

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2023	Border to Coast Sterling Index-Linked Bond Fund	3261473	ROAD MGT. SER 2.8332% IL 31/3/2035	209.93	5,364,963	11,262,854.35
31/03/2023	Border to Coast Sterling Index-Linked Bond Fund	3334278	SOUTHERN WATER 3.706% IL 31/03/2034	241.73	6,221,000	15,037,743.36
31/03/2023	Border to Coast Sterling Index-Linked Bond Fund	3377660	CTRL SECTION 1 2.334% IL 02/11/2051	250.28	13,000,000	32,536,660.00
31/03/2023	Border to Coast Sterling Index-Linked Bond Fund	B04X7D6	CATALYST HEALTH 2.411% IL 30/09/2040	188.07	1,777,902	3,343,699.73
31/03/2023	Border to Coast Sterling Index-Linked Bond Fund	B0CNH20	UK. GILT INFL. L 1.25% IL 22/11/2055	238.71	65,972,181	157,482,949.83
31/03/2023	Border to Coast Sterling Index-Linked Bond Fund	B0LGLR0	NORTHUMBRIAN WA 2.033% IL 15/7/2036	193.11	2,725,000	5,262,206.63
31/03/2023	Border to Coast Sterling Index-Linked Bond Fund	B11KSV2	TESCO 1.982% BOND 24/03/2036	162.97	12,440,000	20,273,094.80
31/03/2023	Border to Coast Sterling Index-Linked Bond Fund	B13B051	CAP. HOSPITALS 1.703% IL 30/9/2046	167.21	1,173,734	1,962,570.49
31/03/2023	Border to Coast Sterling Index-Linked Bond Fund	B24FFM1	UK. INFL/L. GILT 0.75% IL 22/11/2047	188.04	43,550,000	81,892,040.59
31/03/2023	Border to Coast Sterling Index-Linked Bond Fund	B27Y7W9	NETWORK RAIL IN 1.125% IL 22/11/2047	193.82	21,053,000	40,804,608.81
31/03/2023	Border to Coast Sterling Index-Linked Bond Fund	B3LZBF6	UK. GILT INFL. 0.625% IL 22/03/2040	178.79	26,950,000	48,183,569.53
31/03/2023	Border to Coast Sterling Index-Linked Bond Fund	B3MYD34	UK. GILT INFL. 0.625% IL 22/11/2042	181.93	45,419,503	82,632,763.64
31/03/2023	Border to Coast Sterling Index-Linked Bond Fund	B3NBXL2	YORKSHIRE WATER 2.718% IL 30/12/2039	188.46	9,000,000	16,960,959.00
31/03/2023	Border to Coast Sterling Index-Linked Bond Fund	B4111Y0	WESTERN POWER D 2.671% IL 1/6/2043	168.69	6,455,000	10,888,994.37
31/03/2023	Border to Coast Sterling Index-Linked Bond Fund	B421JZ6	UK. GILT INFL. L 0.50% IL 22/03/2050	173.16	58,500,000	101,298,267.25
31/03/2023	Border to Coast Sterling Index-Linked Bond Fund	B4PTCY7	UK. INFL/L. GIL 0.375% IL 22/3/2062	156.92	84,135,442	132,025,541.27
31/03/2023	Border to Coast Sterling Index-Linked Bond Fund	B4TTPG6	DWR CYMRU FINC. 1.859% IL 31-03-48	165.66	2,000,000	3,313,170.00
31/03/2023	Border to Coast Sterling Index-Linked Bond Fund	B4XQF63	HEATHROW FNDG. 3.334% IL 09/12/2039	193.12	5,750,000	11,104,466.13
31/03/2023	Border to Coast Sterling Index-Linked Bond Fund	B73ZYW0	UK. GILT INFL. L 0.25% IL 22/03/2052	143.46	102,850,000	147,545,675.69
