

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2022	Border to Coast Multi-Asset Credit Fund		2819486 FIRSTENERGY 7.375% 15/11/2031	123.52	1,200,000	1,125,766.02
31/03/2022	Border to Coast Multi-Asset Credit Fund		5924161 BANGKOK BANK PCL/ 9.025% 15/03/2029	125.59	550,000	524,622.52
31/03/2022	Border to Coast Multi-Asset Credit Fund		6148788 REPUBLIC OF SOUTH 10.50% 21/12/2026	109.08	27,765,238	1,574,169.94
31/03/2022	Border to Coast Multi-Asset Credit Fund	2317935	VALE O/SEAS. 8.25% 17/01/2034	130.47	575,000	569,765.92
31/03/2022	Border to Coast Multi-Asset Credit Fund	B01WV23	BBC PACIFIC QUAY FIN. 25/07/2034	119.10	1	1.06
31/03/2022	Border to Coast Multi-Asset Credit Fund	B02RRB8	MORGAN STANLEY MORTGAGE LOAN '4 2A' VAR 25/09/2034	105.59	294	236.13
31/03/2022	Border to Coast Multi-Asset Credit Fund	B09YD36	EL SALVADOR GOV. INTL. BD. 7.65% 15/06/2035	47.56	2,000,000	722,439.44
31/03/2022	Border to Coast Multi-Asset Credit Fund	B0C6K49	TRAFFORD CENTRE FIN. STP 28/07/2035	89.00	400,000	356,000.00
31/03/2022	Border to Coast Multi-Asset Credit Fund	B0GC8T4	RAS LAFFAN LIQUEFIED NATURAL GAS IIS.838% BOND 30/09/2027	106.86	1,041,840	845,542.90
31/03/2022	Border to Coast Multi-Asset Credit Fund	B0WZHL2	CHL MORTGAGE PASS-THRU 'HYB1 2A2C' VAR 20/03/2036	96.46	2,010	1,472.30
31/03/2022	Border to Coast Multi-Asset Credit Fund	B0XNWS7	PANAMA GOV. INTL. 6.70% 26/01/2036	123.51	2,200,000	2,063,678.80
31/03/2022	Border to Coast Multi-Asset Credit Fund	B156W36	EMBARQ 7.995% 01/06/2036	96.52	2,477,000	1,815,745.30
31/03/2022	Border to Coast Multi-Asset Credit Fund	B1BKQ29	REPUBLIC OF SOUTH 10.50% 21/12/2026	109.08	521,200,000	29,549,805.06
31/03/2022	Border to Coast Multi-Asset Credit Fund	B1DRDQ1	GSAA HOME EQUITY TRUST 2006 '6 AF4' STP 25/3/2036	33.33	0	0.02
31/03/2022	Border to Coast Multi-Asset Credit Fund	B1FL5T8	MITCHELLS & BUTLERS FRN 15/12/2030	94.50	418,401	395,388.95
31/03/2022	Border to Coast Multi-Asset Credit Fund	B1G6235	NACIONAL DEL COBRE 6.15% 24/10/2036	117.86	1,300,000	1,163,659.34
31/03/2022	Border to Coast Multi-Asset Credit Fund	B1G94G1	ABU DHABI NATL. ENERGY 6.50% 27/10/2036	130.73	220,000	218,433.00
31/03/2022	Border to Coast Multi-Asset Credit Fund	B1GCCF5	MEXICAN BONOS 10.00% 20/11/2036	114.37	34,734,000	1,512,916.61
31/03/2022	Border to Coast Multi-Asset Credit Fund	B1KNGG3	CZECH REPUBLIC GOV 4.20% 04/12/2036	105.18	14,290,000	519,984.47
31/03/2022	Border to Coast Multi-Asset Credit Fund	B1QGYR3	MEXICAN BONOS 7.50% 03/06/2027	96.05	54,620,000	1,998,155.86
31/03/2022	Border to Coast Multi-Asset Credit Fund	B1TMPZ3	PERUVIAN GOV. INTL. 6.55% 14/3/2037	126.76	1,500,000	1,444,068.12
31/03/2022	Border to Coast Multi-Asset Credit Fund	B1VVDK9	MORGAN STANLEY HOME EQUITY '2 A4' FRN 25/4/2037	63.73	1,753,535	848,757.68
31/03/2022	Border to Coast Multi-Asset Credit Fund	B1W3ZL8	REPUBLIC OF SOUTH 6.25% 31/03/2036	70.43	32,203,144	1,178,856.78
31/03/2022	Border to Coast Multi-Asset Credit Fund	B1Z6ID9	MAJAPAHIT HLDG. 7.875% 29/06/2037	129.93	2,500,000	2,467,075.26
31/03/2022	Border to Coast Multi-Asset Credit Fund	B1Z7R67	DP WORLD 6.85% 02/07/2037	120.57	820,000	750,881.76
31/03/2022	Border to Coast Multi-Asset Credit Fund	B241K57	LB COMMERCIAL MORTGAGE TRUS 'C3 AJ' VAR 15/07/2044	100.00	25,156	19,105.97
31/03/2022	Border to Coast Multi-Asset Credit Fund	B294MQ6	NAKILAT 6.067% 31/12/2033	113.18	1,326,529	1,140,317.03
31/03/2022	Border to Coast Multi-Asset Credit Fund	B2B1JH5	ISHS. JPM. USD EMG. MKTS. ETF	97.81	150,000	11,143,051.20
31/03/2022	Border to Coast Multi-Asset Credit Fund	B3L6WH8	FANNIE MAE 4.00% PERP	102.09	37,100,000	28,765,865.21
31/03/2022	Border to Coast Multi-Asset Credit Fund	B3SLXR3	STRUCTURED ASSET INVESTMENT '7 M2' FRN 25/8/2035	98.44	545,396	407,771.37
31/03/2022	Border to Coast Multi-Asset Credit Fund	B3XJ8P5	PETROLEOS MEXICANO 6.50% 02/06/2041	83.13	2,200,000	1,389,008.31
31/03/2022	Border to Coast Multi-Asset Credit Fund	B3XZ347	PERUVIAN GOVERNMENT 6.95% 12/08/2031	102.65	4,980,000	1,045,088.19
31/03/2022	Border to Coast Multi-Asset Credit Fund	B3ZR761	INDONESIA TSY. BD. 7.00% 15/5/2027	104.94	41,781,000,000	2,318,499.68
31/03/2022	Border to Coast Multi-Asset Credit Fund	B434V14	JOHN LEWIS 6.125% 21/01/2025	106.52	800,000	852,160.00
31/03/2022	Border to Coast Multi-Asset Credit Fund	B44NND6	MEXICAN BONOS 8.50% 18/11/2038	101.64	108,858,400	4,213,740.43
31/03/2022	Border to Coast Multi-Asset Credit Fund	B45ZFW4	INDONESIA TSY. BD 10.50% 15/08/2030	123.49	25,284,000,000	1,651,157.51
31/03/2022	Border to Coast Multi-Asset Credit Fund	B4LT9X9	PHILIPPINE GOV. INTL. 5.50% 30/03/2026	109.59	1,000,000	832,319.96
31/03/2022	Border to Coast Multi-Asset Credit Fund	B4M50G5	LONG BEACH MORTGAGE LOAN TR '1 2A4' FRN 25/2/2036	92.25	1,174,431	822,875.08
31/03/2022	Border to Coast Multi-Asset Credit Fund	B4NPD22	INDONESIA TSY. BD 8.375% 15/09/2026	110.92	16,109,000,000	944,874.42
31/03/2022	Border to Coast Multi-Asset Credit Fund	B4S9DK7	PARK PLACE SECURITIES INC 'WHQ4 M2' FRN 25/9/2035	98.92	796,770	598,622.31
31/03/2022	Border to Coast Multi-Asset Credit Fund	B4TL852	BRAZILIAN GOV. IN 5.625% 07/01/2041	97.10	4,500,000	3,318,512.52
31/03/2022	Border to Coast Multi-Asset Credit Fund	B4YZG44	BRASKEM AMERICA F 7.125% 22/07/2041	110.20	455,000	380,838.05
31/03/2022	Border to Coast Multi-Asset Credit Fund	B512BZ1	COLOMBIA GOV. INT 6.125% 18/01/2041	97.33	2,200,000	1,626,218.63
31/03/2022	Border to Coast Multi-Asset Credit Fund	B51BJM1	MS. HOME EQTY. LOAN TST. 200 '2 A3' FRN 25/4/2037	63.14	3,863,433	1,852,685.33
31/03/2022	Border to Coast Multi-Asset Credit Fund	B5204T9	INDONESIA TSY. BD. 9.50% 15/7/2031	117.91	4,121,000,000	256,950.34
31/03/2022	Border to Coast Multi-Asset Credit Fund	B52FJL1	AMERICAN MUNICIPA 8.084% 15/2/2050	165.89	600,000	755,961.64
31/03/2022	Border to Coast Multi-Asset Credit Fund	B53G593	BANC OF AMERICA MORTGAGE 20 'A 2A2' VAR 25/02/2034	101.93	119	92.18
31/03/2022	Border to Coast Multi-Asset Credit Fund	B555B67	HUNGARY GOV. BD. 6.75% 22/10/2028	102.50	263,520,000	621,561.46
31/03/2022	Border to Coast Multi-Asset Credit Fund	B58CQJ3	APACHE 5.10% 1/9/2040	100.95	348,000	266,814.07
31/03/2022	Border to Coast Multi-Asset Credit Fund	B55WD25	SINOCHEM O/SEAS. C 6.30% 12/11/2040	118.20	1,000,000	897,698.45
31/03/2022	Border to Coast Multi-Asset Credit Fund	B5T1439	ALTERNATIVE LOAN TRUST '22 2A16' 6.50% 25/9/2037	53.51	930,036	377,951.84
31/03/2022	Border to Coast Multi-Asset Credit Fund	B5VQMN8	COMISION FED. DE E 5.75% 14/02/2042	95.13	2,000,000	1,444,970.03
31/03/2022	Border to Coast Multi-Asset Credit Fund	B5VV9G5	REPUBLIC OF SOUTH 6.50% 28/02/2041	67.02	36,121,148	1,258,168.04
31/03/2022	Border to Coast Multi-Asset Credit Fund	B669JY9	MUNICIPAL ELECTRIC AUTHORITY OF GEORGIA 6.65501/04/2057	135.69	400,000	412,214.41
31/03/2022	Border to Coast Multi-Asset Credit Fund	B66LWY6	VNESHECONOMBANK 6.80% 22/11/2025	12.50	1,150,000	109,178.59
31/03/2022	Border to Coast Multi-Asset Credit Fund	B67R414	LEHMAN MORTGAGE TRUST 200 '2 2A5' 5.50% 25/12/2035	76.32	525	304.58
31/03/2022	Border to Coast Multi-Asset Credit Fund	B6TC406	MEXICAN BONOS 7.75% 29/05/2031	96.42	28,430,800	1,044,083.23
31/03/2022	Border to Coast Multi-Asset Credit Fund	B6W1TQ1	ALTERNATIVE LOAN TRUST '28CB 3A1' 6.00% 25/01/2035	98.71	2,621	1,964.63
31/03/2022	Border to Coast Multi-Asset Credit Fund	B6W43X5	INDONESIA TSY. BD. 8.25% 15/6/2032	109.88	2,645,000,000	153,686.06
31/03/2022	Border to Coast Multi-Asset Credit Fund	B6XYGZ7	URUGUAY GOV. IN 4.375% IL 15/12/2028	273.46	4,873,901	246,599.84
31/03/2022	Border to Coast Multi-Asset Credit Fund	B754890	THAILAND GOV. 3.775% 25/06/2032	111.58	195,031,000	4,970,936.23
31/03/2022	Border to Coast Multi-Asset Credit Fund	B76M8W6	LEBANON GOV. INTL. 6.75% 29/11/2027	12.08	3,500,000	320,985.04
31/03/2022	Border to Coast Multi-Asset Credit Fund	B76MX65	PERTAMINA PERSERO 6.00% 03/05/2042	111.28	770,000	650,785.62

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31/03/2022	Border to Coast Multi-Asset Credit Fund	B76P9J9	MEXICO GOV. INTL. 4.75% 08/03/2044		98.69	2,500,000	1,873,912.75
31/03/2022	Border to Coast Multi-Asset Credit Fund	B774Y01	REPUBLIC OF PHILIP 5.00% 13/01/2037		112.32	1,000,000	853,085.99
31/03/2022	Border to Coast Multi-Asset Credit Fund	B784DX6	ENA NORTE TST. 4.95% 25/04/2023		101.86	506,823	392,110.41
31/03/2022	Border to Coast Multi-Asset Credit Fund	B7D6348	MORGAN STANLEY MORTGAGE LOAN '9 1A' VAR 25/11/2034		104.20	266	210.67
31/03/2022	Border to Coast Multi-Asset Credit Fund	B7M1R08	ROMANIA GOV. BD. 5.80% 26/07/2027		99.43	15,150,000	2,575,886.88
31/03/2022	Border to Coast Multi-Asset Credit Fund	B7M69B8	CITIGROUP MORTGAGE LOAN T '9 2A2' 5.50% 25/11/2035		87.90	220	146.93
31/03/2022	Border to Coast Multi-Asset Credit Fund	B7MHS36	FANNIE MAE 4.50% PERP		103.66	5,800,000	4,566,180.71
31/03/2022	Border to Coast Multi-Asset Credit Fund	B7PGCP0	MASTR ALTERNATIVE LOAN TR '3 1A1' 5.50% 25/04/2035		96.40	26	18.90
31/03/2022	Border to Coast Multi-Asset Credit Fund	B7V21L1	MEXICAN BONOS 7.75% 13/11/2042		93.29	33,460,000	1,188,784.97
31/03/2022	Border to Coast Multi-Asset Credit Fund	B7WLR31	VNESHECONOMBANK V 4.032% 21/02/2023		12.50	1,500,000	158,448.99
31/03/2022	Border to Coast Multi-Asset Credit Fund	B7XV3F4	ALTERNATIVE LOAN TRUST '4CB 1A5' 5.75% 25/04/2037		96.61	16,087	11,804.33
31/03/2022	Border to Coast Multi-Asset Credit Fund	B7ZRLT0	ALTERNATIVE LOAN TRUST '28CB 2A4' 5.75% 25/01/2035		98.05	1,561	1,162.88
31/03/2022	Border to Coast Multi-Asset Credit Fund	B80VXH6	ROYAL CARIBBEAN CR 5.25% 15/11/2022		101.51	645,000	497,276.75
31/03/2022	Border to Coast Multi-Asset Credit Fund	B80YC12	MASTR ALT. LOAN TST. 2005 'S 3A1' 5.75% 25/08/2035		66.64	377	190.73
31/03/2022	Border to Coast Multi-Asset Credit Fund	B80ZLS5	ALTERNATIVE LOAN TRUST '24CB 1A1' 6.00% 25/11/2034		101.12	383	294.00
31/03/2022	Border to Coast Multi-Asset Credit Fund	B81YDK7	NACIONAL DEL COBRE DE CHILE 4.25% 17/07/2042		97.28	3,000,000	2,216,576.67
31/03/2022	Border to Coast Multi-Asset Credit Fund	B827YW4	POLAND GOV. INTL. 3.00% 17/03/2023		100.64	1,500,000	1,146,582.49
31/03/2022	Border to Coast Multi-Asset Credit Fund	B82VW00	VNESHECONOMBANK V 6.025% 05/07/2022		10.00	1,500,000	113,925.48
31/03/2022	Border to Coast Multi-Asset Credit Fund	B894X65	INDONESIA TSY. BD 5.625% 15/05/2023		102.25	10,755,000,000	581,520.20
31/03/2022	Border to Coast Multi-Asset Credit Fund	B8C2W58	SENSATA TECHS. 4.875% 15/10/2023		103.12	1,100,000	861,528.02
31/03/2022	Border to Coast Multi-Asset Credit Fund	B8CLGQ4	COLOMBIAN TES 6.00% 28/04/2028		84.50	61,232,900,000	10,469,500.69
31/03/2022	Border to Coast Multi-Asset Credit Fund	B8FPM87	BARCLAYS BANK 7.625% 21/11/2022		102.53	900,000	700,874.06
31/03/2022	Border to Coast Multi-Asset Credit Fund	B8FTG6W1	CHL MORTGAGE PASS-THROUGH '16 A1' 6.50% 25/10/2037		61.38	2,724	1,269.99
31/03/2022	Border to Coast Multi-Asset Credit Fund	B8GQZ7	MOROCCO GOV. INTL. 5.50% 11/12/2042		98.50	1,100,000	822,938.43
31/03/2022	Border to Coast Multi-Asset Credit Fund	B8HLLX1	NEWFIELD EXPLORAT 5.625% 01/07/2024		105.20	2,818,000	2,251,472.17
31/03/2022	Border to Coast Multi-Asset Credit Fund	B8HNV13	DISH DBS 5.875% 15/07/2022		100.62	1,120,000	855,951.60
31/03/2022	Border to Coast Multi-Asset Credit Fund	B8J4LM7	GAZPROM 4.95% 19/07/2022		67.50	300,000	153,799.40
31/03/2022	Border to Coast Multi-Asset Credit Fund	B8KPK77	ZAMBIA GOV. INTL. 5.375% 20/9/2022		69.30	1,000,000	526,328.12
31/03/2022	Border to Coast Multi-Asset Credit Fund	B8L1320	ALTERNATIVE LOAN TRUST '21CB A17' 6.00% 25/06/2035		93.09	1,165	823.90
31/03/2022	Border to Coast Multi-Asset Credit Fund	B8L6G37	KAZAKHSTAN TEMIR ZHOLY FIN. 6.95% 10/07/2042		104.50	320,000	253,977.87
31/03/2022	Border to Coast Multi-Asset Credit Fund	B8M1X89	SOUNDVIEW HOME LOAN TRUST 'OPT3 M1' FRN 25/6/2036		98.89	1,680,405	1,262,153.80
31/03/2022	Border to Coast Multi-Asset Credit Fund	B8NXVG4	AIR CANADA 2013-1 4.125% 15/05/2025		97.28	1,113,202	822,482.77
31/03/2022	Border to Coast Multi-Asset Credit Fund	B8S1C48	REPUBLIC OF SOUTH 8.75% 28/02/2048		84.12	115,827,230	5,063,947.60
31/03/2022	Border to Coast Multi-Asset Credit Fund	B8T2W21	SASOL FINC. INTL. 4.50% 14/11/2022		100.29	1,000,000	761,720.95
31/03/2022	Border to Coast Multi-Asset Credit Fund	B8W6HW2	TRANSMANTARO 4.375% DUE 07/05/2023		101.62	1,240,000	957,040.87
31/03/2022	Border to Coast Multi-Asset Credit Fund	B906X90	CZECH REPUBLIC GOV 2.50% 25/08/2028		92.46	11,770,000	376,525.82
31/03/2022	Border to Coast Multi-Asset Credit Fund	B92M6K8	EL SALVADOR GOV. 5.875% 30/01/2025		56.12	750,000	319,674.90
31/03/2022	Border to Coast Multi-Asset Credit Fund	B92N2M5	URUGUAY GOV. INTL. 4.125% 20/11/2045		109.03	3,200,000	2,649,973.50
31/03/2022	Border to Coast Multi-Asset Credit Fund	B92T2C3	MEXICO GENERADORA 5.50% 06/12/2032		98.95	526,954	396,032.61
31/03/2022	Border to Coast Multi-Asset Credit Fund	B92X2L4	MARKS & SPENCER 4.75% 12/06/2025		104.49	1,400,000	1,462,916.00
31/03/2022	Border to Coast Multi-Asset Credit Fund	B949B13	BANCO DO BRASIL SA/F2V PERP		95.34	1,700,000	1,230,923.04
31/03/2022	Border to Coast Multi-Asset Credit Fund	B96G6D9	REPUBLIC OF SOUTH 7.00% 28/02/2031		83.44	25,273,812	1,096,099.88
31/03/2022	Border to Coast Multi-Asset Credit Fund	B96WG15	INSTITUTO COSTARR 6.375% 15/05/2043		83.29	1,000,000	632,609.20
31/03/2022	Border to Coast Multi-Asset Credit Fund	B973383	CHINA RAILWAY RES. HUITUNG 3.85% 05/02/2023		100.71	1,500,000	1,147,375.67
31/03/2022	Border to Coast Multi-Asset Credit Fund	B9793B4	CRCC YUXIANG 3.50% 16/05/2023		100.47	1,490,000	1,136,932.85
31/03/2022	Border to Coast Multi-Asset Credit Fund	B97PWJ3	BRAZIL MINAS SPE 5.333% 15/02/2028		101.46	120,000	92,471.03
31/03/2022	Border to Coast Multi-Asset Credit Fund	B99BSV3	PERTAMINA PERSERO 4.30% 20/05/2023		101.52	1,500,000	1,156,603.84
31/03/2022	Border to Coast Multi-Asset Credit Fund	B99MNF3	EMIRATE OF DUBAI GOV. INTL. BONDS 5.25% 30/01/2043		103.75	4,000,000	3,151,938.28
31/03/2022	Border to Coast Multi-Asset Credit Fund	B9N6L59	GAS NATURAL DE LI 4.375% 01/04/2023		101.80	1,000,000	773,162.87
31/03/2022	Border to Coast Multi-Asset Credit Fund	B9WGB72	DISH DBS 5.00% 15/03/2023		100.48	1,506,000	1,149,324.99
31/03/2022	Border to Coast Multi-Asset Credit Fund	BBM4RP0	MALAYSIA GOV. BD. 3.733% 15/06/2028		99.71	80,956,000	14,580,763.51
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNNNTW7	BEAR STEARNS ARM TRUST 2007 '3 1A1' VAR 25/5/2047		100.00	0	0.01
31/03/2022	Border to Coast Multi-Asset Credit Fund	BCCWFC4	CONT. RES. 4.50% 15/04/2023		101.36	1,134,000	872,998.60
31/03/2022	Border to Coast Multi-Asset Credit Fund	BCSMS96	ESKOM HLDGS. SOC 6.75% 6/8/2023		98.80	2,000,000	1,500,717.56
31/03/2022	Border to Coast Multi-Asset Credit Fund	BCV7LV1	INDONESIA TSY. BD 8.375% 15/3/2034		109.80	29,755,000,000	1,727,627.05
31/03/2022	Border to Coast Multi-Asset Credit Fund	BCVYH69	FORD MOTOR CREDIT 4.375% 06/08/2023		101.02	6,083,000	4,667,228.76
31/03/2022	Border to Coast Multi-Asset Credit Fund	BD06592	PARAGUAY GOV. INTL. 5.60% 13/03/2048		103.00	800,000	625,830.64
31/03/2022	Border to Coast Multi-Asset Credit Fund	BD076V4	FORD MOTOR CREDIT 3.096% 4/5/2023		100.00	500,000	379,751.60
31/03/2022	Border to Coast Multi-Asset Credit Fund	BD08BH6	EXPORT-IMPORT BAN 3.375% 05/08/2026		97.96	500,000	372,011.98
31/03/2022	Border to Coast Multi-Asset Credit Fund	BD096R6	SUZANO AUSTRIA 7.00% 16/03/2047		112.33	385,000	328,474.43
31/03/2022	Border to Coast Multi-Asset Credit Fund	BD0BN15	MARLETTE FUNDING TRUST 201 '2A C' 4.37% 17/07/2028		99.98	9,846	7,476.43
31/03/2022	Border to Coast Multi-Asset Credit Fund	BD1MLD5	COMETA ENERGIA 6.375% 24/04/203504/2035 USD		101.19	818,090	628,729.73
31/03/2022	Border to Coast Multi-Asset Credit Fund	BD1XH41	ST MARYS CEMENT CA 5.75% 28/01/2027		106.25	280,000	225,952.20

