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BS3BM87	PRINCIPALITY B/SO 8.625% 12/7/2028	109.28	9,508,000	10,389,905.03
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BS9C5C9	LAND SECURITIES CAPITAL MARKETS 4.75% 18/SEP/2031	99.84	4,350,000	4,343,040.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BSBGV65	SW FINANCE I PLC 7.375% 12/12/2041	105.39	5,358,000	5,647,042.67
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BSBH2G5	MASSMUTUAL GLOBAL 5.00% 12/12/2027	101.43	1,750,000	1,775,047.75
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BSD98Z0	YORKSHIRE HOUSING 4.125% 31/10/2044	84.01	2,221,000	1,865,773.26
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BSHSL21	BARCLAYS PLC 5.851% 21 MAR 2035 5.85% 21/MAR/2035	101.39	3,847,000	3,900,569.48
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BSHSNK3	NBN 3.50% 22/3/2030	101.06	10,496,000	9,068,274.53
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BSLP366	CPUK FIN. 5.876% 28/8/2027	101.12	580,000	586,506.71
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BSPSR26	WELLTOWER 4.50% 01/12/2034	93.07	2,693,000	2,506,283.54
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BSPSR26	WELLTOWER INC 4.50% 01/12/2034	93.07	1,400,000	1,302,932.40
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BS5HDX2	TELEREAL SECURITI 5.634% 10/12/2031	100.82	7,918,000	7,983,165.14
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BSXNQHO	JOHN LEWIS 4.25% 18/12/2034	77.48	800,000	619,858.72
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BSZLMT6	RIVERSIDE FIN. 3.875% 05/12/2044	79.26	6,994,000	5,543,700.10
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BTDY3C4	STATES OF GUERNSE 3.375% 12/12/2046	79.69	410,000	326,718.47
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BTKHCH7	TELEREAL SECURITISAT FRN 10/09/2031	90.74	2,161,000	1,960,956.23
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BVOLRL31	PGH CAP. 6.625% 18/12/2025	101.49	2,487,000	2,524,175.68
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BVFCYL6	PARAGON TSY. 3.625% 21/01/2047	75.84	1,092,000	828,189.18
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BVV23F7	RHP FIN. 3.25% 05/02/2048	75.92	1,106,000	839,635.38
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BVLXLQ1	GWYNT Y MOR OFTO 2.778% 17/02/2034	87.33	2,283,071	1,993,801.77
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BW39FR9	SWAN HOUSING CAP. 3.625% 05/03/2048	77.61	6,568,000	5,097,437.94
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BW4NHJ6	NORTHERN POWERGRID Y/SHIRE. 2.50% 01/04/2025	97.08	100,000	97,082.10
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BW4QF35	ERAC USA FIN. 4.50% 15/02/2045	88.49	911,000	638,168.97
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BWBXMI4	CREDIT AGRICOLE 4.375% 17/03/2025	98.49	8,450,000	6,588,240.84
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BWD2AD7	APT PIPELINES 3.50% 22/03/2030	90.26	5,042,000	4,550,787.69
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BWDPMH6	ORBIT CAP. 3.50% 24/03/2045	77.70	471,000	365,987.25
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BYJQT32	CPUK FIN. 3.588% 28/08/2025	97.28	9,906,000	9,636,513.91
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BYM5X34	BARCLAYS 3.25% 12/02/2027	94.66	2,560,000	2,423,285.76
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BYM79Z4	CLOSE BROS. FIN. 2.75% 19/10/2026	91.46	410,000	374,968.37
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BYM8F26	VERIZON COMMS. 3.125% 2/11/2035	82.88	3,542,000	2,935,439.58
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BYNK4F7	LONDON & QUADRANT 3.75% 27/10/2049	78.37	2,098,000	1,644,202.60
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BYNZF71	L&G. GRP. F2V 27/10/2045	99.47	535,000	532,183.20
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BYP4HL4	VOLKSWAGEN FINL. S 2.25% 12/04/2025	97.10	967,000	938,939.89
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BYPQC22	SILVERBACK FIN. 3.1261% 25/2/2037	100.00	0	0.01
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BYPDQ58	GATWICK FNDG. 2.625% 07/10/2046	62.97	409,000	257,552.62
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BYQ71R6	MOTABILITY OPERAT 3.625% 310/3/2036	89.10	3,100,000	2,762,202.30
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BYS9F3	KRAFT HEINZ FOODS 4.125% 1/7/2027	98.28	6,000,000	5,896,878.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BYR8BC3	AVIVA FZF 6/4/2050	96.35	6,524,000	6,286,148.01
