

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2024	Border to Coast Sterling Index-Linked Bond Fund	3261473	ROAD MGT. SER 2.8332% IL 31/3/2035	213.39	5,338,023	11,390,835.02
31/03/2024	Border to Coast Sterling Index-Linked Bond Fund	3334278	SOUTHERN WATER 3.706% IL 31/03/2034	237.90	6,221,000	14,799,447.95
31/03/2024	Border to Coast Sterling Index-Linked Bond Fund	3377660	CTRL SECTION 1 2.334% IL 02/11/2051	234.58	13,000,000	30,495,790.00
31/03/2024	Border to Coast Sterling Index-Linked Bond Fund	7118241	DWR CYMRU FINC. 3.512% IL 31/3/2031	230.43	7,500,000	17,281,875.00
31/03/2024	Border to Coast Sterling Index-Linked Bond Fund	B04X7D6	CATALYST HEALTH 2.411% IL 30/09/2040	191.33	5,319,905	10,178,442.00
31/03/2024	Border to Coast Sterling Index-Linked Bond Fund	B0CNH20	UK. GILT INFL. L 1.25% IL 22/11/2055	203.78	65,972,181	134,440,960.31
31/03/2024	Border to Coast Sterling Index-Linked Bond Fund	B0GLR0	NORTHUMBRIAN WA 2.033% IL 15/7/2036	194.10	2,725,000	5,289,088.75
31/03/2024	Border to Coast Sterling Index-Linked Bond Fund	B11KS2	TESCO 1.982% BOND 24/03/2036	170.24	12,440,000	21,177,918.20
31/03/2024	Border to Coast Sterling Index-Linked Bond Fund	B13B051	CAP. HOSPITALS 1.703% IL 30/9/2046	168.30	5,454,374	9,179,575.34
31/03/2024	Border to Coast Sterling Index-Linked Bond Fund	B24FFM1	UK. INFL/L. GILT 0.75% IL 22/11/2047	169.94	86,200,000	146,484,595.29
31/03/2024	Border to Coast Sterling Index-Linked Bond Fund	B27Y7W9	NETWORK RAIL IN 1.125% IL 22/11/2047	179.94	21,053,000	37,882,294.51
31/03/2024	Border to Coast Sterling Index-Linked Bond Fund	B3MYD34	UK. GILT INFL. 0.625% IL 22/11/2042	169.86	60,419,503	102,629,695.70
31/03/2024	Border to Coast Sterling Index-Linked Bond Fund	B3NBXL2	YORKSHIRE WATER 2.718% IL 30/12/2039	186.41	9,000,000	16,776,715.50
31/03/2024	Border to Coast Sterling Index-Linked Bond Fund	B4111Y0	WESTERN POWER D 2.671% IL 1/6/2043	171.56	6,455,000	11,074,198.00
31/03/2024	Border to Coast Sterling Index-Linked Bond Fund	B421J26	UK. GILT INFL. L 0.50% IL 22/03/2050	152.53	58,500,000	89,232,039.64
31/03/2024	Border to Coast Sterling Index-Linked Bond Fund	B4PTCY7	UK. INFL/L. GIL 0.375% IL 22/3/2062	125.46	101,135,442	126,881,148.12
31/03/2024	Border to Coast Sterling Index-Linked Bond Fund	B4TTPG6	DWR CYMRU FINC. 1.859% IL 31-03-48	160.33	2,000,000	3,206,698.00
31/03/2024	Border to Coast Sterling Index-Linked Bond Fund	B4XQF63	HEATHROW FNDG. 3.334% IL 09/12/2039	201.91	5,750,000	11,609,813.50
31/03/2024	Border to Coast Sterling Index-Linked Bond Fund	B73ZYW0	UK. GILT INFL. L 0.25% IL 22/03/2052	123.64	82,350,000	101,815,761.65