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31/03/2022	Border to Coast Multi-Asset Credit Fund	BD216F8	PERU LNG SRL 5.375% 22/03/2030		88.69 2,130,000	1,434,750.95
31/03/2022	Border to Coast Multi-Asset Credit Fund	BD25JH3	FORD MOTOR CREDIT FRN 01/12/2024		96.22 2,300,000	1,870,122.68
31/03/2022	Border to Coast Multi-Asset Credit Fund	BD26NT6	IVORY COAST GOV. 6.625% 22/03/2048		87.63 2,800,000	2,073,575.48
31/03/2022	Border to Coast Multi-Asset Credit Fund	BD28TD7	POST HLDGS. 5.625% 15/01/2028		98.32 2,570,000	1,919,111.39
31/03/2022	Border to Coast Multi-Asset Credit Fund	BD22ZQ4	IHO VERWALTUNGS 3.75% 15/09/2026		97.24 3,200,000	2,629,560.22
31/03/2022	Border to Coast Multi-Asset Credit Fund	BD31G91	KRAFT HEINZ FOODS 3.00% 01/06/2026		98.77 3,850,000	2,888,164.91
31/03/2022	Border to Coast Multi-Asset Credit Fund	BD31H09	EGYPT GOV. INTL. B 8.50% 31/01/2047		85.54 1,000,000	649,709.42
31/03/2022	Border to Coast Multi-Asset Credit Fund	BD31HH6	EGYPT GOV. INTL. B 7.50% 31/01/2027		98.80 1,000,000	750,414.23
31/03/2022	Border to Coast Multi-Asset Credit Fund	BD31HK9	VEDANTA RES. 6.375% 30/07/2022		97.35 720,000	532,372.86
31/03/2022	Border to Coast Multi-Asset Credit Fund	BD35RT0	IVORY COAST GOV. I 5.25% 22/03/2030		92.68 5,100,000	3,994,161.76
31/03/2022	Border to Coast Multi-Asset Credit Fund	BD35XL4	KAZTRANSYGAS 4.375% 9/26/2027		90.56 2,000,000	1,375,612.20
31/03/2022	Border to Coast Multi-Asset Credit Fund	BD3N0C8	TURKEY GOV. INTL. 5.75% 11/05/2047		74.99 1,900,000	1,082,156.41
31/03/2022	Border to Coast Multi-Asset Credit Fund	BD3N0V7	SRI LANKA GOV. INT. 6.20% 11/05/2027		47.50 3,000,000	1,082,292.06
31/03/2022	Border to Coast Multi-Asset Credit Fund	BD3NBC5	PETROLEOS MEXICANO 6.75% 21/09/2047		81.47 4,310,000	2,666,952.35
31/03/2022	Border to Coast Multi-Asset Credit Fund	BD3RHT6	ABJA INV. PTE 5.45% 24-JAN-28		103.69 200,000	157,507.96
31/03/2022	Border to Coast Multi-Asset Credit Fund	BD3RMZ7	PETROLEOS MEXICANO 4.75% 26/02/2029		92.89 2,400,000	1,883,844.36
31/03/2022	Border to Coast Multi-Asset Credit Fund	BD42V77	PENN NATIONAL GAM 5.625% 15/01/2027USD20000 'REGS'		99.29 384,000	289,568.31
31/03/2022	Border to Coast Multi-Asset Credit Fund	BD446H7	COLOMBIAN TES 7.00% 30/06/2032		82.66 5,485,000,000	917,383.66
31/03/2022	Border to Coast Multi-Asset Credit Fund	BD4DR48	THAILAND GOV. BD. 3.40% 17/06/2036		103.89 99,527,000	2,361,746.87
31/03/2022	Border to Coast Multi-Asset Credit Fund	BD4H773	GAZPROM VIA GAZ CA 4.25% 06/04/2024		44.50 1,700,000	756,500.00
31/03/2022	Border to Coast Multi-Asset Credit Fund	BD57DN0	HUARONG FINANCE 2017 FRN 03/07/2023USD200000 '015'REGS		97.88 260,000	193,274.58
31/03/2022	Border to Coast Multi-Asset Credit Fund	BD605B1	MTN MAURITILUS INV. 6.50% 13/10/2026		105.57 1,600,000	1,282,831.28
31/03/2022	Border to Coast Multi-Asset Credit Fund	BD6C8G2	C-BASS 2006-CB6 TRUST 'CB6 A24' FRN 25/7/2036		97.30 500,000	369,485.70
31/03/2022	Border to Coast Multi-Asset Credit Fund	BD6CZV6	CWABS ASSET-BACKED CERTIFIC '13 1A' FRN 25/10/2047		97.46 465,613	344,669.41
31/03/2022	Border to Coast Multi-Asset Credit Fund	BD6K3M7	TURKEY GOV. BD. 11.00% 24/02/2027		62.44 21,494,986	694,936.79
31/03/2022	Border to Coast Multi-Asset Credit Fund	BD838X0	KAZMUNAYGAS NATL. 5.75% 19/04/2047		88.98 1,500,000	1,013,733.98
31/03/2022	Border to Coast Multi-Asset Credit Fund	BD8Q3P6	GLOBALWORTH REAL 2.875% 20/06/2022		100.27 1,000,000	847,338.70
31/03/2022	Border to Coast Multi-Asset Credit Fund	BD8Y555	TEVA PHARM. FIN. N 4.50% 01/03/2025		101.04 1,200,000	1,024,619.87
31/03/2022	Border to Coast Multi-Asset Credit Fund	BD8Z2D0	ADLER REAL ESTATE 1.875% 27/04/2023		95.14 400,000	321,603.27
31/03/2022	Border to Coast Multi-Asset Credit Fund	BD93Q79	IRAQ INTL. BD. 6.752% 09/03/2023		100.85 1,425,000	1,091,437.43
31/03/2022	Border to Coast Multi-Asset Credit Fund	BD95WQ6	REPUBLIC OF AZERB 5.125% 1/9/2029		102.95 812,000	634,906.49
31/03/2022	Border to Coast Multi-Asset Credit Fund	BD9FV69	CSC HLDGS. 5.50% 15/04/2027		99.31 3,041,000	2,293,631.82
31/03/2022	Border to Coast Multi-Asset Credit Fund	BD9H3M5	THAILAND GOV. BD. 3.60% 17-JUN-67		101.29 10,480,000	242,479.96
31/03/2022	Border to Coast Multi-Asset Credit Fund	BD9MPV3	GLOBALWORTH REAL E 3.00% 29/03/2025		101.57 4,700,000	4,034,007.56
31/03/2022	Border to Coast Multi-Asset Credit Fund	BDBFN16	OCCIDENTAL PETROLE 4.40% 15/04/2046		95.19 1,560,000	1,127,846.76
31/03/2022	Border to Coast Multi-Asset Credit Fund	BDBFN27	OCCIDENTAL PETROLE 3.40% 15/04/2026		99.54 2,872,000	2,171,270.15
31/03/2022	Border to Coast Multi-Asset Credit Fund	BDC4MM6	KWG PROP. HLDG. 6.00% 15/09/2022		60.00 400,000	182,280.77
31/03/2022	Border to Coast Multi-Asset Credit Fund	BDCRD11	TURKEY GOV. INTL. 4.875% 09/10/2026		90.45 3,900,000	2,679,301.03
31/03/2022	Border to Coast Multi-Asset Credit Fund	BDCSFD0	ADIENT GBL. HLDGS 4.875% 15/08/2026		95.35 1,903,000	1,378,061.49
31/03/2022	Border to Coast Multi-Asset Credit Fund	BDCSFH4	ADIENT GBL. HLDGS. 3.50% 15/08/2024		98.41 5,829,000	4,847,737.90
31/03/2022	Border to Coast Multi-Asset Credit Fund	BDCX9T9	AKBANK TAS F2V 27/04/2028		97.96 1,850,000	1,376,452.40
31/03/2022	Border to Coast Multi-Asset Credit Fund	BDD89F9	CREDIT SUISSE GRP. CREDIT SUISSE GRP. F2V PERP		101.78 8,200,000	6,338,471.93
31/03/2022	Border to Coast Multi-Asset Credit Fund	BDDMN93	HCA 5.625% 01/09/2028		108.27 2,049,000	1,684,976.09
31/03/2022	Border to Coast Multi-Asset Credit Fund	BDDX846	TURKIYE IS BANKASI F2V 29/6/2028		98.54 1,150,000	860,676.62
31/03/2022	Border to Coast Multi-Asset Credit Fund	BDDXT10	AMERICAN AIRLINES 3.65% 15/02/2029		97.12 454,500	335,261.86
31/03/2022	Border to Coast Multi-Asset Credit Fund	BDFB3Y3	MINEJESA CAP. 4.625% 10/08/2030		95.25 1,030,000	745,129.60
31/03/2022	Border to Coast Multi-Asset Credit Fund	BDFB4B7	MINEJESA CAPITAL 5.625% 10/08/2037		91.27 470,000	325,797.97
31/03/2022	Border to Coast Multi-Asset Credit Fund	BDFD6F1	GROSVENOR PLACE CLO 2015- '1X A1AR' FRN 30/10/2029		99.79 4,261,423	3,593,699.73
31/03/2022	Border to Coast Multi-Asset Credit Fund	BDFM7X3	INDONESIA TSY. BD 8.375% 15/03/2024		107.52 2,025,000,000	115,141.00
31/03/2022	Border to Coast Multi-Asset Credit Fund	BDFT8M0	SAUDI GOV. INTL. B 4.50% 26/10/2046		105.49 6,200,000	4,967,208.80
31/03/2022	Border to Coast Multi-Asset Credit Fund	BDFXGP1	TOLL BROS. FIN. 4.875% 15/3/2027		103.44 1,000,000	785,597.38
31/03/2022	Border to Coast Multi-Asset Credit Fund	BDFYV85	INTESA SANPAOLO 5.71% 15/01/2026		102.28 900,000	699,159.79
31/03/2022	Border to Coast Multi-Asset Credit Fund	BDG06C8	DCP MIDSTREAM OPE 5.375% 15/7/2025		103.25 2,451,000	1,922,061.08
31/03/2022	Border to Coast Multi-Asset Credit Fund	BDG75H7	XEROX STP 15/03/2023		100.55 3,036,000	2,318,580.02
31/03/2022	Border to Coast Multi-Asset Credit Fund	BDLG6Z4	SOUTH AFRICA GOV. 5.00% 12/10/2046		83.15 1,700,000	1,073,646.10
31/03/2022	Border to Coast Multi-Asset Credit Fund	BGGP106	TURKEY GOV. BD. 10.60% 11/02/2026		67.10 5,184,530	180,134.97
31/03/2022	Border to Coast Multi-Asset Credit Fund	BGGSYG2	UTD. RENTALS NORT 4.875% 15/01/2028		101.69 3,690,000	2,849,930.19
31/03/2022	Border to Coast Multi-Asset Credit Fund	BDDGT2N8	EGYPT GOV. INTL. 5.625% 16/4/2030		84.89 3,000,000	2,152,117.51
31/03/2022	Border to Coast Multi-Asset Credit Fund	BDH4834	URUGUAY GOV. INTL. 8.50% 15/03/2028		98.15 65,455,000	1,188,637.91
31/03/2022	Border to Coast Multi-Asset Credit Fund	BDH80C8	SANTANDER UK GROUP HOLDINGS PLC H F2V PERP		103.48 2,500,000	2,587,015.00
31/03/2022	Border to Coast Multi-Asset Credit Fund	BDHC311	RANGE RES. 4.875% 15/5/2025		101.39 646,000	497,442.27
31/03/2022	Border to Coast Multi-Asset Credit Fund	BDHDCF1	REPUBLIC OF POLAND 2.50% 25/07/2027		86.84 6,463,000	1,022,843.09
31/03/2022	Border to Coast Multi-Asset Credit Fund	BDHTRW1	FLEX ACQUISITION 6.875% 15/01/2025		100.42 2,304,000	1,757,303.55

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2022	Border to Coast Multi-Asset Credit Fund	BDRYRW6	PETROLEOS MEXICANO 3.75% 16/11/2025	92.62	1,800,000	1,667,107.80
31/03/2022	Border to Coast Multi-Asset Credit Fund	BDSHY67	LA FINANCIERE ATAL 4.00% 15/05/2024	90.99	5,445,000	4,186,992.41
31/03/2022	Border to Coast Multi-Asset Credit Fund	BDT6RH5	SUGARHOUSE HSP GA 5.875% 15/05/2025	98.62	1,930,000	1,445,634.56
31/03/2022	Border to Coast Multi-Asset Credit Fund	BDT6YY1	PHOENIX LEAD PHOENIX LEAD 4.85% PERP'REGS'	93.58	440,000	312,737.21
31/03/2022	Border to Coast Multi-Asset Credit Fund	BDTKD24	AMERIGAS PARTNERS 5.50% 20/05/2025	100.19	1,773,000	1,349,137.52
31/03/2022	Border to Coast Multi-Asset Credit Fund	BDTMS47	SPRINGLEAF FIN. 7.125% 15/03/2026	107.00	1,631,000	1,325,486.98
31/03/2022	Border to Coast Multi-Asset Credit Fund	BDVOK98	ECOPETROL S A NT 7.375% 18/09/2043	101.14	1,000,000	768,157.74
31/03/2022	Border to Coast Multi-Asset Credit Fund	BDZ79F4	STANDARD INDS. NJ 4.75% 15/1/2028	95.80	4,872,000	3,544,961.01
31/03/2022	Border to Coast Multi-Asset Credit Fund	BDZCRY4	INDONESIA TSY. BD. 9.00% 15-03-2029	112.84	26,967,000,000	1,609,159.63
31/03/2022	Border to Coast Multi-Asset Credit Fund	BDZRRN4	CBB INTL. SUKUK 6 5.25% 20/03/2025	103.65	3,000,000	2,361,716.21
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF01Z24	BARCLAYS BARCLAYS F2V PERP	102.88	3,700,000	3,806,449.00
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF04KP1	OMAN GOV. INTL. BD 6.50% 08/03/2047	98.28	2,000,000	1,492,888.60
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF04YK4	OMAN GOV. INTL. B 5.375% 08/03/2027	102.96	4,000,000	3,127,798.23
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF0LZ71	NUSTAR LOGISTICS 5.625% 28/04/2027	98.06	2,200,000	1,638,407.90
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF0PCY7	COMISION FED. DE E 8.18% 23/12/2027	89.61	16,771,400	572,385.49
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF0Q1R6	ING GROEP ING GROEP F2V PERP	103.88	2,000,000	1,577,974.23
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF0YND0	FREEDOM MORTGAGE 8.25% 15/04/2025	99.85	3,200,000	2,426,740.32
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF16186	MALAYSIA GOV. BD. 4.642% 7/11/2033	104.02	3,085,000	579,643.73
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF19226	ACWA POWER MGT. & 5.95% 15/12/2039	106.65	798,480	646,764.79
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF19CF9	CONT. RES. 4.375% 15/01/2028	101.53	1,200,000	925,366.55
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF1GN80	TORO EUROPEAN CLO 5 DAC 'SX A' FRN 15/10/203030 EUR100000'A'A'REGS	99.37	9,000,000	7,557,555.35
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF1T8Q2	CZECH REPUBLIC GOV 0.25% 10/02/2027	83.27	40,110,000	1,155,475.58
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF226G6	UKRAINE GOV. INTL 7.375% 25/09/2032	42.45	500,000	161,202.66
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF243X8	REPUBLIC OF AZERBA 3.50% 01/09/2032	93.54	1,000,000	710,416.66
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF282P4	ONEMAIN FIN. 6.875% 15/03/2025	105.26	5,380,000	4,301,057.51
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF2BL02	BANCO MERC DEL NORTE SA GR CAY BANCO MERC DL F2V	100.66	990,000	756,874.52
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF2BL57	BANCO MERCANTIL DEL NORTE SA/GRAND CAYMAN F2V PERP	100.20	1,580,000	1,202,415.09
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF2FTH7	DOMINICAN REPUBLIC 6.50% 15/02/2048	95.25	4,300,000	3,110,767.89
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF2FTM2	DOMINICAN REPUBLIC 6.50% 15/2/2048	95.25	1,400,000	1,012,808.15
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF2JLN9	BANCO DO BRASIL S 4.625% 15/01/2025	101.82	900,000	696,024.30
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF2RB55	REPUBLIC OF NIGERI 6.50% 28/11/2027	95.37	3,000,000	2,173,014.61
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF2RBB1	NIGERIA GOV. INTL 7.625% 11/28/2047	83.50	1,800,000	1,141,574.32
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF2RBD3	BOMBARDIER 7.50% 1/12/2024	103.42	640,000	502,706.05
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF2TZL5	CORESTATE CAP. HL 1.375% 28/11/2022	86.29	1,500,000	1,093,800.82
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF2WGB1	VEDANTA RES. 6.125% 09/08/2024	87.63	1,595,000	1,061,495.91
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF2XXP7	NIGERIA GOV. INTL 7.143% 23/02/2030	94.51	1,100,000	789,545.35
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF347C4	ARDAGH PACKAGING F 4.75% 15/07/2027	91.57	555,000	508,212.02
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF3WL04	CK HUTCHISON CAP. SECS. 17 F2V PERP	99.70	580,000	439,183.00
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF47PX9	INDONESIA TSY. BD. 7.50% 15/05/2038	102.45	20,050,000,000	1,086,282.70
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF4J3Z3	FREDDIE MAC STRUCTD. AGEN 'HQA1 M2' FRN 25/09/2030	100.18	787,071	598,829.11
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF4LBL1	ROMANIAN GOV. INT 5.125% 15/06/2048	104.11	1,500,000	1,186,098.68
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF4LY56	BRAZIL NOTAS DO T 10.00% 01/01/2029	959.07	1,707,300	2,617,074.99
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF4Y9X8	INDONESIA TSY. BD. 8.25% 15/05/2029	109.05	21,131,000,000	1,218,533.07
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF53JC3	CERRO DEL AGUILA 4.125% 16/8/2027	100.24	295,000	224,584.45
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF55HG9	ATRIUM EURP. REAL 3.00% 11-SEP-25	98.73	2,300,000	1,919,014.96
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF55L89	JAMES HARDIE INTE 3.625% 01/10/2026	101.30	500,000	428,004.51
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF57XM3	FREEDOM MORTGAGE 8.125% 15/11/2024	99.73	3,200,000	2,423,957.50
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF5B529	TURKCELL ILETISIM 5.80% 11/04/2028	90.76	420,000	289,522.92
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF5K474	TURKEY GOV. BD. 10.50% 11/08/2027	59.95	3,712,035	115,230.48
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF5MKP0	TEVA PHARM. FIN. N 6.75% 01/03/2028	105.04	4,770,000	3,805,384.68
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF5MV91	L BRANDS 5.25% 01/02/2028	100.79	3,227,000	2,470,389.36
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF5Q245	C&W SNR. FINC. DE 6.875% 15/09/2027	99.43	850,000	641,872.10
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF7PK57	AMERICAN AIRLINES 3.35% 15/10/2029	96.10	405,286	295,822.65
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF8F6P8	BRASKEM NETHERLAND 4.50% 10/01/2028	98.83	490,000	367,817.22
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF8H9M2	PETROLEOS MEXICANO 7.19% 12/09/2024	94.10	31,244,900	1,119,814.72
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF85LX8	BAHRAIN GOV. INTL 6.75% 20/09/2029	105.66	4,000,000	3,209,994.70
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF85ML3	MEXICO CITY AIRPOR 5.50% 31/07/2047	88.30	885,000	593,541.10
31/03/2022	Border to Coast Multi-Asset Credit Fund	BF8CDDJ8	HUNT OIL OF PERU 6.375% 01/06/202801/06/2028 USD200000'REGS	100.36	895,730	682,724.90
31/03/2022	Border to Coast Multi-Asset Credit Fund	BFD1DK5	NTPC LTD 4.50% 19/03/2028	99.95	200,000	151,826.50
31/03/2022	Border to Coast Multi-Asset Credit Fund	BFD1Y46	ALTICE FRANCE SA/ 5.875% 1/2/2027	102.55	3,201,000	2,774,073.74
31/03/2022	Border to Coast Multi-Asset Credit Fund	BFD2RL7	FORTRESS TRANSPORT 6.50% 01/10/2025	99.40	2,900,000	2,189,299.87
31/03/2022	Border to Coast Multi-Asset Credit Fund	BFD9P70	PAKISTAN GOV. INT 6.875% 05/12/2027	79.33	1,500,000	903,713.87
31/03/2022	Border to Coast Multi-Asset Credit Fund	BFDTGL1	REPUBLIC OF SOUTH 8.50% 31/01/2037	85.35	29,820,251	1,322,800.84

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2022	Border to Coast Multi-Asset Credit Fund	BFFKN00	VIVAT VIVAT F2V PERP	106.76	500,000	451,095.81
31/03/2022	Border to Coast Multi-Asset Credit Fund	BFFY3R9	HUARONG FINANCE 2017 FRN 07/11/2022USD165000'012'REGS	99.38	200,000	150,951.26
31/03/2022	Border to Coast Multi-Asset Credit Fund	BFFZH51	SYNGENTA FIN. 5.182% 24/04/2028	103.45	1,100,000	864,261.86
31/03/2022	Border to Coast Multi-Asset Credit Fund	BFFZH77	SYNGENTA FIN. 4.441% 24/04/2023	101.39	900,000	693,026.48
31/03/2022	Border to Coast Multi-Asset Credit Fund	BFFZJ30	SYNGENTA FINANC.NV 4.892% 4.892% 24/04/2025	101.86	4,400,000	3,404,078.58
31/03/2022	Border to Coast Multi-Asset Credit Fund	BFM4532	HUNGARY GOVERNMENT 3.00% 27/10/2038	69.45	121,210,000	193,694.64
31/03/2022	Border to Coast Multi-Asset Credit Fund	BFMTX88	PINNACLE BIDCO 6.375% 15/02/2025	100.13	4,100,000	4,105,125.00
31/03/2022	Border to Coast Multi-Asset Credit Fund	BFMVHJ3	INDONESIA ASAHAN A 6.53% 15-NOV-28	111.25	760,000	642,133.98
31/03/2022	Border to Coast Multi-Asset Credit Fund	BFMZD75	OCCIDENTAL PETROLE 4.20% 15/03/2048	93.68	4,060,000	2,888,669.71
31/03/2022	Border to Coast Multi-Asset Credit Fund	BFNF0Z1	SAUDI GOV. INTL. B 4.00% 17/04/2025	103.89	3,700,000	2,919,420.93
31/03/2022	Border to Coast Multi-Asset Credit Fund	BFNX8P1	OCF EURO CLO 2017-2 DAC '2A A' FRN 15/01/2032FLTG RT 15/01/2032	100.13	500,000	423,084.89
31/03/2022	Border to Coast Multi-Asset Credit Fund	BFWJ979	TURKEY GOVERNMENT 5.125% 17/02/2028	88.17	8,500,000	5,692,316.99
31/03/2022	Border to Coast Multi-Asset Credit Fund	BFWJFS2	PUMA INTL. FINC. 5.00% 24/01/2026	94.15	3,580,000	2,559,958.70
31/03/2022	Border to Coast Multi-Asset Credit Fund	BFWM9T0	OMAN GOV. INTL. BD 6.75% 1/17/2048	100.18	5,400,000	4,108,843.20
31/03/2022	Border to Coast Multi-Asset Credit Fund	BFWX7G6	CNAC FINBRIDGE 5.125% 14/3/2028	105.29	2,000,000	1,599,432.25
31/03/2022	Border to Coast Multi-Asset Credit Fund	BFX2L15	FANNIE MAE OR FREDDIE MAC 3.00% PERP	97.83	100,800,000	74,895,180.18
31/03/2022	Border to Coast Multi-Asset Credit Fund	BFX3Q46	BANCA MONTE DEI PASC F2V 18/01/2028	66.17	3,900,000	2,180,849.76
31/03/2022	Border to Coast Multi-Asset Credit Fund	BFXCN31	ENABLE MIDSTREAM P 4.95% 15/05/2028	103.71	1,600,000	1,260,292.12
31/03/2022	Border to Coast Multi-Asset Credit Fund	BFXXB3	BARCLAYS BARCLAYS F2V PERP	103.90	200,000	157,830.08
31/03/2022	Border to Coast Multi-Asset Credit Fund	BFXXB41	EQT MIDSTREAM PART 6.50% 15/07/2048	96.69	1,697,000	1,246,170.00
31/03/2022	Border to Coast Multi-Asset Credit Fund	BFXZH72	CZECH REPUBLIC GOV 2.75% 23/07/2029	93.55	83,150,000	2,691,350.35
31/03/2022	Border to Coast Multi-Asset Credit Fund	BFY1JQ2	RUSSIAN RAILWAYS V 2.20% 23/05/2027	10.00	1,000,000	84,506.13
31/03/2022	Border to Coast Multi-Asset Credit Fund	BFYN3F5	CZECH REPUBLIC GOV 2.00% 13/10/2033	84.54	37,550,000	1,098,291.97
31/03/2022	Border to Coast Multi-Asset Credit Fund	BFYRN46	BRAZILIAN GOV. INT 4.25% 07/01/2025	103.02	1,000,000	782,474.37
31/03/2022	Border to Coast Multi-Asset Credit Fund	BFYVB33	BLACK DIAMOND CLO 2015-1 '1X A1RE' FRN 03/10/2029RT 03/10/2029	99.94	1,015,139	857,303.54
31/03/2022	Border to Coast Multi-Asset Credit Fund	BFYWC66	DNO 8.375% 29/05/2024	101.19	2,770,000	2,128,926.27
31/03/2022	Border to Coast Multi-Asset Credit Fund	BFYYS18	QATAR GOV. INTL. 5.103% 23/04/2048	122.56	600,000	558,498.70
31/03/2022	Border to Coast Multi-Asset Credit Fund	BFYYS29	QATAR GOV. INTL. B 4.50% 23/04/2028	109.19	600,000	497,580.93
31/03/2022	Border to Coast Multi-Asset Credit Fund	BFZ4PN9	EXETER AUTOMOBILE RECEIVAB '3A D' 4.35% 17/06/2024	100.87	16,367	12,539.56
31/03/2022	Border to Coast Multi-Asset Credit Fund	BFZ7QM4	SHINHAN FINL. GRP. SHINHAN FINL. GRP. F2V PERPSD200000	102.14	270,000	209,454.27
31/03/2022	Border to Coast Multi-Asset Credit Fund	BFZ91T2	PRESTIGE BRANDS 5.125% 15/01/2028	99.46	1,862,000	1,406,544.16
31/03/2022	Border to Coast Multi-Asset Credit Fund	BFZFDZ2	MALAYSIA GOV. BD. 4.921% 6/7/2048	105.35	1,703,000	324,066.23
31/03/2022	Border to Coast Multi-Asset Credit Fund	BFZN9F6	CVC CORDATUS LOAN VI DAC '6X AR' FRN 15/04/2032	99.24	1,200,000	1,006,362.39
31/03/2022	Border to Coast Multi-Asset Credit Fund	BFZYRT9	FIRST QUANTUM MIN 6.875% 01/03/2026	102.89	2,610,000	2,039,641.48
31/03/2022	Border to Coast Multi-Asset Credit Fund	BG018X3	CROWN AMERICAS LLC 4.75% 01/02/2026	101.21	1,507,000	1,158,432.08
31/03/2022	Border to Coast Multi-Asset Credit Fund	BG064V8	COLOMBIAN TES 6.25% 26/11/2025	91.10	24,564,100,000	4,527,762.49
31/03/2022	Border to Coast Multi-Asset Credit Fund	BG0D323	ACCUNIA EUROPEAN CLO III DAC '3X A' FRN 20/01/20311	99.56	10,000,000	8,413,402.85
31/03/2022	Border to Coast Multi-Asset Credit Fund	BG0GWM5	VOYA EURO CLO I DAC '1X A' FRN 15/10/2030	99.54	5,450,000	4,584,177.80
31/03/2022	Border to Coast Multi-Asset Credit Fund	BG0P738	CVC CORDATUS LOAN FUND X D '10X A1' FRN 27/01/2031EUR100000'A-1'REGS	99.47	700,000	588,428.35
31/03/2022	Border to Coast Multi-Asset Credit Fund	BG0YL5F	PERTAMINA PERSERO 6.50% 07/11/2048	119.02	3,600,000	3,254,150.22
31/03/2022	Border to Coast Multi-Asset Credit Fund	BG12YF9	SCIENTIFIC GAMES I 5.50% 15/02/2026	102.76	3,286,000	2,853,529.61
31/03/2022	Border to Coast Multi-Asset Credit Fund	BG1Y381	UKRAINE GOV. INTL 8.994% 1/2/2024	45.44	800,000	276,075.16
31/03/2022	Border to Coast Multi-Asset Credit Fund	BG1Z760	PNMAC GMSR ISSUER TST. 2018 'FT1 A' FRN 25/04/2023	98.82	15,153,000	11,373,357.85
31/03/2022	Border to Coast Multi-Asset Credit Fund	BG20667	ROLLS-ROYCE 0.875% 9/5/2024	98.15	1,700,000	1,410,031.27
31/03/2022	Border to Coast Multi-Asset Credit Fund	BG217L2	OI 10.00% PIK 27/07/2025	75.86	1,516,000	873,468.75
31/03/2022	Border to Coast Multi-Asset Credit Fund	BG36V81	CORESTATE CAP. HLD 3.50% 15/4/2023	71.50	3,100,000	1,873,078.28
31/03/2022	Border to Coast Multi-Asset Credit Fund	BG8F4P1	SASOL FINC. USA 5.875% 27/03/2024	101.45	400,000	308,201.84
31/03/2022	Border to Coast Multi-Asset Credit Fund	BG8F4Q2	SASOL FINC. USA 6.50% 27/09/2028	101.73	1,640,000	1,267,071.59
31/03/2022	Border to Coast Multi-Asset Credit Fund	BGK0647	METROCENTRE FIN 8.75% PIK 06/12/2023	55.56	0	0.05
31/03/2022	Border to Coast Multi-Asset Credit Fund	BGP6349	CROATIA GOV. INTL. 6.00% 26/01/2024	106.03	1,500,000	1,207,968.95
31/03/2022	Border to Coast Multi-Asset Credit Fund	BGPQZX2	INDONESIA TSY. BD 8.125% 15/05/2024	107.53	9,998,000,000	568,536.69
31/03/2022	Border to Coast Multi-Asset Credit Fund	BGQ1SS2	LONG BEACH MORTGAGE LOAN TR '8 2A2' FRN 25/9/2036	36.16	1,468,246	403,239.97
31/03/2022	Border to Coast Multi-Asset Credit Fund	BGV2CT9	SANDS CHINA 5.40% 08/08/2028	98.52	700,000	523,794.42
31/03/2022	Border to Coast Multi-Asset Credit Fund	BGW4KT0	THAILAND GOV. BD. 3.30% 17/06/2038	100.88	63,494,000	1,463,109.59
31/03/2022	Border to Coast Multi-Asset Credit Fund	BGWLKF7	LANDWIRTSCHAFTLIC 8.375% 15/04/2039	110.60	11,899,000,000	695,923.07
31/03/2022	Border to Coast Multi-Asset Credit Fund	BGYBNP6	CONNECTICUT AVENUE SECS. 'R07 1M2' FRN 25/04/2031	100.04	78,454	59,610.42
31/03/2022	Border to Coast Multi-Asset Credit Fund	BGYDGV0	REGIONALCARE HOSPI 9.75% 01/12/2026	104.72	700,000	556,740.91
31/03/2022	Border to Coast Multi-Asset Credit Fund	BH3JG26	QATAR GOV. INTL. 4.817% 14/03/2049	118.82	5,200,000	4,692,752.14
31/03/2022	Border to Coast Multi-Asset Credit Fund	BH3T5V8	ROCKIES EXPRESS PI 4.80% 15/05/2030	94.93	1,500,000	1,081,534.46
31/03/2022	Border to Coast Multi-Asset Credit Fund	BH3TYZ5	ROCKIES EXPRESS PI 4.95% 15/07/2029	97.07	500,000	368,605.89
31/03/2022	Border to Coast Multi-Asset Credit Fund	BH55116	CREDIT SUISSE GRP. F2V PERP	103.69	800,000	630,007.90
31/03/2022	Border to Coast Multi-Asset Credit Fund	BH6XNR9	REPUBLIC OF SOUTH 8.00% 31/01/2030	91.37	22,722,364	1,079,101.31
31/03/2022	Border to Coast Multi-Asset Credit Fund	BHL14C0	CONNECTICUT AVENUE SECS. 'R03 1M2' FRN 25/09/2031	100.04	115,905	88,061.53

