

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2023	Border to Coast Multi-Asset Credit Fund	2819486	FIRSTENERGY 7.375% 15/11/2031	112.26	545,000	494,838.68
31/03/2023	Border to Coast Multi-Asset Credit Fund	5924161	BANGKOK BANK PCL/ 9.025% 15/03/2029	112.57	700,000	637,274.91
31/03/2023	Border to Coast Multi-Asset Credit Fund	B02FK24	VALE O/SEAS. 8.25% 17/01/2034	116.35	1,030,000	969,238.32
31/03/2023	Border to Coast Multi-Asset Credit Fund	B07WW35	FANNIE MAE OR FREDDIE MAC 6.50% PERP	103.12	900,000	750,580.01
31/03/2023	Border to Coast Multi-Asset Credit Fund	B07WW46	FANNIE MAE 6.00% PERP	102.07	61,100,000	50,440,652.54
31/03/2023	Border to Coast Multi-Asset Credit Fund	B09YD36	EL SALVADOR GOV. INTL. BD. 7.65% 15/06/2035	47.52	2,000,000	768,721.81
31/03/2023	Border to Coast Multi-Asset Credit Fund	B0C6K49	TRAFFORD CENTRE FINA FRN 28/07/2035	82.50	400,000	330,000.38
31/03/2023	Border to Coast Multi-Asset Credit Fund	B0XR48	TEVA PHARM. FIN. 6.15% 01/02/2036	90.92	755,000	555,153.50
31/03/2023	Border to Coast Multi-Asset Credit Fund	B156W36	EMBARQ 7.995% 01/06/2036	42.14	4,877,000	1,662,289.95
31/03/2023	Border to Coast Multi-Asset Credit Fund	B17R122	NEWGATE FNDG. '2 A3A' FRN 01/12/2050	95.74	2,459,640	2,354,805.22
31/03/2023	Border to Coast Multi-Asset Credit Fund	B1BKQ29	REPUBLIC OF SOUTH 10.50% 21/12/2026	106.47	491,800,000	23,868,123.07
31/03/2023	Border to Coast Multi-Asset Credit Fund	B1FL5T8	MITCHELLS & BUTLERS FRN 15/12/2030	93.20	363,609	338,887.69
31/03/2023	Border to Coast Multi-Asset Credit Fund	B1FR3W5	LUMINENT MTG. TST. 2006-6 '6 A1' FRN 25/10/2046	85.41	695,331	480,333.22
31/03/2023	Border to Coast Multi-Asset Credit Fund	B1G6235	NACIONAL DEL COBRE 6.15% 24/10/2036	108.65	1,300,000	1,142,341.53
31/03/2023	Border to Coast Multi-Asset Credit Fund	B1GCCF5	MEXICAN BONOS 10.00% 20/11/2036	109.24	34,734,000	1,699,505.07
31/03/2023	Border to Coast Multi-Asset Credit Fund	B1H0JW4	NEWGATE FNDG. 2006-3 '3X A3A' FRN 01/12/2050	95.05	1,619,553	1,539,419.95
31/03/2023	Border to Coast Multi-Asset Credit Fund	B1KNGG3	CZECH REPUBLIC GOV 4.20% 04/12/2036	95.99	14,290,000	513,386.52
31/03/2023	Border to Coast Multi-Asset Credit Fund	B1L0C76	RMAC SECURITIES NO 1 PLC 'NS4X M1A' FRN 12/06/2044GBP'2006-NS4' M1A	93.48	5,216,093	4,876,011.90
31/03/2023	Border to Coast Multi-Asset Credit Fund	B1QGYR3	MEXICAN BONOS 7.50% 03/06/2027	94.88	862,000,000	36,633,569.79
31/03/2023	Border to Coast Multi-Asset Credit Fund	B1TMPZ3	PERUVIAN GOV. INTL 6.55% 14/3/2037	109.01	1,500,000	1,322,436.43
31/03/2023	Border to Coast Multi-Asset Credit Fund	B1VJRB2	GREAT HALL MORTGAGES NO 1 '1 BB' FRN 18/03/2039	94.70	3,680,000	3,062,144.63
31/03/2023	Border to Coast Multi-Asset Credit Fund	B1VVDK9	MORGAN STANLEY HOME EQUITY L '2 A4' FRN 25/4/2037	54.73	1,630,297	721,597.64
31/03/2023	Border to Coast Multi-Asset Credit Fund	B1VVK99	EUROSAIL-UK 2007-2NP PLC '2X M1C' FRN 13/03/2045	95.05	5,000,000	4,752,570.00
31/03/2023	Border to Coast Multi-Asset Credit Fund	B1W32L8	REPUBLIC OF SOUTH 6.25% 31/03/2036	67.22	32,203,144	986,672.64
31/03/2023	Border to Coast Multi-Asset Credit Fund	B1Z2P24	EUROMASTR '1V A2' FRN 15/06/2040	92.73	2,235,211	2,072,762.80
31/03/2023	Border to Coast Multi-Asset Credit Fund	B1Z61D9	MAJAPAHIT HLDG. 7.875% 29/06/2037	114.10	2,500,000	2,307,074.19
31/03/2023	Border to Coast Multi-Asset Credit Fund	B1Z7R67	DP WORLD 6.85% 02/07/2037	111.59	1,210,000	1,092,068.87
31/03/2023	Border to Coast Multi-Asset Credit Fund	B2B1JH5	ISHS. JPM. USD EMG. MKTS. ETF	86.30	323,000	22,542,993.09
31/03/2023	Border to Coast Multi-Asset Credit Fund	B2NTFL3	TELECOM ITALIA CA 6.375% 15/11/2033	90.65	2,250,000	1,649,508.60
31/03/2023	Border to Coast Multi-Asset Credit Fund	B2QN460	LUDGATE FNDG. 'W1X A1' FRN 01/01/2061	94.27	11,745,288	11,072,617.74
31/03/2023	Border to Coast Multi-Asset Credit Fund	B35LXR3	STRUCTURED ASSET INVESTMENT '7 M2' FRN 25/8/2035	94.38	408,314	311,679.68
31/03/2023	Border to Coast Multi-Asset Credit Fund	B3XJ8P5	PETROLEOS MEXICANO 6.50% 02/06/2041	66.78	2,200,000	1,188,157.95
31/03/2023	Border to Coast Multi-Asset Credit Fund	B3XZ347	PERUVIAN GOVERNMENT 6.95% 12/08/2031	97.46	4,980,000	1,043,706.23
31/03/2023	Border to Coast Multi-Asset Credit Fund	B3ZR761	INDONESIA TSY. BD. 7.00% 15/5/2027	102.22	41,781,000,000	2,303,595.07
31/03/2023	Border to Coast Multi-Asset Credit Fund	B44NND6	MEXICAN BONOS 8.50% 18/11/2038	95.54	91,308,400	3,907,612.43
31/03/2023	Border to Coast Multi-Asset Credit Fund	B45ZFW4	INDONESIA TSY. BD 10.50% 15/08/2030	122.74	25,284,000,000	1,673,808.90
31/03/2023	Border to Coast Multi-Asset Credit Fund	B4L5VQ4	OOREDOO INTL. FIN. 5.00% 19/10/2025SD	100.54	600,000	487,882.89
31/03/2023	Border to Coast Multi-Asset Credit Fund	B4LT9X9	PHILIPPINE GOV. INTL. 5.50% 30/03/2026	102.71	1,000,000	830,691.63
31/03/2023	Border to Coast Multi-Asset Credit Fund	B4MS0G5	LONG BEACH MORTGAGE LOAN TR '1 2A4' FRN 25/2/2036	81.82	1,112,202	735,971.06
31/03/2023	Border to Coast Multi-Asset Credit Fund	B459DK7	PARK PLACE SECURITIES INC 'WHQ4 M2' FRN 25/9/2035	95.00	586,582	450,671.09
31/03/2023	Border to Coast Multi-Asset Credit Fund	B4TL852	BRAZILIAN GOV. IN 5.625% 07/01/2041	88.73	4,500,000	3,229,256.78
31/03/2023	Border to Coast Multi-Asset Credit Fund	B512BZ1	COLOMBIA GOV. INT 6.125% 18/01/2041	82.10	3,700,000	2,456,901.69
31/03/2023	Border to Coast Multi-Asset Credit Fund	B51BJM1	MS. HOME EQTY. LOAN TST. 200 '2 A3' FRN 25/4/2037	54.59	3,591,912	1,585,758.97
31/03/2023	Border to Coast Multi-Asset Credit Fund	B5204T9	INDONESIA TSY. BD. 9.50% 15/7/2031	118.00	4,121,000,000	262,278.97
31/03/2023	Border to Coast Multi-Asset Credit Fund	B58CQJ3	APACHE 5.10% 1/9/2040	84.90	1,912,000	1,312,900.42
31/03/2023	Border to Coast Multi-Asset Credit Fund	B55WD25	SINOCHEM O/SEAS. C 6.30% 12/11/2040	101.66	1,000,000	822,225.76
31/03/2023	Border to Coast Multi-Asset Credit Fund	B5T1439	ALTERNATIVE LOAN TRUST '22 2A16' 6.50% 25/9/2037	42.64	902,525	311,253.21
31/03/2023	Border to Coast Multi-Asset Credit Fund	B5V9HQ5	COLOMBIAN TES 7.50% 26/08/2026	90.10	10,539,400,000	1,648,259.81
31/03/2023	Border to Coast Multi-Asset Credit Fund	B5VQMN8	COMISION FED. DE E 5.75% 14/02/2042	83.60	2,000,000	1,352,253.72
31/03/2023	Border to Coast Multi-Asset Credit Fund	B5VV9G5	REPUBLIC OF SOUTH 6.50% 28/02/2041	62.98	36,121,148	1,036,985.80
31/03/2023	Border to Coast Multi-Asset Credit Fund	B60JS37	MALAYSIA GOV. BD. 4.498% 15/04/2030	104.21	1,990,000	380,098.02
31/03/2023	Border to Coast Multi-Asset Credit Fund	B6TC406	MEXICAN BONOS 7.75% 29/05/2031	93.89	117,380,800	4,936,490.22
31/03/2023	Border to Coast Multi-Asset Credit Fund	B6W43X5	INDONESIA TSY. BD. 8.25% 15/6/2032	110.71	2,645,000,000	157,940.02
31/03/2023	Border to Coast Multi-Asset Credit Fund	B6XYGZ7	URUGUAY GOV. IN 4.375% IL 15/12/2028	261.18	4,873,901	265,387.17
31/03/2023	Border to Coast Multi-Asset Credit Fund	B754890	THAILAND GOV. 3.775% 25/06/2032	112.20	195,031,000	5,175,537.05
31/03/2023	Border to Coast Multi-Asset Credit Fund	B76M8W6	LEBANON GOV. INTL. 6.75% 29/11/2027	6.60	3,500,000	186,839.33
31/03/2023	Border to Coast Multi-Asset Credit Fund	B76MX65	PERTAMINA PERSERO 6.00% 03/05/2042	98.76	770,000	615,050.24
31/03/2023	Border to Coast Multi-Asset Credit Fund	B76P9J9	MEXICO GOV. INTL. 4.75% 08/03/2044	85.23	2,500,000	1,723,249.11
31/03/2023	Border to Coast Multi-Asset Credit Fund	B774Y01	REPUBLIC OF PHILIP 5.00% 13/01/2037	100.40	1,000,000	812,002.07
31/03/2023	Border to Coast Multi-Asset Credit Fund	B784DX6	ENA NORTE TST. 4.95% 25/10/2027	97.20	454,356	357,166.21
31/03/2023	Border to Coast Multi-Asset Credit Fund	B7M1R08	ROMANIA GOV. BD. 5.80% 26/07/2027	94.84	15,150,000	2,551,976.86
31/03/2023	Border to Coast Multi-Asset Credit Fund	B7MHS36	FANNIE MAE 4.50% PERP	97.99	5,800,000	4,596,440.27

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31/03/2023	Border to Coast Multi-Asset Credit Fund	B81YDK7	NACIONAL DEL COBRE DE CHILE 4.25% 17/07/2042		84.26	3,000,000	2,044,385.18
31/03/2023	Border to Coast Multi-Asset Credit Fund	B84HB87	COUNTRYWIDE ASSET-BACKED CE '8 2A4' FRN 25/01/2046046 USD'2-A-4'		93.37	620,761	468,765.54
31/03/2023	Border to Coast Multi-Asset Credit Fund	B8CLGQ4	COLOMBIAN TES 6.00% 28/04/2028		80.23	61,232,900,000	8,527,654.50
31/03/2023	Border to Coast Multi-Asset Credit Fund	B8PKK77	ZAMBIA GOV. INTL. 5.375% 20/9/2022		42.55	1,000,000	344,130.36
31/03/2023	Border to Coast Multi-Asset Credit Fund	B8MJX89	SOUNDVIEW HOME LOAN TRUST 'OPT3 M1' FRN 25/6/2036		83.20	1,685,390	1,134,107.02
31/03/2023	Border to Coast Multi-Asset Credit Fund	B8NXVG4	AIR CANADA 2013-1 4.125% 15/05/2025		94.40	1,027,352	784,378.72
31/03/2023	Border to Coast Multi-Asset Credit Fund	B851C48	REPUBLIC OF SOUTH 8.75% 28/02/2048		76.99	80,827,230	2,836,616.49
31/03/2023	Border to Coast Multi-Asset Credit Fund	B906X90	CZECH REPUBLIC GOV 2.50% 25/08/2028		89.34	59,560,000	1,991,573.14
31/03/2023	Border to Coast Multi-Asset Credit Fund	B92N2M5	URUGUAY GOV. INTL 4.125% 20/11/2045		92.43	3,200,000	2,392,069.61
31/03/2023	Border to Coast Multi-Asset Credit Fund	B92T2C3	MEXICO GENERADORA 5.50% 06/12/2032		96.36	895,385	697,780.39
31/03/2023	Border to Coast Multi-Asset Credit Fund	B949B13	BANCO DO BRASIL SA/F2V PERP		90.93	700,000	514,759.98
31/03/2023	Border to Coast Multi-Asset Credit Fund	B949B13	BANCO DO BRASIL SA/CAYMAN F2V PERP		90.93	600,000	441,222.84
31/03/2023	Border to Coast Multi-Asset Credit Fund	B94Q0Z1	FORD MOTOR 4.75% 15/01/2043		76.82	875,000	543,647.11
31/03/2023	Border to Coast Multi-Asset Credit Fund	B96GGD9	REPUBLIC OF SOUTH 7.00% 28/02/2031		82.82	49,202,543	1,857,510.96
31/03/2023	Border to Coast Multi-Asset Credit Fund	B96WG15	INSTITUTO COSTARR 6.375% 15/05/2043		81.25	1,000,000	657,123.19
31/03/2023	Border to Coast Multi-Asset Credit Fund	B9BMMF3	EMIRATE OF DUBAI GOV. INTL. BONDS 5.25% 30/01/2043		92.52	4,000,000	2,993,000.80
31/03/2023	Border to Coast Multi-Asset Credit Fund	BBM4RP0	MALAYSIA GOV. BD. 3.733% 15/06/2028		100.17	19,358,000	3,554,222.40
31/03/2023	Border to Coast Multi-Asset Credit Fund	BCSMS96	ESKOM HLDGS. SOC 6.75% 6/8/2023		99.42	18,800,000	15,116,631.64
31/03/2023	Border to Coast Multi-Asset Credit Fund	BCV7LV1	INDONESIA TSY. BD 8.375% 15/3/2034		110.95	29,755,000,000	1,780,650.54
31/03/2023	Border to Coast Multi-Asset Credit Fund	BD1MLD5	COMETA ENERGIA 6.375% 24/04/203504/2035 USD		94.47	561,335	428,878.12
31/03/2023	Border to Coast Multi-Asset Credit Fund	BD1XH41	ST MARYS CEMENT CA 5.75% 28/01/2027		99.89	480,000	387,765.53
31/03/2023	Border to Coast Multi-Asset Credit Fund	BD20D87	CHINA RAILWAY XUNJ 3.25% 28/07/2026		95.60	1,700,000	1,314,387.50
31/03/2023	Border to Coast Multi-Asset Credit Fund	BD216F8	PERU LNG SRL 5.375% 22/03/2030		80.00	2,000,000	1,293,964.65
31/03/2023	Border to Coast Multi-Asset Credit Fund	BD2BDT7	POST HLDGS. 5.625% 15/01/2028		98.09	2,570,000	2,038,893.60
31/03/2023	Border to Coast Multi-Asset Credit Fund	BD31HH6	EGYPT GOV. INTL. B 7.50% 31/01/2027		77.15	1,000,000	623,929.77
31/03/2023	Border to Coast Multi-Asset Credit Fund	BD35XL4	KAZTRANS GAS 4.375% 9/26/2027		89.90	2,000,000	1,454,187.33
31/03/2023	Border to Coast Multi-Asset Credit Fund	BD3NBC5	PETROLEOS MEXICANO 6.75% 21/09/2047		65.08	4,310,000	2,268,587.38
31/03/2023	Border to Coast Multi-Asset Credit Fund	BD3RHT6	ABJA INV. PTE 5.45% 24-JAN-28		97.03	400,000	313,887.33
31/03/2023	Border to Coast Multi-Asset Credit Fund	BD42V7	PENN NATIONAL GAM 5.625% 15/01/2027USD2000 'REGS'		94.01	384,000	291,974.46
31/03/2023	Border to Coast Multi-Asset Credit Fund	BD4DR48	THAILAND GOV. BD. 3.40% 17/06/2036		108.43	86,354,000	2,214,531.14
31/03/2023	Border to Coast Multi-Asset Credit Fund	BD4H773	GAZPROM VIA GAZ CA 4.25% 06/04/2024		76.13	1,700,000	1,294,188.75
31/03/2023	Border to Coast Multi-Asset Credit Fund	BD57DN0	HUARONG FINANCE 2017 FRN 03/07/2023USD200000'015'REGS		99.53	460,000	370,297.37
31/03/2023	Border to Coast Multi-Asset Credit Fund	BD60S81	MTN MAURITIUS INV. 6.50% 13/10/2026		99.87	800,000	646,180.25
31/03/2023	Border to Coast Multi-Asset Credit Fund	BD6C8G2	C-BASS 2006-CB6 TRUST 'CB6 A24' FRN 25/7/2036		92.98	432,640	325,333.84
31/03/2023	Border to Coast Multi-Asset Credit Fund	BD6C2V6	CWABS ASSET-BACKED CERTIFIC '13 1A' FRN 25/10/2047		95.16	384,942	296,261.41
31/03/2023	Border to Coast Multi-Asset Credit Fund	BD6T284	ADLER REAL ESTATE 3.00% 27/04/2026		73.65	700,000	453,006.01
31/03/2023	Border to Coast Multi-Asset Credit Fund	BD81CW1	INDONESIA TSY. BD. 7.50% 15/08/2032		104.91	16,773,000,000	949,115.50
31/03/2023	Border to Coast Multi-Asset Credit Fund	BD838X0	KAZMUNAY GAS NATL. 5.75% 19/04/2047		78.44	1,500,000	951,643.78
31/03/2023	Border to Coast Multi-Asset Credit Fund	BD95WQ6	REPUBLIC OF AZERB 5.125% 1/9/2029		96.06	812,000	630,823.14
31/03/2023	Border to Coast Multi-Asset Credit Fund	BD9H3M5	THAILAND GOV. BD. 3.60% 17-JUN-67		100.96	10,480,000	250,250.11
31/03/2023	Border to Coast Multi-Asset Credit Fund	BD9MPV3	GLOBALWORTH REAL E 3.00% 29/03/2025		87.15	4,700,000	3,599,096.09
31/03/2023	Border to Coast Multi-Asset Credit Fund	BDC3P91	FIRSTENERGY 3.90% 15/07/2027		95.37	340,000	262,245.05
31/03/2023	Border to Coast Multi-Asset Credit Fund	BDCPB11	TENGIZCHEVROIL FIN 4.00% 15/08/2026		88.63	1,020,000	731,146.40
31/03/2023	Border to Coast Multi-Asset Credit Fund	BDCSFD0	ADIENT GBL. HLDGS 4.875% 15/08/2026		96.49	623,000	486,153.62
31/03/2023	Border to Coast Multi-Asset Credit Fund	BDCSFH4	ADIENT GBL. HLDGS. 3.50% 15/08/2024		99.81	732,422	642,365.58
31/03/2023	Border to Coast Multi-Asset Credit Fund	BDCX9T9	AKBANK TAS F2V 27/04/2028		100.01	600,000	485,301.45
31/03/2023	Border to Coast Multi-Asset Credit Fund	BDDXT10	AMERICAN AIRLINES 3.65% 15/02/2029		91.27	426,000	314,457.74
31/03/2023	Border to Coast Multi-Asset Credit Fund	BDDXT76	UBS GROUP AG		90.38	1,800,000	1,315,661.72
31/03/2023	Border to Coast Multi-Asset Credit Fund	BDFB3Y3	MINEJESA CAP. 4.625% 10/08/2030		88.36	830,000	593,131.76
31/03/2023	Border to Coast Multi-Asset Credit Fund	BDFB4B7	MINEJESA CAPITAL 5.625% 10/08/2037		78.48	470,000	298,331.25
31/03/2023	Border to Coast Multi-Asset Credit Fund	BDFB4B7	MINEJESA CAP. 5.625% 10/08/2037		78.48	200,000	126,949.47
31/03/2023	Border to Coast Multi-Asset Credit Fund	BDFD6F1	GROSVENOR PLACE CLO 2015- '1X A1AR' FRN 30/10/2029		99.86	2,066,503	1,813,293.29
31/03/2023	Border to Coast Multi-Asset Credit Fund	BDG06C8	DCP MIDSTREAM OPE 5.375% 15/7/2025		99.61	1,651,000	1,330,055.36
31/03/2023	Border to Coast Multi-Asset Credit Fund	BDBGY2	UTD. RENTALS NORT 4.875% 15/01/2028		95.73	3,690,000	2,856,918.48
31/03/2023	Border to Coast Multi-Asset Credit Fund	BDBGT2N8	EGYPT GOV. INTL. 5.625% 16/4/2030		60.10	3,000,000	1,584,300.55
31/03/2023	Border to Coast Multi-Asset Credit Fund	BDH4834	URUGUAY GOV. INTL. 8.50% 15/03/2028		92.99	31,120,000	603,321.37
31/03/2023	Border to Coast Multi-Asset Credit Fund	BDHBOC8	SANTANDER UK GROUP HOLDINGS PLC H F2V PERP		89.11	2,500,000	2,227,850.00
31/03/2023	Border to Coast Multi-Asset Credit Fund	BDHC311	RANGE RES. 4.875% 15/5/2025		98.15	1,580,000	1,254,202.24
31/03/2023	Border to Coast Multi-Asset Credit Fund	BDHDCF1	REPUBLIC OF POLAND 2.50% 25/07/2027		87.08	6,463,000	1,056,562.67
31/03/2023	Border to Coast Multi-Asset Credit Fund	BDRYRW6	PETROLEOS MEXICANO 3.75% 16/11/2025		90.40	1,800,000	1,627,131.60
31/03/2023	Border to Coast Multi-Asset Credit Fund	BDT6RH5	SUGARHOUSE HSP GA 5.875% 15/05/2025		95.67	1,930,000	1,493,387.09
31/03/2023	Border to Coast Multi-Asset Credit Fund	BDT6YY1	PHOENIX LEAD PHOENIX LEAD 4.85% PERP'REGS'		85.25	880,000	606,734.76

