

Date	Fund Name	SEDOL	Security Description	Local Price	Shares/Par	Base Value
30/09/2021	Border to Coast Sterling Index-Linked Bond Fund	0379722	BRITISH TELECOMS 3.50% IL 25/04/2025	218.92	4,214,000	9,225,225.59
30/09/2021	Border to Coast Sterling Index-Linked Bond Fund	3172003	EDF ENERGY NETWORKS LDN 3.125% 07/06/2032032	268.62	1,802,000	4,840,478.34
30/09/2021	Border to Coast Sterling Index-Linked Bond Fund	3176135	ARTESIAN FINANCE 3.625% BOND 30/09/2032	279.34	4,827,000	13,483,886.61
30/09/2021	Border to Coast Sterling Index-Linked Bond Fund	3186327	ANGLIAN WATER SERV FIN 3.07% INDEEX LINKED 30/07/2032	271.88	2,966,000	8,063,842.16
30/09/2021	Border to Coast Sterling Index-Linked Bond Fund	3261473	ROAD MGT. SER 2.8332% IL 31/3/2035	223.92	3,022,017	6,766,946.58
30/09/2021	Border to Coast Sterling Index-Linked Bond Fund	3334278	SOUTHERN WATER 3.706% IL 31/03/2034	288.47	6,221,000	17,945,749.81
30/09/2021	Border to Coast Sterling Index-Linked Bond Fund	7114108	DWR CYMRU FINC. 3.514% 31/03/2030	261.36	2,575,000	6,729,917.00
30/09/2021	Border to Coast Sterling Index-Linked Bond Fund	B04X7D6	CATALYST HEALTH 2.411% IL 30/09/2040	213.26	1,866,080	3,979,611.33
30/09/2021	Border to Coast Sterling Index-Linked Bond Fund	B0CNHZ0	UK. GILT INFL. L 1.25% IL 22/11/2055	424.85	46,722,181	198,501,420.28
30/09/2021	Border to Coast Sterling Index-Linked Bond Fund	B0LGLR0	NORTHUMBRIAN WA 2.033% IL 15/7/2036	242.80	2,725,000	6,616,272.75
30/09/2021	Border to Coast Sterling Index-Linked Bond Fund	B11KSV2	TESCO 1.982% BOND 24/03/2036	212.94	7,840,000	16,694,221.60
30/09/2021	Border to Coast Sterling Index-Linked Bond Fund	B1L6W96	UK. GILT INFL. 1.125% IL 22/11/2037	260.51	15,582,062	40,593,013.21
30/09/2021	Border to Coast Sterling Index-Linked Bond Fund	B1WTWC7	NETWORK RAIL IN 1.375% IL 22/11/2037	265.81	16,455,000	43,738,327.94
30/09/2021	Border to Coast Sterling Index-Linked Bond Fund	B24FFM1	UK. GILT INFL. L 0.75% IL 22/11/2047	299.27	47,600,000	142,452,763.71
30/09/2021	Border to Coast Sterling Index-Linked Bond Fund	B3LZBF6	UK. GILT INFL. 0.625% IL 22/03/2040	239.32	55,350,000	132,465,636.29
30/09/2021	Border to Coast Sterling Index-Linked Bond Fund	B3MYD34	UK. GILT INFL. 0.625% IL 22/11/2042	258.66	27,419,503	70,923,844.84
30/09/2021	Border to Coast Sterling Index-Linked Bond Fund	B4111Y0	WESTERN POWER D 2.671% IL 1/6/2043	247.45	3,455,000	8,549,542.61
30/09/2021	Border to Coast Sterling Index-Linked Bond Fund	B421JZ6	UK. GILT INFL. L 0.50% IL 22/03/2050	291.57	46,400,000	135,288,432.95
30/09/2021	Border to Coast Sterling Index-Linked Bond Fund	B4PTCY7	UK. GILT INFL. 0.375% IL 22/03/2062	327.06	49,685,442	162,499,822.77
30/09/2021	Border to Coast Sterling Index-Linked Bond Fund	B4TTPG6	DWR CYMRU FINC. 1.859% IL 31-03-48	272.51	1,000,000	2,725,080.00