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2022	Border to Coast Multi-Asset Credit Fund	BHL3S68	FORD MOTOR CREDIT 3.021% 06/03/2024	101.31	1,400,000	1,198,571.17
31/03/2022	Border to Coast Multi-Asset Credit Fund	BHNG649	SAUDI GOV. INTL. 4.375% 16/04/2029	108.37	4,500,000	3,703,889.38
31/03/2022	Border to Coast Multi-Asset Credit Fund	BHND6H3	SHARJAH SUKUK PRO 3.854% 03/04/2026	101.47	2,761,000	2,127,709.21
31/03/2022	Border to Coast Multi-Asset Credit Fund	BHNG069	SANDS CHINA 5.125% 08/08/2025	99.63	300,000	226,996.52
31/03/2022	Border to Coast Multi-Asset Credit Fund	BHNV376	OMAN GOV. INTL. BD 6.00% 01/08/2029	104.56	1,500,000	1,191,210.52
31/03/2022	Border to Coast Multi-Asset Credit Fund	BHQ4F57	LINCOLN FINC. SAR 3.625% 01/04/2024	100.05	9,100,000	7,693,787.13
31/03/2022	Border to Coast Multi-Asset Credit Fund	BHQ4FT8	KLABIAN AUSTRIA 7.00% 03/04/2049	105.34	1,580,000	1,264,053.86
31/03/2022	Border to Coast Multi-Asset Credit Fund	BHRT343	PERUVIAN GOV. INTL 5.94% 12/02/2029	97.01	52,900,000	10,491,876.48
31/03/2022	Border to Coast Multi-Asset Credit Fund	BHS7PX9	INTL. AIRPORT FIN 12.00% 15/03/2033	103.56	3,686,111	2,899,391.54
31/03/2022	Border to Coast Multi-Asset Credit Fund	BHT6461	MDGH GMTN 2.875% 07/11/2029	96.82	5,000,000	3,676,751.19
31/03/2022	Border to Coast Multi-Asset Credit Fund	BHT6472	MDGH GMTN 3.70% 07/11/2049	98.91	3,000,000	2,253,776.38
31/03/2022	Border to Coast Multi-Asset Credit Fund	BHT6494	BRASKEM NETHERLAN 5.875% 31/1/2050	99.39	840,000	634,106.94
31/03/2022	Border to Coast Multi-Asset Credit Fund	BHT64C7	BRASKEM NETHERLAND 4.50% 31/1/2030	96.96	270,000	198,841.09
31/03/2022	Border to Coast Multi-Asset Credit Fund	BHWTW30	CATALENT PHARMA SO 5.00% 15/07/2027	101.29	368,000	283,111.08
31/03/2022	Border to Coast Multi-Asset Credit Fund	BHWTW85	HERC HLDGS. 5.50% 15/07/2027	101.52	3,701,000	2,853,731.68
31/03/2022	Border to Coast Multi-Asset Credit Fund	BHZCTF7	SUNAC CHINA HLDGS. 7.50% 01/02/2024	26.30	1,250,000	249,686.68
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJOLR26	TOWD POINT MTG. FNDG. 'A13A A1' FRN 20/07/2045	100.06	1,012,453	1,013,036.17
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJOM309	PANTHER BF AGGREG 4.375% 15/05/2026	99.25	2,300,000	1,929,063.59
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJOM5H0	FORD MOTOR CREDIT 5.584% 18/03/2024	102.96	800,000	625,593.67
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJOXK1	BRAZIL NOTAS DO T 10.00% 01/01/2025	991.39	3,481,000	5,515,775.58
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJ1DHP4	GHANA GOV. INTL. 8.125% 26/03/2032	72.49	3,900,000	2,147,125.04
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJ1DJB4	GHANA GOV. INTL. 8.95% 26/03/51	70.15	500,000	266,395.75
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJ1DL07	GHANA GOV. INTL. 7.875% 26/03/2027	78.02	500,000	296,284.48
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJ4XD23	NORTHERN TST. GBL. STG. INC	1.00	8,899,000	8,899,000.00
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJ5CSV0	PERU GOV. BD. 5.40% 12/08/2034	87.77	5,594,000	1,003,754.18
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJ6R944	BRAZILIAN GOV. INT 4.50% 30/05/2029	98.29	2,000,000	1,493,031.39
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJ7PMW6	SRI LANKA GOV. INT 7.55% 28-MAR-30	47.25	1,800,000	645,957.47
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJ8J3N5	TURK TELEKOMUNIKA 6.875% 28/02/2025	98.79	395,000	296,361.72
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJ9NFN0	OCCIDENTAL PETROLE 3.20% 15/08/2026	98.41	2,800,000	2,092,806.51
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJ9NGK4	SCRIPPS ESCROW 5.875% 15/07/2027	100.22	6,044,000	4,600,536.30
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJ9RYZ7	CREDIT ACCEPTANCE 5.125% 31/12/2024	100.49	2,262,000	1,726,491.73
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJBL4C4	INDONESIA TSY. BD. 6.50% 15/06/2025	104.28	29,544,000,000	1,629,120.56
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJBYPM0	WYNN MACAU 5.125% 15/12/2029	84.95	1,200,000	774,196.55
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJDQNP3	GOLD FIELDS OROGE 6.125% 15/05/2029	108.50	240,000	197,782.84
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJDQV48	BANCO DE SABADELL 1.125% 27/03/2025	96.64	500,000	408,348.81
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJGSOV1	GREENKO SOLAR MAUR 5.55% 29/01/2025	101.00	800,000	613,678.59
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJGSOW2	GREENKO SOLAR MAUR 5.95% 29/07/2026	101.75	600,000	463,676.70
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJGTC52	DRIVE AUTO RECEIVABLES TRUS '4 D' 4.09% 15/01/2026	100.90	38,263	29,322.50
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJH5419	HUNGARY GOV. BD. 3.00% 21/08/2030	80.81	697,650,000	1,297,285.28
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJH8G78	AROUNDTOWN 5.375% 21/03/2029	105.23	1,900,000	1,518,569.01
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJH8TG8	SUNAC CHINA HLDGS. 7.95% 11/10/2023	27.00	1,200,000	246,079.04
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJHC614	REPUBLIC OF POLAND 2.75% 25/10/2029	85.30	20,431,000	3,176,279.47
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJJDPE3	SPRINGLEAF FIN. 6.125% 15/03/2024	102.62	2,477,000	1,930,513.37
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJJP600	GAZPROM VIA GAZ CA 5.15% 11/02/2026	47.91	1,000,000	363,877.98
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJJQH22	TRANSDIGM 6.25% 15/03/2026	102.79	4,906,000	3,829,969.74
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJKGPT4	UNICREDIT UNICREDIT F2V PERP	108.32	600,000	549,198.38
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJLKB37	BAHRAIN GOV. INTL 5.625% 30/09/2031	97.43	4,000,000	2,959,878.15
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJLC308	ZF EUR. FIN. 3.00% 23/10/2029	89.74	100,000	75,838.76
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJLD4R5	HSBC HLDGS. F2F 22/05/2030	100.21	1,000,000	761,062.80
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJLXM42	ADLER REAL ESTATE 1.50% 17/04/2022	99.20	900,000	754,476.02
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJLPZ01	COSTA RICA GOV. I 6.125% 19/02/2031	101.38	3,000,000	2,309,861.89
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJLSRL5	BRAZIL LETRAS DO T 0.00% 01/07/2023	861.01	7,377,600	10,152,629.24
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJMKFK5	FORD MOTOR CREDIT 3.35% 01/11/2022	100.34	1,900,000	1,448,005.76
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJNPGH3	IMOLA MERGER 4.75% 15/5/2029	96.43	4,860,000	3,559,410.23
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJP13K1	ING GROEP ING GROEP F2V PERP	103.35	1,600,000	1,255,965.53
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJP4CY7	COLOMBIAN TES 5.75% 03/11/2027	84.56	10,407,500,000	1,780,665.88
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJP4YY1	BANCA MONTE DEI PASC F2V 10/9/2030	70.16	3,400,000	2,015,756.73
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJP84G5	DOMINICAN REPUBLI 4.875% 23/09/2032	90.75	2,200,000	1,516,364.85
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJP8GP8	ALTICE FRANCE HLDG 6.00% 15/2/2028	86.45	2,500,000	1,641,447.81
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJR6WNO	CLEAN HARBORS 4.875% 15/07/2027	99.93	1,881,000	1,427,604.06
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJRFSW8	BANCO INTERNACIONA 3.25% 04/10/2026	98.93	290,000	217,892.58
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJS9M49	ALTICE FRANCE SA/F 2.50% 15/1/2025	96.43	2,750,000	2,240,884.85
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJSF9F7	BANCA MONTE DEI P 3.625% 24/09/2024	96.88	2,900,000	2,374,157.69

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJT13J6	FORD MOTOR CREDIT 4.535% 06/03/2025	100.20	300,000	300,594.60
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJT3DV4	NORTHERN TST. GBL. US DOLLAR 'E' INC	1.00	152,359,000	115,717,148.05
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJTMI1C8	CONNECTICUT AVENUE SECS. 'R07 1M2' FRN 25/10/2039	100.04	150,948	114,692.41
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJV2FB3	KAISA GRP. HLDGS 10.875% 23/07/2023	19.75	1,190,000	178,502.24
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJV2X64	DOMINICAN REPUBLIC 4.50% 30/01/2030	92.00	5,000,000	3,493,752.70
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJV2X97	ENGIE ENERGIA CHIL 3.40% 28/01/2030	92.22	310,000	217,120.05
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJV9C35	EGYPT GOV. INTL 6.375% 11-APR-31	85.94	3,200,000	2,323,953.61
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJV9C46	EGYPT GOV. INTL B 4.75% 11-APR-25	95.77	1,600,000	1,294,915.08
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJVB6D9	PRESIDIO HLDGS. 8.25% 01/02/2028	102.13	1,085,000	841,621.71
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJVB6F1	PRESIDIO HOLDINGS 4.875% 01/02/2027	98.71	4,930,000	3,696,198.43
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJVGBQ2	QATAR GOV. INTL B 4.00% 14/03/2029	106.99	4,000,000	3,250,242.30
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJVH6R1	INVERSIONES CMPC S 3.85% 13/1/2030	97.35	390,000	288,359.74
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJVH6R1	INVERSIONES CMPC 3.85% 13/01/2030	97.35	210,000	155,270.63
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJVLR69	ALTICE FINC. 2.25% 15-01-25	95.63	2,900,000	2,343,494.81
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJVN8G2	PANAMA GOV. INTL 3.87% 23/7/2060	87.85	3,000,000	2,001,693.47
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJVNYL9	TOWD POINT MTG. FNDG. 201 'GR4A A1' FRN 20/10/2051	100.26	1,419,297	1,422,955.54
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJVZHR1	VODAFONE GRP. F2V 04/04/2079	110.67	2,300,000	1,933,238.31
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJX2G41	COUNTRY GARDEN HLD 6.50% 08/04/2024	82.50	1,000,000	626,590.14
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJX2G52	COUNTRY GARDEN HLD 7.25% 08/04/2026	77.75	2,000,000	1,181,027.48
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJXSLD4	COUNTRY GARDEN HLD 6.15% 17/09/2025	78.00	1,000,000	592,412.50
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJX75H2	TAYLOR MORRISON CO 5.75% 15/01/2028	103.22	1,775,000	1,391,487.14
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJXD9Q7	TENCENT HLDGS. 3.975% 11/04/2029	99.84	290,000	219,913.64
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJXMCV0	VEDANTA RES. FIN. II 8.00% 23/04/2023	95.93	970,000	706,696.84
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJXMCV0	VEDANTA RES. FIN. 8.00% 23/04/2023	95.93	460,000	335,134.58
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJYCNK5	B&G FOODS 5.25% 15/09/2027	95.70	3,765,000	2,736,469.70
31/03/2022	Border to Coast Multi-Asset Credit Fund	BJYKF47	VICI PROPS. VICI 4.625% 01/12/2029	99.94	713,000	541,184.62
31/03/2022	Border to Coast Multi-Asset Credit Fund	BK0L4K0	STAPLES 7.50% 15/04/2026	97.22	7,743,000	5,717,346.11
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKOMNNW8	SAUDI ARABIAN OIL 4.25% 16/04/2039	102.69	385,000	300,261.96
31/03/2022	Border to Coast Multi-Asset Credit Fund	BK1K3F4	CABLE ONDA 4.50% 30/01/2030	97.74	1,730,000	1,284,199.49
31/03/2022	Border to Coast Multi-Asset Credit Fund	BK1W4P7	INEOS FIN. 2.875% 01-MAY-26	95.51	1,800,000	1,452,885.43
31/03/2022	Border to Coast Multi-Asset Credit Fund	BK21088	ZHENRO PROPS. GRP. 9.15% 06/05/2023	13.00	2,010,000	198,458.19
31/03/2022	Border to Coast Multi-Asset Credit Fund	BK4Q4L2	RENAULT 1.25% 24/06/2025	93.19	1,400,000	1,102,459.65
31/03/2022	Border to Coast Multi-Asset Credit Fund	BK598Z2	TRIVIUM PACKAGING 3.75% 15/08/2026	98.23	5,298,000	4,397,710.18
31/03/2022	Border to Coast Multi-Asset Credit Fund	BK5HHR1	INDONESIA TSY. BD. 7.00% 15/09/2030	101.89	51,218,000,000	2,759,675.43
31/03/2022	Border to Coast Multi-Asset Credit Fund	BK5HL35	ARDAGH PACKAGING 4.125% 15/8/2026	96.46	1,600,000	1,172,211.16
31/03/2022	Border to Coast Multi-Asset Credit Fund	BK5HL57	ARDAGH PACKAGING 2.125% 15/08/2026	94.36	2,366,000	1,886,570.05
31/03/2022	Border to Coast Multi-Asset Credit Fund	BK5JRG6	CHINA SCE GRP. HLD 7.25% 19/04/2023	72.00	720,000	393,726.46
31/03/2022	Border to Coast Multi-Asset Credit Fund	BK5MWH1	NE PROP. 1.875% 09/10/2026	93.74	570,000	451,519.88
31/03/2022	Border to Coast Multi-Asset Credit Fund	BK5ZB84	FORD MOTOR CREDIT 4.542% 01/08/2026	100.02	2,529,000	1,921,167.75
31/03/2022	Border to Coast Multi-Asset Credit Fund	BK60HF7	TST. F/1401 6.39% 15-JAN-50	101.07	1,140,000	875,102.40
31/03/2022	Border to Coast Multi-Asset Credit Fund	BK60HF7	TRUST FIBRAUNO 6.39% 15/01/2050	101.07	400,000	307,053.47
31/03/2022	Border to Coast Multi-Asset Credit Fund	BK60MT6	ANTERO MIDSTREAM P 5.75% 15/01/2028	102.30	2,609,000	2,027,089.64
31/03/2022	Border to Coast Multi-Asset Credit Fund	BK60N15	TST. F/1401 4.869% 15-JAN-30	98.46	810,000	605,714.32
31/03/2022	Border to Coast Multi-Asset Credit Fund	BK62T46	IQVIA 5.00% 15-MAY-27	101.23	3,716,000	2,856,915.46
31/03/2022	Border to Coast Multi-Asset Credit Fund	BK64CZ4	FORD MOTOR CREDIT 1.514% 17/02/2023	100.32	400,000	339,094.69
31/03/2022	Border to Coast Multi-Asset Credit Fund	BK64D39	FORD MOTOR CREDIT 2.386% 17/02/2026	98.29	400,000	332,259.16
31/03/2022	Border to Coast Multi-Asset Credit Fund	BK6FNL0	BRAZIL NOTAS DO T 10.00% 01/01/2031	941.29	3,100,000	4,663,819.20
31/03/2022	Border to Coast Multi-Asset Credit Fund	BK6HNZ0	SUNAC CHINA HLDGS. 7.25% 14-JUN-22	38.75	5,830,000	1,715,812.67
31/03/2022	Border to Coast Multi-Asset Credit Fund	BK6S137	TOWD POINT MORTGAGE FUNDI 'GR4X A1' FRN 20/10/2051	100.26	1,419,297	1,422,955.54
31/03/2022	Border to Coast Multi-Asset Credit Fund	BK6VFN4	CREDIT SUISSE GRP. F2V PERP	98.96	400,000	300,632.63
31/03/2022	Border to Coast Multi-Asset Credit Fund	BK6VW39	ABQ FINANCE LTD 3.125% 24/09/2024	99.58	400,000	302,512.55
31/03/2022	Border to Coast Multi-Asset Credit Fund	BK6X369	VICI PROPS. VICI N 4.25% 01/12/2026	99.74	3,273,000	2,479,390.75
31/03/2022	Border to Coast Multi-Asset Credit Fund	BK6XYR7	CPI PROP. GRP. 1.625% 23/04/2027	92.24	900,000	701,555.54
31/03/2022	Border to Coast Multi-Asset Credit Fund	BK6YK94	INTERCOR PERU 3.875% 15/08/2029	90.71	420,000	289,358.64
31/03/2022	Border to Coast Multi-Asset Credit Fund	BK718Q7	UNIGEL LUXEMBOURG 8.75% 1/10/2026	105.69	1,065,000	854,879.49
31/03/2022	Border to Coast Multi-Asset Credit Fund	BK72RG3	STANDARD INDS. NJ 2.25% 21/11/2026	93.93	4,100,000	3,254,468.48
31/03/2022	Border to Coast Multi-Asset Credit Fund	BK73JD7	ZIGGO 4.875% 15/01/2030	94.37	1,916,000	1,373,228.98
31/03/2022	Border to Coast Multi-Asset Credit Fund	BK749P2	BANCA MONTE DEI PA 4.00% 10/07/2022	99.80	2,400,000	2,024,090.73
31/03/2022	Border to Coast Multi-Asset Credit Fund	BK74DQ1	MALAYSIA GOV. BD. 3.828% 5/7/2034	96.00	9,549,000	1,655,778.56
31/03/2022	Border to Coast Multi-Asset Credit Fund	BK777M4	SUZANO AUSTRIA GMB 6.00% 15/01/202900000	108.13	270,000	221,743.87
31/03/2022	Border to Coast Multi-Asset Credit Fund	BK7L1S0	CHINA DEVELOPMENT 3.65% 21/05/2029ECT)	103.25	113,200,000	13,983,581.28
31/03/2022	Border to Coast Multi-Asset Credit Fund	BK80T71	FINANCIERA DE DESA 2.40% 28/9/2027	92.18	1,000,000	700,091.06
31/03/2022	Border to Coast Multi-Asset Credit Fund	BK80W05	CIRSA FINANCE INTE 4.50% 15/03/2027	94.89	4,949,000	3,968,601.89