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31/03/2023	Border to Coast Multi-Asset Credit Fund	BDTKD24	AMERIGAS PARTNERS 5.50% 20/05/2025		96.04	1,773,000	1,377,113.08
31/03/2023	Border to Coast Multi-Asset Credit Fund	BDMT547	SPRINGLEAF FIN. 7.125% 15/03/2026		96.23	331,000	257,609.52
31/03/2023	Border to Coast Multi-Asset Credit Fund	BDVOK98	ECOPETROL SA 7.375% 18/09/2043		83.10	1,000,000	672,056.11
31/03/2023	Border to Coast Multi-Asset Credit Fund	BDVLNF8	MALAYSIA GOV. BD. 3.885% 15/08/2029		100.15	3,035,000	557,125.96
31/03/2023	Border to Coast Multi-Asset Credit Fund	BDZ79F4	STANDARD INDS. NJ 4.75% 15/1/2028		93.56	4,872,000	3,686,536.98
31/03/2023	Border to Coast Multi-Asset Credit Fund	BDZCRY4	INDONESIA TSY. BD. 9.00% 15-03-2029		112.12	26,967,000,000	1,630,824.24
31/03/2023	Border to Coast Multi-Asset Credit Fund	BF04YK4	OMAN GOV. INTL. B 5.375% 08/03/2027		99.12	4,000,000	3,206,748.21
31/03/2023	Border to Coast Multi-Asset Credit Fund	BF0PCY7	COMISION FED. DE E 8.18% 23/12/2027		89.60	16,771,400	673,086.60
31/03/2023	Border to Coast Multi-Asset Credit Fund	BF16186	MALAYSIA GOV. BD. 4.642% 7/11/2033		105.92	3,085,000	598,905.71
31/03/2023	Border to Coast Multi-Asset Credit Fund	BF185P7	AXTEL SAB DE 6.375% 14/11/2024		89.56	900,000	651,870.13
31/03/2023	Border to Coast Multi-Asset Credit Fund	BF19226	ACWA POWER MGT. & 5.95% 15/12/2039		95.33	798,400	615,545.10
31/03/2023	Border to Coast Multi-Asset Credit Fund	BF1GN80	TORO EUROPEAN CLO 5 DAC '5X A' FRN 15/10/203030 EUR100000'A'A'REGS		97.26	8,991,852	7,684,408.27
31/03/2023	Border to Coast Multi-Asset Credit Fund	BF1T8Q2	CZECH REPUBLIC GOV 0.25% 10/02/2027		84.00	40,110,000	1,261,037.15
31/03/2023	Border to Coast Multi-Asset Credit Fund	BF243X8	REPUBLIC OF AZERBA 3.50% 01/09/2032		85.51	1,000,000	691,584.75
31/03/2023	Border to Coast Multi-Asset Credit Fund	BF28TP4	ONEMAIN FIN. 6.875% 15/03/2025		97.00	4,180,000	3,279,226.68
31/03/2023	Border to Coast Multi-Asset Credit Fund	BF2KJZ0	CCO HLDGS. CCO HLD 5.00% 01/02/2028		92.37	760,000	567,773.36
31/03/2023	Border to Coast Multi-Asset Credit Fund	BF2RB55	REPUBLIC OF NIGERI 6.50% 28/11/2027		81.74	3,000,000	1,983,306.96
31/03/2023	Border to Coast Multi-Asset Credit Fund	BF2RCS5	ADLER REAL ESTATE 2.125% 06/02/2024		88.60	1,300,000	1,012,069.30
31/03/2023	Border to Coast Multi-Asset Credit Fund	BF2WGB1	VEDANTA RES. 6.125% 09/08/2024		59.37	1,480,000	710,655.85
31/03/2023	Border to Coast Multi-Asset Credit Fund	BF47PX9	INDONESIA TSY. BD. 7.50% 15/05/2038		104.27	5,050,000,000	284,015.59
31/03/2023	Border to Coast Multi-Asset Credit Fund	BF4K7Y3	MEXICHEM SAB DE 4.00% 04/10/2027		93.35	315,000	237,831.43
31/03/2023	Border to Coast Multi-Asset Credit Fund	BF4LY56	BRAZIL NOTAS DO T 10.00% 01/01/2029		926.35	3,591,500	5,306,927.11
31/03/2023	Border to Coast Multi-Asset Credit Fund	BF4Y9X8	INDONESIA TSY. BD. 8.25% 15/05/2029		109.04	38,283,000,000	2,251,639.43
31/03/2023	Border to Coast Multi-Asset Credit Fund	BF53JC3	CERRO DEL AGUILA 4.125% 16/8/2027		92.90	295,000	221,653.80
31/03/2023	Border to Coast Multi-Asset Credit Fund	BF55HG9	G CITY EUR. STP 11/09/2025		85.93	3,200,000	2,416,032.07
31/03/2023	Border to Coast Multi-Asset Credit Fund	BF5B529	TURKCELL ILETISIM 5.80% 11/04/2028		88.86	420,000	301,853.10
31/03/2023	Border to Coast Multi-Asset Credit Fund	BF5MKP0	TEVA PHARM. FIN. N 6.75% 01/03/2028		100.13	2,590,000	2,097,440.12
31/03/2023	Border to Coast Multi-Asset Credit Fund	BF5MKP0	TEVA PHARMS. NE 6.75% 01/03/2028		100.13	1,065,000	862,460.90
31/03/2023	Border to Coast Multi-Asset Credit Fund	BF5Q245	C&W SNR. FINC. DE 6.875% 15/09/2027		89.55	850,000	615,595.23
31/03/2023	Border to Coast Multi-Asset Credit Fund	BF5Q245	C&W SENIOR FINANC 6.875% 15/9/2027		89.55	1,470,000	1,064,617.64
31/03/2023	Border to Coast Multi-Asset Credit Fund	BF7PK57	AMERICAN AIRLINES 3.35% 15/10/2029		89.53	378,225	273,858.79
31/03/2023	Border to Coast Multi-Asset Credit Fund	BF8F6P8	BRASKEM NETHERLAND 4.50% 10/01/2028		91.40	490,000	362,228.26
31/03/2023	Border to Coast Multi-Asset Credit Fund	BF8F6P8	BRASKEM NETHERLAND 4.50% 10/1/2028		91.40	320,000	236,557.23
31/03/2023	Border to Coast Multi-Asset Credit Fund	BF92HZ5	TELECOM ITALIA SP 2.375% 12/10/2027		86.68	1,725,000	1,313,875.47
31/03/2023	Border to Coast Multi-Asset Credit Fund	BF85LX8	BAHRAIN GOV. INTL. 6.75% 20/09/2029		99.55	4,000,000	3,220,400.20
31/03/2023	Border to Coast Multi-Asset Credit Fund	BF85ML3	MEXICO CITY AIRPOR 5.50% 31/07/2047		77.10	885,000	551,850.03
31/03/2023	Border to Coast Multi-Asset Credit Fund	BFD1DK5	NTPC LTD 4.50% 19/03/2028		97.82	200,000	158,222.61
31/03/2023	Border to Coast Multi-Asset Credit Fund	BFD9P70	PAKISTAN GOV. INT 6.875% 05/12/2027		36.10	1,500,000	437,947.33
31/03/2023	Border to Coast Multi-Asset Credit Fund	BFDTGL1	REPUBLIC OF SOUTH 8.50% 31/01/2037		80.54	96,894,681	3,557,297.37
31/03/2023	Border to Coast Multi-Asset Credit Fund	BFY3J11	OZTEL HLDGS. SPC 5.625% 24/10/2023		99.92	800,000	646,498.58
31/03/2023	Border to Coast Multi-Asset Credit Fund	BFZ2HY7	SYNGENTA FIN. 4.441% 24/04/2023		99.88	900,000	727,033.40
31/03/2023	Border to Coast Multi-Asset Credit Fund	BFZ2J30	SYNGENTA FIN. 4.892% 24-APR-25		97.82	3,512,000	2,778,596.84
31/03/2023	Border to Coast Multi-Asset Credit Fund	BFM4532	HUNGARY GOVERNMENT 3.00% 27/10/2038		55.68	121,210,000	155,914.80
31/03/2023	Border to Coast Multi-Asset Credit Fund	BFM4W19	COUNTRY GARDEN HLD 8.00% 27/01/2024		87.07	370,000	260,551.57
31/03/2023	Border to Coast Multi-Asset Credit Fund	BFM6WP9	KAZMUNAYGAS NATL. 5.375% 24/04/2030		89.43	665,000	481,006.79
31/03/2023	Border to Coast Multi-Asset Credit Fund	BFMG657	MAF GBL. SECS. MAF GBL. SECS. F2V 31/12/2049		97.55	770,000	607,468.29
31/03/2023	Border to Coast Multi-Asset Credit Fund	BFMNP88	INRETAIL SHOPPING 5.75% 03/04/2028USD10000'REGS		93.85	315,000	239,098.86
31/03/2023	Border to Coast Multi-Asset Credit Fund	BFMVHJ3	INDONESIA ASAHAN A 6.53% 15/11/2028		104.36	445,000	375,609.65
31/03/2023	Border to Coast Multi-Asset Credit Fund	BFNX8P1	OCP EURO CLO 2017-2 DAC '2A A' FRN 15/01/2032FLTGT RT 15/01/2032		98.23	493,729	426,172.07
31/03/2023	Border to Coast Multi-Asset Credit Fund	BFWJ979	TURKEY GOVERNMENT 5.125% 17/02/2028		87.68	3,000,000	2,127,429.24
31/03/2023	Border to Coast Multi-Asset Credit Fund	BFWJFS2	PUMA INTL. FINC. 5.00% 24/01/2026		89.18	3,880,000	2,798,576.64
31/03/2023	Border to Coast Multi-Asset Credit Fund	BFWVB79	ARAMARK SERVS. 5.00% 01/02/2028		94.74	3,200,000	2,451,922.74
31/03/2023	Border to Coast Multi-Asset Credit Fund	BFWX7G6	CNAC FINBRIDGE 5.125% 14/3/2028		97.76	2,000,000	1,581,276.98
31/03/2023	Border to Coast Multi-Asset Credit Fund	BFX2L15	FANNIE MAE OR FREDDIE MAC 3.00% PERP		89.73	111,100,000	80,629,393.54
31/03/2023	Border to Coast Multi-Asset Credit Fund	BFX3Q46	BANCA MONTE DEI PASC F2V 18/01/2028		84.22	4,900,000	3,625,924.10
31/03/2023	Border to Coast Multi-Asset Credit Fund	BFXXB41	EQT MIDSTREAM PART 6.50% 15/07/2048		77.39	1,697,000	1,062,112.38
31/03/2023	Border to Coast Multi-Asset Credit Fund	BFXZH72	CZECH REPUBLIC GOV 2.75% 23/07/2029		89.37	83,150,000	2,781,404.88
31/03/2023	Border to Coast Multi-Asset Credit Fund	BFY3NF5	CZECH REPUBLIC GOV 2.00% 13/10/2033		78.73	37,550,000	1,106,403.07
31/03/2023	Border to Coast Multi-Asset Credit Fund	BFYVB33	BLACK DIAMOND CLO 2015-1 '1X A1RE' FRN 03/10/2029RT 03/10/2029		99.99	35,500	31,189.55
31/03/2023	Border to Coast Multi-Asset Credit Fund	BFZ7QM4	SHINHAN FINL. GRP. SHINHAN FINL. GRP. F2V PERPSD200000		99.27	270,000	216,762.09
31/03/2023	Border to Coast Multi-Asset Credit Fund	BFZ91T2	PRESTIGE BRANDS 5.125% 15/01/2028		97.06	1,862,000	1,461,652.15
31/03/2023	Border to Coast Multi-Asset Credit Fund	BFZFZD2	MALAYSIA GOV. BD. 4.921% 6/7/2048		106.51	1,703,000	332,474.18

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2023	Border to Coast Multi-Asset Credit Fund	BFZN9F6	CVC CORDATUS LOAN VI DAC '6X AR' FRN 15/04/2032	97.92	1,195,189	1,028,323.70
31/03/2023	Border to Coast Multi-Asset Credit Fund	BFZYW83	PERU GOV. BD. 5.94% 12/02/2029	94.46	3,067,000	623,011.66
31/03/2023	Border to Coast Multi-Asset Credit Fund	BFZYW83	PERU GOV. BD. 5.94% 12/2/2029	94.46	3,700,000	751,595.41
31/03/2023	Border to Coast Multi-Asset Credit Fund	BG018X3	CROWN AMERICAS LLC 4.75% 01/02/2026	97.49	1,507,000	1,188,177.17
31/03/2023	Border to Coast Multi-Asset Credit Fund	BG0D323	ACCUNIA EUROPEAN CLO III DAC '3X A' FRN 20/01/20311	98.09	9,987,476	8,608,421.86
31/03/2023	Border to Coast Multi-Asset Credit Fund	BG0GWM5	VOYA EURO CLO I DAC '1X A' FRN 15/10/2030	98.64	5,441,558	4,716,166.98
31/03/2023	Border to Coast Multi-Asset Credit Fund	BG0P738	CVC CORDATUS LOAN FUND X D '10X A1' FRN 27/01/2031EUR100000'A-1'REGS	97.73	698,130	599,535.30
31/03/2023	Border to Coast Multi-Asset Credit Fund	BG1Z760	PNMAC GMSR ISSUER TST. 2018 'FT1 A' FRN 25/04/2025	99.35	15,153,000	12,175,586.64
31/03/2023	Border to Coast Multi-Asset Credit Fund	BG217L2	OI 10.00% PIK 27/07/2025	7.84	5,110,000	324,202.28
31/03/2023	Border to Coast Multi-Asset Credit Fund	BG38154	BOSPHORUS CLO IV DAC '4X A' FRN 15/12/2030	97.64	728,326	624,847.87
31/03/2023	Border to Coast Multi-Asset Credit Fund	BG87FX2	UBER TECHS. 8.00% 01/11/2026	102.62	1,550,000	1,286,432.88
31/03/2023	Border to Coast Multi-Asset Credit Fund	BGPYV91	PETROLEOS MEXICANO 6.35% 12/02/2048	61.58	2,800,000	1,394,395.18
31/03/2023	Border to Coast Multi-Asset Credit Fund	BGQ1SS2	LONG BEACH MORTGAGE LOAN TR '8 2A2' FRN 25/9/2036	27.77	1,411,378	316,969.42
31/03/2023	Border to Coast Multi-Asset Credit Fund	BGRR7M6	PATTERSON-UTI ENER 3.95% 1/2/2028	88.90	1,505,000	1,082,068.12
31/03/2023	Border to Coast Multi-Asset Credit Fund	BGV2CT9	SANDS CHINA LTD STP 08/08/2028	95.01	700,000	537,898.84
31/03/2023	Border to Coast Multi-Asset Credit Fund	BGV7K78	COLOMBIA GOV. INTL 4.50% 15/03/2029	88.38	1,500,000	1,072,221.61
31/03/2023	Border to Coast Multi-Asset Credit Fund	BGW4KT0	THAILAND GOV. BD. 3.30% 17/06/2038	106.67	63,494,000	1,601,896.17
31/03/2023	Border to Coast Multi-Asset Credit Fund	BGWLKF7	LANDWIRTSCHAFTLIC 8.375% 15/04/2039	112.56	11,899,000,000	722,413.72
31/03/2023	Border to Coast Multi-Asset Credit Fund	BGYBNP6	CONNECTICUT AVENUE SECS. 'R07 1M2' FRN 25/04/2031	100.02	29,281	23,685.14
31/03/2023	Border to Coast Multi-Asset Credit Fund	BGQDVGW0	REGIONALCARE HOSPI 9.75% 01/12/2026	80.98	700,000	458,450.58
31/03/2023	Border to Coast Multi-Asset Credit Fund	BH05683	LOGICOR FINC. SARL 2.25% 13/05/2025	91.66	1,000,000	805,411.39
31/03/2023	Border to Coast Multi-Asset Credit Fund	BH3IG26	QATAR GOV. INTL 4.817% 14/03/2049	98.25	4,000,000	3,178,583.71
31/03/2023	Border to Coast Multi-Asset Credit Fund	BH6XNR9	REPUBLIC OF SOUTH 8.00% 31/01/2030	91.14	22,722,364	943,998.16
31/03/2023	Border to Coast Multi-Asset Credit Fund	BHKDDN1	MONG DUONG FIN HL 5.125% 07/05/2029	84.97	1,240,000	852,175.51
31/03/2023	Border to Coast Multi-Asset Credit Fund	BHL14C0	CONNECTICUT AVENUE SECS. 'R03 1M2' FRN 25/09/2031	100.01	28,322	22,908.32
31/03/2023	Border to Coast Multi-Asset Credit Fund	BHL3591	CHS/COMMUNITY HEAL 8.00% 15/03/2026	96.75	971,000	759,790.09
31/03/2023	Border to Coast Multi-Asset Credit Fund	BHN6649	SAUDI GOV. INTL 4.375% 16/04/2029	99.94	4,500,000	3,637,395.21
31/03/2023	Border to Coast Multi-Asset Credit Fund	BHND6H3	SHARIAH SUKUK PRO 3.854% 03/04/2026	95.99	2,761,000	2,143,437.60
31/03/2023	Border to Coast Multi-Asset Credit Fund	BHPGGV4	COLOMBIAN TES 7.25% 18/10/2034	71.85	10,254,900,000	1,279,001.58
31/03/2023	Border to Coast Multi-Asset Credit Fund	BHQ4FS7	LINCOLN FINC. SAR 3.625% 01/04/2024	99.50	4,515,056	3,947,288.62
31/03/2023	Border to Coast Multi-Asset Credit Fund	BHQ4FT8	KLABIN AUSTRIA 7.00% 03/04/2049	99.73	500,000	403,277.51
31/03/2023	Border to Coast Multi-Asset Credit Fund	BHQ4FT8	KLABIN AUSTRIA 7.00% 03-APR-49	99.73	200,000	161,311.00
31/03/2023	Border to Coast Multi-Asset Credit Fund	BHRT343	PERUVIAN GOV. INTL 5.94% 12/02/2029	94.46	5,890,000	1,196,458.64
31/03/2023	Border to Coast Multi-Asset Credit Fund	BHS7PX9	INTL. AIRPORT FIN 12.00% 15/03/2033	95.63	2,071,730	1,602,275.23
31/03/2023	Border to Coast Multi-Asset Credit Fund	BHS7PX9	INTL. AIRPORT FIN 12.00% 15-MAR-33	95.63	238,298	184,299.26
31/03/2023	Border to Coast Multi-Asset Credit Fund	BHT6461	MDGH GMTN 2.875% 07/11/2029	90.38	5,000,000	3,654,632.06
31/03/2023	Border to Coast Multi-Asset Credit Fund	BHT6472	MDGH GMTN 3.70% 07/11/2049	81.54	3,000,000	1,978,485.90
31/03/2023	Border to Coast Multi-Asset Credit Fund	BHT64C7	BRASKEM NETHERLAND 4.50% 31/1/2030	85.03	270,000	185,668.98
31/03/2023	Border to Coast Multi-Asset Credit Fund	BHWTW30	CATALENT PHARMA SO 5.00% 15/07/2027	97.75	368,000	290,929.67
31/03/2023	Border to Coast Multi-Asset Credit Fund	BHWTW85	HERC HLDGS. 5.50% 15/07/2027	96.63	3,701,000	2,892,449.09
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJOCM80	FEDERAL HOME LN BK CONS DISC NTS DISC NT 03/04/2023	99.96	5,000,000	4,042,369.11
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJOLR26	TOWD POINT MTG. FNDG. 'A13A A1' FRN 20/07/2045	99.60	15,250,457	15,189,637.77
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJOM309	PANTHER BF AGGREG 4.375% 15/05/2026	95.72	2,920,000	2,455,891.58
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJ1DHP4	GHANA GOV. INTL. 8.125% 26/03/2032	35.30	3,900,000	1,113,397.99
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJ1DJ84	GHANA GOV. INTL. B 8.95% 26/03/51	34.13	500,000	137,995.87
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJ4GVF8	US. TSY. INFL. 0.625% IL 15/01/2024	127.18	69,240,000	71,221,970.99
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJ4XDZ3	NORTHERN TRUST GLOBAL FUNDS PLC - STERLING FU INCDIS	1.00	8,785,000	8,785,000.00
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJ55295	KB HOME 6.875% 15/06/2027	101.70	630,000	518,202.44
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJ5CSV0	PERU GOV. BD. 5.40% 12/08/2034	83.99	5,594,000	1,010,332.73
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJ6R944	BRAZILIAN GOV. INT 4.50% 30/05/2029	94.86	2,000,000	1,534,396.60
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJ8J3N5	TURK TELEKOMUNIKA 6.875% 28/02/2025	96.22	395,000	307,373.53
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJ9NFN0	OCCIDENTAL PETROLE 3.20% 15/08/2026	92.43	2,300,000	1,719,265.10
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJ9NGK4	SCRIPPS ESCROW 5.875% 15/07/2027	73.75	6,044,000	3,605,038.46
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJ9RYZ7	CREDIT ACCEPTANCE 5.125% 31/12/2024	95.15	2,262,000	1,740,676.11
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJBL4C4	INDONESIA TSY. BD. 6.50% 15/06/2025	100.36	18,390,000,000	995,482.93
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJDQNP3	GOLD FIELDS OROGE 6.125% 15/05/2029	101.20	440,000	360,125.25
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJDRSJS	ALLEGHENY TECHS. 5.875% 01/12/2027	97.81	20,000	15,821.18
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJGS0W2	GREENKO SOLAR MAUR 5.95% 29/07/2026	94.13	1,341,000	1,020,838.85
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJH5419	HUNGARY GOV. BD. 3.00% 21/08/2030	70.48	697,650,000	1,135,918.06
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJH8G78	AROUNDTOWN 5.375% 21/03/2029	74.24	1,900,000	1,140,833.11
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJH8TG8	SUNAC CHINA HLDGS. 7.95% 11/10/2023	24.08	1,200,000	233,706.47
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJHC614	REPUBLIC OF POLAND 2.75% 25/10/2029	83.08	16,756,000	2,613,421.90