30/09/2021	Border to Coast Sterling Index-Linked Bond Fund	B4XQF63	HEATHROW FNDG. 3.334% IL 09/12/2039	241.49	750,000	1,811,185.50
30/09/2021	Border to Coast Sterling Index-Linked Bond Fund	B5MQB96	BRISTOL WATER 2.701% IL 25/3/2041	234.67	2,650,000	6,218,658.28
30/09/2021	Border to Coast Sterling Index-Linked Bond Fund	B73ZYW0	UK. GILT INFL. L 0.25% IL 22/03/2052	253.90	28,000,000	71,093,317.06
30/09/2021	Border to Coast Sterling Index-Linked Bond Fund	B7RNOG6	UK. GILT INFL. 0.125% IL 22/03/2044	212.36	95,800,000	203,437,337.32
30/09/2021	Border to Coast Sterling Index-Linked Bond Fund	B8F1ZX1	HIGH SPEED RAIL FIN. 1 PLC I/L 01/11/2038	174.16	4,200,000	7,314,549.90
30/09/2021	Border to Coast Sterling Index-Linked Bond Fund	BD8QQ46	EAST SLOPE RESID 0.10% IL 28/2/2062	136.66	3,332,582	4,554,148.81
30/09/2021	Border to Coast Sterling Index-Linked Bond Fund	BD9MZZ7	UK. GILT INFL. 0.125% IL 22/11/2065	303.11	55,789,568	169,105,732.28
30/09/2021	Border to Coast Sterling Index-Linked Bond Fund	BDS6D78	ABERDEEN CITY CO 0.10% IL 2/28/2054	141.33	7,181,055	10,149,150.20
30/09/2021	Border to Coast Sterling Index-Linked Bond Fund	BDX8CX8	UK. GILT INFL. 0.125% IL 22/03/2068	339.57	40,650,000	138,036,871.04
30/09/2021	Border to Coast Sterling Index-Linked Bond Fund	BG106H9	UNIVERSITY OF CA 0.25% IL 27/06/2068	135.98	7,998,000	10,875,748.38
30/09/2021	Border to Coast Sterling Index-Linked Bond Fund	BJ4XDZ3	NORTHERN TST. GBL. STG. INC	1.00	7,638,000	7,638,000.00
30/09/2021	Border to Coast Sterling Index-Linked Bond Fund	BJFLG79	HEATHROW FNDG. 1.382% IL 28/1/2039	153.73	3,000,000	4,611,978.00
30/09/2021	Border to Coast Sterling Index-Linked Bond Fund	BJFLG80	HEATHROW FNDG. 1.372% IL 28/1/2049	171.26	6,000,000	10,275,654.00
30/09/2021	Border to Coast Sterling Index-Linked Bond Fund	BKBF490	ORSTED 0.375% IL 16/05/2034	124.82	6,039,000	7,537,910.00
30/09/2021	Border to Coast Sterling Index-Linked Bond Fund	BLH3826	UK. GILT INFL. 0.125% IL 22/03/2039	159.02	14,614,171	23,239,028.46
30/09/2021	Border to Coast Sterling Index-Linked Bond Fund	BP9DLZ6	UK. GILT INFL. 0.125% IL 22/03/2058	262.00	37,300,000	97,725,686.87
30/09/2021	Border to Coast Sterling Index-Linked Bond Fund	BYMWG36	UK. GILT INFL. 0.125% IL 22/03/2046	206.82	48,511,600	100,330,922.89
30/09/2021	Border to Coast Sterling Index-Linked Bond Fund	BYVP4K9	UK. GILT INFL. 0.125% IL 22/11/2056	246.02	37,571,632	92,433,337.58
30/09/2021	Border to Coast Sterling Index-Linked Bond Fund	BYZW3J8	UK. GILT INFL. 0.125% IL 22/11/2036	174.74	29,700,000	51,899,076.20
30/09/2021	Border to Coast Sterling Index-Linked Bond Fund	BZ13DV4	UK. GILT INFL. 0.125% IL 10/08/2048	204.20	40,000,000	81,681,761.28