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2022	Border to Coast Multi-Asset Credit Fund	BK8LN94	UKRAINE GOV. INTL. 6.75% 20/06/2026		42.19	600,000	213,936.55
31/03/2022	Border to Coast Multi-Asset Credit Fund	BK94422	CONNECTICUT AVENUE SECS. 'R02 2B1' FRN 25/01/2040		91.90	10,000,000	6,979,712.13
31/03/2022	Border to Coast Multi-Asset Credit Fund	BK99HJ5	NORDEA KREDIT REAL 1.00% 01-OCT-50		87.53	8,382,858	833,609.51
31/03/2022	Border to Coast Multi-Asset Credit Fund	BK9CXB8	NYKREDIT REALKREDI 1.00% 01/10/2050		87.32	87,722,551	8,702,612.43
31/03/2022	Border to Coast Multi-Asset Credit Fund	BK9PVW4	POWER FIN. 4.50% 18-JUN-29		99.95	875,000	664,203.28
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKBY4F3	EG GLOBAL FINANCE 6.25% 30/10/2025		100.05	3,242,000	2,740,976.25
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKBZDW6	MELCO RESORTS FIN 5.375% 4/12/2029		85.25	1,000,000	647,476.48
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKDKOZ1	LOXAM SAS 3.25% 14/01/2025		98.73	5,923,000	4,941,530.34
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKDK103	LOXAM SAS 3.75% 15/07/2026		99.20	900,000	754,498.07
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKDLTB3	ARD FIN. 5.00% PIK 30/06/2027		91.17	4,264,550	3,285,463.79
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKDLVL7	GRUPO AVAL 4.375% 04/02/2030		86.76	935,000	616,138.41
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKDSHH6	NORDEA KREDIT REAL 1.00% 1/10/2050		86.15	112,383,659	10,998,662.19
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKDSPG1	KENYA GOV. INTL. B 8.00% 22/05/2032		97.26	2,000,000	1,477,347.65
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKDWS86	ACRISURE ACRISUR 10.125% 01/08/2026		106.62	2,771,000	2,243,927.83
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKF1B26	IHO VERWALTUNG 3.625% PIK 15/05/2025		99.06	6,700,000	5,608,405.38
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKF1PV3	KAISA GRP. HLDGS. 11.50% 30/01/2023		19.55	1,210,000	179,664.28
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKF2KC2	JYSKE REALKREDIT 1.00% 01/10/2050		87.39	12,300,813	1,221,172.71
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKKBHX4	ASHTON WOODS USA 6.625% 15/01/2028		102.57	1,812,000	1,411,616.17
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKCCOR2	BANCO BTG PACTUAL 4.50% 10/1/2025		99.39	500,000	377,418.03
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKKDHG3	MMK INTL. CAP. DA 4.375% 13/06/2024		30.50	900,000	208,483.63
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKKF1M3	NOVA LIUBLJANSKA BAN F2V 05/02/2030		87.50	800,000	591,542.88
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKKK883	FINSBURY SQUARE 2020-1 '1X A' FRN 16/03/2070		99.99	959,652	959,545.37
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKKL217	EQT CORP STP 01/02/2025		105.75	1,808,000	1,452,139.74
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKLBFW8	FORD MOTOR CREDIT 1.744% 19/07/2024		98.38	400,000	332,561.01
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKLFDC6	INDONESIA TSY. BD. 7.50% 15/06/2035		102.83	8,521,000,000	463,355.36
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKLL463	JYSKE REALKREDIT 1.00% 1/10/2050		85.83	1	0.12
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKLLH4J6	NYKREDIT REALKREDI 1.00% 1/10/2050		85.79	85,368,979	8,320,111.41
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKLL753	MARKS & SPENCER 3.25% 10/07/2027		98.18	1,400,000	1,374,542.40
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKLLHJ02	FREDDIE '20-DNA1 B1' FRN 25/01/2050		95.72	1,120,000	814,211.67
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKLJ920	BUILDERS FIRSTSOUR 5.00% 01/03/2030		98.55	2,558,000	1,914,638.45
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKLJ975	TURKEY GOV. INTL. 5.25% 13/3/2030		84.55	3,000,000	1,926,571.01
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKLPSC1	NOVELIS 4.75% 30/01/2030		97.27	2,227,000	1,645,288.78
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKLWB89	BANCA MONTE DEI P 2.625% 28/04/2025		94.50	3,700,000	2,954,756.69
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKLG54	VIRGIN MEDIA SECUR 4.25% 15/01/2030		92.06	2,700,000	2,485,660.50
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKM3HH2	QIB SUKUK FRN 07/02/2025		100.69	1,045,000	799,137.40
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKM8MD8	LAS VEGAS SANDS 3.50% 18/08/2026		94.35	700,000	501,591.41
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKMF4T9	ZHENRO PROPS. GRP 7.875% 14/04/2024		11.00	2,130,000	177,951.60
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKMFJ16	SUNAC CHINA HLDGS. 6.50% 10/01/2025		24.80	1,620,000	305,138.01
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKMG180	KAISA GRP. HLDGS. 10.50% 15/01/2025		18.40	2,200,000	307,446.90
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKMGCB0	RIYAD BANK F2V 25/02/2030		98.32	300,000	224,030.81
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKMGKM7	OFFICE CHERIFIEN 5.125% 23/06/2051		83.50	920,000	583,450.36
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKMH5S1	STENA INTL. 6.125% 1/2/2025		100.42	400,000	305,063.57
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKMH5T2	VICI PROPS. VICI 4.125% 15/08/2030		96.73	372,000	273,287.81
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKMH5X6	VICI PROPS. VICI N 3.75% 15/02/2027		97.42	762,000	563,780.97
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKMH622	VICI PROPS. VICI N 3.50% 15/02/2025		98.68	388,000	290,784.11
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKMH6C2	BANK LEUMI LE-ISRAEL F2V 29/01/2031		94.25	1,130,000	808,889.90
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKMKKY1	MATTEL 5.875% 15/12/2027		104.78	721,000	573,755.27
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKML055	AMERICAN BUILDERS 4.00% 15/01/2028		96.27	3,119,000	2,280,601.93
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKMQT20	FAURECIA SE 2.75% 15/02/2027		91.72	12,200,000	9,455,986.86
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKP3779	ECOPETROL SA 6.875% 29/04/2030		105.11	1,784,000	1,424,178.29
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKP4Z59	FORD MOTOR CREDIT 2.70% 10/08/2026		93.13	1,500,000	1,060,942.43
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKP89B2	MATTEL 3.375% 01/04/2026		98.08	1,523,000	1,134,537.42
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKP8KS6	ENERGEAN ISRAEL FI 4.50% 30/3/2024		99.18	1,100,000	828,561.03
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKP8Z12	GEOGRAPH 5.50% 17/01/2027		95.42	900,000	652,273.50
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKPD508	NACIONAL DEL COBRE 3.75% 15/01/2031		100.35	290,000	221,034.70
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKPGJV6	VICTORS MERGER C 6.375% 15/05/2029		82.05	2,025,000	1,261,993.27
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKPGK80	TULLOW OIL PLC 10.25% 15 MAY 202 10.2% 15/MAY/2026		102.02	1,990,000	1,541,888.98
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKPGWK6	CONNECT FINCO SARL 6.75% 1/10/2026		101.87	2,300,000	1,779,514.86
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKPGX47	REPUBLIC OF SOUTH 5.75% 30/09/2049		87.63	10,200,000	6,788,327.20
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKPHQ63	LAS VEGAS SANDS 3.20% 08/08/2024		95.54	700,000	507,956.59
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKPY09	TITULOS DE TESORER 6.25% 09/07/2036100000 'TES'		72.78	6,074,000,000	894,495.01
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKPMMPK5	INDONESIA TSY. BD. 6.50% 15/2/2031		98.43	233,419,000,000	12,150,005.99
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKPNMNO	PERTAMINA PERSERO 1.40% 9/2/2026		92.73	1,300,000	915,593.04

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKPNQ94	BAUSCH HEALTH COS 5.00% 30/01/2028	82.53	5,868,000	3,678,145.69
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKPNQD6	WYNN RESORTS FINA 5.125% 01/10/2029	94.29	1,500,000	1,074,203.35
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKPR135	PENNYMAC FIN SVCS 4.25% 15/02/2029	86.00	2,013,000	1,314,859.69
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKPTYX2	CHINA GOV. BD. 2.85% 04/06/2027	100.87	40,260,000	4,858,523.77
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKPV3C0	ABH FINL. VIA ALFA 2.70% 11/6/2023	25.00	2,700,000	570,416.35
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKPVSH3	STAR ENERGY GEOTHE 4.85% 14/10/2038	99.16	450,000	338,905.52
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKQPZ92	AVOLON HLDGS. FNDG 3.25% 15/2/2027	94.22	500,000	357,790.60
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKQPZB4	AVOLON HLDGS. FND 2.875% 15/02/2025	96.11	1,000,000	729,968.65
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKRKN69	CELULOSA ARAUCO Y 4.20% 29/01/2030	100.43	580,000	442,401.65
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKRMR85	WESTERN MIDSTREAM OP STP 01/02/2030	99.68	2,486,000	1,882,167.92
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKRMR88	WESTERN MIDSTREAM OP STP 01/02/2050	97.69	4,014,000	2,978,115.42
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKRMRD0	WESTERN MIDSTREAM OP STP 01/02/2025	99.48	6,626,000	5,006,299.37
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKRQ5R2	REPUBLIC OF SOUTH 4.85% 30/9/2029	98.02	3,500,000	2,605,728.64
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKS9F58	PIONEER NATURAL RES. 0.25% 15/05/2025	237.95	875,000	1,581,333.13
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKS9J89	KAZMUNAYGAS NATL. 3.50% 14/04/2033	83.56	2,000,000	1,269,296.94
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKS9G51	DISH DBS 7.375% 1/7/2028	94.86	1,081,000	778,842.91
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKSJ558	COLBUN 3.15% 6/3/2030	92.85	200,000	141,042.78
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKSJ558	COLBUN 3.15% 06/03/2030	92.85	265,000	186,881.69
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKT2JY3	ALDAR SUKUK NO 2 3.875% 22/10/2029	100.62	350,000	267,484.87
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKT5S26	GHANA GOV. INTL. B 8.75% 11/03/2061	69.70	500,000	264,667.88
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKTCWB1	NBK TIER 1 FINC. 2 NBK TIER 1 FINC. 2 F2V PERP	97.65	800,000	593,298.99
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKTHZ39	Q-PARK HOLDING BV 2.00% 01/03/2027R100000'REGS	91.53	4,296,000	3,322,915.12
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKTL7C4	FREDDIE MAC STACR REMIC T 'DNA1 M2' FRN 25/01/2050	99.94	298,388	226,494.24
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKTMHD8	SPRINGLEAF FIN. 5.375% 15/11/2029	97.33	1,054,000	779,110.56
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKV39Y4	DAR AL-ARKAN SUKUK 6.75% 15/02/2025	100.67	1,280,000	978,638.71
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKVBJ59	SAUDI GOV. INTL. B 2.75% 03-02-32	97.40	4,000,000	2,958,872.57
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKVBKV2	FREEDOM MORTGAGE 6.625% 15/01/2027	92.88	1,400,000	987,544.04
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKVC510	CONNECTICUT AVENUE SECS. 'R07 1B1' FRN 25/10/2039	96.89	790,000	581,340.09
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKVC7Z8	SIGNAL PARENT 6.125% 01/04/2029	81.69	4,088,000	2,536,413.31
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKVF4J0	FORD MOTOR CREDIT 4.063% 1/11/2024	99.82	8,402,000	6,369,859.46
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKVFFP3	TECHEM VERWALTUNGS 2.00% 15/07/2025	96.39	6,838,000	5,570,085.79
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKVFJ39	UNICREDIT F2V 03/06/203200'11	88.06	12,700,000	8,494,456.39
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKVH441	EQT CORP STP 2/1/2025	105.75	6,600,000	5,000,952.58
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKVK2K2	BRASKEM IDESA SAPI 7.45% 15/11/2029	101.78	2,020,000	1,561,520.50
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKVKF58	FORD MOTOR CREDIT 3.37% 17/11/2023	99.96	2,601,000	1,974,677.64
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKVKF69	FORD MOTOR CREDIT 4.125% 17/08/2027	97.87	600,000	445,990.91
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKVL7M2	ITAU UNIBANCO HLDG 2.90% 24/01/20234/01/23 USD200000'12'REGS	100.41	400,000	305,055.98
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKWBF00	SUMMER BC HOLDCO B 5.75% 31/10/2026	101.77	1,900,000	1,633,984.42
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKWBFM7	INDONESIA GOV. INT. 3.70% 30/10/2049	96.62	3,000,000	2,201,473.58
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKWD4L5	ZF EUR. FIN. 2.00% 23/02/2026	94.14	1,600,000	1,272,810.99
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKWWG209	BANCO DE CREDITO DEL F2V 01/07/2030	94.24	140,000	100,208.47
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKWWG6T6	PERFORMANCE FOOD G 5.50% 15/10/2027	99.64	3,810,000	2,883,333.25
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKWWGF99	URUGUAY GOVERN M 3.875% IL 02/07/2040	132.25	68,994,963	1,688,255.40
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKWHQK0	EXPORT-IMPORT BK I 3.25% 15/01/2030	94.90	1,500,000	1,081,119.69
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKX98B0	BANCA MONTE DEI PASC F2V 22-01-30	68.13	3,900,000	2,245,452.83
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKXN7W6	ALFA SAB DE 6.875% 25/03/2044	110.85	690,000	580,899.07
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKY7LD6	TURKEY GOV. BD. 12.60% 1/10/2025	74.05	7,225,000	277,031.42
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKY7NP2	GOL FINANCE SA 8.00% 30/6/2026	90.02	900,000	615,330.88
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKYBKCO	ZIGGO 2.875% 15/1/2030	91.63	678,000	524,966.84
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKYC2J4	GBL. ATLANTIC FIN 4.40% 15/10/2029	100.02	1,300,000	987,583.78
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKZHNR3	CCO HLDGS. CCO HLD 4.50% 15/08/2030	94.00	2,279,000	1,627,049.00
31/03/2022	Border to Coast Multi-Asset Credit Fund	BKZHP88	VF UKRAINE (VFU FU 6.20% 11/02/2025	50.00	1,820,000	691,147.91
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLOKTG5	CEMEX SAB DE 5.45% 19/11/2029	101.32	1,240,000	954,206.10
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLOL894	JAGUAR LAND ROVER 5.875% 15/11/2024	102.00	10,300,000	8,878,587.86
31/03/2022	Border to Coast Multi-Asset Credit Fund	BL1G490	UKRAINE GOV. INTL 4.375% 27-01-30	42.36	5,200,000	1,861,543.19
31/03/2022	Border to Coast Multi-Asset Credit Fund	BL1GQH2	BRAZIL LETRAS DO T 0.00% 1/1/2024	818.80	1,252,000	1,638,471.60
31/03/2022	Border to Coast Multi-Asset Credit Fund	BL1NK93	STYROLUTION GROUP GMBH 2.25% SNR SEC NTS 16/01/2027 EUR100000	91.09	2,000,000	1,539,557.95
31/03/2022	Border to Coast Multi-Asset Credit Fund	BL2FJ83	ALTICE FINC. 3.00% 15/01/2028	88.38	500,000	373,432.57
31/03/2022	Border to Coast Multi-Asset Credit Fund	BL38M45	PROSUS NV 3.68% 21/01/2030S'	87.73	200,000	133,256.57
31/03/2022	Border to Coast Multi-Asset Credit Fund	BL38M45	PROSUS 3.68% 21/01/2030	87.73	2,600,000	1,732,335.34
31/03/2022	Border to Coast Multi-Asset Credit Fund	BL396H9	CPI PROP. GRP. 2.75% 22/01/2028	93.16	400,000	372,653.97
31/03/2022	Border to Coast Multi-Asset Credit Fund	BL3BPV2	CORP NACIONAL DEL 3.15% 14/01/2030/2030 USD200000'REGS'	96.36	3,500,000	2,561,475.48
31/03/2022	Border to Coast Multi-Asset Credit Fund	BL3GKD4	CSN ISLANDS XI COR 6.75% 28/01/2028	103.74	780,000	614,553.91

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2022	Border to Coast Multi-Asset Credit Fund	BL4KIT4	FORD MOTOR CREDIT 2.33% 25-11-25		98.31	1,400,000	1,163,091.61
31/03/2022	Border to Coast Multi-Asset Credit Fund	BL4P8L4	BUCKEYE PARTNERS 4.50% 01/03/2028		96.00	783,000	570,903.37
31/03/2022	Border to Coast Multi-Asset Credit Fund	BL4P8R0	BUCKEYE PARTNERS 4.125% 1/3/2025		98.75	3,613,000	2,709,784.00
31/03/2022	Border to Coast Multi-Asset Credit Fund	BL4Q7W1	HUARONG FIN. 2019 FRN 24/2/2023		98.50	1,308,000	978,528.74
31/03/2022	Border to Coast Multi-Asset Credit Fund	BL4S3R4	HUARONG FIN. 2019 2.50% 24/2/2023		98.88	700,000	525,671.15
31/03/2022	Border to Coast Multi-Asset Credit Fund	BL53SV7	FORD MOTOR CREDIT 2.748% 14/06/2024		97.01	1,000,000	970,087.00
31/03/2022	Border to Coast Multi-Asset Credit Fund	BL53TW5	PROSUS NV 3.061% 13/07/2031		83.21	550,000	347,605.11
31/03/2022	Border to Coast Multi-Asset Credit Fund	BL53YN1	ROMANIAN GOVERNME 2.875% 13/04/2042		76.99	900,000	585,533.90
31/03/2022	Border to Coast Multi-Asset Credit Fund	BL543Z9	WHEEL BIDCO LTD 6.75% 15/07/2026		94.26	2,916,000	2,748,592.44
31/03/2022	Border to Coast Multi-Asset Credit Fund	BL55TY3	RATHLIN RESIDENTIAL 2021-1 D '1A A' FRN 27/09/20752075		98.85	14,930,806	12,471,991.45
31/03/2022	Border to Coast Multi-Asset Credit Fund	BL57WG2	ALROSA FIN. 3.10% 25/06/2027000'REGS		23.50	2,200,000	392,663.15
31/03/2022	Border to Coast Multi-Asset Credit Fund	BL587Q0	CHINA GOV. BD. 2.68% 21/05/2030		98.48	9,850,000	1,160,519.60
31/03/2022	Border to Coast Multi-Asset Credit Fund	BL5F4L5	ALTICE FRANCE HLDG 8.00% 15/05/2027		103.49	1,200,000	1,049,439.32
31/03/2022	Border to Coast Multi-Asset Credit Fund	BL5GTZ7	DBS GRP. HLDGS. DBS GRP. HLDGS. F2V PERP		97.46	490,000	362,713.10
31/03/2022	Border to Coast Multi-Asset Credit Fund	BL5H2N9	CATALENT PHARMA S 2.375% 1/3/2028		93.83	2,021,000	1,602,496.71
31/03/2022	Border to Coast Multi-Asset Credit Fund	BL61Y34	PERU GOV. BD. 5.35% 12/08/2040		82.59	12,030,000	2,031,314.13
31/03/2022	Border to Coast Multi-Asset Credit Fund	BL63V84	JYSKE REALKREDIT 1.00% 01/10/2053		86.53	15,950,304	1,567,891.56
31/03/2022	Border to Coast Multi-Asset Credit Fund	BL63VD9	NORDEA KREDIT REAL 1.00% 1/10/2053		86.51	12,320,022	1,210,832.83
31/03/2022	Border to Coast Multi-Asset Credit Fund	BL694G1	ALBION FINC. 1\$ARL 5.25% 15/10/202626		98.87	2,600,000	2,172,245.68
31/03/2022	Border to Coast Multi-Asset Credit Fund	BL6BZF3	QATAR GOV. INTL. B 3.75% 16/04/2030		105.75	4,000,000	3,212,722.84
31/03/2022	Border to Coast Multi-Asset Credit Fund	BL6C9H6	KAISA GRP. HLDGS. 11.70% 11/11/2025		18.15	800,000	110,279.86
31/03/2022	Border to Coast Multi-Asset Credit Fund	BL6CKB7	THAILAND GOV. BD. 1.585% 17/12/2035		84.29	399,983,000	7,701,287.76
31/03/2022	Border to Coast Multi-Asset Credit Fund	BL6FQ07	PARAGUAY GOV. INTL 4.95% 28/4/2031		104.88	2,500,000	1,991,341.44
31/03/2022	Border to Coast Multi-Asset Credit Fund	BL6FQ29	ENTEGRI INC 4.375% 15/04/2028		96.96	1,915,000	1,410,240.67
31/03/2022	Border to Coast Multi-Asset Credit Fund	BL6HBV9	THAILAND GOVERNMEN 2.00% 17/06/2042		78.81	24,212,000	435,881.58
31/03/2022	Border to Coast Multi-Asset Credit Fund	BL6JV15	VMED O2 UK FINAN 4.50% 15/07/2031		92.19	1,000,000	921,885.00
31/03/2022	Border to Coast Multi-Asset Credit Fund	BL6K5D8	NORDEA KREDIT REAL 1.50% 01/10/2053		90.19	5,876,521	602,092.15
31/03/2022	Border to Coast Multi-Asset Credit Fund	BL6KL96	QATAR GOV. INTL. B 4.40% 16/04/2050		112.66	3,600,000	3,080,297.08
31/03/2022	Border to Coast Multi-Asset Credit Fund	BL6L3W6	EGYPT TREASURY BIL 0.00% 10/05/2022P25000 DUE		99.24	21,525,000	887,519.94
31/03/2022	Border to Coast Multi-Asset Credit Fund	BL6LVP5	GO DADDY OPCO/FINC 3.50% 01/03/20299		92.09	4,168,000	2,915,336.26
31/03/2022	Border to Coast Multi-Asset Credit Fund	BL6M0X9	LAST MILE LOGISTICS PAN EURO '1A D' FRN 17/08/203300000 'DV'D'144A		98.79	1,343,977	1,121,977.42
31/03/2022	Border to Coast Multi-Asset Credit Fund	BL6P276	UKRAINE RAIL (RAI 7.875% 15/07/2026		27.74	1,000,000	210,686.19
31/03/2022	Border to Coast Multi-Asset Credit Fund	BL71HX4	UNITED GROUP BV 3.625% 15/02/2028		90.44	4,883,000	3,732,079.07
31/03/2022	Border to Coast Multi-Asset Credit Fund	BL88GV5	BANCO SANTANDER BANCO SANTANDER F2V PERP		97.51	400,000	329,623.92
31/03/2022	Border to Coast Multi-Asset Credit Fund	BL988H4	ARENA LUXEMBOURG 1.875% 01/02/2028		89.57	5,549,000	4,200,109.78
31/03/2022	Border to Coast Multi-Asset Credit Fund	BL9Z8T7	VIRGIN MEDIA SECU 4.125% 15/8/2030		91.75	5,268,000	4,833,390.00
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLB14S4	NIELSEN FIN. NIELS 4.50% 15/7/2029		99.97	6,681,000	5,072,718.61
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLB14T5	NIELSEN FIN. NIELS 4.75% 15/7/2031		100.10	1,100,000	836,259.73
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLB2D02	REPUBLIC OF BELAR 5.875% 24/2/2026		14.50	700,000	77,089.57
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLB3DS3	SUNAC CHINA HOLDI 6.65% 3/8/2024		25.75	600,000	117,343.24
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLB3DW7	STATE GRID O/SEA 1.625% 5/8/2030		87.12	3,000,000	1,984,924.55
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLC8QV1	GREENKO DUTCH BV 3.85% 29/03/2026		95.96	4,334,000	3,158,538.13
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLCCPJ4	ANGLOGOLD HOLDINGS 3.75% 01/10/2030		93.69	280,000	199,251.56
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLCCWD7	KOOKMIN BANK 2.50% 04/11/2030		89.46	200,000	135,892.37
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLCG6V5	SAUDI ELEC GLOBAL 5.50% 08/04/2044		112.74	490,000	419,567.45
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLCW936	ILIAD HOLDING SAS 5.625% 15/10/2028		100.02	1,650,000	1,394,625.76
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLCXV00	ENLINK MIDSTREAM 5.625% 15/01/2028		102.14	2,568,000	1,992,142.87
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLCY4P9	MINSUR 4.50% 28/10/2031		96.60	1,265,000	928,057.28
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLD2ZY8	NEMAK SAB DE CV 3.625% 28/06/2031		87.40	560,000	371,720.61
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLD36N7	TURKEY GOV. BD. 10.40% 20/03/2024		79.80	6,212,338	256,698.94
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLD3BD2	FORTUNE STAR BVI 3.95% 2/10/2026		86.49	6,700,000	4,896,703.24
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLD52Y6	ZF FIN. 2.75% 25/05/2027		93.29	1,700,000	1,340,256.85
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLD7CR5	TOWD POINT MTG. FNDG. 201 'A13X A1' FRN 20/07/2045		100.06	2,803,716	2,805,330.94
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLDB813	ILIAD HOLDING SAS 5.125% 15/10/2026		101.46	1,675,000	1,436,193.13
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLDBLL4	COMMSCOPE INC 4.75% 01/SEP/2029		92.24	7,900,000	5,534,349.44
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLDBLX6	ROYAL CARIBBEAN CR 5.50% 31/08/2026		97.32	4,567,000	3,375,743.30
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLDDFD0	REPUBLIC OF ARMENI 3.60% 02/02/2031		79.46	1,500,000	905,268.95
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLDRK48	KAISA GROUP HOLDI 11.65% 01/06/2026		19.50	900,000	133,292.81
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLDRPK9	HUARONG FIN. II 5.00% 19/11/2025		100.13	600,000	456,271.55
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLF2J00	APX GRP. 6.75% 15/02/2027		102.40	3,662,000	2,848,107.56
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLF7819	FIRST ABU DHABI BANK F2V PERP		99.50	880,000	665,021.00
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLF7WN9	T-MOBILE USA 2.625% 15/04/2026		95.64	1,920,000	1,394,695.78
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLFBXPO	COLT MERGER SUB 6.25% 1/7/2025		103.37	3,676,000	2,886,077.77