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJJD63	SPRINGLEAF FIN. 6.125% 15/03/2024		97.51	2,477,000	1,953,413.26
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJJQH22	TRANSIDGM 6.25% 15/03/2026		100.19	4,906,000	3,975,448.94
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJLKB37	BAHRAIN GOV. INTL 5.625% 30/09/2031		92.63	4,000,000	2,996,675.84
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJLD4R5	HSBC HLDGS. F2F 22/05/2030		90.32	1,000,000	730,449.98
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJLPZ01	COSTA RICA GOV. I 6.125% 19/02/2031		99.65	1,500,000	1,208,867.93
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJLNTJ8	PAVILLION POINT OF SALE 2021- '1 B' FRN 30/12/203112/2031 GBP100000'B'B'REGS		95.41	4,100,000	3,911,756.70
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJLNTK9	PAVILLION POINT OF SALE 2021- '1 C' FRN 30/12/20312031		95.32	2,640,000	2,516,397.84
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJLV7R0	PETROLEOS MEXICANO 6.70% 16/2/2032		79.68	860,000	554,179.81
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJMJ8H0	PMT CREDIT RISK TRANSFER TST '2R A' FRN 27/5/2023		97.89	4,418,550	3,498,157.22
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJN4R44	US. TSY. INFL. I 0.50% IL 15/04/2024		116.76	280,000	264,412.06
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJNPGH3	IMOLA MERGER 4.75% 15/5/2029		89.57	4,860,000	3,520,723.86
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJQ1YF2	MILLICOM INTL. CEL 6.25% 25/3/2029		92.47	805,500	602,406.74
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJQNYW5	CHINA SCE GRP. HL 7.375% 9/4/2024		65.71	200,000	106,288.16
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJRW6N0	CLEAN HARBORS 4.875% 15/07/2027		96.55	1,881,000	1,468,803.14
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJSF9F7	BANCA MONTE DEI P 3.625% 24/09/2024		95.24	2,900,000	2,426,930.84
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJT3DV4	NORTHERN TST. GBL. US DOLLAR 'E' INC		1.00	88,862,000	71,868,653.16
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJTM1C8	CONNECTICUT AVENUE SECS. 'R07 1M2' FRN 25/10/2039		100.32	46,304	37,558.60
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJV2FB3	KAISA GRP. HLDGS 10.875% 23/07/2023		12.51	1,190,000	120,383.76
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJV2X64	DOMINICAN REPUBLIC 4.50% 30/01/2030		87.32	5,000,000	3,531,211.02
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJVB6D9	PRESIDIO HLDGS. 8.25% 01/02/2028		95.13	1,085,000	834,812.45
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJVB6F1	PRESIDIO HOLDINGS 4.875% 01/02/2027		95.68	4,930,000	3,815,053.09
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJVBH14	MSCI 4.00% 15/11/2029		91.35	880,000	650,151.62
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJVGBQ2	QATAR GOV. INTL. B 4.00% 14/03/2029		99.51	4,000,000	3,219,102.94
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJVH6R1	INVERSIONES CMPC S 3.85% 13/1/2030		90.67	800,000	586,644.00
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJVN7W1	AMERICAN NEWS 8.50% PIK 01/09/2026		113.63	179,707	165,143.82
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJVN8G2	PANAMA GOV. INTL. 3.87% 23/7/2060		65.79	1,000,000	532,086.93
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJVNYL9	TOWD POINT MTG. FNDG. 201 'GR4A A1' FRN 20/10/2051		100.12	1,022,267	1,023,489.27
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJX75H2	TAYLOR MORRISON CO 5.75% 15/01/2028		98.47	1,775,000	1,413,532.74
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJXD9Q7	TENCENT HLDGS. 3.975% 11/04/2029		95.04	290,000	222,900.88
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJXMCV0	VEDANTA RES. FIN. II 8.00% 23/04/2023		95.35	400,000	308,643.73
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJXP6K6	PROMIGAS GASES DEL 3.75% 16/10/2029		78.97	215,000	137,309.09
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJYCNK5	B&G FOODS 5.25% 15/09/2027		85.85	2,040,000	1,416,376.50
31/03/2023	Border to Coast Multi-Asset Credit Fund	BJYQBC5	ADVANCED DRAINAGE 5.00% 30/09/2027		95.16	1,937,000	1,490,696.09
31/03/2023	Border to Coast Multi-Asset Credit Fund	BK0L4K0	STAPLES 7.50% 15/04/2026		87.71	3,663,000	2,598,420.61
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKOMNW8	SAUDI ARABIAN OIL 4.25% 16/04/2039		89.84	950,000	690,245.71
31/03/2023	Border to Coast Multi-Asset Credit Fund	BK1N4B6	IHS NETHERLANDS HO 8.00% 18/09/2027		88.91	1,265,000	909,650.01
31/03/2023	Border to Coast Multi-Asset Credit Fund	BK21088	ZHENRO PROPS. GRP. 9.15% 06/05/2023		7.81	2,010,000	126,950.55
31/03/2023	Border to Coast Multi-Asset Credit Fund	BK50VY3	KB HOME 4.80% 15/11/2029		91.64	1,510,000	1,119,154.87
31/03/2023	Border to Coast Multi-Asset Credit Fund	BK598Z2	TRIVIUM PACKAGING 3.75% 15/08/2026		92.50	5,298,000	4,306,150.56
31/03/2023	Border to Coast Multi-Asset Credit Fund	BK5HHR1	INDONESIA TSY. BD. 7.00% 15/09/2030		102.31	51,218,000,000	2,826,390.30
31/03/2023	Border to Coast Multi-Asset Credit Fund	BK5HL57	ARDAGH PACKAGING 2.125% 15/08/2026		87.78	2,366,000	1,824,908.06
31/03/2023	Border to Coast Multi-Asset Credit Fund	BK5MWH1	NE PROP. 1.875% 09/10/2026		85.63	300,000	225,729.06
31/03/2023	Border to Coast Multi-Asset Credit Fund	BK5SMR9	BANCO MERCANTIL DEL NORTE SA/GRAND		95.19	1,710,000	1,316,451.77
31/03/2023	Border to Coast Multi-Asset Credit Fund	BK5ZB84	FORD MOTOR CREDIT 4.542% 01/08/2026		94.95	2,529,000	1,942,019.11
31/03/2023	Border to Coast Multi-Asset Credit Fund	BK60HF7	TST. F/1401 6.39% 15-JAN-50		75.22	900,000	547,519.08
31/03/2023	Border to Coast Multi-Asset Credit Fund	BK60MT6	ANTERO MIDSTREAM P 5.75% 15/01/2028		96.13	2,609,000	2,028,381.63
31/03/2023	Border to Coast Multi-Asset Credit Fund	BK60N15	TRUST FIBRAUNO 4.869% 15/01/2030		84.90	1,245,000	854,870.76
31/03/2023	Border to Coast Multi-Asset Credit Fund	BK62T46	IQVIA 5.00% 15-MAY-27		98.36	3,716,000	2,956,210.19
31/03/2023	Border to Coast Multi-Asset Credit Fund	BK6RMW0	AVIS BUDGET RENTAL CAR FND '2A A' 3.35% 22/9/2025		97.34	3,880,000	3,054,547.09
31/03/2023	Border to Coast Multi-Asset Credit Fund	BK6S137	TOWD POINT MORTGAGE FUNDI 'GR4X A1' FRN 20/10/2051		100.12	1,022,267	1,023,489.27
31/03/2023	Border to Coast Multi-Asset Credit Fund	BK6S1K4	SAMHALLSBYGGNADSB0 1.75% 14/01/202514/01/25 EUR100000'1'REGS		87.99	500,000	386,566.45
31/03/2023	Border to Coast Multi-Asset Credit Fund	BK6WV39	ABQ FINANCE LTD 3.125% 24/09/2024		96.54	400,000	312,321.55
31/03/2023	Border to Coast Multi-Asset Credit Fund	BK6XYR7	CPI PROP. GRP. 1.625% 23/04/2027		72.12	2,300,000	1,457,607.54
31/03/2023	Border to Coast Multi-Asset Credit Fund	BK6YK94	INTERCORP PERU 3.875% 15/08/2029		83.38	1,010,000	681,069.76
31/03/2023	Border to Coast Multi-Asset Credit Fund	BK718Q7	UNIGEL LUXEMBOURG 8.75% 1/10/2026		92.56	1,085,000	812,264.78
31/03/2023	Border to Coast Multi-Asset Credit Fund	BK74DQ1	MALAYSIA GOV. BD. 3.828% 5/7/2034		97.73	3,877,000	694,476.62
31/03/2023	Border to Coast Multi-Asset Credit Fund	BK777M4	SUZANO AUSTRIA GMB 6.00% 15/01/202900000		100.83	1,090,000	888,890.58
31/03/2023	Border to Coast Multi-Asset Credit Fund	BK7Z7V7	CROCS 4.25% 15/03/2029		87.83	1,298,000	921,989.90
31/03/2023	Border to Coast Multi-Asset Credit Fund	BK80T71	FINANCIERA DE DESA 2.40% 28/9/2027		86.35	1,000,000	698,346.04
31/03/2023	Border to Coast Multi-Asset Credit Fund	BK80W05	CIRSA FINANCE INTE 4.50% 15/03/2027		87.50	3,609,000	2,774,745.45
31/03/2023	Border to Coast Multi-Asset Credit Fund	BK81093	HSBC HLDGS. F2F 09/03/2034		104.63	1,900,000	1,607,822.39
31/03/2023	Border to Coast Multi-Asset Credit Fund	BK8V1D4	CENTRAL CHINA REAL 7.25% 24/04/2023		31.48	500,000	127,312.89

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2023	Border to Coast Multi-Asset Credit Fund	BK91D71	LOGICOR FINC. SAR 1.625% 15/07/2027		79.16	600,000	417,321.74
31/03/2023	Border to Coast Multi-Asset Credit Fund	BK94422	CONNECTICUT AVENUE SECS. 'RO2 2B1' FRN 25/01/2040		93.81	10,000,000	7,586,856.40
31/03/2023	Border to Coast Multi-Asset Credit Fund	BK99HJ5	NORDEA KREDIT REAL 1.00% 01-OCT-50		74.00	1	0.09
31/03/2023	Border to Coast Multi-Asset Credit Fund	BK9CXB8	NYKREDIT REALKREDI 1.00% 01/10/2050		74.05	1	0.11
31/03/2023	Border to Coast Multi-Asset Credit Fund	BK9PVW4	POWER FIN. 4.50% 18-JUN-29		93.82	1,205,000	914,311.57
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKDKOZ1	LOXAM SAS 3.25% 14/01/2025		97.48	5,923,000	5,073,517.25
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKDLVL7	GRUPO AVAL 4.375% 04/02/2030		77.44	1,055,000	660,756.17
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKDSHH6	NORDEA KREDIT REAL 1.00% 1/10/2050		70.18	1	0.09
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKDSPG1	KENYA GOV. INTL. B 8.00% 22/05/2032		81.44	2,000,000	1,317,319.69
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKDT554	US. TSY. INFL. 0.125% IL 15/10/2024		113.95	2,610,000	2,405,265.92
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKF1PV3	KAISA GRP. HLDGS. 11.50% 30/01/2023		12.50	1,210,000	122,326.01
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKF2KC2	JYSKE REALKREDIT 1.00% 01/10/2050		74.64	1	0.12
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKKBHX4	ASHTON WOODS USA 6.625% 15/01/2028		90.79	2,823,000	2,072,957.45
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKKDHG3	MMK INTL. CAP. DA 4.375% 13/06/2024		23.38	900,000	170,144.36
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKKL217	EQT STP 01/02/2025		100.69	1,508,000	1,228,093.95
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKLFDC6	INDONESIA TSY. BD. 7.50% 15/06/2035		104.30	8,521,000,000	479,364.98
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKLH463	JYSKE REALKREDIT 1.00% 1/10/2050		70.00	0	0.02
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKLH4J6	NYKREDIT REALKREDI 1.00% 1/10/2050		69.93	1	0.12
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKLHJ02	FREDDIE '20-DNA1 B1' FRN 25/01/2050		96.82	1,120,000	876,971.47
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKLJ920	BUILDERS FIRSTSOUR 5.00% 01/03/2030		92.70	2,563,000	1,921,640.08
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKLJ975	TURKEY GOV. INTL. 5.25% 13/3/2030		82.83	3,000,000	2,009,794.89
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKLPSC1	NOVELIS 4.75% 30/01/2030		92.00	2,227,000	1,657,034.18
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKLBWB89	BANCA MONTE DEI P 2.625% 28/04/2025		91.41	3,700,000	2,971,887.81
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKM3HH2	QIB SUKUK FRN 07/02/2025		100.33	1,045,000	847,964.07
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKM8MD8	LAS VEGAS SANDS 3.50% 18/08/2026		93.43	700,000	528,915.17
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKMF4T9	ZHENRO PROPS. GRP 7.875% 14/04/2024		7.81	2,130,000	134,529.69
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKMGOD8	COUNTRY GARDEN HL 5.625% 14/01/2030		52.84	1,705,000	728,605.63
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKMG180	KAISA GRP. HLDGS. 10.50% 15/01/2025		12.51	2,200,000	222,640.65
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKMGCB0	RIYAD BANK F2V 25/02/2030		95.03	300,000	230,567.74
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKMGKM7	OFFICE CHERIFIEN 5.125% 23/06/2051		73.11	1,120,000	662,228.00
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKMH6C2	BANK LEUMI LE-ISRAEL F2V 29/01/2031		87.29	910,000	642,427.81
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKMKKY1	MATTEL 5.875% 15/12/2027		99.59	721,000	580,750.62
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKML055	AMERICAN BUILDERS 4.00% 15/01/2028		91.16	3,119,000	2,299,488.15
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKMQT20	FAURECIA SE 2.75% 15/02/2027		89.17	5,225,000	4,093,872.77
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKMQWR6	BROADCOM 3.469% 15/04/2034		82.21	200,000	132,970.15
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKP3ZNO	YUM BRANDS INC 4.625% 31/01/2032		93.09	1,074,000	808,594.41
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKP3779	ECOPETROL SA 6.875% 29/04/2030		92.25	340,000	253,680.77
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKP5429	CROCS INC 4.125% 15/08/2031		82.48	1,210,000	807,159.26
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKP89B2	MATTEL 3.375% 01/04/2026		94.23	1,523,000	1,160,643.09
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKPD508	NACIONAL DEL COBRE 3.75% 15/01/2031		92.10	290,000	216,019.68
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKPGK80	TULLOW OIL PLC 10.25% 15 MAY 202 10.2% 15/MAY/2026		77.19	539,000	336,503.90
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKPGX47	REPUBLIC OF SOUTH 5.75% 30/09/2049		73.70	4,700,000	2,801,316.96
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKPHQ63	LAS VEGAS SANDS 3.20% 08/08/2024		96.81	700,000	548,053.06
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKPR135	PENNYMAC FIN SVCS 4.25% 15/02/2029		79.73	1,493,000	962,694.86
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKPTYX2	CHINA GOV. BD. 2.85% 04/06/2027		100.77	40,260,000	4,777,927.37
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKPWSH3	STAR ENERGY GEOTHE 4.85% 14/10/2038		85.27	450,000	310,347.30
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKPWSH3	STAR ENERGY CO ISS 4.85% 14/10/203838		85.27	655,000	451,727.73
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKQMYX0	JUPITER MORTGAGE NO 1 PLC '1A B' FRN 20/7/2060		99.09	13,500,000	13,376,961.00
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKQN499	JUPIT 1X B '1X B' FRN 20/07/2060		99.09	3,000,000	2,972,658.00
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKQPZB4	AVOLON HLDGS. FND 2.875% 15/02/2025		93.91	1,000,000	759,501.71
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKRKN69	CELULOSA ARAUCO Y 4.20% 29/01/2030		90.97	1,310,000	963,833.60
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKRMRD0	WESTERN MIDSTREAM OP STP 01/02/2025		95.59	3,426,000	2,648,655.74
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKRQ5R2	REPUBLIC OF SOUTH 4.85% 30/9/2029		89.99	3,500,000	2,547,191.45
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKRQ8L7	MEDCO BELL PTE LT 6.375% 30/01/2027		90.17	810,000	590,683.01
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKRTNR7	BANCO INTERNAC DEL P F2F 19/03/2029		99.24	295,000	236,771.82
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKS9J89	KAZMUNAYGAS NATL. 3.50% 14/04/2033		75.23	2,000,000	1,216,937.15
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKSH2X9	BLACK KNIGHT INFO 3.625% 1/9/2028		90.81	775,000	569,204.55
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKSJ558	COLBUN 3.15% 06/03/2030		85.09	665,000	457,615.31
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKT55Z6	GHANA GOV. INTL. B 8.75% 11/03/2061		34.00	500,000	137,490.39
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKTCWB1	NBK TIER 1 FINC. 2 NBK TIER 1 FINC. 2 F2V PERP		90.96	1,000,000	735,622.11
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKTHZ39	Q-PARK HOLDING BV 2.00% 01/03/2027R100000'REGS		83.67	2,296,000	1,687,968.93
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKTLC74	FREDDIE MAC STACR REMIC T 'DNA1 M2' FRN 25/01/2050		99.53	164,729	132,596.20

