

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
30/09/2024	Border to Coast Sterling Index-Linked Bond Fund	3261473	ROAD MGT. SER 2.8332% IL 31/3/2035	216.85	5,214,002	11,306,458.91
30/09/2024	Border to Coast Sterling Index-Linked Bond Fund	3334278	SOUTHERN WATER 3.706% IL 31/03/2034	235.47	6,221,000	14,648,433.18
30/09/2024	Border to Coast Sterling Index-Linked Bond Fund	3377660	CTRL SECTION 1 2.334% IL 02/11/2051	233.54	13,000,000	30,360,070.00
30/09/2024	Border to Coast Sterling Index-Linked Bond Fund	7118241	DWR CYMRU FINC. 3.512% IL 31/3/2031	226.00	7,500,000	16,950,000.00
30/09/2024	Border to Coast Sterling Index-Linked Bond Fund	B04X7D6	CATALYST HEALTH 2.411% IL 30/09/2040	184.81	5,250,665	9,703,832.38
30/09/2024	Border to Coast Sterling Index-Linked Bond Fund	B0CNH20	UK. GILT INFL. L 1.25% IL 22/11/2055	196.77	60,172,181	118,403,380.74
30/09/2024	Border to Coast Sterling Index-Linked Bond Fund	B0LGLR0	NORTHUMBRIAN WA 2.033% IL 15/7/2036	193.20	2,725,000	5,264,604.63
30/09/2024	Border to Coast Sterling Index-Linked Bond Fund	B11KSV2	TESCO 1.982% BOND 24/03/2036	170.48	12,440,000	21,207,774.20
30/09/2024	Border to Coast Sterling Index-Linked Bond Fund	B13B051	CAP. HOSPITALS 1.703% IL 30/9/2046	167.56	5,273,504	8,836,046.01
30/09/2024	Border to Coast Sterling Index-Linked Bond Fund	B24FFM1	UK. INFL/L. GILT 0.75% IL 22/11/2047	166.74	86,200,000	143,727,516.40
30/09/2024	Border to Coast Sterling Index-Linked Bond Fund	B27Y7W9	NETWORK RAIL IN 1.125% IL 22/11/2047	176.11	21,053,000	37,076,133.03
30/09/2024	Border to Coast Sterling Index-Linked Bond Fund	B3MYD34	UK. GILT INFL. 0.625% IL 22/11/2042	167.94	60,419,503	101,467,466.68
30/09/2024	Border to Coast Sterling Index-Linked Bond Fund	B3NBXL2	YORKSHIRE WATER 2.718% IL 30/12/2039	166.86	9,000,000	15,017,328.00
30/09/2024	Border to Coast Sterling Index-Linked Bond Fund	B4111Y0	WESTERN POWER D 2.671% IL 1/6/2043	169.18	6,455,000	10,920,656.14
30/09/2024	Border to Coast Sterling Index-Linked Bond Fund	B421J26	UK. GILT INFL. L 0.50% IL 22/03/2050	148.14	58,500,000	86,659,692.91
30/09/2024	Border to Coast Sterling Index-Linked Bond Fund	B4PTCY7	UK. INFL/L. GIL 0.375% IL 22/3/2062	120.11	101,135,442	121,477,354.01
30/09/2024	Border to Coast Sterling Index-Linked Bond Fund	B4TTPG6	DWR CYMRU FINC. 1.859% IL 31-03-48	152.83	2,000,000	3,056,591.00
30/09/2024	Border to Coast Sterling Index-Linked Bond Fund	B4XQF63	HEATHROW FNDG. 3.334% IL 09/12/2039	200.59	5,750,000	11,533,778.38
30/09/2024	Border to Coast Sterling Index-Linked Bond Fund	B73ZYW0	UK. GILT INFL. L 0.25% IL 22/03/2052	119.32	82,350,000	98,256,579.66
30/09/2024	Border to Coast Sterling Index-Linked Bond Fund	B7RNOG6	UK. GILT INFL. 0.125% IL 22/03/2044	129.31	126,900,000	164,100,233.75
