

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
28/09/2022	Border to Coast Sterling Index-Linked Bond Fund	3261473	ROAD MGT. SER 2.8332% IL 31/3/2035	195.70	4,503,987	8,814,076.97
28/09/2022	Border to Coast Sterling Index-Linked Bond Fund	3334278	SOUTHERN WATER 3.706% IL 31/03/2034	221.38	6,221,000	13,772,267.54
28/09/2022	Border to Coast Sterling Index-Linked Bond Fund	3377660	CTRL SECTION 1 2.334% IL 02/11/2051	222.57	10,000,000	22,257,000.00
28/09/2022	Border to Coast Sterling Index-Linked Bond Fund	B04X7D6	CATALYST HEALTH 2.411% IL 30/09/2040	168.40	1,822,314	3,068,721.43
28/09/2022	Border to Coast Sterling Index-Linked Bond Fund	B0CNH20	UK. GILT INFL. L 1.25% IL 22/11/2055	205.79	44,972,181	92,549,150.54
28/09/2022	Border to Coast Sterling Index-Linked Bond Fund	B0LGLR0	NORTHUMBRIAN WA 2.033% IL 15/7/2036	177.27	2,725,000	4,830,539.38
28/09/2022	Border to Coast Sterling Index-Linked Bond Fund	B11KSV2	TESCO 1.982% BOND 24/03/2036	158.73	12,440,000	19,745,514.40
28/09/2022	Border to Coast Sterling Index-Linked Bond Fund	B1WTWC7	NETWORK RAIL IN 1.375% IL 22/11/2037	184.74	16,935,000	31,285,380.30
28/09/2022	Border to Coast Sterling Index-Linked Bond Fund	B24FFM1	UK. INFL/L. GILT 0.75% IL 22/11/2047	164.77	43,550,000	71,757,048.57
28/09/2022	Border to Coast Sterling Index-Linked Bond Fund	B27Y7W9	NETWORK RAIL IN 1.125% IL 22/11/2047	174.88	3,000,000	5,246,476.50
28/09/2022	Border to Coast Sterling Index-Linked Bond Fund	B3LZBF6	UK. GILT INFL. 0.625% IL 22/03/2040	158.79	51,150,000	81,219,640.93
28/09/2022	Border to Coast Sterling Index-Linked Bond Fund	B3MYD34	UK. GILT INFL. 0.625% IL 22/11/2042	160.25	37,469,503	60,046,208.11
28/09/2022	Border to Coast Sterling Index-Linked Bond Fund	B3NBXL2	YORKSHIRE WATER 2.718% IL 30/12/2039	173.75	9,000,000	15,637,527.00
28/09/2022	Border to Coast Sterling Index-Linked Bond Fund	B4111Y0	WESTERN POWER D 2.671% IL 1/6/2043	150.61	6,455,000	9,722,007.83
28/09/2022	Border to Coast Sterling Index-Linked Bond Fund	B421JZ6	UK. GILT INFL. L 0.50% IL 22/03/2050	148.46	46,400,000	68,886,220.68
28/09/2022	Border to Coast Sterling Index-Linked Bond Fund	B4PTCY7	UK. INFL/L. GIL 0.375% IL 22/3/2062	136.17	73,685,442	100,340,809.08
28/09/2022	Border to Coast Sterling Index-Linked Bond Fund	B4TTPG6	DWR CYMRU FINC. 1.859% IL 31-03-48	151.35	2,000,000	3,027,077.00
28/09/2022	Border to Coast Sterling Index-Linked Bond Fund	B4XQF63	HEATHROW FNDG. 3.334% IL 09/12/2039	169.02	5,750,000	9,718,862.75
28/09/2022	Border to Coast Sterling Index-Linked Bond Fund	B5MQB96	BRISTOL WATER 2.701% IL 25/3/2041	159.49	2,650,000	4,226,612.20
28/09/2022	Border to Coast Sterling Index-Linked Bond Fund	B73ZYW0	UK. GILT INFL. L 0.25% IL 22/03/2052	121.98	70,050,000	85,444,342.67
28/09/2022	Border to Coast Sterling Index-Linked Bond Fund	B7RN0G6	UK. GILT INFL. 0.125% IL 22/03/2044	124.87	94,650,000	118,192,195.87
28/09/2022	Border to Coast Sterling Index-Linked Bond Fund	B8F1ZX1	HIGH SPEED RAIL FIN. 1 PLC I/L 01/11/2038	131.36	4,900,000	6,436,882.55
28/09/2022	Border to Coast Sterling Index-Linked Bond Fund	B976VT9	AFFINITY WATER 1.548% IL 01/06/2045	119.32	1,750,000	2,088,082.50
28/09/2022	Border to Coast Sterling Index-Linked Bond Fund	BD8QQ46	EAST SLOPE RESID 0.10% IL 28/2/2062	84.48	3,279,931	2,770,971.16
28/09/2022	Border to Coast Sterling Index-Linked Bond Fund	BD9MZ77	UK. GILT INFL. 0.125% IL 22/11/2065	112.61	40,789,568	45,935,155.61
28/09/2022	Border to Coast Sterling Index-Linked Bond Fund	BDS6D78	ABERDEEN CITY CO 0.10% IL 2/28/2054	97.24	6,963,566	6,771,663.56
28/09/2022	Border to Coast Sterling Index-Linked Bond Fund	BDX8CX8	UNITED KINGDOM 0.125% IL 22/3/2068	118.22	65,550,000	77,496,416.25
28/09/2022	Border to Coast Sterling Index-Linked Bond Fund	BG106H9	UNIVERSITY OF CA 0.25% IL 27/06/2068	69.16	7,998,000	5,531,660.74
28/09/2022	Border to Coast Sterling Index-Linked Bond Fund	BGDYHF4	UK. GILT INFL. 0.125% IL 10/08/2041	111.33	60,550,000	67,407,977.16
28/09/2022	Border to Coast Sterling Index-Linked Bond Fund	BJ4XDZ3	NORTHERN TST. GBL. STG. INC	1.00	3,164,000	3,164,000.00
28/09/2022	Border to Coast Sterling Index-Linked Bond Fund	BJFLG79	HEATHROW FNDG. 1.382% IL 28/1/2039	108.88	3,000,000	3,266,289.00
28/09/2022	Border to Coast Sterling Index-Linked Bond Fund	BJFLG80	HEATHROW FNDG. 1.372% IL 28/1/2049	92.69	6,000,000	5,561,415.00
28/09/2022	Border to Coast Sterling Index-Linked Bond Fund	BKBF490	ORSTED 0.375% IL 16/05/2034	93.02	6,039,000	5,617,610.66
28/09/2022	Border to Coast Sterling Index-Linked Bond Fund	BLH3826	UK. GILT INFL. 0.125% IL 22/03/2039	107.81	614,171	662,142.30
28/09/2022	Border to Coast Sterling Index-Linked Bond Fund	BP9DLZ6	UK. GILT INFL. 0.125% IL 22/03/2058	114.21	47,900,000	54,708,400.52
28/09/2022	Border to Coast Sterling Index-Linked Bond Fund	BYMWG36	UK. GILT INFL. 0.125% IL 22/03/2046	115.35	48,511,600	55,959,820.26
28/09/2022	Border to Coast Sterling Index-Linked Bond Fund	BYVP4K9	UK. GILT INFL. 0.125% IL 22/11/2056	109.20	37,571,632	41,026,548.32
28/09/2022	Border to Coast Sterling Index-Linked Bond Fund	BZ13DV4	UK. GILT INFL. 0.125% IL 10/08/2048	105.74	44,800,000	47,373,363.61