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKTMHD8	SPRINGLEAF FIN. 5.375% 15/11/2029		84.23	1,054,000	718,010.56
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKV3193	FAIR ISAAC 4.00% 15-06-28		92.84	2,171,000	1,630,141.84
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKV39Y4	DAR AL-ARKAN SUKUK 6.75% 15/02/2025		99.19	1,080,000	866,386.28
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKVBJS9	SAUDI GOV. INTL. B 2.75% 03-02-32		88.21	4,000,000	2,853,757.00
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKVC510	CONNECTICUT AVENUE SECS. 'R07 1B1' FRN 25/10/2039		98.48	790,000	629,208.67
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKVC7Z8	SIGNAL PARENT 6.125% 01/04/2029		40.52	2,138,000	700,640.44
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKVF3G0	MALAYSIA GOV. INV 4.193% 7/10/2032		101.58	597,000	111,150.76
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKVF4J0	FORD MOTOR CREDIT 4.063% 1/11/2024		96.67	4,802,000	3,754,341.27
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKVFFP3	TECHEM VERWALTUNGS 2.00% 15/07/2025		93.52	7,838,000	6,440,508.80
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKVFJ39	UNICREDIT F2V 03/06/203200'11		78.60	12,700,000	8,073,037.14
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKVK2K2	BRASKEM IDESA SAPI 7.45% 15/11/2029		80.39	550,000	357,590.91
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKVKJW3	AFFLELOU SAS 4.25% 19/05/2026		92.65	894,000	727,830.38
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKWC8B0	USA COMPRESSION P 6.875% 01/09/2027		95.66	560,000	433,232.87
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKWG209	BANCO DE CREDITO DEL F2V 01/07/2030		90.10	375,000	273,266.53
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKWG6T6	PERFORMANCE FOOD G 5.50% 15/10/2027		97.85	3,810,000	3,015,213.75
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKWGF99	URUGUAY GOVERN M 3.875% IL 02/07/2040		130.96	25,973,953	709,168.67
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKWHQK0	EXPORT-IMPORT BK I 3.25% 15/01/2030		88.00	1,500,000	1,067,571.66
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKX98B0	BANCA MONTE DEI PASC F2V 22-01-30		89.52	5,050,000	3,972,350.29
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKX9XN7	CLEARWAY ENERGY OP 4.75% 15/03/2028		95.61	1,290,000	997,518.58
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKXN7W6	ALFA SAB DE 6.875% 25/03/2044		97.35	690,000	543,237.66
31/03/2023	Border to Coast Multi-Asset Credit Fund	BKZHN3	CCO HLDGS. CCO HLD 4.50% 15/08/2030		84.61	2,279,000	1,559,579.11
31/03/2023	Border to Coast Multi-Asset Credit Fund	BL0NTT7	CLEAN HARBORS 6.375% 01/02/2031		102.13	280,000	231,278.25
31/03/2023	Border to Coast Multi-Asset Credit Fund	BL0NW76	TRANSOCEAN 8.75% 15/02/2030		102.09	2,410,000	1,989,865.26
31/03/2023	Border to Coast Multi-Asset Credit Fund	BL1LX87	MSCI 3.625% 01/09/2030		87.02	2,090,000	1,470,936.00
31/03/2023	Border to Coast Multi-Asset Credit Fund	BL38M45	PROSUS NV 3.68% 21/01/2030S'		85.08	600,000	412,861.58
31/03/2023	Border to Coast Multi-Asset Credit Fund	BL396H9	CPI PROP. GRP. 2.75% 22/01/2028		68.16	600,000	408,980.40
31/03/2023	Border to Coast Multi-Asset Credit Fund	BL3BPV2	CORP NACIONAL DEL 3.15% 14/01/2030/2030 USD200000'REGS'		89.82	3,500,000	2,542,558.39
31/03/2023	Border to Coast Multi-Asset Credit Fund	BL3GKD4	CSN ISLANDS XI COR 6.75% 28/01/2028		94.03	1,515,000	1,152,084.27
31/03/2023	Border to Coast Multi-Asset Credit Fund	BL4P8L4	BUCKEYE PARTNERS 4.50% 01/03/2028		90.38	1,458,000	1,065,792.12
31/03/2023	Border to Coast Multi-Asset Credit Fund	BL4P8R0	BUCKEYE PARTNERS 4.125% 1/3/2025		94.72	2,713,000	2,078,303.17
31/03/2023	Border to Coast Multi-Asset Credit Fund	BL53TW5	PROSUS NV 3.061% 13/07/2031		78.86	350,000	223,236.20
31/03/2023	Border to Coast Multi-Asset Credit Fund	BL53YN1	ROMANIAN GOVERNME 2.875% 13/04/2042		58.84	900,000	465,308.48
31/03/2023	Border to Coast Multi-Asset Credit Fund	BL55TY3	RATHLIN RESIDENTIAL 2021-1 D '1A A' FRN 27/09/20752075		95.75	11,526,783	9,697,780.77
31/03/2023	Border to Coast Multi-Asset Credit Fund	BL5GTZ7	DBS GRP. HLDGS. DBS GRP. HLDGS. F2V PERP		93.44	690,000	521,427.25
31/03/2023	Border to Coast Multi-Asset Credit Fund	BL5H2N9	CATALENT PHARMA S 2.375% 1/3/2028		90.23	2,021,000	1,602,358.15
31/03/2023	Border to Coast Multi-Asset Credit Fund	BL61Y34	PERU GOV. BD. 5.35% 12/08/2040		78.30	12,030,000	2,025,425.69
31/03/2023	Border to Coast Multi-Asset Credit Fund	BL63V84	JYSKE REALKREDIT 1.00% 01/10/2053		73.37	2	0.15
31/03/2023	Border to Coast Multi-Asset Credit Fund	BL63VD9	NORDEA KREDIT REAL 1.00% 1/10/2053		73.73	1	0.10
31/03/2023	Border to Coast Multi-Asset Credit Fund	BL66VP0	CRESTWOOD MIDSTREAM PARTNERS LP 7.37% 01/FEB/2031		100.10	1,345,000	1,088,841.34
31/03/2023	Border to Coast Multi-Asset Credit Fund	BL69K85	CREDIT SUISSE AG/N 7.50% 15/02/20280 7.5% 15/02/2028		106.25	8,200,000	7,046,382.49
31/03/2023	Border to Coast Multi-Asset Credit Fund	BL6BZF3	QATAR GOV. INTL. B 3.75% 16/04/2030		97.89	4,000,000	3,166,665.72
31/03/2023	Border to Coast Multi-Asset Credit Fund	BL6C9H6	KAISA GRP. HLDGS. 11.70% 11/11/2025		12.51	800,000	80,940.52
31/03/2023	Border to Coast Multi-Asset Credit Fund	BL6CKB7	THAILAND GOV. BD. 1.585% 17/12/2035		89.28	84,197,000	1,777,919.21
31/03/2023	Border to Coast Multi-Asset Credit Fund	BL6FQ07	PARAGUAY GOV. INTL 4.95% 28/4/2031		97.24	2,500,000	1,966,031.28
31/03/2023	Border to Coast Multi-Asset Credit Fund	BL6FO29	ENTEGRIS INC 4.375% 15/04/2028		90.46	2,300,000	1,682,625.16
31/03/2023	Border to Coast Multi-Asset Credit Fund	BL6HG66	CIFI HLDGS. GRP. 5.95% 20/10/2025		21.36	1,010,000	174,441.26
31/03/2023	Border to Coast Multi-Asset Credit Fund	BL6K5D8	NORDEA KREDIT REAL 1.50% 01/10/2053		77.78	1	0.11
31/03/2023	Border to Coast Multi-Asset Credit Fund	BL6LVP5	GO DADDY OPCO/FINC 3.50% 01/03/20299		86.55	4,658,000	3,260,656.37
31/03/2023	Border to Coast Multi-Asset Credit Fund	BL6M0X9	LAST MILE LOGISTICS PAN EURO '1A D' FRN 17/08/203300000 'D'V'D'144A		91.46	1,325,506	1,065,228.36
31/03/2023	Border to Coast Multi-Asset Credit Fund	BL6P276	UKRAINE RAIL (RAI 7.875% 15/07/2026		19.96	1,000,000	161,434.10
31/03/2023	Border to Coast Multi-Asset Credit Fund	BL717V2	ARCHROCK PARTNERS 6.25% 01/04/2028		96.10	2,225,000	1,729,253.84
31/03/2023	Border to Coast Multi-Asset Credit Fund	BL988H4	ARENA LUXEMBOURG 1.875% 01/02/2028		79.29	5,549,000	3,865,805.75
31/03/2023	Border to Coast Multi-Asset Credit Fund	BL9Z8T7	VIRGIN MEDIA SECU 4.125% 15/8/2030		81.50	2,268,000	1,848,524.33
31/03/2023	Border to Coast Multi-Asset Credit Fund	BLB2D02	REPUBLIC OF BELAR 5.875% 24/2/2026		45.58	700,000	258,063.60
31/03/2023	Border to Coast Multi-Asset Credit Fund	BLB3DW7	STATE GRID O/SEA 1.625% 5/8/2030		82.94	1,000,000	670,799.13
31/03/2023	Border to Coast Multi-Asset Credit Fund	BLBM1S6	YUM BRANDS 5.375% 01/04/2032		96.89	1,513,000	1,185,645.22
31/03/2023	Border to Coast Multi-Asset Credit Fund	BLBWHZ5	YPF SOCIEDAD ANONI 8.75% 04/04/2024		97.28	490,000	385,520.55
31/03/2023	Border to Coast Multi-Asset Credit Fund	BLCCPJ4	ANGLOGOLD HOLDINGS 3.75% 01/10/2030		87.56	280,000	198,273.69
31/03/2023	Border to Coast Multi-Asset Credit Fund	BLCCPJ4	ANGLOGOLD ASHANTI 3.75% 01/10/2030		87.56	600,000	424,872.20
31/03/2023	Border to Coast Multi-Asset Credit Fund	BLCCWD7	KOOKMIN BANK 2.50% 04/11/2030		81.51	200,000	131,839.31
31/03/2023	Border to Coast Multi-Asset Credit Fund	BLCW936	ILIAD HOLDING SAS 5.625% 15/10/2028		93.34	2,300,000	1,886,382.42
31/03/2023	Border to Coast Multi-Asset Credit Fund	BLCXV00	ENLINK MIDSTREAM 5.625% 15/01/2028		98.09	2,568,000	2,037,327.68

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2023	Border to Coast Multi-Asset Credit Fund	BLCY4P9	MINSUR 4.50% 28/10/2031		85.34	1,380,000	952,523.07
31/03/2023	Border to Coast Multi-Asset Credit Fund	BLD22Y8	NEMAK SAB DE CV NEMAK 3 5/8 06/ 3.62% 28/JUN/2031		75.83	560,000	343,459.35
31/03/2023	Border to Coast Multi-Asset Credit Fund	BLD31J8	US. T-BILL. 0.00% 15/6/20232023 USD		99.06	20,400,000	16,343,736.44
31/03/2023	Border to Coast Multi-Asset Credit Fund	BLD3LK9	KYOBO LIFE INS. F2V 15/06/2052		94.10	200,000	152,210.14
31/03/2023	Border to Coast Multi-Asset Credit Fund	BLD3LK9	KYOBO LIFE INSURANCE F2V 15/06/2052		94.10	500,000	380,525.33
31/03/2023	Border to Coast Multi-Asset Credit Fund	BLD7383	BLOCK 3.50% 1/6/2031		82.22	1,360,000	904,373.29
31/03/2023	Border to Coast Multi-Asset Credit Fund	BLD7CR5	TOWD POINT MTG. FNDG. 201 'A13X A1' FRN 20/07/2045		99.60	2,234,772	2,225,859.73
31/03/2023	Border to Coast Multi-Asset Credit Fund	BLDB813	ILIAD HOLDING SAS 5.125% 15/10/2026		96.62	2,325,000	1,973,917.56
31/03/2023	Border to Coast Multi-Asset Credit Fund	BLDBLX6	ROYAL CARIBBEAN CR 5.50% 31/08/2026		93.67	4,567,000	3,459,850.02
31/03/2023	Border to Coast Multi-Asset Credit Fund	BLDCJ46	MAF GLOBAL SECURITIES LTD F2V PERP		101.04	295,000	241,060.40
31/03/2023	Border to Coast Multi-Asset Credit Fund	BLDDFDO	REPUBLIC OF ARMENI 3.60% 02/02/2031		77.42	1,500,000	939,230.82
31/03/2023	Border to Coast Multi-Asset Credit Fund	BLDRK48	KAISA GROUP HOLDI 11.65% 01/06/2026		12.51	900,000	91,084.00
31/03/2023	Border to Coast Multi-Asset Credit Fund	BLF7819	FIRST ABU DHABI BANK F2V PERP		94.23	900,000	685,912.14
31/03/2023	Border to Coast Multi-Asset Credit Fund	BLFBXK5	COLT MERGER SUB 8.125% 1/7/2027		102.09	1,875,000	1,548,131.68
31/03/2023	Border to Coast Multi-Asset Credit Fund	BLFBXP0	COLT MERGER SUB 6.25% 1/7/2025		100.10	3,676,000	2,975,946.29
31/03/2023	Border to Coast Multi-Asset Credit Fund	BLFBXR2	COLT MERGER SUB 5.75% 1/7/2025		100.11	2,198,000	1,779,676.51
31/03/2023	Border to Coast Multi-Asset Credit Fund	BLFFD07	PERUSAHAAN PERSERO 4.00% 30/06/2050		71.47	2,000,000	1,156,085.07
31/03/2023	Border to Coast Multi-Asset Credit Fund	BLFFNB8	ECOPETROL 6.875% 29/04/2030		92.25	200,000	149,223.98
31/03/2023	Border to Coast Multi-Asset Credit Fund	BLFGN11	SIRIUS XM RADIO 4.125% 01/07/2030		81.86	1,550,000	1,026,225.44
31/03/2023	Border to Coast Multi-Asset Credit Fund	BLFGYK7	UTD. RENTALS NORT 3.875% 15/2/2031		88.36	1,185,000	846,832.43
31/03/2023	Border to Coast Multi-Asset Credit Fund	BLFH820	EMIRATES NBD BANK 5.625% 21/10/2027		102.87	510,000	424,306.21
31/03/2023	Border to Coast Multi-Asset Credit Fund	BLGV854	POLAND(REPUBLIC OF) 4.875% SNR N 4.87% 04/OCT/2033		99.69	6,800,000	5,482,291.81
31/03/2023	Border to Coast Multi-Asset Credit Fund	BLGY1Q5	PIMCO IRL. PLC-PIMCO LOAN I 'Z' ACC		10.30	21,626,989	222,757,984.23
31/03/2023	Border to Coast Multi-Asset Credit Fund	BLH1TJ4	ARAB REPUBLIC OF 5.875% 16/02/2031		60.89	2,000,000	984,835.58
31/03/2023	Border to Coast Multi-Asset Credit Fund	BLH43D5	SRS DIST. 6.00% 01/12/2029		82.71	1,500,000	1,003,433.55
31/03/2023	Border to Coast Multi-Asset Credit Fund	BLKQJX0	ROMANIA GOV. BD. 4.75% 11/10/2034		79.30	5,935,000	835,867.03
31/03/2023	Border to Coast Multi-Asset Credit Fund	BLN8DY2	CZECH REPUBLIC 0.05% 29/11/2029		73.83	13,040,000	360,334.57
31/03/2023	Border to Coast Multi-Asset Credit Fund	BLN9LB8	DT MIDSTREAM INC 4.37% 15/06/2031		87.26	550,000	388,142.65
31/03/2023	Border to Coast Multi-Asset Credit Fund	BLN9LF2	DT MIDSTREAM INC 4.12% 15/06/2029		87.78	4,566,000	3,241,741.44
31/03/2023	Border to Coast Multi-Asset Credit Fund	BLNB9X2	ATLANTIA SPA 1.875% 12/02/2028		84.20	1,900,000	1,405,680.08
31/03/2023	Border to Coast Multi-Asset Credit Fund	BLNPNT8	ROMANIA GOV. BD. 4.15% 24/10/20300000		81.96	12,665,000	1,843,516.43
31/03/2023	Border to Coast Multi-Asset Credit Fund	BLPMRV7	CREDIT ACCEPTANCE 6.625% 15/03/2026		93.38	2,975,000	2,246,825.27
31/03/2023	Border to Coast Multi-Asset Credit Fund	BLR4XQ8	MALAYSIA GOV. INV 3.465% 15/10/2030		97.14	5,983,000	1,065,267.40
31/03/2023	Border to Coast Multi-Asset Credit Fund	BLT1SS4	MEXICAN BONOS 7.75% 23/11/2034		92.30	134,044,800	5,541,714.37
31/03/2023	Border to Coast Multi-Asset Credit Fund	BM6X824	PIPER SANDLER COS 5.20% 15/10/2023		99.77	400,000	322,764.35
31/03/2023	Border to Coast Multi-Asset Credit Fund	BM8C3K2	CONSTELLUM SE 3.75% 15/04/2029		86.75	3,228,000	2,264,782.14
31/03/2023	Border to Coast Multi-Asset Credit Fund	BM8DDJ4	PRIME HEALTHCARE S 7.25% 01/11/2025		88.57	9,340,000	6,690,696.27
31/03/2023	Border to Coast Multi-Asset Credit Fund	BM8GVZ9	CHINA GOV. BD. 3.02% 27/05/2031		101.49	23,450,000	2,802,873.53
31/03/2023	Border to Coast Multi-Asset Credit Fund	BM8M272	REPUBLIC OF COLOM 4.125% 15/05/2051		61.87	2,000,000	1,000,738.62
31/03/2023	Border to Coast Multi-Asset Credit Fund	BM8MS85	GALAXY PIPELINE AS 2.94% 30/09/2040		81.25	1,477,017	970,565.45
31/03/2023	Border to Coast Multi-Asset Credit Fund	BM8NFG5	PANAMA GOV. INTL. 6.853% 28/3/2054000		102.78	1,600,000	1,330,040.95
31/03/2023	Border to Coast Multi-Asset Credit Fund	BM8P754	GRIFOLS ESCROW IS 3.875% 15/10/2028		78.10	3,203,000	2,198,073.76
31/03/2023	Border to Coast Multi-Asset Credit Fund	BM8TGL5	NISSAN MOTOR 4.345% 17/09/2027		94.40	8,300,000	6,336,608.54
31/03/2023	Border to Coast Multi-Asset Credit Fund	BM90HX6	YUZHOU GRP. HLDGS. 6.35% 13/01/2027		9.83	400,000	31,808.06
31/03/2023	Border to Coast Multi-Asset Credit Fund	BM92G91	GRAPHIC PACKAGING 2.625% 1/2/2029		87.23	1,725,000	1,322,158.29
31/03/2023	Border to Coast Multi-Asset Credit Fund	BM93CD0	ENN ENERGY HLDGS. 2.625% 17/09/2030		84.27	290,000	197,643.96
31/03/2023	Border to Coast Multi-Asset Credit Fund	BM93CD0	ENN ENERGY HLDGS. 2.625% 17/9/2030		84.27	200,000	136,306.18
31/03/2023	Border to Coast Multi-Asset Credit Fund	BM948F7	PERUSAHAAN PERSERO 3.00% 30/06/2030		85.98	2,000,000	1,390,715.29
31/03/2023	Border to Coast Multi-Asset Credit Fund	BM9C1K7	VMED O2 UK FINANC 3.25% 31/01/2031		81.77	4,469,000	3,210,802.76
31/03/2023	Border to Coast Multi-Asset Credit Fund	BM9C475	NISSAN MOTOR 4.81% 17/09/2030		90.62	500,000	366,441.98
31/03/2023	Border to Coast Multi-Asset Credit Fund	BM9CHT8	THAILAND GOV. BD. 2.00% 17/12/2031LOAN64/6/'		97.72	37,618,000	869,484.39
31/03/2023	Border to Coast Multi-Asset Credit Fund	BM9DFR5	GTC AURORA LUXEM 2.25% 23/06/2026		79.40	1,490,000	1,039,588.05
31/03/2023	Border to Coast Multi-Asset Credit Fund	BM9HMG5	OPEN TEXT/OPEN TE 3.875% 01/12/2029029		84.29	2,465,000	1,680,403.11
31/03/2023	Border to Coast Multi-Asset Credit Fund	BM9HZK0	CZECH REPUBLIC GOV 5.50% 12/12/2028		103.83	30,060,000	1,168,104.45
31/03/2023	Border to Coast Multi-Asset Credit Fund	BM9PSB6	MSCI 3.875% 15/02/2031		89.10	580,000	417,954.61
31/03/2023	Border to Coast Multi-Asset Credit Fund	BM9QGV5	TRANSDIGM 5.50% 15/11/2027		94.40	1,860,000	1,420,069.77
31/03/2023	Border to Coast Multi-Asset Credit Fund	BM9SCZ7	SIRIUS XM RADIO I 3.125% 01/09/2026		90.31	2,977,000	2,174,284.95
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMB3N24	VTR FINANCE BV 6.375% 15/07/2028		40.50	1,610,000	527,356.52
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMBJYV0	SIRIUS XM RADIO IN 4.00% 15/07/2028		86.00	2,296,000	1,596,958.97
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMBQ862	ABSA GROUP LTD ABSA GROUP LTD F2V PERP		90.18	1,005,000	733,009.07
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMBQKG6	VTR COMUNICACIONE 5.125% 15/01/2028		61.85	735,000	367,668.28
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMBSMK0	SUZANO AUSTRIA G 3.125% 15/01/2032		81.90	800,000	529,915.27



Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMBT2N6	DOLYA HOLDCO 17 D 4.875% 15/07/2028		85.36	3,731,000	3,184,800.26
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMBT2V4	BRAZILIAN GOV. IN 3.875% 12/06/2030		89.78	5,000,000	3,630,635.78
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMBV4C5	PETRONAS CAP. 2.48% 28/01/2032		85.23	2,000,000	1,378,677.49
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMBXF54	US. T-BILL. 0.00% 25/04/20232023 USD1000		99.72	28,600,000	23,066,932.26
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMBZ4T4	BANCO DE CREDITO SOC F2V 27/11/2031		77.38	3,700,000	2,515,604.12
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMC04Z4	EQM MIDSTREAM PART 4.50% 15/01/2029		85.13	2,135,000	1,469,946.02
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMC6K10	UBISOFT ENTERTAIN 0.878% 24/11/2027		72.61	1,100,000	701,782.54
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMC6L39	FEL ENERGY VI SARL 5.75% 01/12/2040		82.59	3,418,615	2,283,445.20
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMC7FV8	BRAZIL LETRAS DO T 0.00% 01/07/20255 BRL1000 'LTN'		777.30	1,992,000	2,469,855.45
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMC8L46	FREDDIE MAC STACR REMIC T 'DNA1 B1' FRN 25/01/2051		91.57	3,010,000	2,229,199.89
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMCD7M1	POLAND GOV. BD. 0.25% 25/10/2026		82.07	1,118,000	172,243.35
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMCDT47	CASTOR SPA FRN 15/02/2029		95.69	3,435,000	2,888,098.15
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMCKLZ3	NORDEA KREDIT REAL 0.50% 01/10/2043043 DKK0.01		77.60	1	0.11
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMCKM50	NYKREDIT REALKREDI 0.50% 01/10/2043.01'01E/E'REGS		77.19	1	0.10
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMCN431	ROMANIA GOV. BD. 6.70% 25/02/2032		95.54	1,390,000	235,870.59
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMCNGG8	TEVA PHARM. FIN. 4.375% 9/5/2030		84.86	1,735,000	1,293,668.16
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMCPC66	BROADCOM 3.187% 15/11/2036		75.87	905,000	555,293.44
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMCRWH3	ROMANIAN GOV. INTL 2.00% 14/04/20330		68.43	3,000,000	1,803,968.27
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMCVTM9	CROMWELL EREIT L 2.125% 19/11/2025		85.22	3,700,000	2,770,554.82
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMCXZ61	MAJORDRIVE HOLDI 6.375% 01/06/202929		74.18	2,770,000	1,661,751.86
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMD0301	DUFYR ONE BV 3.375% 15/04/2028		88.24	3,768,000	2,921,551.23
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMD0B96	KOREA(REPUBLIC OF) 4.25% SNR BDS 4.25% 10/DEC/2032		107.57	3,307,350,000	2,210,122.67
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMD24S2	POLAND GOV. BD. 1.75% 25/04/2032DS0432'		70.98	12,969,000	1,728,164.87
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMD2IQ5	PETRONAS CAP. 4.55% 21/04/2050		92.71	2,000,000	1,499,588.74
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMD2JR6	PETRONAS CAP. 3.50% 21/4/2030		93.40	3,000,000	2,266,264.47
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMD2QQ4	ASBURY AUTOMOTIVE 4.75% 01/03/2030		89.62	452,000	327,611.79
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMD50V6	EQM MIDSTREAM PART 4.75% 15/01/20312031		83.14	675,000	453,870.54
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMD81M3	COMISION FEDERAL 3.348% 09/02/2031/02/2031 USD 'REGS'		79.40	1,950,000	1,252,262.54
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMD8L89	JYSKE REALKREDIT 0.50% 01/10/204301 '111.E'		76.92	1	0.09
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMD9BV5	ASHTON WOODS USA/ 4.625% 01/08/2029		81.23	1,016,000	667,481.03
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMD9BZ9	BUILDERS FIRTSOUR 4.25% 01/02/2032		87.23	2,020,000	1,425,067.01
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMD9C89	MALAYSIA GOV. BD. 2.632% 15/04/2031		91.14	42,300,000	7,066,055.24
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMD9D08	SERV. INTERNATION 3.375% 15/8/2030		85.34	3,650,000	2,519,236.42
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMDCG20	CELLNEX TELECOM 1.75% 23/10/2030		80.00	2,900,000	2,038,462.39
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMDGCK2	ANTOFAGASTA 2.375% 10/14/2030S'		79.94	200,000	129,305.02
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMDH2L6	CPI PROP. GRP. 1.50% 27/01/2031		51.29	1,300,000	585,898.64
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMDH2L6	CPI PROPERTY GROUP 1.50% 27/01/2031		51.29	100,000	45,069.13
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMDHK12	PROVINCIA DE BUENOS STP 01/09/2037		35.36	1,557,797	445,435.95
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMDHPV7	SERBIA INTL. BD. 3.125% 15/05/2027/05/2027		90.47	2,500,000	1,987,255.80
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMDSLJ0	INDONESIA ASAHAN A 5.45% 15/5/2030		98.23	1,800,000	1,429,991.44
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMDTZQ8	METALSA DE 3.75% 04/05/2031		75.70	720,000	440,806.80
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMDV1M2	SQUARE INC 0.125% 01/03/2025		96.05	680,000	528,238.08
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMDW0T5	NPC UKRENERGO 6.875% 09/11/2026		17.26	600,000	83,744.75
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMDYSL9	LEVIATHAN BD. 6.75% 30/6/2030		93.76	1,850,000	1,402,784.57
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMDZF00	XEROX HLDGS. 5.00% 15/8/2025		94.46	3,707,000	2,832,004.57
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMF1012	LEVIATHAN BD. 6.50% 30/06/2027		96.25	840,000	653,888.12
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMF1186	LEVIATHAN BD. 6.125% 30/6/2025		97.63	810,000	639,542.61
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMF4P53	FRONTIER COMMS. 5.00% 01/05/2028		86.89	2,966,000	2,084,271.88
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMF5Y01	CENTRAL CHINA REAL 7.25% 13/08/2024C NTS 13/08/2024 USD1000		21.86	1,150,000	203,334.70
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMF7010	MILLICOM INTL. CEL 4.50% 27/04/2031		80.41	800,000	520,247.46
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMF7010	MILLICOM INTL. CEL 4.50% 27/04/2031/2031 USD200000 'REGS'		80.41	1,005,000	653,560.88
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMF7Z29	TITAN HOLDINGS II 5.125% 15/07/2029		77.58	3,508,000	2,391,254.18
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMF8369	BOS FUNDING LTD 7.00% 14/3/2028		99.22	200,000	160,498.48
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMFBJH1	MGIC INV. 5.25% 15/8/2028		95.15	2,566,000	1,974,737.65
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMFCLK1	M/I HOMES 3.95% 15/2/2030		84.92	5,144,000	3,532,736.63
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMFDG7	SAUDI GOV. INTL. B 2.25% 02/02/2033		82.29	2,000,000	1,331,126.96
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMFDHC8	TEVA PHARM. FIN. 6.15% 01/02/2036		90.92	1,920,000	1,411,781.09
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMFG2Q6	MEGLOCAL CANADA U 5.875% 18/05/2030000'2'		102.32	710,000	587,530.50
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMFGVX6	CHS/COMMUNITY HEAL 4.75% 15/02/2031		73.93	2,558,000	1,529,483.05
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMFPP31	NEWDAY FUNDING MASTER ISSUE '2A A1' FRN 7/15/2029		99.10	1,300,000	1,288,323.40
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMFQ8R9	DP WORLD SALAAM DP 6.00% PERP		99.53	1,930,000	1,553,624.57
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMFSQ04	ENN ENERGY HLDGS. 4.625% 17/05/2027		98.99	300,000	240,174.68

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMFV4N2	UTD. AIRLINES 202 5.875% 15/10/2027		99.83	3,169,040	2,558,702.31
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMFXTX3	ARGENTINE REPUBLIC G STP 9/7/2041		23.45	3,000,000	618,123.21
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMFXV04	ARGENTINE REPUBLIC 0.125% 9/7/2030		24.60	1,940,000	419,386.21
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMFZ401	ORYX FNDG. 5.80% 03/02/2031		96.22	715,000	556,397.72
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMFZ7B3	ENDURANCE ACQUISIT 6.00% 15/2/2029		67.67	3,638,000	1,991,027.66
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMFZYX4	M/I HOMES 4.95% 1/2/2028		92.63	1,110,000	831,571.54
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMG40N2	FOXCONN FAR EAST 2.50% 28/10/2030		83.47	280,000	189,026.99
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMG4R86	GOLDSTORY SASU 5.375% 01/03/2026		92.63	3,680,000	2,995,127.48
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMG6S56	SPECIALTY BLDG. P 6.375% 30/9/2026		92.00	4,922,000	3,662,291.08
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMG9316	PERUVIAN GOV. INTL 2.78% 01/12/2060		59.86	3,000,000	1,452,379.10
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMGC4S9	CATALENT PHARMA SO 3.50% 01/04/2030		87.97	396,000	281,752.65
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMGJ9V8	FMG RES. AUGUST 2 4.375% 01/04/2031		87.85	400,000	284,205.58
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMGK4Y9	II-VI 5.00% 15/12/2029		90.88	3,830,000	2,814,923.65
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMGL4X1	NEXI 1.75% 24/04/2027		86.13	1,400,000	1,059,474.35
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMGMBT9	AES PANAMA GENERA 4.375% 31/5/2030		86.10	580,000	403,863.30
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMGMBT9	AES PANAMA GENERA 4.375% 31/05/20302030 USD200000		86.10	400,000	278,526.41
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMGR2C4	ECUADOR GOV. INTL. B STP 31/7/2030		46.98	5,345,000	2,031,054.83
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMGR2G8	ECUADOR GOVERNMENT I STP 31/07/2035		33.76	6,962,400	1,900,776.90
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMGR2K2	ECUADOR GOV. INTL. B STP 31/7/2040		30.43	2,883,000	709,493.18
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMGR2N5	ECUADOR GOV. INTL. 0.00% 31/7/2030		30.38	2,100,000	515,894.35
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMGTTP2	INDIA GREEN ENERG 5.375% 29/04/2024		96.72	430,000	336,351.32
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMGYYS5	PERUVIAN GOV. INT 1.862% 01/12/203232		75.80	1,500,000	919,576.84
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMGYYS5	PERUVIAN GOV. INT 1.862% 1/12/2032		75.80	1,500,000	919,576.84
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMH17V9	WINDSTREAM ESCROW 7.75% 15/8/2028		82.00	19,287,000	12,790,925.09
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMH24M2	MALAYSIA GOV. BD. 3.582% 15/07/2032		97.50	8,117,000	1,450,572.29
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMH2BK9	HUNGARY GOV. BD. 4.75% 24/11/2032		75.94	752,400,000	1,320,070.18
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMH3748	UTD. GRP. 5.25% 01/02/2030		71.38	2,210,000	1,386,065.46
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMH4406	SOUTHWESTERN ENERGY CO 4.75% 01 4.75% 01/FEB/2032		88.44	4,283,000	3,063,689.40
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMH4Q99	CONNECTICUT AVENUE SECURI 'R01 1B1' FRN 25/10/2041.35% 25/10/2041		94.51	3,840,000	2,935,223.89
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMH5RY4	INDONESIA TSY. BD. 7.75% 15/04/2031		107.10	10,228,000,000	590,864.34
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMH9W63	TRIUM FINANCE IS 2.625% 05/09/2027		73.32	3,300,000	2,126,097.59
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMHFP39	ROMANIAN GOV. INT 6.625% 27/9/2029		102.39	11,711,000	10,536,628.45
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMHJH79	ACRISURE ACRISURE 4.25% 15/02/2029		85.39	1,469,000	1,014,458.84
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMHKDH4	VERTICAL MIDCO 4.375% 15/07/2027		90.76	3,587,000	2,860,454.96
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMHL2W5	FRONTIER COMMS. 5.875% 15/10/2027		91.00	2,955,000	2,174,814.90
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMHLC81	GAP INC/THE 3.87% 01/OCT/2031		69.48	2,365,000	1,328,910.17
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMHLC81	GAP INC/THE 3.87% 01/OCT/2031		71.42	2,358,000	1,362,031.24
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMHLC81	GAP INC/THE 3.62% 01/OCT/2029		71.42	2,358,000	1,362,031.24
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMHLJ57	LBM ACQUISITION 6.25% 15/01/2029		76.65	4,659,000	2,888,189.85
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMHR201	RELIANCE STEEL & 3.875% 15/08/2031		84.37	1,189,000	811,341.37
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMHWV98	EGYPT GOV. INTL 7.625% 29/05/2032		63.75	5,500,000	2,835,739.29
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMHYR18	CARNIVAL CORP 5.75% 01/03/2027		82.14	2,661,000	1,767,791.04
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMJ0GP1	NOVELIS CORP 3.25% 15/11/2026		91.48	1,172,000	867,087.54
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMJ1BZ9	CEMEX SAB DE CEMEX SAB DE F2V PERP'REGS'		89.62	1,760,000	1,275,677.89
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMQ52S4	HTA GRP. MAURITIUS 7.00% 18/12/2025		95.14	995,000	765,573.38
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMQ5VT8	HIKMA FIN. USA 3.25% 09/07/2025		94.12	400,000	304,495.28
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMQ60N8	CPI PROP. GRP. 2.75% 12/5/2026		79.43	2,200,000	1,535,410.70
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMQ83P7	OCCIDENTAL PETROLE 5.50% 01/12/2025		99.98	690,000	557,921.47
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMQ83Q8	ONEMAIN FIN. 4.00% 15/09/2030		75.09	1,983,000	1,204,282.13
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMQBQK2	SBB TSY. 0.75% 14/12/2028		56.71	700,000	348,828.78
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMQXLW5	ECOPETROL SA 5.875% 28/05/2045		69.50	1,035,000	581,766.32
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMT7KV6	AROUNDTOWN SA 0.00% 16/07/2026		71.08	300,000	187,366.03
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMT9BN1	CATALENT PHARMA S 3.125% 15/02/2029/02/2029		88.00	799,000	568,665.49
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMTC6J1	PACIFIC GAS & ELEC 4.55% 1/7/2030		93.76	600,000	454,989.35
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMTC709	PACIFIC GAS & ELEC 3.45% 01/07/2025		95.40	3,265,000	2,519,031.23
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMTCWK4	CROATIA GOV. INTL. 1.50% 17/06/2031		84.32	1,500,000	1,111,385.74
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMTN6F0	PETSMART PETSMART 7.75% 15/02/2029		98.27	1,925,000	1,529,911.37
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMTPM55	MIDDLEBY 1.00% 01/09/2025		124.53	864,000	870,159.18
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMTPO67	CANADIAN IMPERIAL 4.65% 20/09/2032		99.79	1,000,000	807,095.65
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMTPPQW3	DNO ASA 7.875% 09/09/2026		94.16	2,295,000	1,747,690.36
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMTPIX1	MKT. BIDCO FINCO 4.75% 04/11/2027		77.82	3,200,000	2,188,077.30
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMTROM7	GHANA GOV. INTL. B 7.75% 7/4/2029		35.29	3,000,000	856,120.31
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMTR890	CANARY WHARF GRP. 3.375% 4/23/2028		71.34	1,235,000	881,063.68

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMTY3F2	FEDERAL HOME LN BK CONS DISC NTS DISC NT 28/04/2023		99.69	7,800,000	6,288,707.13
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMTY620	CREDIT SUISSE 5.50% 20/08/2026		101.86	4,600,000	4,116,965.22
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMV1FZ5	CCO HOLDINGS LLC / 4.75% 01/02/2032		84.11	875,000	595,227.49
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMV31Z3	CANARY WHARF GRP. 2.625% 23/04/2025		85.20	835,000	711,433.74
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMV3BQ4	BARINGS GBL. INV. PLC-GLOBAL LOAN STGY. 1 'A' ACC		99.45	3,703,525	368,315,573.58
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMV3BV9	NORTH MACEDONIA 1.625% 10/03/2028		79.52	1,500,000	1,048,119.10
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMV7VT9	DUN & BRADSTREET C 5.00% 15/12/202929		86.70	5,279,000	3,701,579.65
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMV8642	URUGUAY MONETARY R 0.00% 26/10/2023		93.95	50,110,000	981,453.09
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMV9TZ7	GENWORTH MORTGAGE 6.50% 15/8/2025		97.60	3,197,000	2,523,650.59
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMVCCD5	DOMINICAN REPUBLIC 5.30% 21/01/2041		78.20	3,000,000	1,897,322.54
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMVFHP1	RANGE RESOURCES CO 4.75% 15/02/2030		91.28	1,595,000	1,177,548.41
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMVH519	MALAYSIA GOV. INV 3.447% 15/07/2036000 '21/0001'		91.78	2,017,000	339,300.30
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMVLWR6	GINNIE MAE 3.00% PERP		91.09	84,100,000	61,959,101.65
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMVMC11	BELLIS ACQUISITION 3.25% 16/2/2026		82.21	1,457,000	1,197,729.76
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMVNJ48	COUNTRY GARDEN HL 3.125% 22/10/2025		58.00	4,900,000	2,298,664.07
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMVVBM4	NE PROP. 3.375% 14/07/2027		88.10	3,100,000	2,399,844.50
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMVVJK8	YAPI VE KREDI BANKAS F2V 22/1/2031		95.22	320,000	246,431.95
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMVVY70	AVANTOR FNDG. 4.625% 15/07/2028		94.84	4,800,000	3,681,805.01
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMVXJ59	CGG SA 7.75% 01/04/2027		85.25	6,300,000	4,719,197.07
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMVZMH8	CCO HLDGS LLC/CAP 4.25% 15/01/2034		78.32	1,132,000	717,024.86
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMW3NT0	PERTAMINA PERSERO 6.45% 30/5/2044		102.99	2,000,000	1,665,900.74
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMW3XW3	DOMINICAN REPUBLI 13.00% 30/1/2026		99.72	31,690,000	466,831.00
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMW4P42	MOZART DEBT MERGE 3.875% 01/04/202901/04/2029		86.87	7,419,000	5,212,170.54
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMW55V2	GUATEMALA GOV. BD 5.375% 24/04/2032		97.37	3,500,000	2,756,263.94
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMW5D63	PETSMART PETSMART 4.75% 15/02/2028		93.97	6,015,000	4,571,146.84
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMWDGR9	MOZART DEBT MERGER 5.25% 01/10/20292029		86.86	1,731,000	1,215,973.37
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMWT6D3	ALTICE FINC. 5.75% 15/08/2029		79.59	3,900,000	2,510,436.63
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMWVTW9	SILGAN HLDGS. 2.25% 01/06/2028		84.68	2,401,000	1,786,479.26
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMX3K21	BRASKEM NETHERLANDS F2V 23/01/2081		99.68	570,000	459,498.95
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMX5FG6	INDIAN RAILWAY FIN 3.57% 21/01/2032.0% 21/01/2032		86.73	640,000	448,898.04
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMX5H71	EIG PEARL HLDGS. 4.387% 30/11/2046		79.21	670,000	429,242.69
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMX5H82	REGS EIG PEARL HOLDINGS SARL 3.54% 31/AUG/2036		85.82	970,000	673,253.48
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMX6L83	STRATTON MORTGAGE FNDG. 2020- '1 C' FRN 12/3/2052		98.65	6,102,000	6,019,403.33
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMX71K8	ANGLOGOLD SHANTI 3.375% 01/11/2028		89.01	200,000	143,969.04
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMX7YG5	FANNIE MAE CONNECTICUT AV 'R02 2M2' FRN 25/11/2041		92.97	9,260,000	6,962,349.15
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMXC7R2	NBK TIER 1 FNC NBK TIER 1 FNC F2V PERP		85.63	1,040,000	720,287.76
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMXD0G5	GACI FIRST INVEST 4.875% 14/02/2035		98.40	21,312,000	16,960,831.59
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMXJSV4	ALTICE FRANCE SA 5.50% 15/10/2029		76.56	950,000	588,198.54
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMXQXJ8	REALKREDIT DANMARK 1.50% 01/10/2053		77.78	2	0.15
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMXTTB1	VENTURE GLOBAL CALCASIEU PASS LL 3.87% 15/AUG/2029		90.29	2,657,000	1,940,236.32
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMXWTN2	LAMAR MEDIA 3.75% 15/02/2028		92.60	3,993,000	2,990,430.54
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMXXL95	SRS DIST. 4.625% 01/07/2028		88.95	4,392,000	3,159,490.54
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMXYFP2	OMAN GOV. INTL. BD 6.25% 25/01/2031		102.00	4,000,000	3,299,746.71
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMZY28Y5	GLOBALWORTH REAL E 2.95% 29/7/2026		80.01	800,000	562,432.87
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMZYR27	VENTURE GLOBAL CALCASIEU 4.12% 15/AUG/2031		87.96	1,502,000	1,068,497.82
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMYBGS2	CHINA SCE GRP. HLD 5.95% 29/09/2024USD1000'REGS'		52.91	1,650,000	706,079.07
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMYCBH9	VERISURE HLDG. 3.25% 15/02/2027		89.03	3,714,000	2,905,371.64
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMYNXY9	FORD MOTOR CREDIT 5.125% 16/06/2025		98.02	2,864,000	2,270,550.47
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMYSGM7	JBS USA LUX JBS U 3.625% 15/01/2032		82.97	310,000	208,025.55
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMYTHB6	CLEARWAY ENERGY OP 3.75% 15/01/2032		83.30	1,181,000	795,596.50
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMVYTL6	PETROLEOS MEXICANO 7.69% 23/01/2050SD10000		70.64	3,920,000	2,239,668.61
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMYY9J0	UTD. RENTALS NORTH 3.75% 15/01/2032		86.23	415,000	289,425.95
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMYYXR6	EQM MIDSTREAM PART 6.00% 01/07/2025		98.98	2,116,000	1,693,929.42
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMYYX17	CONSTELLUM SE 5.625% 15/06/2028		94.52	1,853,000	1,416,573.43
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMYYXY0	FORD MOTOR CREDIT 4.95% 28/05/2027		95.53	900,000	695,353.60
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMZ13V3	BRF 5.75% 21/09/2050		66.73	680,000	366,968.16
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMZ5JN9	NEWDAY FUNDING MASTER ISSUE '1A A1' FRN 3/15/2029		99.63	1,300,000	1,295,182.20
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMZ6C77	KAISA GRP. HLDGS. 11.25% 16/4/2025		12.51	2,980,000	301,589.25
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMZ6M11	PARTS EUROPE SA 6.50% 16/07/2025		100.84	5,122,000	4,538,631.96
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMZB959	PETROLEOS MEXICANO 6.95% 28/01/2060		64.72	2,570,000	1,345,145.57
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMZM2Z3	OWENS & MINOR INC 6.62% 01/APR/2030		85.97	6,165,000	4,286,256.64
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMZMF57	DOMINICAN REPUBLI 13.00% 05/12/2025		99.96	337,500,000	4,983,347.91