31/03/2024	Border to Coast Sterling Index-Linked Bond Fund	B7RNOG6	UK. GILT INFL. 0.125% IL 22/03/2044	131.25	126,900,000	166,551,466.50
31/03/2024	Border to Coast Sterling Index-Linked Bond Fund	B8F1ZX1	HIGH SPEED RAIL FIN. 1 PLC I/L 01/11/2038	147.54	7,920,000	11,685,362.04
31/03/2024	Border to Coast Sterling Index-Linked Bond Fund	B976VT9	AFFINITY WATER 1.548% IL 01/06/2045	127.68	1,750,000	2,234,330.88
31/03/2024	Border to Coast Sterling Index-Linked Bond Fund	B9B4TT5	UPP BD. 1 ISSU 2.7291% IL 31/08/2047	148.66	7,300,000	10,852,030.35
31/03/2024	Border to Coast Sterling Index-Linked Bond Fund	BD8QQ46	EAST SLOPE RESID 0.10% IL 28/2/2062	90.85	3,148,555	2,860,563.15
31/03/2024	Border to Coast Sterling Index-Linked Bond Fund	BD9MZZ7	UK. GILT INFL. 0.125% IL 22/11/2065	100.90	52,789,568	53,264,726.90
31/03/2024	Border to Coast Sterling Index-Linked Bond Fund	BDS6D78	ABERDEEN CITY CO 0.10% IL 2/28/2054	109.25	6,637,982	7,251,739.23
31/03/2024	Border to Coast Sterling Index-Linked Bond Fund	BDX8CX8	UNITED KINGDOM 0.125% IL 22/3/2068	104.15	96,100,000	100,086,277.59
31/03/2024	Border to Coast Sterling Index-Linked Bond Fund	BG106H9	UNIVERSITY OF CA 0.25% IL 27/06/2068	75.43	7,998,000	6,032,557.06
31/03/2024	Border to Coast Sterling Index-Linked Bond Fund	BGDYHF4	UK. GILT INFL. 0.125% IL 10/08/2041	119.63	26,250,000	31,403,262.16
31/03/2024	Border to Coast Sterling Index-Linked Bond Fund	BJ4XD23	NORTHERN TST. GBL. STG. CLASS E DISTRIBUTING	1.00	4,098,000	4,098,000.00
31/03/2024	Border to Coast Sterling Index-Linked Bond Fund	BJFLG79	HEATHROW FNDG. 1.382% IL 28/1/2039	131.40	3,000,000	3,942,126.00
31/03/2024	Border to Coast Sterling Index-Linked Bond Fund	BJFLG80	HEATHROW FNDG. 1.372% IL 28/1/2049	123.33	6,000,000	7,399,866.00
31/03/2024	Border to Coast Sterling Index-Linked Bond Fund	BM8Z2W6	UK. I/L GILT 0.125% IL 22/03/2073	88.09	59,250,000	52,191,290.12
31/03/2024	Border to Coast Sterling Index-Linked Bond Fund	BMF9LH9	UK. INFL/L. GIL 0.625% IL 22/03/2045	96.06	23,100,000	22,189,309.90
31/03/2024	Border to Coast Sterling Index-Linked Bond Fund	BP9DL26	UK. GILT INFL. 0.125% IL 22/03/2058	107.23	92,000,000	98,651,077.44
31/03/2024	Border to Coast Sterling Index-Linked Bond Fund	BPSNBG8	UK. INFL/L. GILT 1.25% IL 11/22/2054	103.15	9,000,000	9,283,395.10
31/03/2024	Border to Coast Sterling Index-Linked Bond Fund	BYMWG36	UK. GILT INFL. 0.125% IL 22/03/2046	119.80	135,111,600	161,863,772.46
31/03/2024	Border to Coast Sterling Index-Linked Bond Fund	BYVP4K9	UK. GILT INFL. 0.125% IL 22/11/2056	105.37	66,371,632	69,937,212.34
31/03/2024	Border to Coast Sterling Index-Linked Bond Fund	B213DV4	UK. GILT INFL. 0.125% IL 10/08/2048	109.17	68,550,000	74,834,033.07