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BYT1NF7	CHANNEL LINK ENTS. F F2F 30/06/2050	93.08	10,670,000	8,490,491.54
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BYT1NK2	CHANNEL LINK ENTS 3.848% 30/06/2050	70.39	3,988,000	2,807,065.82
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BYT1NL3	CHANNEL LINK ENTS. F F2F 30/06/2050	88.22	2,001,000	1,765,236.86
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BYT5R80	BAT INTL. FIN. 4.00% 23/11/2055	64.89	5,783,000	3,752,704.65
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BYV0868	YORKSHIRE B/SOC. 3.50% 21/04/2026	96.28	600,000	577,650.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BYV2555	THAMES WATER UTIL 7.738% 09/04/2058	101.83	6,505,000	6,624,005.33
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BYV3P66	BUNZL FIN. 2.25% 11/06/2025	96.65	2,477,000	2,394,082.43
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BYVHX08	ANGLIAN WATER OSPR 4.00% 08/03/2026	95.31	4,328,000	4,125,129.33
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BYVHXCO	CHANCELLOR MASTER 2.544% 08/12/2117	55.76	418,000	233,080.56
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BYVXDZ3	N/WIDE. B/SOC. 3.25% 20/01/2028	95.09	1,420,000	1,350,292.20
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BYVZ733	AIR CANADA 2017-1 3.30% 15/01/2030	90.77	431,040	309,704.61
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BYVZLW0	INC. CONTINGENT STUDENT LOAN '1 A1' FRN 24/07/2056	100.08	547,805	548,242.53
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BYVZLX1	INC. CONTINGENT STUDENT LO 1 A2 2.50% 24/07/2056	78.79	5,290,310	4,168,362.22
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BYWHFT0	AROUNDTOWN 3.00% 16/10/2029	77.43	9,209,000	7,130,862.52
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BYWV4M8	SANTANDER UK GRP. 2.92%08/05/2026	96.85	7,416,000	7,182,247.68
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BYX4LY7	BABCOCK INTL. GRP 1.875% 05/10/2026	92.18	640,000	589,942.22
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BYXBIO0	MS. 2.625% 09/03/2027	93.79	8,580,000	8,047,242.06
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BYXCMD7	ANNINGTON FNDG. 3.184% 12/07/2029	89.83	5,986,000	5,377,247.74
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BYXFDC2	THAMES WATER UTILI 3.50% 25/02/2028	88.16	290,000	255,677.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BYXL3W0	DEUTSCHE BAHN FIN 1.375% 07/07/2025	95.79	4,287,000	4,106,650.20
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BYXR3S4	SOCIETY OF LLOYD 4.875% 7/2/2047	97.37	5,570,000	5,423,341.90

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BYYB4C6	CREDIT SUISSE GRP. 2.75% 08/08/2025	96.84	2,061,000	1,995,974.02
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BYYB857	VODAFONE GRP. 3.375% 08/08/2049	71.01	984,000	698,743.32
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BYYJB74	WODS TRANSMISSION 3.446% 24/08/2034	92.40	1,464,536	1,353,165.04
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BYYMZX7	UK. GILT 2.50% 22/07/2065	65.67	1,730,000	1,136,091.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BYYTR24	PRUDENTIAL F2V 20/07/2055	92.79	12,912,000	11,980,502.50
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BYZ7PP3	LONDON & QUADRANT 2.625% 05/05/2026	94.94	550,000	522,152.40
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BYZ89R6	RAC BD. 4.87% 06/05/2026	98.05	10,310,000	10,109,395.96
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BYZGCQ0	ERAC USA FIN. 3.80% 01/11/2025	97.56	5,606,000	4,329,303.30
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BYZW3G5	UK. GILT 1.50% 22/07/2026	94.43	15,700,000	14,826,138.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BZ01Z13	GREENE KING FIN. 4.0643% 15/03/2035	91.39	5,406,876	4,941,166.07
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BZ56W34	AT&T 4.375% 14/9/2029	97.47	5,020,000	4,892,865.54
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BZ6VLX1	RL FIN. BONDS NO 6.125% 13/11/2028	102.22	2,500,000	2,555,455.69
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BZ7MJJ5	NORTHUMBRIAN WATE 2.375% 05/10/2027	90.91	5,650,000	5,136,573.20
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	BZ96W18	VICINITY CENTRES 3.375% 07/04/2026	96.30	2,017,000	1,942,433.53