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLFBXR2	COLT MERGER SUB 5.75% 1/7/2025		102.17	2,598,000	2,015,987.79
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLFFD07	PERUSAHAAN PERSERO 4.00% 30/06/2050		89.12	2,000,000	1,353,685.34
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLFLG62	ACS ACTIVIDADES D 1.375% 17/06/2025		97.83	900,000	744,022.95
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLGVPM0	ABU DHABI GOV. IN 3.875% 16/4/2050		104.95	1,300,000	1,036,189.68
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLGY1Q5	PIMCO IRL. PLC-PIMCO LOAN I 'Z' ACC		10.00	26,617,083	266,170,834.80
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLH1JM7	EGYPT GOV. INTL. B 7.50% 16/02/2061		79.72	4,500,000	2,724,710.13
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLH1TJ4	ARAB REPUBLIC OF 5.875% 16/02/2031		84.19	2,000,000	1,278,892.50
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLH2PN3	T-BILL. 0.00% 23/06/20222022 USD1000		99.89	7,600,000	5,766,085.91
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLH34G2	BAUSCH HEALTH COS 5.00% 15/02/2029		78.02	6,294,000	3,729,743.72
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLH41G4	VERALLIA SA 1.875% 10/11/2031		88.38	2,400,000	1,792,421.58
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLN8DY2	CZECH REPUBLIC 0.05% 29/11/2029		75.53	13,040,000	340,755.36
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLN9LF2	DT MIDSTREAM INC 4.12% 15/06/2029		96.03	4,566,000	3,330,181.64
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLNB9X2	ATLANTIA SPA 1.875% 12/02/2028		94.91	5,800,000	4,652,052.76
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLNBRW7	PETROLEOS MEXICANO 5.95% 28/01/2031		92.45	4,000,000	2,808,490.93
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLNP536	DRIVE AUTO RECEIVABLES TST. '3 D' 4.30% 16/09/2024		100.73	17,834	13,644.09
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLNPMDS	ZF FIN. 3.75% 21/09/2028		95.22	5,500,000	4,425,842.29
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLNPN18	ROMANIA GOV. BD. 4.15% 24/10/20300000		87.89	12,665,000	1,903,503.45
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLP5G23	SUAM FIN. 4.875% 17/04/2024		101.68	170,000	131,279.52
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLPMRV7	CREDIT ACCEPTANCE 6.625% 15/03/2026		102.14	2,975,000	2,307,762.82
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLR4XQ8	MALAYSIA GOV. INV 3.465% 15/10/2030		96.30	5,983,000	1,040,773.89
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLR8WNO	FORD MOTOR CREDIT 3.625% 17/06/2031		90.50	2,800,000	1,924,602.37
31/03/2022	Border to Coast Multi-Asset Credit Fund	BLT1S54	MEXICAN BONOS 7.75% 23/11/2034		95.69	141,814,800	5,168,099.34
31/03/2022	Border to Coast Multi-Asset Credit Fund	BM636G4	ALTICE FRANCE HLDG 4.00% 15/02/2028		86.13	1,100,000	800,614.08
31/03/2022	Border to Coast Multi-Asset Credit Fund	BM6JNS0	AIA GRP. 3.375% 7/4/2030		99.55	400,000	302,420.68
31/03/2022	Border to Coast Multi-Asset Credit Fund	BM6X824	PIPER SANDLER COS 5.20% 15/10/2023		101.44	400,000	308,176.66
31/03/2022	Border to Coast Multi-Asset Credit Fund	BM8C3K2	CONSTELLUM SE 3.75% 15/04/2029		89.94	3,228,000	2,204,951.88
31/03/2022	Border to Coast Multi-Asset Credit Fund	BM8FSM8	ARBOR REALTY COLLATERALIZED 'FL1 A' FRN 15/01/2037		99.51	13,100,000	9,900,980.19
31/03/2022	Border to Coast Multi-Asset Credit Fund	BM8GZV9	CHINA GOV. BD. 3.02% 27/05/2031		101.19	37,300,000	4,515,864.06
31/03/2022	Border to Coast Multi-Asset Credit Fund	BM8HK51	SHAKE SHACK 0.00% 01/03/2028		80.75	2,321,000	1,423,466.59
31/03/2022	Border to Coast Multi-Asset Credit Fund	BM8JV21	CHENIERE ENERGY PA 4.00% 01/03/2031		97.09	2,000,000	1,474,871.67
31/03/2022	Border to Coast Multi-Asset Credit Fund	BM8KSR8	ASSUREDPARTNERS 5.625% 15/01/2029		92.23	1,937,000	1,356,885.53
31/03/2022	Border to Coast Multi-Asset Credit Fund	BM8M272	REPUBLIC OF COLOM 4.125% 15/05/2051		75.69	4,000,000	2,999,532.65
31/03/2022	Border to Coast Multi-Asset Credit Fund	BM8MS85	GALAXY PIPELINE AS 2.94% 30/09/2040		90.57	1,149,654	790,820.70
31/03/2022	Border to Coast Multi-Asset Credit Fund	BM8P754	GRIFOLS ESCROW IS 3.875% 15/10/2028		95.40	7,903,000	6,371,106.89
31/03/2022	Border to Coast Multi-Asset Credit Fund	BM8TGL5	NISSAN MOTOR 4.345% 17/09/2027		98.72	8,300,000	6,223,375.27
31/03/2022	Border to Coast Multi-Asset Credit Fund	BM90HX6	YUZHOU GRP. HLDGS. 6.35% 13/01/2027		11.50	400,000	34,937.15
31/03/2022	Border to Coast Multi-Asset Credit Fund	BM91K29	CZECH REPUBLIC GOV 1.75% 23/06/2032		84.75	42,750,000	1,253,491.66
31/03/2022	Border to Coast Multi-Asset Credit Fund	BM91ZM4	MARKS & SPENCER 3.75% 19/5/2026		98.08	600,000	588,463.80
31/03/2022	Border to Coast Multi-Asset Credit Fund	BM92G91	GRAPHIC PACKAGING 2.625% 1/2/2029		94.07	1,725,000	1,371,284.12
31/03/2022	Border to Coast Multi-Asset Credit Fund	BM93C00	ENN ENERGY HLDGS. 2.625% 17/09/2030		89.82	290,000	197,835.66
31/03/2022	Border to Coast Multi-Asset Credit Fund	BM948F7	PERUSAHAAN PERSERO 3.00% 30/06/2030		91.31	2,000,000	1,387,073.10
31/03/2022	Border to Coast Multi-Asset Credit Fund	BM9BWQ7	VMED O2 UK FINC. I 4.00% 31/1/2029		91.82	4,100,000	3,764,517.50
31/03/2022	Border to Coast Multi-Asset Credit Fund	BM9BY16	INFRASTRUCTURA EN 4.75% 15/1/2051		87.01	370,000	244,510.78
31/03/2022	Border to Coast Multi-Asset Credit Fund	BM9C1K7	VMED O2 UK FINANC 3.25% 31/01/2031		92.38	5,969,000	4,659,905.73
31/03/2022	Border to Coast Multi-Asset Credit Fund	BM9C475	NISSAN MOTOR 4.81% 17/09/2030		99.34	500,000	377,250.18
31/03/2022	Border to Coast Multi-Asset Credit Fund	BM9DFR5	GTC AURORA LUXEM 2.25% 23/06/2026		90.60	990,000	757,928.25
31/03/2022	Border to Coast Multi-Asset Credit Fund	BM9DJ28	PETROBRAS GLOBAL F 5.50% 10/06/205100		85.95	1,410,000	920,459.55
31/03/2022	Border to Coast Multi-Asset Credit Fund	BM9F098	PANAMA GOV. INTL. 2.252% 29/9/2032		88.58	1,500,000	1,009,163.29
31/03/2022	Border to Coast Multi-Asset Credit Fund	BM9G8W0	DIGICEL GRP. 10.00% PIK 1/4/2024		99.37	1,360,000	1,026,380.78
31/03/2022	Border to Coast Multi-Asset Credit Fund	BM9HMG5	OPEN TEXT/OPEN TE 3.875% 01/12/2029029		95.16	2,000,000	1,445,463.71
31/03/2022	Border to Coast Multi-Asset Credit Fund	BM9QGV5	TRANSDIGM 5.50% 15/11/2027		99.37	1,860,000	1,403,839.66
31/03/2022	Border to Coast Multi-Asset Credit Fund	BM9SCZ7	SIRIUS XM RADIO I 3.125% 01/09/2026		94.68	2,546,000	1,830,828.37
31/03/2022	Border to Coast Multi-Asset Credit Fund	BM9SFB4	CEMEX SAB DE 7.375% 5/6/2027		107.11	480,000	390,478.22
31/03/2022	Border to Coast Multi-Asset Credit Fund	BM9TQZ8	NISSAN MOTOR 3.201% 17/09/20280'8YR'		100.75	900,000	766,242.94
31/03/2022	Border to Coast Multi-Asset Credit Fund	BM9YRS3	DEUTSCHE BANK NY F2F 14/01/2032		89.34	1,500,000	1,017,810.37
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMB2V38	GAZPROM VIA GAZ FI 3.00% 29/06/2027		43.63	7,700,000	2,551,558.60
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMB3F40	EMPRESA DE TRANSPO 4.70% 7/5/2050		101.17	900,000	691,540.20
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMB3N24	VTR FIN. 6.375% 15/07/2028		97.08	1,020,000	752,037.36
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMB3N24	VTR FINANCE BV 6.375% 15/07/2028		97.08	410,000	302,289.53
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMBJVY0	SIRIUS XM RADIO IN 4.00% 15/07/2028		95.14	2,296,000	1,658,991.26
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMBKDD6	T-MOBILE USA INC 2.25% 15/02/2026		94.34	1,161,000	831,874.29
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMBKJ14	INTESA SANPAOLO 5.148% 10/06/2030		103.26	600,000	619,530.00
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMBQ862	ABSA GROUP LTD ABSA GROUP LTD F2V PERP		97.29	1,130,000	834,980.35

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMBQK00	NATWEST GROUP PLC NATWEST GROUP PLC F2V PERP		102.37	1,900,000	1,477,184.36
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMBQKG6	VTR COMUNICACIONE 5.125% 15/01/2028		95.45	735,000	532,826.80
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMBT2N6	DOLYA HOLDCO 17 D 4.875% 15/07/2028		94.56	3,731,000	3,528,097.03
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMBT2V4	BRAZILIAN GOV. IN 3.875% 12/06/2030		92.37	5,000,000	3,507,575.65
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMBV4C5	PETRONAS CAP. 2.48% 28/01/2032		93.28	2,000,000	1,416,952.91
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMBVMZ4	T-MOBILE USA 2.25% 15/2/2026		94.34	4,655,000	3,335,378.81
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMBZ4T4	BANCO DE CREDITO SOC F2V 27/11/2031		96.24	3,700,000	3,009,036.66
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMC04Z4	EQM MIDSTREAM PART 4.50% 15/01/2029		93.70	2,135,000	1,519,455.33
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMC4434	CNAC FINBRIDGE 3.00% 22/09/2030		91.81	2,000,000	1,394,579.83
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMC6L39	FEL ENERGY VI SARL 5.75% 01/12/2040		89.94	5,209,989	3,558,948.47
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMCDT47	CASTOR SPA FRN 15/02/2029		99.73	3,435,000	2,894,802.76
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMCFR05	FRESNILLO PLC 4.25% 02/10/2050		88.33	250,000	167,721.09
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMCKLZ3	NORDEA KREDIT REAL 0.50% 01/10/2043043 DKK0.01		86.47	55,780,046	5,479,584.87
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMCKM50	NYKREDIT REALKREDI 0.50% 01/10/2043.01'01E/E'REGS		86.15	56,216,534	5,501,890.08
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMCNGG8	TEVA PHARM. FIN. 4.375% 9/5/2030		93.24	1,610,000	1,268,514.31
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMCRW33	ROMANIAN GOV. INTL 2.00% 14/04/20330		80.66	3,000,000	2,044,924.87
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMCCKW0	DEUTSCHE BANK F2V 19/5/2031		107.94	1,100,000	1,003,415.94
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMCXZ61	MAJORDRIVE HOLDI 6.375% 01/06/202929		88.70	5,325,000	3,587,140.26
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMCXZ83	US. T-BILL. 0.00% 19/05/20222022 USD		99.97	15,900,000	12,072,169.45
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMD0301	DUFRY ONE BV 3.375% 15/04/2028		92.96	5,558,000	4,366,319.02
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMD14K1	FORTRESS TRANS & I 5.50% 01/05/2028		91.05	8,300,000	5,739,616.57
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMD2JQ5	PETRONAS CAP. 4.55% 21/04/2050		110.74	2,000,000	1,682,102.12
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMD2JR6	PETRONAS CAP. 3.50% 21/4/2030		101.96	3,000,000	2,323,227.26
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMD50V6	EQM MIDSTREAM PART 4.75% 15/01/20312031		93.65	675,000	480,115.58
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMD5209	EXPORT-IMPORT BK I 2.25% 13/01/2031006 2.25% 13/01/2031		86.01	1,500,000	979,840.96
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMD81K1	COMISION FED. DE 4.677% 09/02/2051		82.34	370,000	231,398.56
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMD81M3	COMISION FEDERAL 3.348% 09/02/2031/02/2031 USD 'REGS'		87.96	1,950,000	1,302,655.84
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMD8L89	JYSKE REALKREDIT 0.50% 01/10/204301 '111.E'		86.26	55,734,771	5,461,753.75
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMD9C89	MALAYSIA GOV. BD. 2.632% 15/04/2031		89.65	42,300,000	6,849,490.24
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMDCHN8	EGYPT GOV. BD. 14.313% 13/10/2023		100.11	17,130,000	712,531.00
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMDH0P6	DAE FUNDING LLC 3.375% 20/03/2028		94.00	900,000	642,539.71
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMDHQ07	DAE FNDG. 2.625% 20/03/2025		95.25	800,000	578,741.44
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMDH2L6	CPI PROP. GRP. 1.50% 27/01/2031		82.65	400,000	279,384.88
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMDH2L6	CPI PROPERTY GROUP 1.50% 27/01/2031		82.65	100,000	69,846.22
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMDHK12	PROVINCIA DE BUENOS STP 01/09/2037		42.98	1,557,797	508,471.32
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMDML47	CHILE GOV. INTL. B 3.10% 22/01/2061		82.61	2,000,000	1,254,775.24
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMDNHG4	QNB FIN. 1.375% 26/01/20266		92.90	900,000	635,051.39
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMDSLI0	INDONESIA ASAHAN A 5.45% 15/5/2030		104.55	1,000,000	794,094.77
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMDTZQ8	METALSA DE 3.75% 04/05/2031		87.07	720,000	476,143.80
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMDYSL9	LEVIATHAN BD. 6.75% 30/6/2030		103.25	1,790,000	1,403,694.83
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMDZF00	XEROX HLDGS. 5.00% 15/8/2025		101.29	3,707,000	2,851,769.88
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMF1012	LEVIATHAN BD. 6.50% 30/06/2027		102.98	920,000	719,589.24
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMF1186	LEVIATHAN BD. 6.125% 30/6/2025		102.06	910,000	705,411.82
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMF1197	LEVIATHAN BD. 5.75% 30/6/2023		101.49	400,000	308,329.13
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMF4DN4	CELLNEX FIN. 2.00% 15/09/2032		86.35	2,500,000	1,824,307.68
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMF4PS3	FRONTIER COMMS. 5.00% 01/05/2028		96.12	2,966,000	2,165,338.57
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMF4PV6	FRONTIER COMMS. 6.75% 01/05/2029		96.14	3,617,000	2,641,029.18
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMF5Y01	CENTRAL CHINA REAL 7.25% 13/08/2024C NTS 13/08/2024 USD1000		42.75	1,420,000	461,056.42
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMF6PD4	RADIAN GRP. 6.625% 15/3/2025		105.36	3,537,000	2,830,365.30
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMF7010	MILLICOM INTL. CEL 4.50% 27/04/2031		93.26	800,000	566,638.00
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMF7010	MILLICOM INTL. CEL 4.50% 27/04/2031/2031 USD200000 'REGS'		93.26	1,100,000	779,127.24
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMF76B2	FANNIE MAE 2.50% PERP		95.41	44,600,000	32,320,409.47
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMF7Z29	TITAN HOLDINGS II 5.125% 15/07/2029		92.28	4,338,000	3,382,870.13
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMF84N3	MDGH - GMTN BV 3.95% 21/5/2050		102.85	1,000,000	781,120.18
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMF88M0	CHAMPION PATH HLDG 4.50% 27/01/2026		86.25	600,000	393,042.91
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMF8959	JBS FINANCE LUXEM 3.625% 15/01/2032		91.72	310,000	215,960.48
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMFBJH1	MGIC INV. 5.25% 15/8/2028		98.90	2,566,000	1,927,427.99
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMFCLK1	M/I HOMES 3.95% 15/2/2030		88.18	5,144,000	3,444,976.64
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMFD0G7	SAUDI GOV. INTL. B 2.25% 02/02/2033		92.23	2,000,000	1,400,903.65
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMFDHC8	TEVA PHARM. FIN. 6.15% 01/02/2036		101.21	2,290,000	1,760,246.53
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMFFSY3	MDGH - GMTN BV 2.50% 21/5/2026		97.50	700,000	518,372.63
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMFG2Q6	MEGLOCAL CANADA U 5.875% 18/05/2030000'2'		111.14	510,000	430,498.98
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMFGVX6	CHS/COMMUNITY HEAL 4.75% 15/02/2031		94.64	7,083,000	5,091,162.89

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMFMWL9	ROYAL CARIBBEAN 10.875% 01/06/2023	106.52	1,200,000	970,786.36
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMFQ8R9	DP WORLD SALAAM DP 6.00% PERP	103.57	1,640,000	1,290,072.57
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMFSHH8	RENAULT 2.50% 02/06/2027	92.47	800,000	625,167.53
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMFV4N2	UTD. AIRLINES 202 5.875% 15/10/2027	103.68	3,675,298	2,894,012.78
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMFXTX3	ARGENTINE REPUBLIC G STP 9/7/2041	29.87	3,000,000	757,208.69
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMFXV04	ARGENTINE REPUBLI 0.125% 9/7/2030	30.25	1,940,000	495,907.81
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMFZ7B3	ENDURANCE ACQUISIT 6.00% 15/2/2029	86.46	4,373,000	2,871,519.43
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMFZYX4	M/I HOMES 4.95% 1/2/2028	94.45	1,110,000	796,280.43
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMG1YH5	UNITED STATES TREA 0.00% 12/05/20222022 USD1000	99.98	5,300,000	4,024,511.95
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMG40N2	FOXCONN FAR EAST 2.50% 28/10/2030	89.65	280,000	190,640.35
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMG4KR6	SANDS CHINA 4.375% 18/06/2030	90.80	600,000	413,772.79
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMG4R86	GOLDSTORY SASU 5.375% 01/03/2026	100.53	2,325,000	1,975,200.34
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMG6S56	SPECIALTY BLDG. P 6.375% 30/9/2026	101.84	5,632,000	4,356,014.55
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMG87D3	TREASURY BILL 0.00% 21/04/2022	99.99	36,300,000	27,568,166.40
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMG9316	PERUVIAN GOV. INTL 2.78% 01/12/2060	78.51	3,000,000	1,788,880.67
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMGC4S9	CATALENT PHARMA SO 3.50% 01/04/2030	91.45	396,000	275,058.53
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMGFFR4	PERUVIAN GOV. INT 2.783% 23/01/2031	94.40	1,100,000	788,668.12
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMGK4Y9	II-VI 5.00% 15/12/2029	97.89	2,475,000	1,840,154.26
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMGL4X1	NEXI 1.75% 24/04/2027	93.87	1,400,000	1,110,508.56
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMGMBT9	AES PANAMA GENERA 4.375% 31/5/2030	95.45	580,000	420,475.17
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMGR2C4	ECUADOR GOV. INTL. B STP 31/7/2030	83.15	3,345,000	2,112,482.92
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMGR2G8	ECUADOR GOV. INTL. B STP 31/7/2035	65.50	6,962,400	3,463,670.00
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMGR2K2	ECUADOR GOV. INTL. B STP 31/7/2040	56.85	2,883,000	1,244,836.63
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMGR2N5	ECUADOR GOV. INTL. 0.00% 31/7/2030	55.20	2,100,000	880,432.06
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMGTTP2	INDIA GREEN ENERG 5.375% 29/04/2024	100.74	430,000	329,008.99
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMGYLK6	INTESA SANPAOLO INTESA SANPAOLO F2V PERP	99.34	4,500,000	3,777,741.99
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMGYLT5	INTESA SANPAOLO F2V PERP	99.29	1,100,000	922,925.63
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMGYYS5	PERUVIAN GOV. INT 1.862% 01/12/203232	85.70	1,500,000	976,284.40
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMH1559	L BRANDS 6.625% 1/10/2030	105.12	1,039,000	829,507.24
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMH24M2	MALAYSIA GOV. BD. 3.582% 15/07/2032	97.53	3,824,000	673,660.02
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMH2BK9	HUNGARY GOV. BD. 4.75% 24/11/2032	90.95	597,880,000	1,251,268.61
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMH3748	UNITED GROUP BV 5.25% 01/02/2030	93.82	2,870,000	2,275,333.96
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMH4406	SOUTHWESTERN ENERGY CO 4.75% 01/FEB/2032	100.01	1,923,000	1,460,736.43
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMH4Q99	CONNECTICUT AVENUE SECURI 'R01 1B1' FRN 25/10/2041.35% 25/10/2041	92.38	3,740,000	2,623,950.64
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMHSRY4	INDONESIA TSY. BD. 7.75% 15/04/2031	106.53	10,228,000,000	576,158.31
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMHS5W9	MOVIDA EUROPE SA 5.25% 08/02/2031'REGS'	89.76	460,000	313,611.55
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMH5TG0	CAIXABANK F2V PERP	105.69	800,000	714,482.39
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMH9W63	ATRIUM FINANCE IS 2.625% 05/09/2027	88.92	2,100,000	1,577,921.71
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMHFZL7	MOROCCO GOV. INTL. 4.00% 15/12/2050	80.44	700,000	427,661.06
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMHJ3H1	ARCHES BUYER 6.125% 01/12/2028	92.64	1,994,000	1,402,948.05
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMHJ3J3	ARCHES BUYER 4.25% 01/06/2028	93.41	3,440,000	2,440,462.42
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMHJH79	ACRISURE ACRISURE 4.25% 15/02/2029	90.97	2,399,000	1,657,517.23
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMHKD96	DEUTSCHE BANK AG/NEW F2F 8/7/2031	103.80	4,000,000	3,153,407.63
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMHKDH4	VERTICAL MIDCO 4.375% 15/07/2027	98.97	4,862,000	4,066,413.55
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMHKDP2	JORDAN GOV. INTL. 5.85% 07/07/2030	93.51	800,000	568,146.67
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMHL2W5	FRONTIER COMMS. 5.875% 15/10/2027	99.45	2,955,000	2,232,077.90
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMHLC81	GAP INC/THE 3.87% 01/OCT/2031	87.31	2,365,000	1,568,194.30
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMHLC80	GAP INC/THE 3.62% 01/OCT/2029	89.30	2,358,000	1,599,236.56
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMHLJ57	LBM ACQUISITION 6.25% 15/01/2029	93.79	6,179,000	4,401,560.29
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMHLJ91	OCCIDENTAL PETRO 6.125% 01/01/2031	112.66	644,000	551,020.65
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMHMCZ1	FREEDOM MORTGAGE 7.625% 1/5/2026	95.66	3,800,000	2,760,739.45
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMHR201	RELIANCE STEEL & 3.875% 15/08/2031	91.63	1,189,000	827,459.57
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMHSTJ2	TURKEY GOV. INTL. 5.95% 15/1/2031	86.51	3,000,000	1,971,218.40
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMHWV98	EGYPT GOV. INTL. 7.625% 29/05/2032	90.85	5,500,000	3,795,135.34
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMHYR18	CARNIVAL CORP 5.75% 01/03/2027	95.50	1,886,000	1,367,964.00
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMJ0GP1	NOVELIS CORP 3.25% 15/11/2026	95.65	1,172,000	851,416.76
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMJ17V7	UKRAINE GOV. INTL 7.253% 15/3/2033	43.98	2,000,000	667,983.06
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMJ1B29	CEMEX SAB DE CEMEX SAB DE F2V PERP'REGS'	98.29	820,000	612,139.76
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMQ52M8	ALBANIA GOV. INTL. 3.50% 16/06/2027	97.21	1,800,000	1,478,639.35
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMQ52S4	HTA GRP. MAURITIUS 7.00% 18/12/2025	99.14	1,100,000	828,285.33
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMQ5VT8	HIKMA FIN. USA 3.25% 09/07/2025	97.00	200,000	147,347.42
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMQ60N8	CPI PROP. GRP. 2.75% 12/5/2026	100.23	2,200,000	1,863,371.74
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMQ83P7	OCCIDENTAL PETROLE 5.50% 01/12/2025	105.39	5,890,000	4,714,594.09