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMZQ307	GREENSAIF PIPELIN 6.129% 23/02/203838		102.97	7,369,000	6,136,796.50
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMZQ4R1	GREENSAIF PIPELINE 6.51% 23/02/20422		105.50	8,810,000	7,517,239.18
31/03/2023	Border to Coast Multi-Asset Credit Fund	BMZR1B7	GREENSAIF PIPELIN 6.129% 23/02/2038		102.97	3,800,000	3,164,584.97
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNOWZH8	CINEMARK USA INC 5.25% 15/07/2028		86.62	1,946,000	1,363,199.34
31/03/2023	Border to Coast Multi-Asset Credit Fund	BN0YRY5	KAISA GRP. HLDGS. 9.75% 28/9/2023		12.13	2,300,000	225,704.97
31/03/2023	Border to Coast Multi-Asset Credit Fund	BN0Z607	ZORLU YENILENEBILI 9.00% 01/06/2026		86.30	884,000	616,973.28
31/03/2023	Border to Coast Multi-Asset Credit Fund	BN15X94	OCCIDENTAL PETROL 6.375% 1/9/2028		103.65	327,000	274,122.40
31/03/2023	Border to Coast Multi-Asset Credit Fund	BN2R7D1	CCO HLDGS. CCO HLD 4.25% 1/2/2031		81.88	3,847,000	2,547,647.60
31/03/2023	Border to Coast Multi-Asset Credit Fund	BN2RC70	CHINA GOVERNMENT B 3.72% 12/04/2051		108.36	12,420,000	1,585,001.90
31/03/2023	Border to Coast Multi-Asset Credit Fund	BN2SQ82	OLEODUCTO CENTRAL 4.00% 14/7/2027		85.61	510,000	353,131.23
31/03/2023	Border to Coast Multi-Asset Credit Fund	BN2SQ82	OLEODUCTO CENTRAL 4.00% 14/07/20270 'REGS'		85.61	240,000	166,179.40
31/03/2023	Border to Coast Multi-Asset Credit Fund	BN44R07	HSBC HOLDINGS PLC F2F 24/05/2032		81.72	500,000	330,471.04
31/03/2023	Border to Coast Multi-Asset Credit Fund	BN4CF30	BANCO MERCANTIL DEL F2V PERP		92.93	715,000	537,355.92
31/03/2023	Border to Coast Multi-Asset Credit Fund	BN4GB45	SOFIMA HLDG. 3.75% 15/01/2028		88.30	3,280,000	2,544,974.66
31/03/2023	Border to Coast Multi-Asset Credit Fund	BN4NPC2	FANNIE MAE OR FREDDIE MAC 3.50% PERP		92.93	22,000,000	16,534,167.04
31/03/2023	Border to Coast Multi-Asset Credit Fund	BN6J197	CLEARWAY ENERGY OP 3.75% 15/2/2031		86.34	2,882,000	2,012,470.13
31/03/2023	Border to Coast Multi-Asset Credit Fund	BN6JYK9	MAGIC MERGERCO INC 5.25% 01/05/2028		83.45	2,997,000	2,022,650.72
31/03/2023	Border to Coast Multi-Asset Credit Fund	BN6KJ96	US. T-BILL. 0.00% 11/5/2023		99.51	19,900,000	16,015,562.61
31/03/2023	Border to Coast Multi-Asset Credit Fund	BN6KY68	HUNGARY GOVERNMEN 3.125% 21/09/2051		61.70	2,000,000	998,042.74
31/03/2023	Border to Coast Multi-Asset Credit Fund	BN6PPS2	CHROME BIDCO SASU 3.5% 31/05/2028		83.44	3,025,000	2,217,800.31
31/03/2023	Border to Coast Multi-Asset Credit Fund	BN76XP7	MIZRAHI TEFAHOT BAN F2V 07/04/2031		85.25	810,000	558,473.83
31/03/2023	Border to Coast Multi-Asset Credit Fund	BN76XP7	MIZRAHI TEFAHOT BANK F2V 07/04/20311 USD200000'REGS		85.25	235,000	162,026.36
31/03/2023	Border to Coast Multi-Asset Credit Fund	BN76YF4	DOHA FINANCE LIMI 2.375% 31/03/2026		91.81	475,000	352,710.87
31/03/2023	Border to Coast Multi-Asset Credit Fund	BN77383	BANCO DE CREDITO DEL F2V 30/09/2031/2031 USD10000'6'		86.37	150,000	104,778.16
31/03/2023	Border to Coast Multi-Asset Credit Fund	BN792W7	KB HOME 4.00% 15/06/2031		86.72	1,335,000	936,265.28
31/03/2023	Border to Coast Multi-Asset Credit Fund	BN7CRZ3	PERTAMINA PERSERO 2.30% 09/02/2031		82.52	2,000,000	1,334,797.84
31/03/2023	Border to Coast Multi-Asset Credit Fund	BN7HR69	LORCA TELECOM BOND 4.00% 18/09/2027		92.12	3,650,000	2,954,568.84
31/03/2023	Border to Coast Multi-Asset Credit Fund	BN7JDY5	PENNYMAC FINL. SE 5.375% 15/10/2025		93.51	4,526,000	3,422,731.30
31/03/2023	Border to Coast Multi-Asset Credit Fund	BN7JFC7	AUTOSTRAD PER L'1 2.00% 04/12/2028		86.74	1,508,000	1,149,335.78
31/03/2023	Border to Coast Multi-Asset Credit Fund	BN7JH98	BANCA MONTE DEI P 1.875% 09/01/2026		86.03	400,000	302,387.47
31/03/2023	Border to Coast Multi-Asset Credit Fund	BN7P1M7	SINOPEC GROUP OVER 2.30% 08/01/20311		86.21	2,000,000	1,394,458.38
31/03/2023	Border to Coast Multi-Asset Credit Fund	BN7RDR2	NEW METRO GLOBAL 4.625% 15/10/202525 USD1000'REGS		66.63	390,000	210,148.00
31/03/2023	Border to Coast Multi-Asset Credit Fund	BN7S9F5	YUM BRANDS 3.625% 15/3/2031		87.89	738,000	524,589.08
31/03/2023	Border to Coast Multi-Asset Credit Fund	BN7SNCO	MINERVA MERGER SUB 6.50% 15/02/2030		81.18	4,475,000	2,937,946.22
31/03/2023	Border to Coast Multi-Asset Credit Fund	BN91DB6	TURKEY GOV. INTL. 9.375% 14/03/2029		102.01	2,000,000	1,649,981.73
31/03/2023	Border to Coast Multi-Asset Credit Fund	BN92706	HTA GRP. MAURITIU 2.875% 18/03/2027		82.20	800,000	531,845.18
31/03/2023	Border to Coast Multi-Asset Credit Fund	BN95KX9	EQM MIDSTREAM PART 7.50% 01/06/2027027		100.50	195,000	158,493.38
31/03/2023	Border to Coast Multi-Asset Credit Fund	BN95KZ1	DARLING INGREDIENT 6.00%5/06/2030		99.75	3,475,000	2,803,439.16
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNBPF65	FREDDIE MAC STACR REMIC T 'DNAS M2' FRN 25/01/2034		98.19	1,761,931	1,399,146.68
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNBPF76	FREDDIE MAC STACR REMIC T 'DNAS B1' FRN 25/01/2034		92.12	6,255,000	4,660,389.38
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNBQWL2	TINGYI CAYMAN ISL 1.625% 24/9/2025		91.91	290,000	215,574.11
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNBRJ51	AIRPORT AUTHORITY AIRPORT AUTHORITY F2V PERP		91.60	460,000	340,765.24
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNBSB22	COUNTRY GARDEN HLD 2.70% 12/07/2026		55.33	2,700,000	1,208,115.93
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNBT5P6	AIA GRP. AIA GRP. F2V PERP		87.09	205,000	144,392.81
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNC1788	REPUBLIC OF ARGENTIN STP 09/07/2035		26.24	6,527,494	1,385,430.55
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNC1852	ARGENTINE REPUBLIC G STP 9/7/2041		28.48	6,000,000	1,381,949.76
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNC18N0	ARGENTINE REPUBLIC 1.00% 9/7/2029		28.23	3,000,000	684,919.34
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNC3F11	TRANSDIGM 6.75% 15/8/2028		101.13	1,945,000	1,590,748.65
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNC4JW5	CAB SELAS 3.375% 01/02/2028		82.34	1,905,000	1,378,343.56
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNC5V58	SANTANDER UK GRP. HL F2F 15/03/2032		80.83	1,700,000	1,111,346.99
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNC8J18	RIO OIL FIN. TST. 9.25% 06/07/2024		101.24	942,998	772,103.66
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNDK007	SASOL FINC. USA 4.375% 18/9/2026		90.51	500,000	365,995.25
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNDLS51	ISLAMIC REP OF P 7.375% 08/04/203131		36.00	1,500,000	436,734.18
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNDM2Q3	HDFC BANK GIFT CI 5.686% 02/03/2026		101.28	500,000	409,541.41
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNDQJ3	ARABIAN CENTRES S 5.625% 07/10/20262026 USD200000'REGS		92.47	1,600,000	1,196,625.77
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNDS164	XIAOMI BEST TIME I 0.00% 17/12/2027		82.90	900,000	603,421.06
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNDX330	CONNECTICUT AVENUE SECURI 'R01 1B1' FRN 25/12/2041		93.00	10,840,000	8,153,089.39
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNDXZB2	VERISURE HLDG. 9.25% 15/10/2027		107.57	1,370,000	1,294,881.34
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNG46T7	UTD. WHOLESale MTG 5.50% 15/04/2029		83.64	4,019,000	2,718,549.72
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNG71S0	LD HLDGS. GRP. 6.50% 01/11/2025		63.13	2,632,000	1,343,747.22
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNG7XW8	KENYA GOV. INTL. 6.875% 24/06/2024		92.68	1,200,000	899,458.90
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNGFD66	ROMANIA 3.00% 27/02/2027		91.20	1,500,000	1,106,381.12

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNHT925	PERFORMANCE FOOD G 4.25% 01/08/2029		89.91	1,167,000	848,558.12
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNHWY96	HUNGARY GOV. BD. 4.50% 23/03/20280000'2028/B'		81.33	270,860,000	508,914.14
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNK93M0	EQM MIDSTREAM PART 7.50% 01/06/2030030		96.99	200,000	156,890.28
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNK9N31	CRESTWOOD MIDSTREA 6.00% 01/02/2029		95.32	580,000	447,152.80
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNK9QF4	YPF SA STP 12/02/2026		97.06	871,385	684,053.37
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNK9QF4	YPF SOCIEDAD ANONIMA STP 12/02/2026026		97.06	240,000	188,404.52
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNKC1P8	ROMANIA GOV. BD. 8.00% 29/4/2030		103.31	5,140,000	943,131.67
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNKC165	CTP NV 0.50% 21/06/2025		87.92	300,000	231,761.41
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNKGTN4	SIRIUS REAL ESTAT 1.125% 22/06/2026		77.73	200,000	136,599.48
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNKLD93	BRAZIL LETRAS DO T 0.00% 01/07/2024		865.19	10,340,000	14,270,011.94
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNKVR35	SA GLOBAL SUKUK LIMITED 1.602% 1.60% 17/JUN/2026		91.57	450,000	333,259.11
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNKVR46	SA GLOBAL SUKUK L 2.694% 17/06/2031		87.87	450,000	319,794.96
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNLZ3T4	FREDDIE MAC STRUCTURED AG 'DNA2 B1' FRN 25/08/2033		95.40	6,900,000	5,323,606.61
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNLZBS9	IMPERIAL BRANDS FI 1.75% 18/3/2033		72.42	3,100,000	1,972,567.17
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNNM4CB5	SHINHAN BANK 4.375% 13/04/20320016 .00442% 13/04/2032		92.11	200,000	148,997.66
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNNF9K5	CHINA GOVERNMENT B 3.01% 13/05/2028		101.51	23,180,000	2,769,176.38
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNNHLV6	GC TSY. CENTER 2.98% 18/03/2031		82.08	775,000	514,454.58
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNNHLV6	GC TSY. CENTER 2.98% 18/3/2031		82.08	420,000	278,801.19
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNNLH09	SASOL FINC. USA 5.50% 18/03/2031		83.73	890,000	602,693.39
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNNLHG5	INRETAIL CONSUMER 3.25% 22/03/2028		86.57	340,000	238,054.99
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNNMQT4	INDONESIA GOV. INT 5.65% 11/1/2053		104.29	2,000,000	1,686,896.27
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNNPV76	CONDOR MERGER SUB 7.375% 15/02/2030		83.94	5,325,000	3,615,006.23
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNNSSB8	INDONESIA GOV. INT 4.55% 11/1/2028		100.11	1,000,000	809,625.00
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNNT2K8	INDONESIA GOV. INT 4.85% 11/1/2033		99.64	1,000,000	805,892.91
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNNT8Q6	HUNGARY GOVERNMENT 6.125% 22/5/2028		102.68	1,000,000	830,406.37
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNNTN16	MC BRAZIL DOWNSTRE 7.25% 30/06/20311		78.68	2,971,224	1,890,582.00
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNNTNW7	FIRSTCASH INC 5.625% 01/01/2030		92.39	2,140,000	1,598,998.52
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNNWY89	BALDER FINLAND 2.00% 18/01/2031		64.17	400,000	225,540.50
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNQRZC2	SEAZEN GRP. 4.45% 13/07/2025		65.55	1,200,000	636,205.24
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNR4L57	ENERGIZER GAMMA AC 3.50% 30/06/2029		80.69	5,285,000	3,746,992.40
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNRSJ45	ALTICE FINANCING S 5.75% 15/08/2029		79.59	650,000	418,406.10
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNRSJ45	ALTICE FINC. 5.75% 15/08/2029USD'REGS'		79.59	215,000	138,395.87
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNRK7F7	BHARTI AIRTEL 3.25% 03/06/2031		86.43	785,000	548,759.74
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNRKH91	VEDANTA RESOURCES 8.95% 11/03/2025		61.84	570,000	285,092.51
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNRLV55	DISH DBS 5.25% 01/12/2026		79.98	9,878,000	6,389,362.87
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNNRP85	ADVANCED DRAINAGE 6.375% 15/6/2030		98.10	2,348,000	1,862,918.32
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNNRD4	BRAZIL LETRAS DO T 0.00% 1/1/202626 BRL1000 'LTN'		731.51	8,847,100	10,323,191.51
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNRPSL5	CETIN GRP. 3.125% 14/04/2027		93.01	550,000	449,485.04
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNRQWN8	MALAYSIA GOVERNME 4.504% 30/04/2029		103.54	15,627,000	2,965,571.06
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNRR5X2	BANK HAPOALIM BM F2V 21/01/2032		83.55	935,000	631,802.71
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNRRPH6	STATE AGENCY OF RO 6.25% 24/06/2028		17.72	1,800,000	257,977.42
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNSLTZ3	ASHTON WOODS USA 4.625% 01/04/203001/04/2030		82.45	3,007,000	2,005,152.97
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNSNCT4	UBS GRP. 2.746% 11/02/2033		80.20	2,700,000	1,751,363.92
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNSNM61	UBER TECHNOLOGIES 4.50% 15/08/2029		91.31	5,489,000	4,053,655.96
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNT8VZ7	FIRST STUDENT BIDC 4.00% 31/07/202931/07/2029		87.10	2,608,000	1,837,272.42
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNTFNZ2	ALLEGHENY TECHS. 4.875% 01/10/2029		91.16	32,000	23,592.24
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNTG3L1	MONTMARTRE EURO CLO 2020-2 '2X BRE' FRN 15/07/2034		94.26	9,350,000	7,743,730.76
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNTGM58	NORTONLIFELOCK 6.75% 30/09/2027		100.63	2,375,000	1,932,826.76
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNVRF72	NORTONLIFELOCK 7.125% 30/09/2030		99.59	2,375,000	1,912,946.26
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNVT3N0	KAIXO BONDCO TELE 5.125% 30/09/2029		88.01	2,689,000	2,079,426.93
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNWOGK0	MAGALLANES 3.755% 15/03/2027		94.26	3,010,000	2,294,593.78
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNYJ7H9	VALARIS 8.25% PIK 30/4/2028		101.59	364,000	299,072.01
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNYNYM3	FREEPORT INDONESIA 4.763% 14/04/2027		97.79	500,000	395,451.93
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNYNN06	FREEPORT INDONESIA 5.315% 14/04/2032		93.61	365,000	276,334.03
31/03/2023	Border to Coast Multi-Asset Credit Fund	BNZFBY1	FRONTIER COMMUNIC 5.875% 01/11/2029		76.36	331,539	204,740.64
31/03/2023	Border to Coast Multi-Asset Credit Fund	BPOWSS4	FREDDIE MAC STACR REMIC T 'DNA6 M2' FRN 25/10/2041		95.27	1,230,000	947,726.73
31/03/2023	Border to Coast Multi-Asset Credit Fund	BPOXN37	PANAMA GOV. INTL. 6.40% 14/2/2035		104.49	2,000,000	1,690,214.69
31/03/2023	Border to Coast Multi-Asset Credit Fund	BP29D88	BANCA MONTE DEI PASC F2F 02/03/2026		98.25	2,375,000	2,050,383.49
31/03/2023	Border to Coast Multi-Asset Credit Fund	BP2CTC9	AGILE GRP. HLDGS. 5.50% 21/04/2025/25 USD200000		51.38	470,000	195,294.78
31/03/2023	Border to Coast Multi-Asset Credit Fund	BP2PT11	QATAR ENERGY 1.375% 12/09/2026		90.40	380,000	277,828.56
31/03/2023	Border to Coast Multi-Asset Credit Fund	BP2R4J0	EARTHSTONE ENERGY 8.00% 15/4/20272027		97.13	3,500,000	2,749,480.03
31/03/2023	Border to Coast Multi-Asset Credit Fund	BP37X69	CIBANCO INSTITUCI 4.375% 22/07/203131		73.95	372,000	222,472.90

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2023	Border to Coast Multi-Asset Credit Fund	BP38D17	CHINA GOV. BD. 2.75% 17/02/2032		99.10	13,010,000	1,517,402.18
31/03/2023	Border to Coast Multi-Asset Credit Fund	BP38H26	INTESA SANPAOLO F2V 21/11/2033		106.12	7,700,000	6,608,332.73
31/03/2023	Border to Coast Multi-Asset Credit Fund	BP398N7	FREDDIE MAC STRUCTURED AG 'DNA7 M2' FRN 25/11/2041		95.15	12,700,000	9,772,840.38
31/03/2023	Border to Coast Multi-Asset Credit Fund	BP48L34	CONNECTICUT AVENUE SECS. 'R03 1M2' FRN 25/12/2041		94.77	12,500,000	9,580,562.90
31/03/2023	Border to Coast Multi-Asset Credit Fund	BP4JP79	REPUBLIC OF SOUTH 8.25% 31/03/2032		87.30	110,333,482	4,390,663.73
31/03/2023	Border to Coast Multi-Asset Credit Fund	BP4TZD5	UTD. RENTALS NORTH 6.00% 15/12/202915/12/2029		101.47	1,145,000	939,678.76
31/03/2023	Border to Coast Multi-Asset Credit Fund	BP4VML8	CIMPOR FINL. OPERA 5.75% 17/07/2024		68.66	2,050,000	1,138,409.66
31/03/2023	Border to Coast Multi-Asset Credit Fund	BP4X3Y4	REPUBLIC OF POLAND 7.50% 25/7/2028S0728'		106.22	6,164,000	1,229,182.46
31/03/2023	Border to Coast Multi-Asset Credit Fund	BP4YS86	OPEN TEXT 6.90% 1/12/2027		103.25	440,000	367,422.85
31/03/2023	Border to Coast Multi-Asset Credit Fund	BP5J051	BSF FINANCE 5.5% GTD SNR MTN 23/ 5.5% 23/NOV/2027		101.86	400,000	329,537.61
31/03/2023	Border to Coast Multi-Asset Credit Fund	BP6DBZ9	FRONTERA ENERGY 7.875% 21/06/2028		79.60	2,300,000	1,480,672.02
31/03/2023	Border to Coast Multi-Asset Credit Fund	BP6DG09	MASHREQBANK PSC F2V 24/02/2033		103.25	205,000	171,185.65
31/03/2023	Border to Coast Multi-Asset Credit Fund	BP6FTW8	CPI PROP. GRP. 1.75% 14/01/2030		57.52	2,500,000	1,263,536.01
31/03/2023	Border to Coast Multi-Asset Credit Fund	BP6MDQ1	ASBURY AUTOMOTIVE 4.625% 15/11/20291/2029		89.64	3,013,000	2,184,263.47
31/03/2023	Border to Coast Multi-Asset Credit Fund	BP6QMB1	MEXICAN BONOS 5.50% 04/03/2027N100		88.11	80,140,000	3,162,852.07
31/03/2023	Border to Coast Multi-Asset Credit Fund	BP6VNC4	CAESARS ENTERTAIN 4.625% 15/10/2029		87.55	1,450,000	1,026,750.53
31/03/2023	Border to Coast Multi-Asset Credit Fund	BP8KZF6	ASBURY AUTOMOTIVE 5.00% 15/2/20322032		87.74	1,110,000	787,669.50
31/03/2023	Border to Coast Multi-Asset Credit Fund	BP927J9	NIGERIA FEDERAL REPUBLIC OF 1% S 8.37% 24/MAR/2029		82.65	1,600,000	1,069,500.54
31/03/2023	Border to Coast Multi-Asset Credit Fund	BP92841	TURKEY GOV. INTL. 8.60% 24/09/2027		101.21	1,000,000	818,549.04
31/03/2023	Border to Coast Multi-Asset Credit Fund	BP960X6	CHILE GOV. INTL. B 4.34% 07/03/2042		88.62	2,500,000	1,791,845.07
31/03/2023	Border to Coast Multi-Asset Credit Fund	BPBLWW2	KOSMOS ENERGY 7.75% 01/05/2027		84.11	2,145,000	1,459,196.71
31/03/2023	Border to Coast Multi-Asset Credit Fund	BPBLZS9	ANGLOGOLD HLDGS. 3.375% 01/11/2028		89.01	410,000	295,136.54
31/03/2023	Border to Coast Multi-Asset Credit Fund	BPBR684	ROMANIA GOV. BD. 8.25% 29/9/2032		105.30	2,750,000	514,288.03
31/03/2023	Border to Coast Multi-Asset Credit Fund	BPCK734	US. T-BILL. 0.00% 04/04/2023		99.99	30,200,000	24,421,649.24
31/03/2023	Border to Coast Multi-Asset Credit Fund	BPCM912	COLOMBIA GOV. INTL 8.00% 20/04/2033		102.60	2,000,000	1,659,566.04
31/03/2023	Border to Coast Multi-Asset Credit Fund	BPCNQX6	ENLINK MIDSTREAM 6.50% 1/9/2030		101.23	990,000	810,527.69
31/03/2023	Border to Coast Multi-Asset Credit Fund	BPCQJ2	PROSUS 3.257% 19/1/2027		90.97	445,000	327,409.13
31/03/2023	Border to Coast Multi-Asset Credit Fund	BPDZ9X2	HKT CAP. NO 6 3.00% 18/01/2032		85.16	200,000	137,754.05
31/03/2023	Border to Coast Multi-Asset Credit Fund	BPGBB08	GNL QUINTERO 4.634% 31/7/2029		95.86	619,488	480,274.22
31/03/2023	Border to Coast Multi-Asset Credit Fund	BPGBB08	GNL QUINTERO 4.634% 31/07/2029		95.86	757,152	587,001.83
31/03/2023	Border to Coast Multi-Asset Credit Fund	BPGMDH2	CELLNEX FIN. 2.25% 12/04/2026		94.14	1,900,000	1,571,591.78
31/03/2023	Border to Coast Multi-Asset Credit Fund	BPK4YJ3	INDONESIA TSY. BD 6.375% 15/08/202800000'FR0095'		100.18	20,947,000,000	1,131,914.96
31/03/2023	Border to Coast Multi-Asset Credit Fund	BPK4YK4	INDONESIA TSY. BD. 7.00% 15/02/20330 'FR0096'		101.78	26,313,000,000	1,444,451.32
31/03/2023	Border to Coast Multi-Asset Credit Fund	BPKXS6	GREENKO POWER II 4.30% 13/12/2028USD2000000'REGS		86.63	191,000	133,813.53
31/03/2023	Border to Coast Multi-Asset Credit Fund	BPLF7K7	BNP PARIBAS SA F2F 20/01/2033		83.65	8,350,000	5,649,178.09
31/03/2023	Border to Coast Multi-Asset Credit Fund	BPLFNC1	THAILAND GOV. BD. 2.65% 17/6/20281000		103.20	20,255,000	494,402.99
31/03/2023	Border to Coast Multi-Asset Credit Fund	BPLKKV4	ARMADA EURO CLO III DAC '3X A1R' FRN 15/7/2031		97.89	1,100,000	946,146.96
31/03/2023	Border to Coast Multi-Asset Credit Fund	BPLKNF9	BNPP AM EURO CLO 2019 DAC '1X AR' FRN 22/07/2032		97.31	8,100,000	6,925,879.86
31/03/2023	Border to Coast Multi-Asset Credit Fund	BPLKPM0	ILIAD SA 5.375% 14/06/2027		99.53	1,000,000	874,559.50
31/03/2023	Border to Coast Multi-Asset Credit Fund	BPLXGZ9	FREDDIE MAC STACR REMIC T 'DNA2 B1' FRN 25/02/2050		95.28	2,450,000	1,888,051.03
31/03/2023	Border to Coast Multi-Asset Credit Fund	BPMPP57	BANCO BILBAO VIZCAYA F2V 14/9/2028		101.71	4,900,000	4,030,544.77
31/03/2023	Border to Coast Multi-Asset Credit Fund	BPP3309	POLAND GOV. BD. 3.75% 25/05/2027		91.62	8,051,000	1,384,846.90
31/03/2023	Border to Coast Multi-Asset Credit Fund	BPRCNY8	COLOMBIAN TES 13.25% 9/2/2033P 'B '		108.56	12,444,000,000	2,345,036.40
31/03/2023	Border to Coast Multi-Asset Credit Fund	BPSNPF5	GC TSY. CENTER 4.40% 30/03/2032		90.00	230,000	167,407.61
31/03/2023	Border to Coast Multi-Asset Credit Fund	BPTH5B2	PHILIPPINES(REPUBLIC OF) 5.609% 13/04/2033		106.53	1,000,000	861,595.80
31/03/2023	Border to Coast Multi-Asset Credit Fund	BPTJT27	NCL 8.375% 01/02/2028		100.43	2,160,000	1,754,496.59
31/03/2023	Border to Coast Multi-Asset Credit Fund	BPVCP60	ENTEGRIS ESCROW CO 4.75% 15/04/20295/04/2029		94.63	3,755,000	2,873,875.77
31/03/2023	Border to Coast Multi-Asset Credit Fund	BPVD0P7	ROMANIAN GOV. INTL 3.75% 07/02/2034		78.39	1,500,000	1,033,214.85
31/03/2023	Border to Coast Multi-Asset Credit Fund	BPW6389	FREDDIE MAC STACR REMIC T 'HQA2 B1' FRN 25/12/2033		88.96	1,300,000	935,276.81
31/03/2023	Border to Coast Multi-Asset Credit Fund	BPW6528	LLOYDS BKG GROUP PLC 4.976% 11 A 4.97% 11/AUG/2033		95.85	6,200,000	4,806,268.93
31/03/2023	Border to Coast Multi-Asset Credit Fund	BPX4QM7	KWG GRP. HLDGS. 6.00% 14/1/2024		48.41	880,000	344,530.35
31/03/2023	Border to Coast Multi-Asset Credit Fund	BPXR8C0	REPUBLIC OF SOUTH 8.75% 31/01/2044		77.55	43,181,255	1,526,362.44
31/03/2023	Border to Coast Multi-Asset Credit Fund	BPZJW66	ROMANIA(REPUBLIC OF) 6.625% SNR 6.62% 17/FEB/2028		103.99	2,000,000	1,682,016.99
31/03/2023	Border to Coast Multi-Asset Credit Fund	BPZKDR7	CLYDESDALE ACQUIS 6.625% 15/04/2029D SR 6.625% 15/04/2029		96.34	515,000	401,270.56
31/03/2023	Border to Coast Multi-Asset Credit Fund	BQ0L2X1	CZECH REPUBLIC GOV 1.75% 23/06/2032		79.19	42,750,000	1,267,004.13
31/03/2023	Border to Coast Multi-Asset Credit Fund	BQ0QFR1	JETBLUE AWYS 0.50% 01/04/2026		77.20	1,664,000	1,038,948.56
31/03/2023	Border to Coast Multi-Asset Credit Fund	BQ1JSR0	GACI FIRST INVESTMENT CO 5% GTD 5.0% 13/OCT/2027		101.47	330,000	270,812.44
31/03/2023	Border to Coast Multi-Asset Credit Fund	BQ26L04	PACIFIC GAS & ELEC 3.40% 15/08/2024		97.22	3,635,000	2,858,043.98
31/03/2023	Border to Coast Multi-Asset Credit Fund	BQ3Q0N9	US. T-BILL. 0.00% 16/05/20232023 USD1000		99.46	2,600,000	2,091,388.08
31/03/2023	Border to Coast Multi-Asset Credit Fund	BQ3QZM3	MISC CAP. TWO LABU 3.75% 6/4/2027		94.63	560,000	428,573.24
31/03/2023	Border to Coast Multi-Asset Credit Fund	BQ71VF9	FREDDIE MAC STACR REMIC T 'HQA3 M2' FRN 25/09/2041		90.28	11,000,000	8,031,382.61
31/03/2023	Border to Coast Multi-Asset Credit Fund	BQ7ZVQ2	FREDDIE MAC POOL 3.00% 01/04/2052		89.92	46,787,938	34,027,171.63