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	(blank)	DONG ENERGY 4.875% 12/01/2032	98.98	2,920,000	2,890,309.44
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	(blank)	MIELI LONDON 4.816% 12/08/2027	91.92	2,004,000	1,842,174.09
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	(blank)	DECO 2019-RAM DAC 'RAM A' FRN 7/8/2030	99.39	799,218	794,374.91
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	(blank)	ASSURA FINC. 1.50% 15/09/2030	81.06	2,798,000	2,268,103.57
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	(blank)	BMW US CAP. 4.15% 09/04/2030	96.70	3,271,000	2,504,021.06
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	(blank)	INTU (SGS) FIN. 4.25% 17/09/2030	56.50	6,308,390	3,564,240.11
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	(blank)	MPT OPER PARTNER 3.375% 24/04/2030	67.10	2,547,000	1,709,037.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	(blank)	ULIVING@ESSEX3 LLP 2.72% 31/08/2066	52.70	2,549,667	1,343,717.14
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	(blank)	ATOM MORTGAGE SECURITIES DAC '1X A' FRN 22/07/2031	96.50	9,840,129	9,496,059.13
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	(blank)	JPM. CHASE F2F 28/04/2026	95.68	11,077,000	10,598,735.13
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	(blank)	JPM. CHASE F2F 28/04/2033	81.50	7,315,000	5,961,753.60
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	(blank)	EAST JAPAN RAILWA 1.162% 15/09/2028	86.46	2,392,000	2,068,103.24
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	(blank)	COMCAST 3.40% 1/4/2030	92.64	4,800,000	3,520,099.80
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	(blank)	CELLNEX FINANCE 3.875% 07/07/2041	78.52	12,293,000	7,641,291.38
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	(blank)	DBS GROUP HOLDING 1.194% 15/03/2027	90.00	15,754,000	11,224,505.18
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	(blank)	VOLKSWAGEN FIN SERV NV 1.12% 05/JUL/2026	91.66	2,100,000	1,924,782.30
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	(blank)	SAGE AR FUNDING '1X A' FRN 17/11/2051	97.04	4,505,000	4,371,706.06
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	(blank)	HIGHWAYS 2021 PLC '1X A' FRN 18/11/2026	99.34	16,238,863	16,130,939.51
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	(blank)	TAURUS CMBS 'UK5 B' FRN 17/05/2030	99.48	2,484,000	2,471,067.05
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	(blank)	GSK CONSUMER HEAL 3.375% 29/03/2038	83.83	3,118,000	2,613,747.69
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	(blank)	PARKMORE POINT RMBS 2022-1 '1X A' FRN 25/7/2045	100.51	5,367,746	5,395,352.14
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	(blank)	TELEREAL SECURIT 3.5625% 10/12/2031	90.91	5,843,500	5,312,269.98
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	(blank)	NATIONAL AUSTRALIA B F2V 15/09/2031	90.09	2,460,000	2,216,115.60
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	(blank)	INTL. BANK FOR REC 0.75% 15-12-26	91.07	2,763,000	2,516,291.73
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	(blank)	LAST MILE LOGISTICS CMBS 202 '1X A' FRN 17/08/2033	100.92	2,762,000	2,787,451.83
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	(blank)	FISERV INC 4.50% 24/5/2031	104.65	4,378,000	3,917,097.36
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	(blank)	ROGERS COMMS. 4.55% 15/3/2052	84.52	13,554,000	9,068,425.04
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	(blank)	WARNERMEDIA HLDGS 5.141% 15/3/2052	83.11	5,264,000	3,463,225.05
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	(blank)	OP COR. BANK 1.375% 04/09/2026	91.46	1,270,000	1,161,529.30
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	(blank)	TELEPERFORMANCE 5.75% 22/11/2031	105.07	1,900,000	1,706,698.67
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	(blank)	BANCO SANTANDER 5.375% 17/01/2031	101.17	5,400,000	5,463,396.00
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	(blank)	ATHENE GLOBAL FUNDING 5.15% 28 J 5.15% 28/JUL/2027	99.99	6,357,000	6,356,373.20
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	(blank)	KOMMUNALKREDIT AUS 5.25% 28/3/2029	101.93	600,000	522,881.74
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	(blank)	TOGETHER ASSET BACKED SEC '1ST1X A' FRN 20/1/2067	101.06	2,002,360	2,023,646.80
31/03/2024	Border to Coast Sterling Investment Grade Credit Fund	(blank)	POLARIS 2023-2 PLC '2 A' FRN 23/9/2059	100.87	2,179,556	2,198,409.63