31/03/2023	Border to Coast Sterling Index-Linked Bond Fund	B7RN0G6	UK. GILT INFL. 0.125% IL 22/03/2044	142.33	116,650,000	166,027,135.45
31/03/2023	Border to Coast Sterling Index-Linked Bond Fund	B8F1ZX1	HIGH SPEED RAIL FIN. 1 PLC I/L 01/11/2038	146.02	5,070,000	7,402,993.46
31/03/2023	Border to Coast Sterling Index-Linked Bond Fund	B976VT9	AFFINITY WATER 1.548% IL 01/06/2045	135.82	1,750,000	2,376,837.75
31/03/2023	Border to Coast Sterling Index-Linked Bond Fund	B9B4TT5	UPP BD. 1 ISSU 2.7291% IL 31/08/2047	157.68	4,300,000	6,780,179.80
31/03/2023	Border to Coast Sterling Index-Linked Bond Fund	BD8QQ46	EAST SLOPE RESID 0.10% IL 28/2/2062	94.77	3,229,422	3,060,679.97
31/03/2023	Border to Coast Sterling Index-Linked Bond Fund	BD9MZ77	UK. GILT INFL. 0.125% IL 22/11/2065	132.03	46,789,568	61,775,696.17
31/03/2023	Border to Coast Sterling Index-Linked Bond Fund	BDS6D78	ABERDEEN CITY CO 0.10% IL 2/28/2054	109.50	6,855,854	7,506,833.93
31/03/2023	Border to Coast Sterling Index-Linked Bond Fund	BDX8CX8	UNITED KINGDOM 0.125% IL 22/3/2068	138.51	67,300,000	93,219,434.75
31/03/2023	Border to Coast Sterling Index-Linked Bond Fund	BG106H9	UNIVERSITY OF CA 0.25% IL 27/06/2068	76.41	7,998,000	6,111,159.83
31/03/2023	Border to Coast Sterling Index-Linked Bond Fund	BGDYHF4	UK. GILT INFL. 0.125% IL 10/08/2041	126.71	42,550,000	53,913,329.52
31/03/2023	Border to Coast Sterling Index-Linked Bond Fund	BJ4XDZ3	NORTHERN TRUST GLOBAL FUNDS PLC - STERLING FU INCDIS	1.00	3,369,000	3,369,000.00
31/03/2023	Border to Coast Sterling Index-Linked Bond Fund	BJFLG79	HEATHROW FNDG. 1.382% IL 28/1/2039	124.88	3,000,000	3,746,449.50
31/03/2023	Border to Coast Sterling Index-Linked Bond Fund	BJFLG80	HEATHROW FNDG. 1.372% IL 28/1/2049	112.23	6,000,000	6,733,794.00
31/03/2023	Border to Coast Sterling Index-Linked Bond Fund	BLH3826	UK. GILT INFL. 0.125% IL 22/03/2039	120.74	614,171	741,563.66
31/03/2023	Border to Coast Sterling Index-Linked Bond Fund	BM8Z2W6	UK. I/L GILT 0.125% IL 22/03/2073	119.78	14,250,000	17,068,677.08
31/03/2023	Border to Coast Sterling Index-Linked Bond Fund	BP9DLZ6	UK. GILT INFL. 0.125% IL 22/03/2058	130.49	64,500,000	84,163,704.78
31/03/2023	Border to Coast Sterling Index-Linked Bond Fund	BYMWG36	UK. GILT INFL. 0.125% IL 22/03/2046	131.79	113,611,600	149,727,912.82
31/03/2023	Border to Coast Sterling Index-Linked Bond Fund	BYVP4K9	UK. GILT INFL. 0.125% IL 22/11/2056	126.38	73,071,632	92,348,831.62
31/03/2023	Border to Coast Sterling Index-Linked Bond Fund	BZ13DV4	UK. GILT INFL. 0.125% IL 10/08/2048	122.58	68,550,000	84,031,873.41