30/09/2024	Border to Coast Sterling Index-Linked Bond Fund	B8DT678	ANGLIAN WATER S 1.141% IL 1/8/2042	122.21	6,000,000	7,332,474.00
30/09/2024	Border to Coast Sterling Index-Linked Bond Fund	B8F1ZX1	HIGH SPEED RAIL FIN. 1 PLC I/L 01/11/2038	149.11	7,920,000	11,809,765.44
30/09/2024	Border to Coast Sterling Index-Linked Bond Fund	B976VT9	AFFINITY WATER 1.548% IL 01/06/2045	123.08	1,750,000	2,153,885.13
30/09/2024	Border to Coast Sterling Index-Linked Bond Fund	B9B4TT5	UPP BD. 1 ISSU 2.7291% IL 31/08/2047	151.38	7,300,000	11,050,466.25
30/09/2024	Border to Coast Sterling Index-Linked Bond Fund	BD8QQ46	EAST SLOPE RESID 0.10% IL 28/2/2062	91.36	3,102,826	2,834,609.60
30/09/2024	Border to Coast Sterling Index-Linked Bond Fund	BD9MZZ7	UK. GILT INFL. 0.125% IL 22/11/2065	95.02	52,789,568	50,159,219.03
30/09/2024	Border to Coast Sterling Index-Linked Bond Fund	BDS6D78	ABERDEEN CITY CO 0.10% IL 2/28/2054	110.15	6,527,822	7,190,414.97
30/09/2024	Border to Coast Sterling Index-Linked Bond Fund	BDX8CX8	UNITED KINGDOM 0.125% IL 22/3/2068	97.52	96,100,000	93,715,645.99
30/09/2024	Border to Coast Sterling Index-Linked Bond Fund	BG106H9	UNIVERSITY OF CA 0.25% IL 27/06/2068	80.65	7,998,000	6,450,698.01
30/09/2024	Border to Coast Sterling Index-Linked Bond Fund	BGDYHF4	UK. GILT INFL. 0.125% IL 10/08/2041	118.40	19,900,000	23,561,557.45
30/09/2024	Border to Coast Sterling Index-Linked Bond Fund	BJ4XDZ3	NORTHERN TST. GBL. STG. CLASS E DISTRIBUTING	1.00	4,777,000	4,777,000.00
30/09/2024	Border to Coast Sterling Index-Linked Bond Fund	BJFLG79	HEATHROW FNDG. 1.382% IL 28/1/2039	134.51	3,000,000	4,035,247.50
30/09/2024	Border to Coast Sterling Index-Linked Bond Fund	BJFLG80	HEATHROW FNDG. 1.372% IL 28/1/2049	119.50	6,000,000	7,169,940.00
30/09/2024	Border to Coast Sterling Index-Linked Bond Fund	BM8ZZW6	UK. I/L GILT 0.125% IL 22/03/2073	82.33	59,250,000	48,782,671.69
30/09/2024	Border to Coast Sterling Index-Linked Bond Fund	BMF9LH9	UK. INFL/L. GIL 0.625% IL 22/03/2045	94.12	23,100,000	21,742,416.70
30/09/2024	Border to Coast Sterling Index-Linked Bond Fund	BNNGP88	TSY 0 1/8% 2051 0.125% IL 22/03/2051	95.35	6,500,000	6,197,272.00
30/09/2024	Border to Coast Sterling Index-Linked Bond Fund	BP9DLZ6	UK. GILT INFL. 0.125% IL 22/03/2058	103.07	92,000,000	94,820,701.97
30/09/2024	Border to Coast Sterling Index-Linked Bond Fund	BPSNBG8	UK. INFL/L. GILT 1.25% IL 11/22/2054	99.26	20,800,000	20,647,088.55
30/09/2024	Border to Coast Sterling Index-Linked Bond Fund	BYMVG36	UK. GILT INFL. 0.125% IL 22/03/2046	117.53	135,111,600	158,799,474.34
30/09/2024	Border to Coast Sterling Index-Linked Bond Fund	BYVP4K9	UK. GILT INFL. 0.125% IL 22/11/2056	100.98	66,371,632	67,025,178.81
30/09/2024	Border to Coast Sterling Index-Linked Bond Fund	BZ13DV4	UK. GILT INFL. 0.125% IL 10/08/2048	106.37	68,550,000	72,914,999.74