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2023	Border to Coast Multi-Asset Credit Fund	BQB4RH8	MAUSER PACKAGING SOLUTIONS HOLDI 7.87% 15/AUG/2026		100.09	1,520,000	1,230,438.38
31/03/2023	Border to Coast Multi-Asset Credit Fund	BQB7JL5	TENET HEALTHCARE CORP SR SECD 1S 6.12% 15/JUN/2030		98.74	5,325,000	4,252,420.05
31/03/2023	Border to Coast Multi-Asset Credit Fund	BQB9NWO	DISH NETWORK 11.75% 15/11/2027		97.11	8,317,000	6,531,816.16
31/03/2023	Border to Coast Multi-Asset Credit Fund	BQBBRK2	CORDA 11X AR '11X AR' FRN 15/10/2031		97.54	1,800,000	1,542,657.48
31/03/2023	Border to Coast Multi-Asset Credit Fund	BQBFM09	PHILIPPINE GOV. IN 5.50% 17/01/2048		102.28	3,000,000	2,481,576.29
31/03/2023	Border to Coast Multi-Asset Credit Fund	BQD01L6	SANTANDER UK GROUP H F2F 10/01/2029029		101.76	1,800,000	1,481,392.25
31/03/2023	Border to Coast Multi-Asset Credit Fund	BQD0257	VENTURE GLOBAL CALCASIEU PASS LL 6.25% 15/JAN/2030		100.85	975,000	795,234.71
31/03/2023	Border to Coast Multi-Asset Credit Fund	BQFKX07	SAUDI GOV. INTL. B 5.00% 18/01/2053		93.16	750,000	565,072.16
31/03/2023	Border to Coast Multi-Asset Credit Fund	BQFN384	AVIENT 7.125% 1/8/2030		103.23	1,394,000	1,163,780.53
31/03/2023	Border to Coast Multi-Asset Credit Fund	BQJXX79	TURKEY GOV. INTL. 9.375% 19/01/2033		102.00	3,000,000	2,474,729.97
31/03/2023	Border to Coast Multi-Asset Credit Fund	BQKN5D8	REPUBLIC OF POLAND 5.75% 16/11/2032		106.50	1,500,000	1,292,005.28
31/03/2023	Border to Coast Multi-Asset Credit Fund	BQMS2W9	NATWEST GRP. F2V 02/03/2034		103.73	500,000	419,448.55
31/03/2023	Border to Coast Multi-Asset Credit Fund	BQNKP81	FIRST ABU DHABI B 5.125% 13/10/2027		101.97	400,000	329,870.39
31/03/2023	Border to Coast Multi-Asset Credit Fund	BQQP7Y3	AMERICAN AIRLINES 3.70% 01/10/2026		91.72	403,012	298,962.36
31/03/2023	Border to Coast Multi-Asset Credit Fund	BQSC2N6	FORD MOTOR CREDIT 3.664% 08/09/2024		96.09	200,000	155,436.83
31/03/2023	Border to Coast Multi-Asset Credit Fund	BQSTN01	INVERSIONES CMPC 4.75% 15/09/2024		98.63	200,000	159,529.29
31/03/2023	Border to Coast Multi-Asset Credit Fund	BQT3TQ0	EL SALVADOR GOV. 6.375% 18/01/2027		56.38	1,000,000	455,991.94
31/03/2023	Border to Coast Multi-Asset Credit Fund	BQT5C56	VILLA DUTCH BIDCO 9.00% 3/11/2029		94.85	2,870,000	2,392,052.59
31/03/2023	Border to Coast Multi-Asset Credit Fund	BQT6798	BONOS DE LA TESORE 7.00% 1/5/2034		118.78	1,265,000,000	1,537,116.64
31/03/2023	Border to Coast Multi-Asset Credit Fund	BQT68J5	KASIKORNBANK PCL/ 5.458% 7/3/20282028 USD200000		102.65	400,000	332,089.44
31/03/2023	Border to Coast Multi-Asset Credit Fund	BQVVPB9	CCO HLDGS. CCO HL 7.375% 1/3/203131		98.50	1,375,000	1,095,373.81
31/03/2023	Border to Coast Multi-Asset Credit Fund	BQVMMWG5	SPIRIT AEROSYSTEM 9.375% 30/11/20299		109.25	2,305,000	2,036,647.17
31/03/2023	Border to Coast Multi-Asset Credit Fund	BQXLM61	RHEINMETALL 1.875% 07/02/2028		110.70	2,200,000	2,139,929.94
31/03/2023	Border to Coast Multi-Asset Credit Fund	BQXQ987	CREDIT SUISSE GRP. F2F 1/3/2029		109.51	400,000	384,894.58
31/03/2023	Border to Coast Multi-Asset Credit Fund	BQXQCP5	BARCLAYS F2V 2/11/2033		110.63	9,280,000	8,303,093.27
31/03/2023	Border to Coast Multi-Asset Credit Fund	BQXTZM2	DOMINICAN REPUBLIC 7.05% 3/2/2031		101.79	2,000,000	1,646,406.98
31/03/2023	Border to Coast Multi-Asset Credit Fund	BR03BB5	DOMINICAN REPUB. 13.625% 3/2/2033		113.70	22,700,000	381,270.80
31/03/2023	Border to Coast Multi-Asset Credit Fund	BR17WY6	EQT MIDSTREAM PART 4.00% 01/08/2024		96.28	721,000	561,456.31
31/03/2023	Border to Coast Multi-Asset Credit Fund	BR1H7L8	UNITI GRP. UNITI 10.50% 15/02/2028		97.09	8,371,000	6,573,176.07
31/03/2023	Border to Coast Multi-Asset Credit Fund	BRJVJC7	MAUSER PACKAGING S 9.25% 15/4/2027		92.50	2,396,000	1,792,470.30
31/03/2023	Border to Coast Multi-Asset Credit Fund	BSDRY55	SPRINT 7.875% 15/09/2023		100.83	2,823,000	2,302,085.68
31/03/2023	Border to Coast Multi-Asset Credit Fund	BSHYV99	SPRINT 7.125% 15/06/2024		101.75	1,750,000	1,440,069.73
31/03/2023	Border to Coast Multi-Asset Credit Fund	BSKPG02	BANK OF CHINA 5.00% 13/11/2024		99.32	635,000	510,056.82
31/03/2023	Border to Coast Multi-Asset Credit Fund	BSM8V15	ENLINK MIDSTREAM P 5.05% 01/04/2045		76.90	1,182,000	735,098.06
31/03/2023	Border to Coast Multi-Asset Credit Fund	BTC3422	ETHIOPIA INTL. BD 6.625% 11/12/2024		70.49	500,000	285,068.13
31/03/2023	Border to Coast Multi-Asset Credit Fund	BTGD2K9	EUROSAIL-UK 2007-4BL '4X A4' FRN 13/06/2045		96.66	1,958,984	1,893,525.63
31/03/2023	Border to Coast Multi-Asset Credit Fund	BVB2Q69	HUARONG FIN. II 5.50% 16/01/2025		92.34	1,140,000	851,327.75
31/03/2023	Border to Coast Multi-Asset Credit Fund	BVCXLS8	MEXICO GOV. INTL. 4.60% 23/01/2046		82.51	1,500,000	1,000,948.12
31/03/2023	Border to Coast Multi-Asset Credit Fund	BVRZ8M2	DISH DBS 5.875% 15/11/2024		89.28	2,146,000	1,549,556.16
31/03/2023	Border to Coast Multi-Asset Credit Fund	BW0FQF5	LEBANON GOV. INTL. 6.20% 26/02/2025		6.63	3,000,000	160,766.32
31/03/2023	Border to Coast Multi-Asset Credit Fund	BWC9V05	STATE OIL OF THE A 6.95% 18/03/2030		103.16	1,500,000	1,251,429.04
31/03/2023	Border to Coast Multi-Asset Credit Fund	BX2KBH2	EMPRESA ELECTRICA 4.56% 30/04/2025		40.55	3,015,000	988,808.77
31/03/2023	Border to Coast Multi-Asset Credit Fund	BX36N17	PELABUHAN INDONESIA 5.375% 05/05/2045		94.98	1,000,000	768,182.98
31/03/2023	Border to Coast Multi-Asset Credit Fund	BXRTL66	CGNPC INTL. 4.00% 19/05/2025		98.01	1,300,000	1,030,453.27
31/03/2023	Border to Coast Multi-Asset Credit Fund	BYM2NZ7	SOUTH AFRICA GOV. 9.00% 31/01/2040		81.38	31,064,574	1,152,369.34
31/03/2023	Border to Coast Multi-Asset Credit Fund	BYMXBC3	AMERIGAS PARTNERS 5.625% 20/05/2024		98.12	2,837,000	2,251,370.33
31/03/2023	Border to Coast Multi-Asset Credit Fund	BYN53V1	SECURITIZED AST. BACKED RE 'OP2 M4' FRN 25/10/203535 USD'M-4'		61.63	6,301,000	3,140,939.18
31/03/2023	Border to Coast Multi-Asset Credit Fund	BYN6FX0	CZECH REPUBLIC 0.95% 15/05/2030		77.64	178,800,000	5,195,897.61
31/03/2023	Border to Coast Multi-Asset Credit Fund	BYNHPV1	POST HLDGS. 5.75% 01/03/2027		97.71	269,000	212,567.24
31/03/2023	Border to Coast Multi-Asset Credit Fund	BYNMJL4	MEXICAN BONOS 5.75% 05/03/2026		90.30	453,000,000	18,322,550.67
31/03/2023	Border to Coast Multi-Asset Credit Fund	BYPF911	AMERICAN AIRLINES 3.65% 15/06/2028		86.55	431,700	302,172.86
31/03/2023	Border to Coast Multi-Asset Credit Fund	BYPGH98	INDONESIA TSY. BD. 8.25% 15/05/2036		110.57	6,323,000,000	377,096.00
31/03/2023	Border to Coast Multi-Asset Credit Fund	BYQDTJ2	KAZAKHSTAN GOV. IN 6.50% 21/07/2045		104.50	1,500,000	1,267,681.61
31/03/2023	Border to Coast Multi-Asset Credit Fund	BYQJOV9	MALAYSIA GOV. BD. 4.762% 07/04/2037		105.77	4,018,000	778,986.62
31/03/2023	Border to Coast Multi-Asset Credit Fund	BYQKXV3	BUCKEYE PARTNERS 4.125% 01/12/2027		87.20	771,000	543,718.14
31/03/2023	Border to Coast Multi-Asset Credit Fund	BYRK9M5	INDONESIA TSY. BD. 8.75% 15/05/2031		112.51	43,338,000,000	2,629,973.81
31/03/2023	Border to Coast Multi-Asset Credit Fund	BYSX477	PANAMA GOV. INTL. 3.875% 17/03/2028		96.17	3,000,000	2,333,450.78
31/03/2023	Border to Coast Multi-Asset Credit Fund	BYVVMF07	ANGOLAN GOV. INTL. 8.25% 09/05/2028		88.71	6,000,000	4,304,961.60
31/03/2023	Border to Coast Multi-Asset Credit Fund	BYVW206	BBVA BANCOMER SA/TEX F2V 18/01/2033		85.63	1,240,000	858,738.45
31/03/2023	Border to Coast Multi-Asset Credit Fund	BYVW206	BBVA BANCOMER SA/TEX F2V 18-01-2033		85.63	300,000	207,759.30
31/03/2023	Border to Coast Multi-Asset Credit Fund	BYVYV77	KAZMUNAYGAS NATL. 6.375% 24/10/2048		83.44	465,000	313,798.36
31/03/2023	Border to Coast Multi-Asset Credit Fund	BYVZG58	CARLYLE GBL. MKT. STRATS. '3X A1AR' FRN 15/07/2030		98.10	7,979,032	6,878,043.57