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMQ83Q8	ONEMAIN FIN. 4.00% 15/09/2030	88.39	5,183,000	3,479,437.48
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMQXLW5	ECOPETROL SA 5.875% 28/05/2045	87.80	1,005,000	670,155.13
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMT6530	CHINA GOV. BD. 1.99% 9/4/2025	98.48	14,120,000	1,663,666.92
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMT9BN1	CATALENT PHARMA S 3.125% 15/02/2029/02/2029	91.09	799,000	552,782.45
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMTG611	PACIFIC GAS & ELEC 4.55% 1/7/2030	99.38	600,000	452,867.92
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMTC709	PACIFIC GAS & ELEC 3.45% 01/07/2025	97.65	3,265,000	2,421,624.31
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMTCWK4	CROATIA GOV. INTL. 1.50% 17/06/2031	94.08	1,500,000	1,192,550.45
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMTCWV5	VOLKSWAGEN INTL FIN F2V 31/12/2049	100.88	1,100,000	937,758.73
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMTD111	N/WIDE. B/SOC. F2V PERP	101.13	400,000	404,516.80
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMTLNW0	ROLLS-ROYCE 4.625% 16/02/2026	105.33	400,000	356,050.67
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMTLNK1	ROLLS-ROYCE 5.75% 15/10/2027	104.51	400,000	418,030.00
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMTPM55	MIDDLEBY 1.00% 01/09/2025	138.19	489,000	513,224.32
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMTQW33	DNO ASA 7.875% 09/09/2026	99.54	2,620,000	1,980,719.78
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMTROM7	GHANA GOV. INTL. B 7.75% 7/4/2029	73.66	3,000,000	1,678,236.25
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMTS6Q6	TALLGRASS ENERGY P 6.00% 31/12/2030	97.19	800,000	590,513.68
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMV1726	TELECOM ITALIA SP 5.303% 30/05/2024	100.88	5,385,000	4,125,813.83
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMV1FZ5	CCO HOLDINGS LLC / 4.75% 01/02/2032	93.27	875,000	619,853.35
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMV1LQ8	ORGANON FIN. 1 4.125% 30/04/20288	95.40	1,600,000	1,159,305.68
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMV1N84	ORGANON FINANCE 1 2.875% 30/04/2028	95.54	600,000	484,397.56
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMV3391	PERUVIAN GOV. INTL 3.30% 11/3/2041	91.16	3,100,000	2,146,396.30
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMV3BQ4	BARINGS GBL. INV. PLC-GLOBAL LOAN STGY. 1 'A' ACC	99.91	3,703,525	370,019,195.14
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMV3BV9	NORTH MACEDONIA 1.625% 10/03/2028	87.25	1,500,000	1,105,954.91
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMV7VT9	DUN & BRADSTREET C 5.00% 15/12/202929	94.11	835,000	596,828.50
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMV9TV3	WYNN MACAU 5.625% 26/08/2028	87.06	500,000	330,623.14
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMV9TZ7	GENWORTH MORTGAGE 6.50% 15/8/2025	103.33	3,197,000	2,509,049.22
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMV9VP1	CANACOL ENERGY LTD 5.75% 24/11/2028	94.20	1,300,000	930,072.81
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMVC6H7	INSULET CORP 7.0375% 01/09/2026	133.05	1,528,000	1,544,073.04
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMVCCD5	DOMINICAN REPUBLIC 5.30% 21/01/2041	87.13	3,600,000	2,382,209.12
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMVFHP1	RANGE RESOURCES CO 4.75% 15/02/2030	99.47	1,595,000	1,204,987.14
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMVH519	MALAYSIA GOV. INV 3.447% 15/07/2036000 '21/0001'	90.07	2,017,000	328,145.22
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMVLRW6	GINNIE MAE 3.00% PERP	98.84	110,900,000	83,251,718.19
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMVVMC1	BELLIS ACQUISITION 3.25% 16/2/2026	92.64	7,357,000	6,815,267.31
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMVNIJ8	COUNTRY GARDEN HL 3.125% 22/10/2025	74.25	4,800,000	2,706,869.40
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMVQJD6	SUNAC CHINA HLDGS. 7.00% 9/7/2025	24.40	800,000	148,255.02
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMVV6B8	PACIFIC GAS & ELEC 3.15% 1/1/2026	96.41	900,000	659,026.30
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMVV8N4	BANCO BILBAO VIZCAYA ARGENTARIA F2V PERP	104.75	1,000,000	885,201.67
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMVVBM4	NE PROP. 3.375% 14/07/2027	99.49	2,700,000	2,270,042.59
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMVVJK8	YAPI VE KREDI BANKAS F2V 22/1/2031	98.59	900,000	673,928.46
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMVVY70	AVANTOR FNDG. 4.625% 15/07/2028	99.03	1,475,000	1,109,383.83
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMVXJ59	CGG SA 7.75% 01/04/2027	101.17	6,300,000	5,386,399.00
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMVZMH8	CCO HLDGS LLC/CAP 4.25% 15/01/2034	87.00	3,932,000	2,598,138.93
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMW0Y32	AVANTOR FNDG. 3.875% 15/7/2028	100.62	3,220,000	2,738,036.35
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMW2F80	JETBLUE AIRWAYS CO 0.50% 01/04/2026	93.54	1,664,000	1,182,219.49
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMW3NT0	PERTAMINA PERSERO 6.45% 30/5/2044	117.24	2,000,000	1,780,872.91
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMW4P42	MOZART DEBT MERGE 3.875% 01/04/202901/04/2029	92.63	7,419,000	5,219,331.99
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMW55V2	GUATEMALA GOV. BD 5.375% 24/04/2032	104.83	3,500,000	2,786,548.89
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMW5D63	PETSMART PETSMART 4.75% 15/02/2028	96.77	3,765,000	2,767,252.53
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMW7N92	ARDAGH PACKAGING F 5.25% 15/8/2027	92.55	3,042,000	2,138,294.84
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMW7NB4	DAVITA 4.625% 01/06/2030	93.52	2,700,000	1,917,775.96
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMW7VX2	ALTICE FINC. 4.25% 15/08/2029	89.44	2,100,000	1,587,203.01
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMW9BY9	ADLER GRP. 2.75% 13/11/2026	83.98	1,800,000	1,277,423.84
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMWDGR9	MOZART DEBT MERGER 5.25% 01/10/20292029	93.10	2,301,000	1,626,943.92
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMWJDF4	BOYD GAMING 4.75% 01/12/2027	99.62	3,734,000	2,825,307.47
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMWT6D3	ALTICE FINC. 5.75% 15/08/2029	91.05	6,900,000	4,771,488.47
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMWVTW9	SILGAN HLDGS. 2.25% 01/06/2028	91.25	3,351,000	2,584,136.69
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMWX2T3	LD HOLDINGS GROUP 6.125% 01/04/2028	88.68	1,656,000	1,115,317.42
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMX3K21	BRASKEM NETHERLANDS F2V 23/01/2081	109.75	570,000	475,126.21
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMX5FG6	INDIAN RAILWAY FIN 3.57% 21/01/2032.0% 21/01/2032	94.67	200,000	143,808.89
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMX5H71	EIG PEARL HLDGS. 4.387% 30/11/2046	93.84	470,000	334,972.37
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMX5H82	EIG PEARL HLDGS. 3.545% 31/08/2036	95.55	380,000	275,780.43
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMX6LN8	FORD MOTOR CREDIT 3.25% 15/9/2025	101.58	400,000	343,372.05
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMX7YG5	FANNIE MAE CONNECTICUT AV 'R02 2M2' FRN 25/11/2041	94.24	9,260,000	6,628,085.23
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMXB564	NORTH MACEDONIA G 3.675% 03/06/2026	100.03	600,000	507,204.08

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMXC0J5	SCHAEFFLER 2.75% 12/10/2025	100.59	500,000	425,034.97
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMXC1W5	SANTANDER DRIVE AUTO RECEI '4 A2' 0.37% 15/08/2024D'A-2'	99.58	15,307,444	11,577,669.04
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMXC7R2	NBK TIER 1 FNC NBK TIER 1 FNC F2V PERP	93.63	820,000	583,123.85
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMXKJH0	SCHAEFFLER 3.375% 12/10/2028	98.21	600,000	497,978.04
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMXLJW8	BONOS DE LA TESORE 5.00% 01/10/2028	95.82	2,910,000,000	2,691,102.31
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMXQXJ8	REALKREDIT DANMARK 1.50% 01/10/2053	90.20	23,294,332	2,386,968.87
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMXTT81	VENTURE GLOBAL CALCASIEU PASS LL 3.87% 15/AUG/2029	97.36	2,657,000	1,964,654.18
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMXVCM9	UBS GRP.F2V PERP	100.65	500,000	382,228.72
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMXWNA1	IMMOFINANZ 2.50% 15/10/2027	100.59	2,800,000	2,380,013.63
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMXWTN2	LAMAR MEDIA 3.75% 15/02/2028	95.09	3,535,000	2,553,017.98
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMXXL95	SRS DIST. 4.625% 01/07/2028	95.72	3,122,000	2,269,742.24
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMXYFL8	HOME POINT CAP. 5.00% 01/02/2026	82.09	3,580,000	2,232,058.31
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMXYFP2	OMAN GOV. INTL. BD 6.25% 25/01/2031	106.14	6,600,000	5,320,552.33
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMZ28Y5	GLOBALWORTH REAL E 2.95% 29/7/2026	99.30	800,000	671,314.64
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMZ7D89	AIB GRP. AIB GRP. F2V PERP	103.73	600,000	525,961.90
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMZY9R27	VENTURE GLOBAL CALCASIEU 4.12% 15/AUG/2031	98.28	1,502,000	1,121,163.90
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMZBJF0	BANQUE OUEST AFRIC 2.75% 22/1/2033	92.64	700,000	548,011.24
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMZCBH9	VERISURE HLDG. 3.25% 15/02/2027	94.19	5,364,000	4,269,433.28
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMZCKC7	VERISURE MIDHOLDIN 5.25% 15/02/2029	92.57	994,000	777,574.53
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMZYFX2	YANGO JUSTICE INT 7.875% 04/09/2024	8.00	1,900,000	115,444.49
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMZYNYX	FORD MOTOR CREDIT 5.125% 16/06/2025	102.12	2,864,000	2,221,375.27
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMZYTHB6	CLEARWAY ENERGY OP 3.75% 15/01/2032	92.20	1,181,000	826,964.51
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMZYVTL6	PETROLEOS MEXICANO 7.69% 23/01/2050SD10000	87.52	2,370,000	1,575,379.77
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMZYX365	CHINA GOVERNMENT B 2.69% 12/08/202626 CNY100000'21/11	100.46	37,970,000	4,567,392.19
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMZYXP4	STANDARD INDS. NJ 4.375% 15/07/2030	91.72	240,000	167,187.92
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMZYXR6	EQM MIDSTREAM PART 6.00% 01/07/2025	102.17	2,116,000	1,641,983.03
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMZYXY17	CONSTELLUM SE 5.625% 15/06/2028	100.55	1,853,000	1,415,036.58
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMZYXY0	FORD MOTOR CREDIT 4.95% 28/05/2027	101.81	1,400,000	1,082,497.13
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMZ4LQ3	YANGO JUSTICE INTL 7.50% 17/2/2025	8.00	2,000,000	121,520.51
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMZ6C77	KAISA GRP. HLDGS. 11.25% 16/4/2025	18.28	2,980,000	413,621.65
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMZ6M11	PARTS EUROPE SA 6.50% 16/07/2025	103.42	5,122,000	4,476,435.17
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMZB959	PETROLEOS MEXICANO 6.95% 28/01/2060	81.31	2,570,000	1,587,138.05
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMZM2Z3	OWENS & MINOR INC 6.62% 01/APR/2030	103.04	1,260,000	986,104.32
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMZMR03	ABU DHABI GOV. INT 2.70% 2/9/2070	78.88	2,800,000	1,677,522.31
31/03/2022	Border to Coast Multi-Asset Credit Fund	BMZNCP6	BANK OF IRELAND GRP. BANK OF IRELAND GRP. F2V PERP	108.96	1,700,000	1,565,364.09
31/03/2022	Border to Coast Multi-Asset Credit Fund	BN0VNOQ0	EMPRESAS PUBLIC M 4.375% 15/02/2031	86.30	445,000	291,691.02
31/03/2022	Border to Coast Multi-Asset Credit Fund	BN0WZB2	GRUPO AXO SAPI DE 5.75% 08/06/2026	94.37	1,750,000	1,254,234.09
31/03/2022	Border to Coast Multi-Asset Credit Fund	BN0WZH8	CINEMARK USA INC 5.25% 15/07/2028	93.52	5,496,000	3,903,864.74
31/03/2022	Border to Coast Multi-Asset Credit Fund	BN0YRY5	KAISA GRP. HLDGS. 9.75% 28/9/2023	18.75	2,300,000	327,535.76
31/03/2022	Border to Coast Multi-Asset Credit Fund	BN0Z607	ZORLU YENILENEBIL 9.00% 01/06/2026	85.00	2,935,000	1,894,770.61
31/03/2022	Border to Coast Multi-Asset Credit Fund	BN15X83	OCCIDENTAL PETROL 5.875% 01/09/2025	106.36	1,000,000	807,830.39
31/03/2022	Border to Coast Multi-Asset Credit Fund	BN15X94	OCCIDENTAL PETROL 6.375% 01/09/2028	112.74	327,000	280,005.75
31/03/2022	Border to Coast Multi-Asset Credit Fund	BN2R7C0	YANGO JUSTICE INTL 7.50% 15/4/2024	8.00	2,900,000	176,205.43
31/03/2022	Border to Coast Multi-Asset Credit Fund	BN2R7D1	CCO HLDGS. CCO HLD 4.25% 1/2/2031	90.88	6,447,000	4,449,930.29
31/03/2022	Border to Coast Multi-Asset Credit Fund	BN2RC70	CHINA GOVERNMENT B 3.72% 12/04/2051	105.68	16,470,000	2,082,510.32
31/03/2022	Border to Coast Multi-Asset Credit Fund	BN2SQ82	OLEODUCTO CENTRAL 4.00% 14/7/2027	94.37	710,000	508,903.83
31/03/2022	Border to Coast Multi-Asset Credit Fund	BN44R07	HSBC HOLDINGS PLC F2F 24/05/2032	91.06	500,000	345,811.41
31/03/2022	Border to Coast Multi-Asset Credit Fund	BN4D2D2	CONT. RES. 5.75% 15/01/2031	109.53	646,000	537,406.78
31/03/2022	Border to Coast Multi-Asset Credit Fund	BN4FBY2	ZF FIN. 2.25% 03/05/2028	89.20	200,000	150,760.11
31/03/2022	Border to Coast Multi-Asset Credit Fund	BN4H3D1	EGYPT GOV. BD. 14.138% 20/10/20221000	100.49	15,052,000	628,450.85
31/03/2022	Border to Coast Multi-Asset Credit Fund	BN4LY52	HUARONG FIN. 2019 2.125% 30/09/2023	97.00	5,600,000	4,125,621.38
31/03/2022	Border to Coast Multi-Asset Credit Fund	BN4MRN4	RENAULT 2.375% 25/05/2026	94.62	6,400,000	5,117,582.81
31/03/2022	Border to Coast Multi-Asset Credit Fund	BN4NSX3	CGG SA 8.75% 01/04/2027	100.73	2,900,000	2,218,637.96
31/03/2022	Border to Coast Multi-Asset Credit Fund	BN4N9L9	GAZPROM VIA GAZ FI 2.95% 27/01/2029	42.07	3,400,000	1,086,249.07
31/03/2022	Border to Coast Multi-Asset Credit Fund	BN4NPC2	FANNIE MAE OR FREDDIE MAC 3.50% PERP	100.20	44,900,000	34,170,962.75
31/03/2022	Border to Coast Multi-Asset Credit Fund	BN4PY54	SUNAC CHINA HLDGS. 5.95% 26/04/2024	25.65	2,000,000	389,625.14
31/03/2022	Border to Coast Multi-Asset Credit Fund	BN6J197	CLEARWAY ENERGY OP 3.75% 15/2/2031	93.73	2,342,000	1,667,175.10
31/03/2022	Border to Coast Multi-Asset Credit Fund	BN6J9Y8	PACIFIC GAS & ELE 1.367% 10/03/2023	98.29	2,100,000	1,567,674.92
31/03/2022	Border to Coast Multi-Asset Credit Fund	BN6JYK9	MAGIC MERGERCO INC 5.25% 01/05/2028	91.94	2,997,000	2,092,721.34
31/03/2022	Border to Coast Multi-Asset Credit Fund	BN6KY68	HUNGARY GOVERNMENT 3.125% 21/09/2051	84.13	2,000,000	1,277,909.70
31/03/2022	Border to Coast Multi-Asset Credit Fund	BN6PPS2	CHROME BIDCO SASU 3.5% 31/05/2028	95.96	3,725,000	3,020,601.23
31/03/2022	Border to Coast Multi-Asset Credit Fund	BN72214	PROVINCIA DE MENDOZA STP 19/03/2029	67.25	1,000,000	510,765.90
31/03/2022	Border to Coast Multi-Asset Credit Fund	BN76XP7	MIZRAHI TEFAHOT BAN F2V 07/04/2031	93.39	810,000	574,514.58

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2022	Border to Coast Multi-Asset Credit Fund	BN76YF4	DOHA FINANCE LIM1 2.375% 31/03/2026	95.75	210,000	152,717.11
31/03/2022	Border to Coast Multi-Asset Credit Fund	BN775T8	NUVASIVE INC 0.375% 15/03/2025	96.69	2,444,000	1,794,738.34
31/03/2022	Border to Coast Multi-Asset Credit Fund	BN7CC47	PINNACLE BIDCO 5.50% 15/2/2025	100.67	5,550,000	4,721,325.98
31/03/2022	Border to Coast Multi-Asset Credit Fund	BN7CF15	REDCO PROPS. GRP. 9.90% 17/02/2024	21.00	1,720,000	274,332.56
31/03/2022	Border to Coast Multi-Asset Credit Fund	BN7CQ67	NGD HLDGS. 6.75% 31/12/2026	34.50	1,670,000	437,587.77
31/03/2022	Border to Coast Multi-Asset Credit Fund	BN7CR23	PERTAMINA PERSERO 2.30% 09/02/2031	88.38	2,000,000	1,342,421.91
31/03/2022	Border to Coast Multi-Asset Credit Fund	BN7DP18	T-BILL. 0.00% 28/04/20222022 USD1000	99.99	22,100,000	16,783,746.07
31/03/2022	Border to Coast Multi-Asset Credit Fund	BN7G0V2	EGYPT GOVERNMENT 14.563% 06/07/20261000	95.43	33,063,000	1,310,887.62
31/03/2022	Border to Coast Multi-Asset Credit Fund	BN7HR69	LORCA TELECOM BOND 4.00% 18/09/2027	96.66	4,665,000	3,810,702.56
31/03/2022	Border to Coast Multi-Asset Credit Fund	BN7JDY5	PENNYMAC FINL. SE 5.375% 15/10/2025	99.16	4,526,000	3,408,619.20
31/03/2022	Border to Coast Multi-Asset Credit Fund	BN7JH98	BANCA MONTE DEI P 1.875% 09/01/2026	90.94	400,000	307,391.03
31/03/2022	Border to Coast Multi-Asset Credit Fund	BN7P1M7	SINOPEC GROUP OVER 2.30% 08/01/20311	90.36	2,000,000	1,372,626.97
31/03/2022	Border to Coast Multi-Asset Credit Fund	BN89SK5	REPUBLIC OF POLAND 3.25% 25/07/2025	93.05	13,965,000	2,368,354.48
31/03/2022	Border to Coast Multi-Asset Credit Fund	BN952C2	AVOLON HLDGS. FNDG 5.50% 15/2/2026	103.31	1,100,000	863,109.70
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNBPF76	FREDDIE MAC STACR REMIC T 'DNA5 B1' FRN 25/01/2034	93.53	3,000,000	2,131,047.31
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNBQWL2	TINGYI CAYMAN ISL 1.625% 24/9/2025	92.82	290,000	204,431.54
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNBR583	CINEMARK USA 5.875% 15/03/2026	97.12	3,867,000	2,852,325.20
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNBRJ51	AIRPORT AUTHORITY AIRPORT AUTHORITY F2V PERP	93.99	460,000	328,357.99
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNBSB22	COUNTRY GARDEN HLD 2.70% 12/07/2026	71.03	1,000,000	539,437.15
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNBT5P6	AIA GRP. AIA GRP. F2V PERP	93.78	205,000	146,010.15
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNC0NN2	NEXI 2.125% 30/04/2029	91.13	5,600,000	4,312,735.65
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNC1788	REPUBLIC OF ARGENTIN STP 09/07/2035	30.62	6,527,494	1,517,834.91
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNC1818	REPUBLIC OF ARGENTIN STP 09/07/2030	33.75	3,700,000	948,457.72
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNC1852	ARGENTINE REPUBLIC G STP 9/7/2041	35.44	6,000,000	1,615,053.17
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNC4JW5	CAB SELAS 3.375% 01/02/2028	95.36	5,035,000	4,057,473.86
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNC81J8	RIO OIL FIN. TST. 9.25% 06/07/2024	104.89	1,495,794	1,191,618.99
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNDK007	SASOL FINC. USA 4.375% 18/9/2026	95.68	500,000	363,333.04
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNDLS51	ISLAMIC REP OF P 7.375% 08/04/203131	74.70	1,500,000	851,023.34
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNDM315	CCO HLDGS. CCO HLD 4.50% 1/6/2033	89.90	1,200,000	819,324.71
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNDMJG2	ADLER GROUP SA 2.25% 27/04/2027	82.43	600,000	417,947.86
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNDQJP3	ARABIAN CENTRES S 5.625% 07/10/20262026 USD200000' REGS	95.14	1,740,000	1,257,361.80
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNDVF38	PEBBLEBROOK HOTEL 1.75% 15/12/2026	115.15	1,652,000	1,444,786.23
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNDX330	CONNECTICUT AVENUE SECURI 'R01 1B1' FRN 25/12/2041	93.10	4,540,000	3,210,304.79
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNGOXR2	ORIFLAME INVESTME 5.125% 04/05/2026	80.75	1,380,000	846,352.39
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNG46T7	UTD. WHOLESALE MTG 5.50% 15/04/2029	89.31	4,019,000	2,726,137.47
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNG7150	LD HLDGS. GRP. 6.50% 01/11/2025	93.86	4,217,000	3,006,075.45
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNG7XW8	KENYA GOV. INTL. 6.875% 24/06/2024	100.66	1,200,000	917,428.22
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNGFD66	ROMANIA 3.00% 27/02/2027	97.49	1,500,000	1,110,702.80
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNGJQ51	DAE SUKUK DIFC 3.75% 15/02/2026	97.68	1,200,000	890,282.06
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNH5752	INTESA SANPAOLO 5.017% 26/6/2024	100.86	1,600,000	1,225,704.53
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNHT925	PERFORMANCE FOOD G 4.25% 01/08/2029	91.25	1,167,000	808,785.46
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNK9QF4	YPF SA STP 12/02/2026	89.66	920,000	626,506.90
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNK9QF4	YPF SOCIEDAD ANONIMA STP 12/02/20262026	89.66	1,049,000	714,354.06
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNKI450	BARCLAYS BARCLAYS F2V PERP	102.25	1,200,000	931,910.43
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNKLD93	BRAZIL LETRAS DO T 0.00% 01/07/2024	780.27	10,340,000	12,894,992.47
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNKVR35	SA GLOBAL SUKUK LTD 1.60% 17/06/2026	94.14	250,000	178,743.38
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNKVR46	SA GLOBAL SUKUK L 2.694% 17/06/2031	94.86	1,200,000	864,563.15
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNLZBS9	IMPERIAL BRANDS FI 1.75% 18/3/2033	86.02	3,100,000	2,253,583.00
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNM0MV3	ECOPETROL SA 5.875% 02/11/2051	85.25	1,295,000	838,447.62
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNNF9K5	CHINA GOVERNMENT B 3.01% 13/05/2028	101.30	23,180,000	2,811,702.27
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNNGWR6	SIXT 1.75% 9/12/2024	100.46	1,000,000	848,940.27
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNNGWW1	TARGA RES. PARTNER 5.50% 01/03/2030	103.98	700,000	552,806.68
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNNHLV6	GC TSY. CENTER 2.98% 18/03/2031	91.78	575,000	400,804.18
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNNJG61	DAE FUNDING LLC 1.55% 01/08/2024	94.53	1,600,000	1,148,777.77
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNNLH09	SASOL FINC. USA 5.50% 18/03/2031	93.56	970,000	689,236.62
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNNLHG5	INRETAIL CONSUMER 3.25% 22/03/2028	93.96	380,000	271,166.11
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNNR0J7	UKRAINE GOV. INTL 6.876% 21/05/2029	42.31	2,900,000	931,995.33
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNNTB78	CHS/COMMUNITY HEA 5.625% 15/03/2027	101.97	1,496,000	1,158,611.62
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNNTN16	MC BRAZIL DOWNSTRE 7.25% 30/06/20311	92.14	230,000	160,956.31
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNNTN16	MC BRAZIL DOWNSTRE 7.25% 30/06/2031	92.14	2,385,000	1,669,046.96
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNNTNW7	FIRSTCASH INC 5.625% 01/01/2030	96.20	2,140,000	1,563,557.79
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNQNWH4	REDSUN PROPS. GRP. 7.30% 13/01/2025GS'	15.50	1,755,000	206,603.86
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNQNWQ3	TURKEY GOV. BD. 11.70% 13/11/2030	55.95	8,222,266	238,208.76

