

Date	Fund Name	SEDOL	Security Description	Local Price	Shares/Par	Base Value
31/03/2021	Border to Coast Sterling Index-Linked Bond Fund	0379722	BRITISH TELECOMS 3.50% IL 25/04/2025	209.99	4,214,000	8,848,873.25
31/03/2021	Border to Coast Sterling Index-Linked Bond Fund	3172003	EDF ENERGY NETWORKS LDN 3.125% 07/06/2032032	258.44	1,802,000	4,657,070.78
31/03/2021	Border to Coast Sterling Index-Linked Bond Fund	3176135	ARTESIAN FINANCE 3.625% BOND 30/09/2032	269.95	4,827,000	13,030,341.69
31/03/2021	Border to Coast Sterling Index-Linked Bond Fund	3186327	ANGLIAN WATER SERV FIN 3.07% INDEEX LINKED 30/07/2032	259.45	2,966,000	7,695,346.32
31/03/2021	Border to Coast Sterling Index-Linked Bond Fund	3261473	ROAD MGT. SER 2.8332% IL 31/3/2035	216.48	3,093,735	6,697,379.73
31/03/2021	Border to Coast Sterling Index-Linked Bond Fund	3334278	SOUTHERN WATER 3.706% IL 31/03/2034	277.30	2,725,000	7,556,534.00
31/03/2021	Border to Coast Sterling Index-Linked Bond Fund	7114108	DWR CYMRU FINC. 3.514% 31/03/2030	252.95	2,575,000	6,513,436.75
31/03/2021	Border to Coast Sterling Index-Linked Bond Fund	B04X7D6	CATALYST HEALTH 2.411% IL 30/09/2040	201.92	1,367,099	2,760,507.01
31/03/2021	Border to Coast Sterling Index-Linked Bond Fund	B0CNHZ0	UK. GILT INFL. L 1.25% IL 22/11/2055	396.04	35,600,000	140,990,131.92
31/03/2021	Border to Coast Sterling Index-Linked Bond Fund	B0LGLR0	NORTHUMBRIAN WA 2.033% IL 15/7/2036	233.00	2,725,000	6,349,263.63
31/03/2021	Border to Coast Sterling Index-Linked Bond Fund	B11KSV2	TESCO 1.982% BOND 24/03/2036	198.05	7,840,000	15,526,806.40
31/03/2021	Border to Coast Sterling Index-Linked Bond Fund	B1WTWC7	NETWORK RAIL IN 1.375% IL 22/11/2037	254.74	16,455,000	41,918,265.07
31/03/2021	Border to Coast Sterling Index-Linked Bond Fund	B24FFM1	UK. GILT INFL. L 0.75% IL 22/11/2047	281.45	30,000,000	84,434,073.18
31/03/2021	Border to Coast Sterling Index-Linked Bond Fund	B3LZBF6	UK. GILT INFL. 0.625% IL 22/03/2040	227.38	26,000,000	59,119,702.72
31/03/2021	Border to Coast Sterling Index-Linked Bond Fund	B3MYD34	UK. GILT INFL. 0.625% IL 22/11/2042	244.05	24,200,000	59,060,570.88
31/03/2021	Border to Coast Sterling Index-Linked Bond Fund	B4111Y0	WESTERN POWER D 2.671% IL 1/6/2043	231.00	3,455,000	7,981,189.93
31/03/2021	Border to Coast Sterling Index-Linked Bond Fund	B421JZ6	UK. GILT INFL. L 0.50% IL 22/03/2050	272.20	33,400,000	90,913,182.34
31/03/2021	Border to Coast Sterling Index-Linked Bond Fund	B4PTYC7	UK. GILT INFL. 0.375% IL 22/03/2062	300.86	43,400,000	130,573,125.60
31/03/2021	Border to Coast Sterling Index-Linked Bond Fund	B5MQB96	BRISTOL WATER 2.701% IL 25/3/2041	223.90	2,650,000	5,933,434.80
31/03/2021	Border to Coast Sterling Index-Linked Bond Fund	B73ZYW0	UK. GILT INFL. L 0.25% IL 22/03/2052	236.34	25,000,000	59,084,119.50
31/03/2021	Border to Coast Sterling Index-Linked Bond Fund	B7RN0G6	UK. GILT INFL. 0.125% IL 22/03/2044	200.00	71,400,000	142,801,823.13
31/03/2021	Border to Coast Sterling Index-Linked Bond Fund	BD8QQ46	EAST SLOPE RESID 0.10% IL 28/2/2062	123.85	3,350,491	4,149,697.27
31/03/2021	Border to Coast Sterling Index-Linked Bond Fund	BD9MZZ7	UK. GILT INFL. 0.125% IL 22/11/2065	276.90	27,000,000	74,764,080.03
31/03/2021	Border to Coast Sterling Index-Linked Bond Fund	BDS6D78	ABERDEEN CITY CO 0.10% IL 2/28/2054	134.18	7,290,909	9,783,142.20
31/03/2021	Border to Coast Sterling Index-Linked Bond Fund	BDX8CX8	UK. GILT INFL. 0.125% IL 22/03/2068	312.20	36,500,000	113,954,448.47
31/03/2021	Border to Coast Sterling Index-Linked Bond Fund	BJ4XDZ3	NORTHERN TST. GBL. STG. INC	1.00	6,509,000	6,509,000.00
31/03/2021	Border to Coast Sterling Index-Linked Bond Fund	BJFLG79	HEATHROW FNDG. 1.382% IL 28/1/2039	148.56	3,000,000	4,456,728.00
31/03/2021	Border to Coast Sterling Index-Linked Bond Fund	BJFLG80	HEATHROW FNDG. 1.372% IL 28/1/2049	159.09	6,000,000	9,545,589.00
31/03/2021	Border to Coast Sterling Index-Linked Bond Fund	BKBF490	ORSTED 0.375% IL 16/05/2034	117.31	1,760,000	2,064,738.72
31/03/2021	Border to Coast Sterling Index-Linked Bond Fund	BP9DLZ6	UK. GILT INFL. 0.125% IL 22/03/2058	242.08	28,000,000	67,782,889.52
31/03/2021	Border to Coast Sterling Index-Linked Bond Fund	BYMWG36	UK. GILT INFL. 0.125% IL 22/03/2046	194.23	40,200,000	78,079,892.54
31/03/2021	Border to Coast Sterling Index-Linked Bond Fund	BYVP4K9	UK. GILT INFL. 0.125% IL 22/11/2056	228.09	12,200,000	27,826,726.87
31/03/2021	Border to Coast Sterling Index-Linked Bond Fund	BYZW3J8	UK. GILT INFL. 0.125% IL 22/11/2036	166.55	35,200,000	58,625,434.56
31/03/2021	Border to Coast Sterling Index-Linked Bond Fund	BZ13DV4	UK. GILT INFL. 0.125% IL 10/08/2048	190.58	40,000,000	76,233,464.64