

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
30/09/2023	Border to Coast Sterling Index-Linked Bond Fund	3261473	ROAD MGT. SER 2.8332% IL 31/3/2035		205.34	5,364,963	11,016,656.20
30/09/2023	Border to Coast Sterling Index-Linked Bond Fund	3334278	SOUTHERN WATER 3.706% IL 31/03/2034		226.30	6,221,000	14,078,154.11
30/09/2023	Border to Coast Sterling Index-Linked Bond Fund	3377660	CTRL SECTION 1 2.334% IL 02/11/2051		219.50	13,000,000	28,534,480.00
30/09/2023	Border to Coast Sterling Index-Linked Bond Fund	7118241	DWR CYMRU FINC. 3.512% IL 31/3/2031		226.90	7,500,000	17,017,500.00
30/09/2023	Border to Coast Sterling Index-Linked Bond Fund	B04X7D6	CATALYST HEALTH 2.411% IL 30/09/2040		181.43	1,777,902	3,225,593.72
30/09/2023	Border to Coast Sterling Index-Linked Bond Fund	B0CNHZ0	UK. GILT INFL. L 1.25% IL 22/11/2055		186.28	65,972,181	122,894,026.27
30/09/2023	Border to Coast Sterling Index-Linked Bond Fund	B0LGLR0	NORTHUMBRIAN WA 2.033% IL 15/7/2036		183.14	2,725,000	4,990,469.63
30/09/2023	Border to Coast Sterling Index-Linked Bond Fund	B11KSV2	TESCO 1.982% BOND 24/03/2036		155.25	12,440,000	19,313,597.60
30/09/2023	Border to Coast Sterling Index-Linked Bond Fund	B13B051	CAP. HOSPITALS 1.703% IL 30/9/2046		157.99	1,173,734	1,854,434.42
30/09/2023	Border to Coast Sterling Index-Linked Bond Fund	B24FFM1	UK. INFL/L. GILT 0.75% IL 22/11/2047		155.41	72,700,000	112,982,609.15
30/09/2023	Border to Coast Sterling Index-Linked Bond Fund	B27Y7W9	NETWORK RAIL IN 1.125% IL 22/11/2047		164.11	21,053,000	34,550,667.78
30/09/2023	Border to Coast Sterling Index-Linked Bond Fund	B3LZBF6	UK. GILT INFL. 0.625% IL 22/03/2040		158.82	12,200,000	19,376,275.51
30/09/2023	Border to Coast Sterling Index-Linked Bond Fund	B3MYD34	UK. GILT INFL. 0.625% IL 22/11/2042		157.33	60,419,503	95,057,096.08
30/09/2023	Border to Coast Sterling Index-Linked Bond Fund	B3NBXL2	YORKSHIRE WATER 2.718% IL 30/12/2039		173.19	9,000,000	15,587,028.00
30/09/2023	Border to Coast Sterling Index-Linked Bond Fund	B4111Y0	WESTERN POWER D 2.671% IL 1/6/2043		153.18	6,455,000	9,887,856.14
30/09/2023	Border to Coast Sterling Index-Linked Bond Fund	B421JZ6	UK. GILT INFL. L 0.50% IL 22/03/2050		138.92	58,500,000	81,271,028.36
30/09/2023	Border to Coast Sterling Index-Linked Bond Fund	B4PTCY7	UK. INFL/L. GIL 0.375% IL 22/3/2062		112.57	84,135,442	94,712,003.79
30/09/2023	Border to Coast Sterling Index-Linked Bond Fund	B4TTPG6	DWR CYMRU FINC. 1.859% IL 31-03-48		142.15	2,000,000	2,842,913.00
30/09/2023	Border to Coast Sterling Index-Linked Bond Fund	B4XQF63	HEATHROW FNDG. 3.334% IL 09/12/2039		179.78	5,750,000	10,337,557.00
30/09/2023	Border to Coast Sterling Index-Linked Bond Fund	B73ZYW0	UK. GILT INFL. L 0.25% IL 22/03/2052		111.66	82,350,000	91,949,439.69