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNQRZC2	SEAZEN GRP. 4.45% 13/07/2025		61.00 1,200,000	555,956.34
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNR4KW7	COTY 3.875% 15/04/2026		97.54 2,900,000	2,390,280.70
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNR4L57	ENERGIZER GAMMA AC 3.50% 30/06/2029		88.38 6,500,000	4,854,581.88
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNRSJ45	ALTICE FINANCING S 5.75% 15/08/2029		91.05 930,000	643,113.66
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNRK7F7	BHARTI AIRTEL 3.25% 03/06/2031		92.53 340,000	238,938.68
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNRK9M8	REPUBLIC OF SERBIA 1.65% 03/03/2033		78.69 900,000	598,507.45
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNRLYV5	DISH DBS 5.25% 01/12/2026		95.44 7,500,000	5,436,381.50
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNRQNF7	ADLER GROUP SA 1.875% 14/01/2026		83.38 1,400,000	986,504.23
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNRR5X2	BANK HAPOALIM BM F2V 21/01/2032		92.50 630,000	442,600.49
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNSLTZ3	ASHTON WOODS USA 4.625% 01/04/203001/04/2030		87.30 2,334,000	1,547,532.32
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNSNRN3	KENNEDY-WILSON INC 4.75% 01/02/2030		95.29 2,800,000	2,026,349.98
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNSPQ21	ONEMAIN FINANCE CO 3.50% 15/01/2027/2027		92.63 1,600,000	1,125,668.81
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNT8VZ7	FIRST STUDENT BIDC 4.00% 31/07/202931/07/2029		93.40 1,988,000	1,410,216.82
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNVT3N0	KAIXO BONDCO TELE 5.125% 30/09/2029		94.07 3,339,000	2,654,363.35
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNWOGK0	MAGALLANES 3.755% 15/03/2027		99.98 3,775,000	2,866,692.99
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNXGHG0	GOV. OF UKRAINE 10.95% 01/11/2023		39.95 72,993,000	750,133.83
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNXM7N5	YANLORD LAND HK C 5.125% 20/05/202626 USD200000		89.50 1,500,000	1,019,633.05
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNYDMZ4	SANDS CHINA 3.25% 8/8/2031		82.00 500,000	311,396.31
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNYIYB2	DEUTSCHE BANK AG/NEW F2F 07/01/2033		88.51 2,900,000	1,949,442.72
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNZFBY1	FRONTIER COMMUNIC 5.875% 01/11/2029		91.69 3,015,496	2,099,910.88
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNZGRJ1	TDF INFRA. SASU 1.75% 01/12/2029		91.46 3,300,000	2,550,622.28
31/03/2022	Border to Coast Multi-Asset Credit Fund	BNZHR16	US. T-BILL. 0.00% 19/04/2022		99.99 8,700,000	6,607,235.92
31/03/2022	Border to Coast Multi-Asset Credit Fund	BP1TN01	UNITED KINGDOM TRE 0.00% 25/04/2022GBP500000		99.97 1,000,000	999,694.49
31/03/2022	Border to Coast Multi-Asset Credit Fund	BP2Q4C0	ELIOR PARTICIPAT 3.75% 15/07/2026		91.32 900,000	694,572.44
31/03/2022	Border to Coast Multi-Asset Credit Fund	BP37X69	CIBANCO INSTITUCI 4.375% 22/07/203131		83.76 730,000	464,374.54
31/03/2022	Border to Coast Multi-Asset Credit Fund	BP38168	COLOMBIAN TES 7.00% 26/03/2031		84.26 4,274,000,000	728,678.16
31/03/2022	Border to Coast Multi-Asset Credit Fund	BP38D17	CHINA GOV. BD. 2.75% 17/02/2032		99.68 20,110,000	2,400,219.12
31/03/2022	Border to Coast Multi-Asset Credit Fund	BP39M02	T-BILL. 0.00% 26/05/20222022 USD		99.96 12,300,000	9,337,857.40
31/03/2022	Border to Coast Multi-Asset Credit Fund	BP42136	NN GRP. NN GRP. 4.50% PERP		106.90 2,100,000	1,897,051.40
31/03/2022	Border to Coast Multi-Asset Credit Fund	BP483B6	CBOM FINANCE P.L.C. 007625% 31/12/2099		11.00 1,990,000	166,255.25
31/03/2022	Border to Coast Multi-Asset Credit Fund	BP4DQ59	SOVCOM CAPITAL D.A.C 3.5999% -FRN PERP USD 'REGS'		9.00 1,480,000	101,165.83
31/03/2022	Border to Coast Multi-Asset Credit Fund	BP4JP79	REPUBLIC OF SOUTH 8.25% 31/03/2032		89.33 125,333,482	5,819,283.60
31/03/2022	Border to Coast Multi-Asset Credit Fund	BP4VML8	CIMPOR FINL. OPERA 5.75% 17/07/2024		88.54 780,000	524,539.80
31/03/2022	Border to Coast Multi-Asset Credit Fund	BP6DBZ9	FRONTERA ENERGY 7.875% 21/06/2028		93.71 2,970,000	2,113,839.43
31/03/2022	Border to Coast Multi-Asset Credit Fund	BP6FTW8	CPI PROP. GRP. 1.75% 14/01/2030		87.15 2,000,000	1,472,889.38
31/03/2022	Border to Coast Multi-Asset Credit Fund	BP6NM23	US. T-BILL. 0.00% 09/06/20222022 USD1000		99.93 8,100,000	6,147,613.15
31/03/2022	Border to Coast Multi-Asset Credit Fund	BP7LR98	VMED O2 UK FINC. 1.475% 15/7/2031		94.40 1,700,000	1,218,844.28
31/03/2022	Border to Coast Multi-Asset Credit Fund	BP824L1	FALABELLA 3.375% 15/01/2032		93.46 640,000	454,270.41
31/03/2022	Border to Coast Multi-Asset Credit Fund	BP83D39	JEFFERIES FIN LLC 5.00% 15/08/2028		95.95 1,800,000	1,311,758.48
31/03/2022	Border to Coast Multi-Asset Credit Fund	BP8L2F8	ZHENRO PROPS. GRP. 8.00% 06/03/2023		16.35 4,460,000	553,762.46
31/03/2022	Border to Coast Multi-Asset Credit Fund	BP92841	TURKEY GOV. INTL. 8.60% 24/09/2027		102.73 1,000,000	780,237.64
31/03/2022	Border to Coast Multi-Asset Credit Fund	BPBLZ59	ANGLOGOLD HLDGS. 3.375% 01/11/2028		94.01 410,000	292,734.50
31/03/2022	Border to Coast Multi-Asset Credit Fund	BPD29X2	HKT CAP. NO 6 3.00% 18/01/2032		91.22 200,000	138,563.76
31/03/2022	Border to Coast Multi-Asset Credit Fund	BPG9C32	BANCO MERCANTIL F2V PERP		92.40 1,100,000	771,959.05
31/03/2022	Border to Coast Multi-Asset Credit Fund	BPG9GF2	ACCOR 2.375% 29/11/2028		96.16 200,000	162,515.76
31/03/2022	Border to Coast Multi-Asset Credit Fund	BPGBB08	GNL QUINTERO 4.634% 31/7/2029		101.25 714,744	549,657.70
31/03/2022	Border to Coast Multi-Asset Credit Fund	BPK77D7	SITKA HLDGS. FRN 6/7/2026		95.43 800,000	579,830.37
31/03/2022	Border to Coast Multi-Asset Credit Fund	BPLHQR3	FORD MOTOR COMPANY 3.25% 12/FEB/2032		89.48 2,400,000	1,631,066.54
31/03/2022	Border to Coast Multi-Asset Credit Fund	BPLVD30	CDW LLC/CDW FIN. 2.67% 01/12/2026		94.44 3,230,000	2,316,797.68
31/03/2022	Border to Coast Multi-Asset Credit Fund	BPLXGZ9	FREDDIE MAC STACR REMIC T 'DNA2 B1' FRN 25/02/2050		94.46 2,450,000	1,757,703.29
31/03/2022	Border to Coast Multi-Asset Credit Fund	BPP1JQ1	UNITED STATES TREA 0.00% 30/06/20222022 USD1000		99.87 11,900,000	9,026,649.20
31/03/2022	Border to Coast Multi-Asset Credit Fund	BPSNPF5	GC TSY. CENTER 4.40% 30/03/2032		101.57 230,000	177,436.91
31/03/2022	Border to Coast Multi-Asset Credit Fund	BPVDOC4	DAE FNDG. 1.625% 15/02/2024		95.82 1,400,000	1,018,816.29
31/03/2022	Border to Coast Multi-Asset Credit Fund	BPXR8C0	REPUBLIC OF SOUTH 8.75% 31/01/2044		84.31 43,181,255	1,892,254.01
31/03/2022	Border to Coast Multi-Asset Credit Fund	BPYK5C8	FREDDIE MAC STRUCTURED AGE 'DN3 M3' FRN 25/8/2024		102.04 0	0.01
31/03/2022	Border to Coast Multi-Asset Credit Fund	BPZKDR7	CLYDESDALE ACQUIS 6.625% 15/04/2029D SR 6.625% 15/04/2029		101.25 515,000	396,033.45
31/03/2022	Border to Coast Multi-Asset Credit Fund	BQ26L04	PACIFIC GAS & ELEC 3.40% 15/08/2024		99.15 3,635,000	2,737,451.83
31/03/2022	Border to Coast Multi-Asset Credit Fund	BQ71VF9	FREDDIE MAC STACR REMIC T 'HOA3 M2' FRN 25/09/2041		93.99 11,000,000	7,852,134.81
31/03/2022	Border to Coast Multi-Asset Credit Fund	BQQP7Y3	AMERICAN AIRLINES 3.70% 01/10/2026		96.71 437,756	321,551.44
31/03/2022	Border to Coast Multi-Asset Credit Fund	BQT3TQ0	EL SALVADOR GOV. 6.375% 18/01/2027		50.00 1,000,000	379,759.20
31/03/2022	Border to Coast Multi-Asset Credit Fund	BRJ6VF9	SENSATA TECHS. 5.625% 1/11/2024		103.60 2,073,000	1,631,201.19
31/03/2022	Border to Coast Multi-Asset Credit Fund	BSDRYY5	SPRINT 7.875% 15/09/2023		106.37 5,298,000	4,280,348.14
31/03/2022	Border to Coast Multi-Asset Credit Fund	BSHYVY9	SPRINT 7.125% 15/06/2024		107.38 1,750,000	1,427,220.44

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2022	Border to Coast Multi-Asset Credit Fund	BSPHGG9	OWENS-BROCKWAY GL 5.375% 15/01/2025		99.82	1,462,000	1,108,406.07
31/03/2022	Border to Coast Multi-Asset Credit Fund	BTC34Z2	ETHIOPIA INTL. BD 6.625% 11/12/2024		72.70	500,000	276,083.21
31/03/2022	Border to Coast Multi-Asset Credit Fund	BVOL861	DOMINICAN REPUBLIC 6.85% 27/01/2045		99.38	1,700,000	1,283,098.63
31/03/2022	Border to Coast Multi-Asset Credit Fund	BVB2Q69	HUARONG FIN. II 5.50% 16/01/2025		101.38	290,000	223,284.45
31/03/2022	Border to Coast Multi-Asset Credit Fund	BVCXLS8	MEXICO GOV. INTL. 4.60% 23/01/2046		96.22	1,500,000	1,096,190.97
31/03/2022	Border to Coast Multi-Asset Credit Fund	BVFB628	HCA 5.375% 01/02/2025		104.17	2,780,000	2,199,560.08
31/03/2022	Border to Coast Multi-Asset Credit Fund	BVHFBK1	COLOMBIA GOV. INTL 5.00% 15/06/2045		84.54	5,300,000	3,402,884.21
31/03/2022	Border to Coast Multi-Asset Credit Fund	BVRZ8M2	DISH DBS 5.875% 15/11/2024		99.89	5,346,000	4,055,695.66
31/03/2022	Border to Coast Multi-Asset Credit Fund	BVW5PG0	CENCOSUD 6.625% 12/02/2045		117.96	240,000	215,020.22
31/03/2022	Border to Coast Multi-Asset Credit Fund	BW0FQF5	LEBANON GOV. INTL. 6.20% 26/02/2025		12.31	3,000,000	280,495.92
31/03/2022	Border to Coast Multi-Asset Credit Fund	BW1YMC0	DIGICEL 6.75% 01/03/2023		93.25	960,000	679,910.91
31/03/2022	Border to Coast Multi-Asset Credit Fund	BWC9V05	STATE OIL OF THE A 6.95% 18/03/2030		111.19	1,500,000	1,266,708.93
31/03/2022	Border to Coast Multi-Asset Credit Fund	BWD21S1	BAUSCH HEALTH COS 6.125% 15/04/2025		100.94	3,085,000	2,365,033.63
31/03/2022	Border to Coast Multi-Asset Credit Fund	BWFY1C9	REPUBLIC OF ARMENI 7.15% 26/03/2025		99.87	1,000,000	758,527.24
31/03/2022	Border to Coast Multi-Asset Credit Fund	BWTW044	DEUTSCHE BANK 4.5% 01/04/2025		100.49	1,300,000	992,190.32
31/03/2022	Border to Coast Multi-Asset Credit Fund	BWWC438	BONOS DE LA TESORE 4.50% 01/03/2026		93.63	4,400,000,000	3,975,948.70
31/03/2022	Border to Coast Multi-Asset Credit Fund	BWY5FF4	TURKEY GOV. BD. 8.00% 12/3/2025		67.70	2,678,041	93,879.77
31/03/2022	Border to Coast Multi-Asset Credit Fund	BX36N17	PELABUHAN INDONESIA 5.375% 05/05/2045		107.81	1,000,000	818,824.20
31/03/2022	Border to Coast Multi-Asset Credit Fund	BX36N28	PELABUHAN INDONESIA 4.25% 05/05/2025		101.67	1,500,000	1,158,314.53
31/03/2022	Border to Coast Multi-Asset Credit Fund	BXRTL6	CGNPC INTL. 4.00% 19/05/2025		101.49	1,300,000	1,002,040.07
31/03/2022	Border to Coast Multi-Asset Credit Fund	BXVMCC1	NEWFIELD EXPLORAT 5.375% 01/01/2026		106.09	701,000	564,820.94
31/03/2022	Border to Coast Multi-Asset Credit Fund	BY9C1G7	REPUBLIC OF SOUTH 4.875% 14/04/2026		102.04	700,000	542,479.34
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYMXBC3	AMERIGAS PARTNERS 5.625% 20/05/2024		102.18	2,837,000	2,201,607.86
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYN68H5	CONT. RES. 4.90% 01-JUN-44		99.15	678,000	510,556.73
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYN6FX0	CZECH REPUBLIC 0.95% 15/05/2030		81.09	178,800,000	5,016,419.25
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYNCF38	EQUATE PETROCHEMIC 4.25% 03/11/2026		101.56	250,000	192,842.61
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYNHPV1	POST HLDGS. 5.75% 01/03/2027		100.62	269,000	205,578.17
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYNMJL4	MEXICAN BONOS 5.75% 05/03/2026		91.03	453,000,000	15,704,577.44
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYPDXH9	CREDIT BANK OF MOSCOW VIA CBOM FIN. F2V PERP		10.00	615,000	46,709.45
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYPF911	AMERICAN AIRLINES 3.65% 15/06/2028		88.74	458,700	309,166.57
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYPGH98	INDONESIA TSY. BD. 8.25% 15/05/2036		108.80	74,762,000,000	4,301,355.93
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYQ1Y13	CREDIT BANK OF MOSCO F2V 05/10/2027		9.50	1,670,000	120,495.18
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYQDTJ2	KAZAKHSTAN GOV. IN 6.50% 21/07/2045		115.63	1,500,000	1,317,263.36
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYQFSP7	ATLANTIA 1.625% 03/02/2025		98.80	800,000	667,956.70
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYQJ0V9	MALAYSIA GOV. BD. 4.762% 07/04/2037		105.24	4,018,000	763,811.33
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYQKXV3	BUCKEYE PARTNERS 4.125% 01/12/2027		95.70	771,000	560,376.67
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYQLF8	BARCLAYS BARCLAYS F2V PERP		102.08	1,500,000	1,531,177.50
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYR89T6	GBL. LOGISTIC PRO 3.875% 6/4/2025		97.64	810,000	600,664.54
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYR8C97	SRI LANKA GOV. IN 6.125% 03/06/2025		50.50	3,000,000	1,150,647.35
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYRK9M5	INDONESIA TSY. BD. 8.75% 15/05/2031		113.35	43,338,000,000	2,597,751.59
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYRPDX9	URUGUAY GOV. INTL 4.375% 27/10/2027		106.25	2,500,000	2,017,449.36
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYSLBC1	ECOPETROL 5.375% 26/6/2026		101.32	1,500,000	1,154,287.27
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYSRJ25	UKRAINE GOV. INTL. 7.75% 01/09/2023		51.45	1,100,000	429,840.84
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYSRK66	UKRAINE GOV. INTL. 7.75% 01/09/2022		61.93	2,100,000	987,676.95
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYSWRD7	IRSA PROPIEADADES C 8.75% 23/03/2023		97.32	37,000	27,348.78
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYSXF47	PANAMA GOV. INTL. 3.875% 17/03/2028		102.37	3,000,000	2,332,396.35
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYT4F49	FREDDIE MAC REMICS '4119 LI' 3.50% 15/6/2039		0.00	21,914	0.17
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYTNJ00	PENN NATL. GAMING 5.625% 15/01/2027		99.29	3,390,000	2,556,345.25
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYTX353	COLOMBIA GOV. INTL 4.50% 28/01/2026		100.02	2,000,000	1,519,317.80
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYVMF07	ANGOLAN GOV. INTL. 8.25% 09/05/2028		102.23	6,000,000	4,658,663.51
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYVW0D5	ALTICE FRANCE SA/ 8.125% 1/2/2027		103.22	718,000	562,877.25
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYVW206	BBVA BANCOMER SA/TEX F2V 18/01/2033		94.56	1,740,000	1,249,690.29
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYVYK89	HSBC HLDGS. HSBC HLDGS. F2V PERP		105.06	6,600,000	5,859,760.40
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYVYV7	KAZMUNAYGAS NATL. 6.375% 24/10/2048		94.66	200,000	143,790.40
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYVZG58	CARLYLE GBL. MKT. STRATS. '3X A1AR' FRN 15/07/2030		99.40	8,000,000	6,719,770.96
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYW5KQ6	IVORY COAST GOV. 6.125% 15/06/2033		97.14	3,250,000	2,397,843.88
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYWST25	KAISA GRP. HLDGS. 8.50% 30/06/2022		18.65	2,000,000	283,294.69
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYWST47	KAISA GROUP HOLDI 9.375% 30/06/2024		19.55	2,980,000	442,478.97
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYW9H45	CENCOSUD 4.375% 17/07/2027		101.81	440,000	340,223.41
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYWHFW3	UTD. O/SEAS. BANK UTD. O/SEAS. BANK F2V PERP200000 '28'		99.41	400,000	302,008.85
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYWJVR6	TALLGRASS ENERGY P 5.50% 15/01/2028		96.95	1,000,000	736,319.36
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYWWMQ84	BOLIVIAN GOV. INTL 4.50% 20/03/2028		87.50	2,000,000	1,329,145.79
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYWQJH3	PETROLEOS MEXICAN 4.875% 21/02/2028		95.31	2,500,000	2,013,633.09

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYWVG66	JORDAN GOV. INTL. 5.75% 31/1/2027		99.53	2,000,000	1,511,806.31
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYWYT99	PHILIPPINE GOV. IN 3.70% 2/2/2042		96.81	4,000,000	2,941,122.76
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYX3WL8	GHANA GOV. INTL. 10.75% 14/10/2030		106.04	1,000,000	805,339.22
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYX5BS4	ODEBRECHT DRILL 7.35% PIK 01/12/2026		56.25	2,713,517	1,159,290.84
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYX7RT3	COLOMBIA GOV. INT 3.875% 25/04/2027		96.07	2,500,000	1,824,098.84
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYX80W0	DOMINICAN REPUBLIC 5.95% 25/01/2027		103.00	3,000,000	2,346,887.67
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYXS82	UNICREDIT UNICREDIT F2V PERP		101.50	200,000	171,547.44
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYY7PC1	HUNGARY GOV. BD. 3.00% 27/10/2027		84.51	199,750,000	388,425.16
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYY9RY3	REPUBLIC OF SOUTH 8.875% 28/02/2035		89.90	28,457,119	1,329,632.28
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYYCKC1	BRAZIL NOTAS DO T 10.00% 01/01/2027		977.66	5,777,000	9,027,090.85
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYYQMY9	BWAY HLDG. 7.25% 15/04/2025		99.23	2,396,000	1,805,757.44
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYZ73Q0	THAILAND GOV. BD. 2.875% 17/06/2046		89.17	11,797,000	240,273.38
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYZGDK1	SAUDI GOV. INTL. 4.625% 04/10/2047		107.58	3,000,000	2,451,273.03
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYZLW65	APACHE CORP 4.375% 15/10/2028		102.06	2,183,000	1,692,067.29
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYZLW87	HCA 5.375% 01/09/2026		105.10	5,450,000	4,350,396.35
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYZLW98	HCA INC 5.625% 1/9/2028		108.27	622,000	511,495.91
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYZTGL2	ALTERNATIVE LOAN TRUST 200 'AL1 A1' FRN 25/06/2037		86.46	4,433,174	2,910,966.91
31/03/2022	Border to Coast Multi-Asset Credit Fund	BYZTNT9	REPUBLIC OF POLAND 2.50% 25/07/2026		88.37	11,588,000	1,866,351.30
31/03/2022	Border to Coast Multi-Asset Credit Fund	BZ03GH2	ZAMBIA GOV. INTL. 8.97% 30/7/2027		71.67	650,000	353,810.96
31/03/2022	Border to Coast Multi-Asset Credit Fund	BZ05HT7	TRAVIS PERKINS 4.50% 7/9/2023		101.28	1,600,000	1,620,464.00
31/03/2022	Border to Coast Multi-Asset Credit Fund	BZ06767	ROMANIAN GOV. INT 4.125% 11/03/2039		94.10	2,100,000	1,669,929.10
31/03/2022	Border to Coast Multi-Asset Credit Fund	BZ0BRK6	ALT. LOAN TST. 2007-OA3 'OA3 1A1' FRN 25/04/2047		90.47	490,381	336,943.94
31/03/2022	Border to Coast Multi-Asset Credit Fund	BZ0C914	PETROBRAS GBL. FIN 6.85% 05/06/2115		93.97	4,560,000	3,254,391.62
31/03/2022	Border to Coast Multi-Asset Credit Fund	BZ0NTZ1	GABON GOV. INTL. B 6.95% 16/6/2025		101.74	550,000	424,991.03
31/03/2022	Border to Coast Multi-Asset Credit Fund	BZ0VW34	OIL INDIA INTL. PT 4.00% 21/04/2027		99.04	2,000,000	1,504,352.12
31/03/2022	Border to Coast Multi-Asset Credit Fund	BZ0WN23	GENWORTH HLDGS. 4.80% 15/02/2024		102.11	771,000	597,947.28
31/03/2022	Border to Coast Multi-Asset Credit Fund	BZ0X423	KAZMUNAYGAS NATL. 4.75% 19/04/2027		97.26	2,000,000	1,477,324.86
31/03/2022	Border to Coast Multi-Asset Credit Fund	BZ0Y7V6	TURKIYE GARANTI BANK F2V 24/05/2027		99.23	1,420,000	1,070,193.37
31/03/2022	Border to Coast Multi-Asset Credit Fund	BZ11YY8	SENEGAL GOV. INTL. 6.25% 23/05/2033		94.65	2,000,000	1,437,663.61
31/03/2022	Border to Coast Multi-Asset Credit Fund	BZ13PB8	NIGERIA GOV. INTL 7.875% 16/2/2032		95.04	3,900,000	2,815,099.75
31/03/2022	Border to Coast Multi-Asset Credit Fund	BZ19BW9	JBS USA LUX JBS US 6.75% 15/02/2028		105.57	265,000	212,482.02
31/03/2022	Border to Coast Multi-Asset Credit Fund	BZ1C634	OCCIDENTAL PETROLE 3.00% 15/02/2027		97.96	2,741,000	2,039,298.36
31/03/2022	Border to Coast Multi-Asset Credit Fund	BZ1CRR5	CROWN EURP. HLDGS 2.875% 01/02/2026		101.57	4,114,000	3,531,171.31
31/03/2022	Border to Coast Multi-Asset Credit Fund	BZ1JM93	BUCKEYE PARTNERS 3.95% 01/12/2026		97.93	1,150,000	855,361.81
31/03/2022	Border to Coast Multi-Asset Credit Fund	BZ1MW14	UKRAINE GOV. INTL. 7.75% 01/09/2027		43.29	4,100,000	1,348,003.50
31/03/2022	Border to Coast Multi-Asset Credit Fund	BZ3ZB2	PETROLEOS DEL PER 5.625% 19/06/2047		84.19	965,000	617,045.84
31/03/2022	Border to Coast Multi-Asset Credit Fund	BZ56Z57	OWENS-BROCKWAY GL 5.875% 15/08/2023		102.34	2,226,000	1,730,130.90
31/03/2022	Border to Coast Multi-Asset Credit Fund	BZ6F3Z9	CONSTELLUM 4.25% 15/02/2026		100.24	1,995,000	1,689,945.05
31/03/2022	Border to Coast Multi-Asset Credit Fund	BZ97T10	ANGOLAN GOV. INTL. 9.50% 12/11/2025		109.74	1,000,000	833,440.84
31/03/2022	Border to Coast Multi-Asset Credit Fund	BZ9NTH4	THAILAND GOVERN 2.875% 17/12/2028		104.46	126,902,000	3,027,870.80
31/03/2022	Border to Coast Multi-Asset Credit Fund	BZB1G08	OMAN GOV. INTL. BD 4.75% 15/06/2026		100.66	3,000,000	2,293,547.76
31/03/2022	Border to Coast Multi-Asset Credit Fund	BZCFF02	NAMIBIA INTL. BOND 5.25% 10/29/2025		100.92	1,000,000	766,517.21
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	DECO 2019-RAM DAC 'RAM A' FRN 7/8/2030		98.29	4,410,389	4,334,927.06
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	INVERSIONES CMPC SA 4.75% 15/SEP/2024		102.88	210,000	164,081.97
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	OI 10.00% PIK 27/07/2025		75.86	2,700,000	1,555,650.15
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	CORPORACION INMOBILIARIA 3.62% 13/MAY/2031		90.96	320,000	221,059.18
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	ELECTRICIDAD FIRME DE ME 4.9% 20/NOV/2026		93.30	1,100,000	779,511.55
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	RUSSIAN FED. BD. 7.05% 19/01/2028		5.00	127,982,000	59,018.06
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	FIRST QUANTUM MIN 6.875% 15/10/2027		104.86	1,150,000	915,833.64
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	BRASKEM IDESA SAPI 6.99% 20/02/2032		98.13	1,080,000	804,908.12
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	BANCO DE CHILE 2.99% 09/12/2031		92.43	250,000	175,493.66
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	GREENKO POWER II L 4.30% 13/12/2028		93.78	200,000	142,444.83
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	RELIANCE INDS. 2.875% 12/01/2032		91.86	500,000	348,832.76
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	RUSSIAN FED. BD. 8.50% 17/09/2031		5.00	286,467,000	132,102.37
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	RUSSIAN FED. BD. 7.95% 07/10/2026		5.00	48,696,000	22,455.84
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	EMPRESA DE LOS FERROCARR 3.83% 14/SEP/2061		83.52	390,000	247,378.13
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	INTERCONEXION ELE 3.825% 26/11/20336/11/2033		91.92	300,000	209,436.05
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	RELIANCE INDS. 3.625% 12/01/205252		88.93	300,000	202,630.65
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	RUSSIAN FED. BD. 7.65% 10/04/2030		5.00	29,301,000	13,511.96
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	PETROLEOS MEXICANO 6.70% 16/02/2032		95.10	1,852,000	1,337,732.79
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	TENGIZCHEVROIL FIN 4.00% 15/08/2026		91.50	270,000	187,631.16
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	OI MOVEL SA 8.75% 30/07/2026		102.17	3,490,000	2,708,132.61
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	CENTRAL AMERICAN B 5.25% 27/04/2029		99.64	700,000	529,754.24

