

Date	Fund Name	SEDOL	Security Description	Local Price	Shares/Par	Base Value
31/03/2022	Border to Coast Sterling Index-Linked Bond Fund	3261473	ROAD MGT. SER 2.8332% IL 31/3/2035	235.40	2,914,344	6,860,323.00
31/03/2022	Border to Coast Sterling Index-Linked Bond Fund	3334278	SOUTHERN WATER 3.706% IL 31/03/2034	286.83	6,221,000	17,843,632.09
31/03/2022	Border to Coast Sterling Index-Linked Bond Fund	B04X7D6	CATALYST HEALTH 2.411% IL 30/09/2040	219.20	1,822,314	3,994,456.74
31/03/2022	Border to Coast Sterling Index-Linked Bond Fund	B0CNHZ0	UK. GILT INFL. L 1.25% IL 22/11/2055	409.79	44,972,181	184,290,507.85
31/03/2022	Border to Coast Sterling Index-Linked Bond Fund	B0LGLR0	NORTHUMBRIAN WA 2.033% IL 15/7/2036	245.33	2,725,000	6,685,133.50
31/03/2022	Border to Coast Sterling Index-Linked Bond Fund	B11KSV2	TESCO 1.982% BOND 24/03/2036	213.41	12,440,000	26,547,830.80
31/03/2022	Border to Coast Sterling Index-Linked Bond Fund	B1WTWC7	NETWORK RAIL IN 1.375% IL 22/11/2037	262.94	16,455,000	43,266,266.90
31/03/2022	Border to Coast Sterling Index-Linked Bond Fund	B24FFM1	UK. GILT INFL. L 0.75% IL 22/11/2047	294.25	46,800,000	137,708,326.83
31/03/2022	Border to Coast Sterling Index-Linked Bond Fund	B3LZBF6	UK. GILT INFL. 0.625% IL 22/03/2040	239.34	57,850,000	138,459,759.82
31/03/2022	Border to Coast Sterling Index-Linked Bond Fund	B3MYD34	UK. GILT INFL. 0.625% IL 22/11/2042	257.64	39,869,503	102,720,551.42
31/03/2022	Border to Coast Sterling Index-Linked Bond Fund	B4111Y0	WESTERN POWER D 2.671% IL 1/6/2043	232.50	3,455,000	8,032,966.56
31/03/2022	Border to Coast Sterling Index-Linked Bond Fund	B421JZ6	UK. GILT INFL. L 0.50% IL 22/03/2050	285.96	46,400,000	132,685,022.40
31/03/2022	Border to Coast Sterling Index-Linked Bond Fund	B4PTCY7	UK. GILT INFL. 0.375% IL 22/03/2062	307.54	49,685,442	152,804,177.86
31/03/2022	Border to Coast Sterling Index-Linked Bond Fund	B4TPPG6	DWR CYMRU FINC. 1.859% IL 31-03-48	258.77	2,000,000	5,175,373.00
31/03/2022	Border to Coast Sterling Index-Linked Bond Fund	B4XQF63	HEATHROW FNDG. 3.334% IL 09/12/2039	240.97	750,000	1,807,300.50
31/03/2022	Border to Coast Sterling Index-Linked Bond Fund	B5MQB96	BRISTOL WATER 2.701% IL 25/3/2041	234.47	2,650,000	6,213,490.78
31/03/2022	Border to Coast Sterling Index-Linked Bond Fund	B73ZYW0	UK. GILT INFL. L 0.25% IL 22/03/2052	247.22	13,200,000	32,632,631.99
31/03/2022	Border to Coast Sterling Index-Linked Bond Fund	B7RNOG6	UK. GILT INFL. 0.125% IL 22/03/2044	210.86	95,000,000	200,319,534.60
31/03/2022	Border to Coast Sterling Index-Linked Bond Fund	B8F1ZX1	HIGH SPEED RAIL FIN. 1 PLC I/L 01/11/2038	175.00	4,900,000	8,575,088.20
31/03/2022	Border to Coast Sterling Index-Linked Bond Fund	B976VT9	AFFINITY WATER 1.548% IL 01/06/2045	201.58	1,350,000	2,721,375.90
31/03/2022	Border to Coast Sterling Index-Linked Bond Fund	BD8QQ46	EAST SLOPE RESID 0.10% IL 28/2/2062	131.90	3,308,088	4,363,379.65
31/03/2022	Border to Coast Sterling Index-Linked Bond Fund	BD9MZZ7	UK. GILT INFL. 0.125% IL 22/11/2065	281.16	55,789,568	156,856,801.46
31/03/2022	Border to Coast Sterling Index-Linked Bond Fund	BDS6D78	ABERDEEN CITY CO 0.10% IL 2/28/2054	142.54	7,073,496	10,082,603.64
31/03/2022	Border to Coast Sterling Index-Linked Bond Fund	BDX8CX8	UK. GILT INFL. 0.125% IL 22/03/2068	312.43	52,650,000	164,496,161.30
31/03/2022	Border to Coast Sterling Index-Linked Bond Fund	BG106H9	UNIVERSITY OF CA 0.25% IL 27/06/2068	140.29	7,998,000	11,220,278.23
31/03/2022	Border to Coast Sterling Index-Linked Bond Fund	BGDYHF4	UK. GILT INFL. 0.125% IL 10/08/2041	177.31	40,050,000	71,012,593.32
31/03/2022	Border to Coast Sterling Index-Linked Bond Fund	BJ4XDZ3	NORTHERN TST. GBL. STG. INC	1.00	25,474,000	25,474,000.00
31/03/2022	Border to Coast Sterling Index-Linked Bond Fund	BJFLG79	HEATHROW FNDG. 1.382% IL 28/1/2039	156.67	3,000,000	4,700,139.00
31/03/2022	Border to Coast Sterling Index-Linked Bond Fund	BJFLG80	HEATHROW FNDG. 1.372% IL 28/1/2049	166.50	6,000,000	9,990,183.00
31/03/2022	Border to Coast Sterling Index-Linked Bond Fund	BKBF490	ORSTED 0.375% IL 16/05/2034	125.66	6,039,000	7,588,694.97
31/03/2022	Border to Coast Sterling Index-Linked Bond Fund	BLH3826	UK. GILT INFL. 0.125% IL 22/03/2039	159.94	10,614,171	16,976,269.82
31/03/2022	Border to Coast Sterling Index-Linked Bond Fund	BP9DLZ6	UK. GILT INFL. 0.125% IL 22/03/2058	249.54	37,300,000	93,078,846.86
31/03/2022	Border to Coast Sterling Index-Linked Bond Fund	BYMWG36	UK. GILT INFL. 0.125% IL 22/03/2046	204.74	48,511,600	99,321,976.50
31/03/2022	Border to Coast Sterling Index-Linked Bond Fund	BYVP4K9	UK. GILT INFL. 0.125% IL 22/11/2056	235.74	37,571,632	88,572,143.98
31/03/2022	Border to Coast Sterling Index-Linked Bond Fund	BZ13DV4	UK. GILT INFL. 0.125% IL 10/08/2048	200.20	40,000,000	80,078,880.96