30/09/2023	Border to Coast Sterling Index-Linked Bond Fund	B7RN0G6	UK. GILT INFL. 0.125% IL 22/03/2044		120.52	126,900,000	152,935,862.35
30/09/2023	Border to Coast Sterling Index-Linked Bond Fund	B8F1ZX1	HIGH SPEED RAIL FIN. 1 PLC I/L 01/11/2038		140.02	7,920,000	11,089,469.16
30/09/2023	Border to Coast Sterling Index-Linked Bond Fund	B976VT9	AFFINITY WATER 1.548% IL 01/06/2045		118.20	1,750,000	2,068,432.63
30/09/2023	Border to Coast Sterling Index-Linked Bond Fund	B9B4TT5	UPP BD. 1 ISSU 2.7291% IL 31/08/2047		141.52	7,300,000	10,331,054.90
30/09/2023	Border to Coast Sterling Index-Linked Bond Fund	BD8QQ46	EAST SLOPE RESID 0.10% IL 28/2/2062		84.89	3,192,403	2,710,134.83
30/09/2023	Border to Coast Sterling Index-Linked Bond Fund	BD9MZZ7	UK. GILT INFL. 0.125% IL 22/11/2065		89.98	46,789,568	42,100,649.37
30/09/2023	Border to Coast Sterling Index-Linked Bond Fund	BDS6D78	ABERDEEN CITY CO 0.10% IL 2/28/2054		100.72	6,745,770	6,794,602.63
30/09/2023	Border to Coast Sterling Index-Linked Bond Fund	BDX8CX8	UNITED KINGDOM 0.125% IL 22/3/2068		93.16	89,100,000	83,003,115.54
30/09/2023	Border to Coast Sterling Index-Linked Bond Fund	BG106H9	UNIVERSITY OF CA 0.25% IL 27/06/2068		68.62	7,998,000	5,488,616.40
30/09/2023	Border to Coast Sterling Index-Linked Bond Fund	BGDYHF4	UK. GILT INFL. 0.125% IL 10/08/2041		110.51	45,750,000	50,558,427.30
30/09/2023	Border to Coast Sterling Index-Linked Bond Fund	BJ4XDZ3	NORTHERN TST. GBL. STG. CLASS E DISTRIBUTING		1.00	4,431,000	4,431,000.00
30/09/2023	Border to Coast Sterling Index-Linked Bond Fund	BJFLG79	HEATHROW FNDG. 1.382% IL 28/1/2039		113.63	3,000,000	3,408,775.50
30/09/2023	Border to Coast Sterling Index-Linked Bond Fund	BJFLG80	HEATHROW FNDG. 1.372% IL 28/1/2049		95.41	6,000,000	5,724,759.00
30/09/2023	Border to Coast Sterling Index-Linked Bond Fund	BLH3826	UK. GILT INFL. 0.125% IL 22/03/2039		108.11	614,171	663,987.10
30/09/2023	Border to Coast Sterling Index-Linked Bond Fund	BM82W6	UK. I/L GILT 0.125% IL 22/03/2073		78.60	46,850,000	36,825,021.77
30/09/2023	Border to Coast Sterling Index-Linked Bond Fund	BMF9LH9	UK. INFL/L. GIL 0.625% IL 22/03/2045		88.35	15,100,000	13,340,826.44
30/09/2023	Border to Coast Sterling Index-Linked Bond Fund	BP9DLZ6	UK. GILT INFL. 0.125% IL 22/03/2058		95.79	82,000,000	78,548,011.81
30/09/2023	Border to Coast Sterling Index-Linked Bond Fund	BYMVG36	UK. GILT INFL. 0.125% IL 22/03/2046		109.35	135,111,600	147,751,085.35
30/09/2023	Border to Coast Sterling Index-Linked Bond Fund	BYVP4K9	UK. GILT INFL. 0.125% IL 22/11/2056		94.06	66,371,632	62,430,978.88
30/09/2023	Border to Coast Sterling Index-Linked Bond Fund	BZ13DV4	UK. GILT INFL. 0.125% IL 10/08/2048		98.91	68,550,000	67,803,229.05