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	RUSSIAN FED. BD. 7.75% 16/09/2026		5.00 349,704,000	161,263.70
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	GLOBO COMUNICACAO 5.50% 14/01/20322	90.18	900,000	616,424.57
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	RUSSIAN FED. BD. 7.70% 23/03/2033	5.00	261,809,000	120,731.50
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	INTERCEMENT FINL. 5.75% 17/7/2024	88.54	2,480,000	1,667,767.56
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	GOL FIN. 7.00% 31/01/2025	83.15	480,000	303,142.03
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	AES GENER F2V 26/03/2079	100.53	2,130,000	1,626,340.11
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	SHINHAN FINL. GRP. F2V 05/02/2030	98.59	580,000	434,286.94
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	BRF SA 5.75% 21/9/2050	88.19	1,895,000	1,269,260.54
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	LIQUID TELECOMS. F 5.50% 04/09/2026	96.42	1,480,000	1,083,778.26
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	VEDANTA RES. FIN. 8.95% 11/3/2025	97.38	1,780,000	1,316,502.26
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	VTR COMUNICACIONE 4.375% 15/04/2029	91.57	270,000	187,773.69
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	RUSSIAN FED. BD. 6.90% 23/05/2029	5.00	97,986,000	45,185.60
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	YPF SA STP 30/06/2029	73.71	670,000	375,088.52
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	NETWORK I2I LTD NETWORK I2I LTD F2V PERP	92.91	1,430,000	1,009,036.95
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	BANCO DE CREDITO DEL F2V 30/09/20312 0.0% 30/09/2031	92.95	410,000	289,438.20
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	NE PROPERTY BV 2.00% 20/01/2030	87.69	250,000	185,266.37
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	RUSSIAN FED. BD. 7.25% 10/05/2034	5.00	79,777,000	36,788.64
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	TRANSPORTADORA DE 5.55% 01/11/2028	103.51	330,000	259,425.86
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	RUSSIAN FED. BD. 8.15% 03/02/2027	5.00	63,802,000	29,421.87
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	LOANDEPOT GMSR MASTER TRUST 'GT1 A' FRN 16/10/2023USD 144A'A'	100.19	8,000,000	6,087,375.01
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	EAGLE RE 2019-1 '1 M2' FRN 25/4/2029	100.28	6,900,000	5,254,991.26
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	DOWSON 2021-2 PLC '2 E' FRN 20/10/2028	96.86	7,000,000	6,780,378.50
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	RADNOR RE 2021-2 LTD '2 M1B' FRN 25/11/2031	97.22	14,200,000	10,484,698.49
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	VOYA EURO CLO IV DAC '4A B1R' FRN 15/10/2034	98.34	14,080,000	11,700,567.29
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	OAK HILL EUROPEAN CREDIT PA '5A BR' FRN 21/01/2035	99.72	26,800,000	22,583,684.78
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	TORO EUROPEAN CLO 7 DAC '7A B2R' 2.075% 15/02/2034	98.37	14,202,000	11,805,361.48
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	BELLEMEADE RE 2022-1 '1 M1C' FRN 26/01/2032	96.36	5,130,000	3,754,610.21
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	DOWSON 2022-1 PLC '1 D' FRN 20/01/2029	100.00	3,100,000	3,100,000.00
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	EAGLE RE 2019-1 LTD '1 M1B' FRN 25/04/2029	99.41	1,350,513	1,019,694.91
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	EAGLE RE 2021-2 LTD '2 M1C' FRN 25/04/2034	95.30	13,540,000	9,800,703.69
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	MADISON PARK EURO FUNDING '14A C1R' FRN 15/07/2032	97.91	27,000,000	22,339,361.52
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	TRINITAS EURO CLO II DAC '2A CR' FRN 15/04/2035	100.00	10,000,000	8,450,612.58
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	RADNOR RE 2018-1 LTD '1 M2' FRN 25/03/2028	98.51	7,720,000	5,775,859.26
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	PMT CREDIT RISK TRANSFER TRU '3R A' FRN 27/10/2022	99.85	795,897	603,587.59
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC STACR REMIC T 'DNA6 B1' FRN 25/10/2041	92.60	18,450,000	12,976,089.61
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	ST PAULS CLO II DAC '2A B2R4' 2.15% 25/10/2035	97.96	15,000,000	12,417,446.75
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	FIDELITY GRAND HARBOUR CLO 2 '1A C' FRN 15/10/2034	98.08	5,000,000	4,143,970.84
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	TORO EUROPEAN CLO 7 DAC '7A B1R' FRN 15/02/2034	99.15	15,200,000	12,736,054.92
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	BARINGS EURO CLO 2015-1 '1A B2RR' 2.15% 25/07/2035	99.06	16,000,000	13,394,364.94
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	READY CAP. MTG. FINC. 2022- 'FL8 A' FRN 25/01/2037	99.91	13,500,000	10,244,418.97
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	RADNOR RE 2019-1 '2 M1B' FRN 25/06/2029	99.95	5,756,151	4,369,570.54
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	RADNOR RE 2021-1 LTD '1 M1A' FRN 27/12/2033	99.47	12,574,000	9,499,690.08
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	AVIS BUDGET RENTAL CAR FUN '2A D' 4.08% 20/02/2028	93.06	8,500,000	6,007,921.21
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	BELLEMEADE RE 2019-4 '4A M2' FRN 25/10/2029	97.41	2,360,000	1,745,951.34
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	MF1 MULTIFAMILY HOUSING MOR 'FL6 A' FRN 16/07/2036A FLTG RT 16/07/2036	98.82	10,730,000	8,053,319.45
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	FIDELITY GRAND HARBOUR CL '1A B2' 2.15% 15/10/2034	95.23	10,000,000	8,047,332.45
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	MOTOR SECURITIES 2020-1 DAC '1 C' FRN 25/11/2029	99.41	10,000,000	9,940,675.50
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	EUROPEAN RESIDENTIAL LOAN 'NPLA A1' FRN 25/11/2060	97.66	17,627,110	14,548,061.75
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	EAGLE RE 2018-1 LTD '1 M1' FRN 25/11/2028	99.84	221,122	167,669.02
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC STACR REMIC T 'DNA6 B1' FRN 25/12/2050	93.81	1,490,000	1,061,563.63
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	BELLEMEADE RE 2020-4 LTD '4A M2B' FRN 25/06/2030	100.21	11,433,490	8,701,615.93
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC STRUCTURED AG 'DNA7 M2' FRN 25/11/2041	95.24	17,200,000	12,442,144.05
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	FIDELITY GRAND HARBOUR CLO '1A B1' FRN 15/10/2034	98.98	15,000,000	12,547,137.24
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	READYCAP COMMERCIAL MORTGAG 'FL7 A' FRN 25/11/2036	99.20	11,498,437	8,663,060.18
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	BX COMMERCIAL MORTGAGE TRUS 'AHP E' FRN 15/02/2039	99.87	11,400,000	8,646,955.10
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	PAVILLION POINT OF SALE 2021- '1 E' FRN 30/12/2031	96.95	5,000,000	4,847,717.50
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	BX TST. 'IND G' FRN 15/11/2035	99.38	18,532,500	13,988,839.39
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	BELLEMEADE RE 2019-4 '4A M1C' FRN 25/10/2029	98.73	688,875	516,536.87
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC STRUCTURED AG 'DNA7 B1' FRN 25/11/2041	95.75	6,790,000	4,937,853.09
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	ST PAULS CLO II DAC '2A B1R4' FRN 25/10/2035	98.82	9,500,000	7,933,509.95
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	ICG US CLO 2020-1 LTD '1A BR' FRN 20/01/2035	99.30	7,000,000	5,279,384.36
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC STACR REMIC T 'HQA4 M2' FRN 25/12/2041	94.20	5,000,000	3,577,158.49
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	SANTANDER DRIVE AUTO RECEI '2 A2' 2.12% 15/10/2026	99.98	8,000,000	6,074,953.49

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	RADNOR RE 2019-1 LTD '1 M1B' FRN 25/2/2029	100.18	261,982	199,330.05
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	EAGLE RE 2020-1 LTD '1 M1C' FRN 25/01/2030	97.05	1,520,000	1,120,416.74
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	RADNOR RE 2020-1 LTD '1 M1C' FRN 25/01/2030	95.54	3,030,000	2,198,618.52
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	RADNOR RE 2019-1 LTD '1 M2' FRN 25/02/2029	97.05	814,067	600,055.35
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	RADNOR RE 2021-2 LTD '2 M1A' FRN 25/11/2031	99.32	7,150,000	5,393,713.07
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	SCULPTOR EUROPEAN CLO V DA '5A B2R' FRN 14/01/2032	99.11	20,000,000	16,750,211.03
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	CVC CORDATUS LOAN FUND XXI '22A B1' FRN 15/12/2034	99.19	5,500,000	4,610,347.47
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	HENLEY CLO III DAC '3A B1R' FRN 25/12/2035	99.37	15,000,000	12,596,200.02
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	HAYFIN EMERALD CLO VIII DAC '8A B' FRN 17/01/2035	99.06	30,500,000	25,532,323.86
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	BARINGS EURO CLO 2015-1 DA '1A CRR' FRN 25/07/2035	98.23	14,750,000	12,243,477.63
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	CONNECTICUT AVENUE 6.30% 25/03/2042.3% 25/03/2042	102.59	890,000	693,432.24
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	TURKEY GOV. INTL. 5.125% 17/02/2028	88.17	600,000	401,810.61
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	ING GROEP ING GROEP F2V PERP	100.63	1,000,000	764,314.65
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	CARLYLE GBL. MKT. STRATS. '1X A1R' FRN 16/1/2033	99.25	1,700,000	1,425,878.31
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	FNCL 1.5 4/21 1.50% PERP	89.26	13,800,000	9,355,649.45
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	JUBILEE CLO 2014-XII DAC '12X ARRR' FRN 15/04/2030	99.04	1,600,000	1,339,098.88
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	ARES EUROPEAN CLO X DAC '10X AR' FRN 15/10/2031	99.26	1,500,000	1,258,161.26
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	CARLYLE EURO CLO 2017-2 DA '2X A1R' FRN 15/8/2030	99.38	299,754	251,740.45
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	CWABS ASSET-BACKED CERTIFI '11 MV5' FRN 25/2/2036	96.04	1,000,000	729,463.14
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	PROSUS 3.257% 19/01/2027	91.51	300,000	208,508.70
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	RUSSIAN FOREIGN B 2.875% 04-DEC-25	21.00	3,000,000	532,388.59
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	SAUDI ARABIAN OIL 2.875% 16-APR-24	99.83	1,000,000	758,202.93
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	Q-PARK HLDG. I 1.50% 1/3/2025	94.21	6,375,000	5,075,262.04
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	FANNIE MAE OR FREDDIE MAC 2.00% PERP	92.84	48,200,000	33,986,860.45
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	ROYAL CARIBBEAN C 9.125% 15/06/2023	104.24	200,000	158,343.51
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	HARVEST CLO XXI DAC '21X A1R' FRN 15/7/2031	98.33	1,100,000	914,079.58
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	FANNIE MAE POOL 4.00% 01/08/2050	102.14	37,100,008	28,781,281.23
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	Q-PARK HLDG. I 3.50% 1/2/2025	96.56	3,500,000	2,856,113.96
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	PROVIDUS CLO II DAC '2X AR' FRN 15/07/2031'AV'A'REGS	98.95	4,850,000	4,055,712.98
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	BNPP AM EURO CLO 2019 DAC '1X AR' FRN 22/07/2032	99.09	8,100,000	6,782,114.60
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	CORDA 11X AR '11X AR' FRN 15/10/2031	99.08	1,800,000	1,507,079.54
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	UPC BROADBAND FIN 4.875% 15/07/2031	94.03	6,615,000	4,724,073.60
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	CARLYLE EURO CLO 2019-2 DA '2X A1R' FRN 15/8/2032	98.82	400,000	334,034.65
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	OCP EURO CLO 2020-4 DAC '4X AR' FRN 22/09/2034	99.30	1,100,000	923,040.80
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	PALMER SQUARE EUROPEAN LOAN '2X A' FRN 15/07/203107/2031	99.29	6,600,000	5,537,632.95
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	MADISON PARK EURO FUNDING '14X A1R' FRN 15/07/20322	99.09	200,000	167,474.92
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	RUSSIAN FOREIGN BD 4.75% 27/05/2026	25.50	1,000,000	193,673.32
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	ARMADA EURO CLO III DAC '3X A1R' FRN 15/7/2031	98.95	1,100,000	919,834.35
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	MADISON PARK EURO FUNDING '13X AR' FRN 15/1/2032	98.85	4,500,000	3,758,944.87
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	ALLIED UNIVERSAL 3.625% 1/6/2028	91.81	2,000,000	1,551,743.74
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	DRYDEN S2 EURO CLO 2017 DA '52X AR' FRN 15/5/2034	99.24	1,300,000	1,090,265.86
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	AVOLON HOLDINGS F 2.528% 18/11/2027	88.51	1,400,000	941,164.23
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	ALBION FINANCING 6.125% 15/10/2026026	96.67	400,000	293,675.58
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	MAN GLG EURO CLO VI DAC '6X AR' FRN 15/10/2032	99.69	600,000	505,466.28
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	RUSSIA GOVT BOND - 6.90% 23/07/2031	5.00	851,100,000	392,479.16
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	BEAR STEARNS ALT-A TRUST 20 '5 1M2' FRN 25/7/2035	96.74	1,000,000	734,746.59
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	VENTURE XXVI CLO LTD '26A AR' FRN 20/1/2029	99.63	600,000	454,001.70
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	GRIFFITH PARK CLO DAC '1X A1RA' FRN 21/11/2031	98.92	4,100,000	3,427,269.31
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	ADAGIO V CLO DAC 'X ARR' FRN 15/10/2031	98.83	500,000	417,568.33
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	OAK HILL EUROPEAN CREDIT PA '7X AR' FRN 20/10/2031	98.81	2,000,000	1,669,979.81
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	SEGOVIA EUROPEAN CLO 6-2019 '6X AR' FRN 20/07/2032	98.99	1,000,000	836,559.94
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	GAZPROM 3.50% 14/7/2031	44.00	1,200,000	401,017.69
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	TIKEHAU CLO BV '1X ARR' FRN 4/8/2034	99.11	900,000	753,753.00
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	PROSUS NV 4.193% 19/01/2032	88.11	1,300,000	869,923.28
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	INDYMAC INDX MORTGAGE LOA 'AR15 A2' FRN 25/07/2036	97.99	621,208	462,304.54
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	WELLS FARGO HOME EQUITY ASSE '1 M3' FRN 25/5/2036	99.49	426,088	321,969.38
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	DRYDEN XXVII-R EURO CLO 20 '27X AR' FRN 15/4/2033	98.56	1,300,000	1,082,765.47
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	HARVEST CLO XX DAC '20X AR' FRN 20/10/2031	98.78	1,900,000	1,586,079.89
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	ALTICE FRANCE 4.00% 15/07/2029	90.25	1,200,000	915,201.34
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	CARLYLE EURO CLO 2017-3 DA '3X A1R' FRN 15/1/2031	99.09	1,200,000	1,004,887.68
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	CAIRN CLO X DAC '10X AR' FRN 15/10/2031	99.03	900,000	753,168.16
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	BLACKROCK EUROPEAN CLO VII '7X AR' FRN 15/10/2031	98.85	1,100,000	918,923.70
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	AURIUM CLO IV DAC '4X AR' FRN 16/01/2031	99.24	8,500,000	7,128,254.47

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	PETROLEOS MEXICANO 6.70% 16/02/20322	95.10	8,371,000	6,046,523.34
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	PROSUS 2.778% 19/01/2034	85.51	700,000	505,812.54
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	GREENKO SOLAR MAURITIUS LTD 5.55% 29/01/2025	101.00	5,265,000	4,038,772.19
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	CARLYLE EURO CLO 2017-2 DA '2A A1R' FRN 15/08/2030	99.38	748,711	628,784.22
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	EURO-GALAXY III CLO BV '3X ARRR' FRN 24/04/2034/2034	98.95	1,000,000	836,187.65
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	HARVEST CLO XX DAC '20A AR' FRN 20/10/2031'A-R'144A	98.78	1,800,000	1,502,602.00
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	BAIN CAPITAL EURO 2018-2 DA '2X AR' FRN 20/1/2032	98.86	500,000	417,727.88
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	BLUEMOUNTAIN FUJI EUR CLO '3X A1R' FRN 15/1/2031	99.22	800,000	670,756.12
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	HARVEST CLO XI DAC '11X ARR' FRN 26/6/2030	99.22	98,987	83,001.46
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	MAN GLG EURO CLO V DAC '5X A1R' FRN 15/12/2031	98.88	1,100,000	919,135.46
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	ARES EUROPEAN CLO VI DAC '6A ARR' FRN 15/04/2030UR250000'A'144A	99.23	742,941	623,014.74
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	ABFC 2007-WMC1 TST. 'WMC1 A1A' FRN 25/06/2037A'	80.00	212,118	128,882.89
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	WYNN MACAU 5.50% 15/1/2026	91.11	600,000	415,174.07
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	SANDS CHINA 3.80% 8/1/2026	95.13	5,300,000	3,829,130.32
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	LAURELIN 2016-1 DAC '1X ARR' FRN 20/10/2031	98.94	1,100,000	919,684.83
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	CARLYLE GLOBAL MARKET STRA '2X AR1' FRN 15/11/2031	98.82	700,000	584,571.52
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	PALMER SQUARE EUROPEAN LOAN '1X A' FRN 15/4/2031	99.59	700,000	589,137.35
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	BCP V MODULAR SERV 4.75% 30/11/2028	96.04	8,600,000	6,979,529.27
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	SCULPTOR EUROPEAN CLO V DAC '5X AR' FRN 14/01/2032	99.20	8,500,000	7,125,889.82
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	FANNIE MAE POOL 4.50% 1/9/2050	103.75	10,899,562	8,588,836.20
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	TORO EUROPEAN CLO 7 DAC '7X ARE' FRN 15/02/2034034	99.21	1,000,000	838,378.77
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	CDS_IX_CCP CDX.EM.36 1% 20261220BOFAGB2UICEEU521658ZEB4	0.08	-161,200,000	-10,096,874.40
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	CDS_IX_CCP ITRAXX EUROPE CROSSOV 5% 20261220BOFAGB2UICEEU521667KJO7	-0.08	-59,600,000	-4,002,800.04
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	CDS_IX_CCP ITRAXX EUROPE CROSSOV 5% 20270620BOFAGB2UICEEU521667KJP4	-0.07	-66,100,000	-4,072,825.57
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	ROYAL CARIBBEAN C 5.375% 15/07/20277/2027	96.23	1,265,000	924,507.23
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	POST HLDGS. 5.75% 01/03/2027	100.77	165,000	126,280.71
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	EMPIRE COMMUNITIES 7.00% 15/12/2025	98.92	3,680,000	2,764,674.28
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	OPEN TEXT OPEN TE 4.125% 01/12/2031	93.83	4,000,000	2,850,704.12
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	NCL 5.875% 15/02/2027	98.63	2,505,000	1,876,442.95
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	WP/AP TELECOM HLDG 3.75% 15/1/2029	95.34	3,085,000	2,485,558.41
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	ARDAGH PACKAGING F 5.25% 15/08/2027	92.55	1,150,000	808,362.61
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	1011778 BC ULC NE 3.875% 15/01/2028	94.94	6,312,000	4,551,312.72
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	CARNIVAL 7.625% 1/3/2026	100.77	1,808,000	1,383,755.29
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	ALTICE FRANCE 5.125% 15/07/2029	89.76	1,599,000	1,090,086.39
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	CARNIVAL CORP 6.0% 01/MAY/2029	94.37	4,750,000	3,404,421.83
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	1011778 BC ULC NEW 3.50% 15/02/2029	92.47	3,948,000	2,772,730.18
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	VERDE BIDCO 4.625% 1/10/2026	96.19	2,658,000	2,160,537.49
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC MULTIFAMILY S 'K033 X1' VAR 25/7/2023	0.33	10,789	27.13
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	BENCHMARK 2018-B2 MORTGAGE 'B2 XA' VAR 15/2/2051	1.64	6,728	83.91
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	GOV. NATL. MORTGAGE ASC. '136 IO' VAR 16/8/2062	7.86	11,217	670.02
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC MULTIFAMILY S 'K744 X1' VAR 25/7/2028	4.66	70	2.46
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	GOVERNMENT NATIONAL MORTGA '151 IO' VAR 16/4/2063	7.94	30,949	1,866.15
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	GOVERNMENT NATIONAL MORT '142 XI' 3.00% 20/08/2051	13.69	569	59.19
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	GOVERNMENT NATIONAL MORT '136 YZ' 3.00% 20/8/2051	97.88	26,247	19,512.94
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC MULTIFAMILY S 'K741 X1' VAR 25/12/2027	2.84	64	1.37
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	GOVERNMENT NATIONAL MORT '138 AI' 2.50% 20/8/2051	13.39	649	66.01
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC MULTIFAMILY S 'K116 X1' VAR 25/07/2030	9.47	351	25.29
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	MYT HLDG LLC PFD UNIT SER A	1.00	18,369	13,951.31
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC MULTIFAMILY S 'K128 X1' VAR 25/3/2031	3.82	398	11.55
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	GOVERNMENT NATIONAL MORT '107 XI' 3.00% 20/6/2051	11.99	20,811	1,894.38
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	GOVERNMENT NATIONAL MORTGA '148 IO' VAR 16/10/2063	8.86	593	39.87
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	GOVERNMENT NATIONAL MORTGA '150 IO' VAR 16/11/2063	8.83	874	58.61
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	ALTS. LOAN TST. 2004-25 '25CB A1' 6.00% 25/12/2034	97.74	4,590	3,407.19
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	RENAISSANCE HOME EQTY. LOAN '4 M2F' STP 25/3/2034	101.22	66	50.44
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC MULTIFAMILY S 'K729 X1' VAR 25/11/2024	0.72	12,527	68.67
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	RENAISSANCE HOME EQUITY LOAN '2 M1' STP 25/8/2035	97.22	463	341.53
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	GOV. NATL. MORTGAGE ASC. '9 MI' 2.50% 20/1/2051	12.79	36,344	3,531.80
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC MULTIFAMILY S 'K125 X1' VAR 25/1/2031	4.26	19	0.60
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC MULTIFAMILY S 'K127 X1' VAR 25/1/2031	2.38	31	0.56
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	GOVERNMENT NATIONAL MORTGAG '89 IA' VAR 16/4/2062	8.84	15,036	1,009.68
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC MULTIFAMILY S '1521 X1' VAR 25/8/2036	10.08	476	36.48
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	GOVERNMENT NATIONAL MORTGA '167 IO' VAR 16/12/2063	8.16	623	38.56
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	GOVERNMENT NATIONAL MORTGA '112 IO' VAR 16/10/2063	7.89	253	15.17

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	ALTS. LOAN TST. 2005-8 '80CB 5A1' 6.00% 25/2/2036		98.67	4,412	3,306.25
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	IMPAC SECURED ASSETS CMN OW '2 A2D' FRN 3/25/2036		88.44	221	148.41
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC MULTIFAMILY S 'K117 X1' VAR 25/08/2030		8.27	128	8.06
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC MULTIFAMILY S '1520 X1' VAR 25/2/2036		4.81	44	1.59
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC MULTIFAMILY S 'K129 X1' VAR 25/5/2031		7.47	241	13.69
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	GOVERNMENT NATIONAL MORTGA '133 IO' VAR 16/7/2063		7.56	6,560	376.69
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	GOVERNMENT NATIONAL MORT '162 NZ' 2.50% 20/9/2051		95.11	293	211.85
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	GOVERNMENT NATIONAL MORT '116 EZ' 3.00% 20/7/2051		98.31	12,436	9,285.24
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	JP MORGAN MORTGAGE TRUST 2 'A8 4A1' VAR 25/11/2035		92.11	7,960	5,569.06
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	CITIGROUP MORTGAGE LOAN 'AR5 1A5A' VAR 25/7/2036		96.61	318	233.45
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	POPULAR ABS MORTGAGE PASS-TH '3 M1' STP 25/7/2035		98.91	715	536.96
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC MULTIFAMILY S '1517 X1' VAR 25/07/2035		13.32	33	3.38
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC MULTIFAMILY S 'K115 X1' VAR 25/06/2030		8.97	100	6.84
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC MULTIFAMILY S 'K123 X1' VAR 25/12/2030		5.46	156	6.46
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC MULTIFAMILY S 'K131 X1' VAR 25/7/2031		5.69	81	3.51
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC MULTIFAMILY S 'K108 X1' VAR 25/3/2030		11.16	27	2.29
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC MULTIFAMILY S 'K742 X1' VAR 25/3/2028		3.48	88	2.33
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	GOVERNMENT NATIONAL MORTG '78 IB' 3.00% 20/5/2051		11.94	9,432	855.00
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC MULTIFAMILY S 'K126 X1' VAR 25/1/2031		2.31	16	0.27
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	MASTR ALTS. LOAN TST. 20 '12 3A1' 6.00% 25/12/2034		100.53	847	646.86
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	COMISION FEDERAL DE ELECTRICIDAD 6.26% 15/FEB/2052		97.81	1,500,000	1,114,344.99
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	SINOPEC GRP. O/SEA 2.70% 13/5/2030		94.11	2,000,000	1,429,591.58
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	PARAGUAY GOV. INT 3.849% 28/06/2033		96.75	1,500,000	1,102,229.02
31/03/2022	Border to Coast Multi-Asset Credit Fund	(blank)	RUSSIAN FOREIGN B 4.375% 21/03/2029		20.00	4,000,000	607,602.56