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2023	Border to Coast Multi-Asset Credit Fund	BYW5KQ6	IVORY COAST GOVER 6.125% 15/6/2033		86.85	3,250,000	2,282,714.53
31/03/2023	Border to Coast Multi-Asset Credit Fund	BYW5T25	KAISA GRP. HLDGS. 8.50% 30/06/2022		12.50	2,000,000	202,180.52
31/03/2023	Border to Coast Multi-Asset Credit Fund	BYW5T47	KAISA GROUP HOLDI 9.375% 30/06/2024		12.51	2,980,000	301,503.44
31/03/2023	Border to Coast Multi-Asset Credit Fund	BYW9H45	CENCOSUD 4.375% 17/07/2027		94.09	330,000	251,115.72
31/03/2023	Border to Coast Multi-Asset Credit Fund	BYWVHFV3	UTD. O/SEAS. BANK LTD. O/SEAS. BANK F2V PERP200000 '28'		97.82	600,000	474,686.39
31/03/2023	Border to Coast Multi-Asset Credit Fund	BYWWMQB4	BOLIVIAN GOV. INTL 4.50% 20/03/2028		53.02	2,000,000	857,572.34
31/03/2023	Border to Coast Multi-Asset Credit Fund	BYWVVG66	JORDAN GOV. INTL 5.75% 31/1/2027		95.87	2,000,000	1,550,648.97
31/03/2023	Border to Coast Multi-Asset Credit Fund	BYX5BS4	ODEBRECHT DRILL 7.35% PIK 01/12/2026		55.60	2,821,191	1,268,617.52
31/03/2023	Border to Coast Multi-Asset Credit Fund	BYX7RT3	COLOMBIA GOV. INT 3.875% 25/04/2027		91.01	2,500,000	1,840,063.21
31/03/2023	Border to Coast Multi-Asset Credit Fund	BYX8OW0	DOMINICAN REPUBLIC 5.95% 25/01/2027		98.75	3,000,000	2,395,880.01
31/03/2023	Border to Coast Multi-Asset Credit Fund	BYY7PC1	HUNGARY GOV. BD. 3.00% 27/10/2027		76.13	199,750,000	351,288.36
31/03/2023	Border to Coast Multi-Asset Credit Fund	BYY9RY3	REPUBLIC OF SOUTH 8.875% 28/02/2035		85.83	83,948,542	3,284,436.57
31/03/2023	Border to Coast Multi-Asset Credit Fund	BYYCFP9	CREDIT SUISSE GRP. 3.75% 26/03/2025		92.25	300,000	223,818.99
31/03/2023	Border to Coast Multi-Asset Credit Fund	BYYCKC1	BRAZIL NOTAS DO T 10.00% 01/01/2027		963.92	22,324,000	34,324,744.10
31/03/2023	Border to Coast Multi-Asset Credit Fund	BYYG250	PETROBRAS GBL. FIN 6.85% 05/06/2115		87.90	455,000	323,450.40
31/03/2023	Border to Coast Multi-Asset Credit Fund	BYZ73Q0	THAILAND GOV. BD. 2.875% 17/06/2046		98.75	11,797,000	275,524.07
31/03/2023	Border to Coast Multi-Asset Credit Fund	BYZGDK1	SAUDI GOV. INTL 4.625% 04/10/2047		89.29	3,000,000	2,166,371.37
31/03/2023	Border to Coast Multi-Asset Credit Fund	BYZLW65	APACHE CORP 4.375% 15/10/2028		93.43	2,258,000	1,706,251.34
31/03/2023	Border to Coast Multi-Asset Credit Fund	BYZLW87	HCA 5.375% 01/09/2026		100.42	2,835,000	2,302,596.41
31/03/2023	Border to Coast Multi-Asset Credit Fund	BYZTGL2	ALTERNATIVE LOAN TRUST 200 'AL1 A1' FRN 25/06/2037		81.37	3,881,804	2,554,447.46
31/03/2023	Border to Coast Multi-Asset Credit Fund	BYZTNT9	REPUBLIC OF POLAND 2.50% 25/07/2026		89.77	4,007,000	675,299.08
31/03/2023	Border to Coast Multi-Asset Credit Fund	BZ03GH2	ZAMBIA GOV. INTL 8.97% 30/7/2027		44.65	650,000	234,703.37
31/03/2023	Border to Coast Multi-Asset Credit Fund	BZ0BRK6	ALT. LOAN TST. 2007-OA3 'OA3 1A1' FRN 25/04/2047		85.47	406,384	280,925.00
31/03/2023	Border to Coast Multi-Asset Credit Fund	BZ0NTZ1	GABON GOV. INTL. B 6.95% 16/6/2025		93.17	550,000	414,440.52
31/03/2023	Border to Coast Multi-Asset Credit Fund	BZ0VW34	OIL INDIA INTL. PT 4.00% 21/04/2027		94.45	2,000,000	1,527,817.48
31/03/2023	Border to Coast Multi-Asset Credit Fund	BZ0X423	KAZMUNAYGAS NATL. 4.75% 19/04/2027		92.16	2,000,000	1,490,706.39
31/03/2023	Border to Coast Multi-Asset Credit Fund	BZ0Y7V6	TURKIYE GARANTI BANK F2V 24/05/2027		94.37	365,000	278,592.01
31/03/2023	Border to Coast Multi-Asset Credit Fund	BZ11YY8	SENEGAL GOV. INTL 6.25% 23/05/2033		79.79	2,000,000	1,290,623.91
31/03/2023	Border to Coast Multi-Asset Credit Fund	BZ13PB8	NIGERIA GOV. INTL 7.875% 16/2/2032		75.69	1,500,000	918,185.09
31/03/2023	Border to Coast Multi-Asset Credit Fund	BZ1CRRS5	CROWN EURP. HLDGS 2.875% 01/02/2026		96.04	4,114,000	3,471,676.22
31/03/2023	Border to Coast Multi-Asset Credit Fund	BZ1JM93	BUCKEYE PARTNERS 3.95% 01/12/2026		90.61	1,150,000	842,700.84
31/03/2023	Border to Coast Multi-Asset Credit Fund	BZ3T9S9	ACWA POWER MGT. & 5.95% 15/12/2039		95.33	628,740	484,741.76
31/03/2023	Border to Coast Multi-Asset Credit Fund	BZ56VY8	UNITED STATES T 0.125% IL 15/07/2024		123.60	580,000	579,770.03
31/03/2023	Border to Coast Multi-Asset Credit Fund	BZ56Z57	OWENS-BROCKWAY GL 5.875% 15/08/2023		99.94	1,010,000	816,389.31
31/03/2023	Border to Coast Multi-Asset Credit Fund	BZ6F3Z9	CONSTELLIUM 4.25% 15/02/2026		97.53	1,995,000	1,709,712.97
31/03/2023	Border to Coast Multi-Asset Credit Fund	BZ97T10	ANGOLAN GOV. INTL. 9.50% 12/11/2025		99.46	1,000,000	804,367.31
31/03/2023	Border to Coast Multi-Asset Credit Fund	BZ9NTH4	THAILAND GOVERN 2.875% 17/12/2028		104.31	50,108,000	1,236,229.67
31/03/2023	Border to Coast Multi-Asset Credit Fund	BZB1G08	OMAN GOV. INTL. BD 4.75% 15/06/2026		97.91	3,000,000	2,375,542.78
31/03/2023	Border to Coast Multi-Asset Credit Fund	BZC0S75	THAILAND GOV. BD. 2.125% 17/12/2026		100.83	36,948,000	881,162.65
31/03/2023	Border to Coast Multi-Asset Credit Fund	BZCFF02	NAMIBIA INTL. BOND 5.25% 10/29/2025		95.25	1,000,000	770,378.87
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	DECO 2019-RAM DAC 'RAM A' FRN 7/8/2030		93.41	4,909,026	4,585,320.33
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	INVERSIONES CMPC SA 4.75% 15/SEP/2024		98.63	210,000	167,505.76
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CORPORACION INMOBILIARIA 3.62% 13/MAY/2031		80.89	320,000	209,338.89
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ZHENRO PROPS. GRP. 8.00% 06/03/2023		8.00	4,460,000	288,568.07
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	BRASKEM IDESA SAPI 6.99% 20/02/2032		75.56	300,000	183,330.41
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	BANCO DE CHILE 2.99% 09/12/2031		82.10	450,000	298,810.54
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	GREENKO POWER II L 4.30% 13/12/2028		86.63	191,000	133,813.53
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	RELIANCE INDS. 2.875% 12/01/2032		83.20	500,000	336,451.62
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	EMPRESA DE LOS FERROCARR 3.83% 14/SEP/2061		68.72	390,000	216,748.34
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	INTERCONEXION ELE 3.825% 26/11/20336/11/2033		81.86	300,000	198,606.67
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	PETROLEOS MEXICANO 6.70% 16/02/2032		79.68	20,533,000	13,231,365.31
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	TENGIZCHEVROIL FIN 4.00% 15/08/2026		88.63	270,000	193,538.75
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	GLOBO COMUNICACAO 5.50% 14/01/20322		79.87	860,000	555,534.45
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	AES GENER F2V 26/03/2079		95.65	1,590,000	1,230,029.69
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	SHINHAN FINL. GRP. F2V 05/02/2030		95.92	580,000	449,963.46
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	BRF SA 5.75% 21/9/2050		66.73	1,695,000	914,722.10
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	LIQUID TELECOMS. F 5.50% 04/09/2026		68.25	1,900,000	1,048,768.61
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	VEDANTA RES. FIN. 8.95% 11/3/2025		61.84	745,000	372,620.91
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	VTR COMUNICACIONE 4.375% 15/04/2029		60.81	270,000	132,793.73
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	SOVCOM CAPITAL D.A.C 3.5999% -FRN PERP USD 'REGS'		7.00	1,480,000	83,788.26
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	YPF SA STP 30/06/2029		80.43	150,000	97,573.09
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	NETWORK I2I LTD NETWORK I2I LTD F2V PERP		88.05	1,400,000	997,009.69



Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	BANCO DE CREDITO DEL F2V 30/09/20312 0.0% 30/09/2031		86.37	410,000	286,393.63
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	REDCO PROPS. GRP. 9.90% 17/02/2024		11.94	880,000	84,943.18
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	NE PROPERTY BV 2.00% 20/01/2030		70.96	400,000	249,405.93
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	LOANDEPOT GMSR MASTER TRUST 'GT1 A' FRN 16/10/2023USD 144A'A'		84.88	5,000,000	3,432,247.01
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	EAGLE RE 2019-1 '1 M2' FRN 25/4/2029		100.37	14,800,000	12,014,444.26
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	RADNOR RE 2021-2 LTD '2 M1B' FRN 25/11/2031		98.15	14,200,000	11,271,625.20
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	VOYA EURO CLO IV DAC '4A B1R' FRN 15/10/2034		93.84	14,080,000	11,609,939.65
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	OAK HILL EUROPEAN CREDIT PA '5A BR' FRN 21/01/2035		94.78	26,800,000	22,320,017.26
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	TORO EUROPEAN CLO 7 DAC '7A B2R' 2.075% 15/02/2034		88.15	14,202,000	11,000,534.70
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	BELLEMEADE RE 2022-1 '1 M1C' FRN 26/01/2032		97.82	5,130,000	4,058,448.23
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	EAGLE RE 2019-1 LTD '1 M1B' FRN 25/04/2029		99.87	1,350,513	1,090,817.22
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	MADISON PARK EURO FUNDING '14A C1R' FRN 15/07/2032		95.06	17,000,000	14,199,876.51
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC STACR REMIC T 'DNA6 B1' FRN 25/10/2041		93.99	5,725,000	4,351,783.94
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ST PAULS CLO II DAC '2A B2R4' 2.15% 25/10/2035		80.96	15,000,000	10,670,119.07
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	FIDELITY GRAND HARBOUR CLO 2 '1A C' FRN 15/10/2034		93.41	5,000,000	4,103,759.34
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	TORO EUROPEAN CLO 7 DAC '7A B1R' FRN 15/02/2034		96.51	15,200,000	12,889,535.50
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	BARINGS EURO CLO 2015-1 '1A B2RR' 2.15% 25/07/2035		82.89	16,000,000	11,653,186.27
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	RADNOR RE 2021-1 LTD '1 M1A' FRN 27/12/2033		100.00	0	0.01
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	AVIS BUDGET RENTAL CAR FUN '2A D' 4.08% 20/02/2028		82.58	8,500,000	5,676,713.88
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	BELLEMEADE RE 2019-4 '4A M2' FRN 25/10/2029		99.78	2,360,000	1,904,505.12
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	FIDELITY GRAND HARBOUR CL '1A B2' 2.15% 15/10/2034		81.56	10,000,000	7,166,378.52
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	MOTOR SECURITIES 2020-1 DAC '1 C' FRN 25/11/2029		92.61	10,000,000	9,261,336.50
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	EUROPEAN RESIDENTIAL LOAN 'NPLA A1' FRN 25/11/2060		95.32	14,624,868	12,249,394.79
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	EAGLE RE 2018-1 LTD '1 M1' FRN 25/11/2028		99.91	221,122	178,680.49
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC STACR REMIC T 'DNA6 B1' FRN 25/12/2050		95.47	2,940,000	2,270,026.34
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	FIDELITY GRAND HARBOUR CLO '1A B1' FRN 15/10/2034		93.91	15,000,000	12,377,616.30
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	BX COMMERCIAL MORTGAGE TRUS 'AHP E' FRN 15/02/2039		93.62	11,400,000	8,631,399.75
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	PAVILLION POINT OF SALE 2021- '1 E' FRN 30/12/2031		92.93	5,000,000	4,646,340.00
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	BELLEMEADE RE 2019-4 '4A M1C' FRN 25/10/2029		100.27	519,614	421,395.94
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ST PAULS CLO II DAC '2A B1R4' FRN 25/10/2035		93.37	9,500,000	7,794,191.48
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC STACR REMIC T 'HQA4 M2' FRN 25/12/2041		90.29	5,000,000	3,651,211.17
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	SANTANDER DRIVE AUTO RECEI '2 A2' 2.12% 15/10/2026		99.85	25,410	20,520.93
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	RADNOR RE 2019-1 LTD '1 M1B' FRN 25/2/2029		100.00	261,982	211,891.16
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	RADNOR RE 2020-1 LTD '1 M1C' FRN 25/01/2030		98.90	3,030,000	2,423,652.53
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	RADNOR RE 2019-1 LTD '1 M2' FRN 25/02/2029		100.15	814,067	659,382.49
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	RADNOR RE 2021-2 LTD '2 M1A' FRN 25/11/2031		99.64	1,539,500	1,240,590.23
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	SCULPTOR EUROPEAN CLO V DA '5A B2R' FRN 14/01/2032		96.56	17,500,000	14,848,489.96
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CVC CORDATUS LOAN FUND XXI '22A B1' FRN 15/12/2034		94.18	5,500,000	4,551,390.83
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	HENLEY CLO III DAC '3A B1R' FRN 25/12/2035		94.22	15,000,000	12,419,102.53
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	HAYFIN EMERALD CLO VIII DAC '8A B' FRN 17/01/2035		93.15	30,500,000	24,965,247.48
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	BARINGS EURO CLO 2015-1 DA '1A CRR' FRN 25/07/2035		93.60	14,750,000	12,130,700.28
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CONNECTICUT AVENUE 6.30% 25/03/2042.3% 25/03/2042		103.38	890,000	744,116.59
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CARLYLE GBL. MKT. STRATS. '1X A1R' FRN 16/1/2033		97.12	1,700,000	1,450,818.50
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	JUBILEE CLO 2014-XII DAC '12X ARRR' FRN 15/04/2030		97.74	1,600,000	1,374,089.60
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ARES EUROPEAN CLO X DAC '10X AR' FRN 15/10/2031		97.69	1,500,000	1,287,519.93
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CARLYLE EURO CLO 2017-2 DA '2X A1R' FRN 15/8/2030		98.28	290,932	251,240.30
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CWABS ASSET-BACKED CERTIFI '11 MV5' FRN 25/2/2036		88.22	1,000,000	713,483.17
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	RUSSIAN FOREIGN B 2.875% 04-DEC-25		49.75	700,000	306,002.03
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	Q-PARK HLDG. I 1.50% 1/3/2025		92.43	3,175,000	2,578,514.96
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	SUNAC CHINA HLDGS. 7.00% 9/7/2025		24.08	800,000	155,827.03
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	HARVEST CLO XXI DAC '21X A1R' FRN 15/7/2031		97.53	1,100,000	942,708.06
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	FANNIE MAE POOL 4.00% 01/08/2050		96.39	28,814,961	22,463,059.44
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	Q-PARK HLDG. I 3.50% 1/2/2025		91.17	3,500,000	2,803,937.74
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	PROVIDUS CLO II DAC '2X AR' FRN 15/07/2031'AV'A'REGS		97.61	4,850,000	4,159,653.21
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CORESTATE CAP. HLD 3.50% 15/4/2023		16.60	5,700,000	831,411.68
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	UPC BROADBAND FIN 4.875% 15/07/2031		86.60	2,465,000	1,726,397.05
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CARLYLE EURO CLO 2019-2 DA '2X A1R' FRN 15/8/2032		97.53	400,000	342,785.59
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	OCF EURO CLO 2020-4 DAC '4X AR' FRN 22/09/2034		97.07	1,100,000	938,226.25
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	PALMER SQUARE EUROPEAN LOAN '2X A' FRN 15/07/203107/2031		97.26	5,883,080	5,027,742.86
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	MADISON PARK EURO FUNDING '14X A1R' FRN 15/07/20322		96.74	200,000	170,002.39
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	MADISON PARK EURO FUNDING '13X AR' FRN 15/1/2032		97.17	4,500,000	3,842,092.88
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	DRYDEN 52 EURO CLO 2017 DA '52X AR' FRN 15/5/2034		97.74	1,300,000	1,116,527.48

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	AVOLON HOLDINGS F 2.528% 18/11/2027		84.71	1,400,000	959,129.13
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	MAN GLG EURO CLO VI DAC '6X AR' FRN 15/10/2032		97.16	599,496	511,821.89
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	BEAR STEARNS ALT-A TRUST 20 '5 1M2' FRN 25/7/2035		87.50	1,000,000	707,636.31
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ABH FINL. VIA ALFA 2.70% 11/6/2023		16.50	2,700,000	391,454.13
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	VENTURE XXVI CLO LTD '26A AR' FRN 20/1/2029		99.04	566,445	453,725.02
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	GRIFFITH PARK CLO DAC '1X A1RA' FRN 21/11/2031		97.66	4,100,000	3,518,361.93
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ADAGIO V CLO DAC 'X ARR' FRN 15/10/2031		97.76	500,000	429,513.83
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	OAK HILL EUROPEAN CREDIT PA '7X AR' FRN 20/10/2031		97.68	2,000,000	1,716,549.75
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	SEGOVIA EUROPEAN CLO 6-2019 '6X AR' FRN 20/07/2032		97.46	1,000,000	856,327.62
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	TIKEHAU CLO BV '1X ARR' FRN 4/8/2034		97.24	900,000	768,998.05
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	INDYMAC INDX MORTGAGE LOA 'AR15 A2' FRN 25/07/2036		89.13	543,000	391,404.81
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	WELLS FARGO HOME EQUITY ASSE '1 M3' FRN 25/5/2036		99.28	240,220	192,882.51
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CORESTATE CAP. HL 1.375% 28/11/2022		16.00	1,500,000	210,884.38
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	DRYDEN XXVII-R EURO CLO 20 '27X AR' FRN 15/4/2033		97.54	1,300,000	1,114,170.76
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	HARVEST CLO XX DAC '20X AR' FRN 20/10/2031		97.11	1,900,000	1,621,178.48
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ALTICE FRANCE 4.00% 15/07/2029		75.18	1,200,000	792,763.95
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CARLYLE EURO CLO 2017-3 DA '3X A1R' FRN 15/1/2031		96.99	1,198,890	1,021,701.48
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CAIRN CLO X DAC '10X AR' FRN 15/10/2031		97.73	900,000	772,845.73
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	BLACKROCK EUROPEAN CLO VII '7X AR' FRN 15/10/2031		97.26	1,100,000	940,048.93
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	AURIUM CLO IV DAC '4X AR' FRN 16/01/2031		97.85	8,492,111	7,301,778.39
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CARLYLE EURO CLO 2017-2 DA '2A A1R' FRN 15/08/2030		98.28	727,331	628,100.77
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	EURO-GALAXY III CLO BV '3X ARRR' FRN 24/04/2034/2034		96.97	1,000,000	852,021.28
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	HARVEST CLO XX DAC '20A AR' FRN 20/10/2031'A-R'144A		97.11	1,800,000	1,535,853.29
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	BAIN CAPITAL EURO 2018-2 DA '2X AR' FRN 20/1/2032		97.69	500,000	429,178.52
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	BLUEMOUNTAIN FUJI EUR CLO '3X A1R' FRN 15/1/2031		97.31	799,265	683,392.73
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	HARVEST CLO XI DAC '11X ARR' FRN 26/6/2030		97.74	95,068	81,645.63
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	MAN GLG EURO CLO V DAC '5X A1R' FRN 15/12/2031		97.90	1,099,382	945,719.34
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ARES EUROPEAN CLO VI DAC '6A ARR' FRN 15/04/2030UR250000'A'144A		98.12	738,013	636,304.27
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	SRI LANKA GOV. INT 7.55% 28-MAR-30		36.00	1,800,000	524,023.88
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ABFC 2007-WMCI TST. 'WMC1 A1A' FRN 25/06/2037A'		69.44	196,238	110,208.27
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	LAURELIN 2016-1 DAC '1X ARR' FRN 20/10/2031		97.77	1,100,000	944,986.81
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CARLYLE GLOBAL MARKET STRA '2X AR1' FRN 15/11/2031		97.35	700,000	598,803.87
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	YANGOR JUSTICE INT 7.875% 04/09/2024		3.50	1,900,000	53,783.01
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	PALMER SQUARE EUROPEAN LOAN '1X A' FRN 15/4/2031		97.84	583,868	501,942.47
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	SCULPTOR EUROPEAN CLO V DAC '5X AR' FRN 14/01/2032		97.51	8,500,000	7,283,207.09
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	FANNIE MAE POOL 4.50% 1/9/2050		99.49	8,267,087	6,651,958.89
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	TORO EUROPEAN CLO 7 DAC '7X ARE' FRN 15/02/2034034		96.62	1,000,000	849,019.91
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ROYAL CARIBBEAN C 5.375% 15/07/20277/2027		89.19	1,265,000	912,468.63
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	POST HLDGS. 5.75% 01/03/2027		98.49	165,000	131,435.00
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	OPEN TEXT OPEN TE 4.125% 01/12/2031		82.60	3,335,000	2,227,878.09
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	NCL 5.875% 15/02/2027		93.36	2,505,000	1,891,528.67
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	WP/AP TELECOM HLDG 3.75% 15/1/2029		87.70	3,710,000	2,858,892.11
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	1011778 BC ULC NE 3.875% 15/01/2028		93.10	3,562,000	2,681,964.49
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CARNIVAL 7.625% 1/3/2026		91.35	1,808,000	1,335,736.80
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ALTICE FRANCE 5.125% 15/07/2029		75.35	5,740,000	3,497,757.95
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CARNIVAL CORP 6.0% 01/MAY/2029		79.62	2,075,000	1,336,092.18
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	1011778 BC ULC NEW 3.50% 15/02/2029		89.63	3,948,000	2,861,864.83
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	VERDE BIDCO 4.625% 1/10/2026		88.52	2,658,000	2,067,468.40
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	SRI LANKA GOV. IN 6.125% 03/06/2025		37.38	3,000,000	906,846.42
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	SRI LANKA GOV. INT 6.20% 11/05/2027		36.02	3,000,000	873,971.11
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	COMISION FEDERAL DE ELECTRICIDAD 6.26% 15/FEB/2052		83.51	1,500,000	1,013,088.14
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	GHANA GOV. INTL. 10.75% 14/10/2030		69.43	1,000,000	561,507.52
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	SINOPEC GRP. O/SEA 2.70% 13/5/2030		89.44	2,000,000	1,446,768.88
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	PARAGUAY GOV. INT 3.849% 28/06/2033		88.35	1,500,000	1,071,822.39
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	RUSSIAN FOREIGN B 4.375% 21/03/2029		49.75	4,000,000	1,609,446.33
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	AA BD. 8.45% 31/1/2028		101.18	2,025,000	2,048,990.18
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	BALDER FINLAND OY 1.375% 24/05/2030		63.15	400,000	221,948.78
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	AMERICA MOVIL SAB DE CV 5.375% 5.37% 04/APR/2032		89.47	740,000	535,463.85
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	SUNAC CHINA HLDGS. 7.50% 1/2/2024		24.32	1,250,000	245,912.17
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CEMEX SAB DE CV 9.125% 9.125% 9.12% PERP		100.27	570,000	462,243.42
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	SUNAC CHINA HLDGS. 6.50% 10/1/2025		23.98	800,000	155,185.73
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ABRA GBL. FIN. 11.50% PIK 2/3/2028		78.30	1,436,495	909,681.38

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	COMISION FED. DE 6.264% 15/02/2052		83.51	1,090,000	736,177.38
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	DOMINICAN REPUBLI 13.00% 30/1/2026		99.72	604,200,000	8,900,577.09
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	BELLEMEADE RE 2018-3 '3A M2' FRN 25/10/2028		100.34	12,208,005	9,906,652.71
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	MASTER CREDIT CARD TST. II '1A C' 2.27% 21/07/2026USD 144A'C'		93.41	2,500,000	1,888,697.30
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CITIGROUP MORTGAGE LOAN TST. 'A A1' STP 25/9/2062		99.52	2,104,336	1,693,790.43
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	AUTONORIA SPAIN 2022 FT 'SP D' FRN 28/1/2040		99.58	1,000,000	874,953.15
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	TIKEHAU US CLO '2A B' FRN 20/1/2032		99.44	3,000,000	2,412,816.35
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ANCHORAGE CAP. EUROPE CLO '6A B2' 6.00% 25/8/2034		99.18	1,000,000	871,512.62
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	AUTONORIA SPAIN 2022 FT 'SP C' FRN 27/1/2040		99.05	1,500,000	1,305,528.54
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	PENTA CLO 3 DAC '3A BR' FRN 17/4/2035		94.10	6,225,000	5,147,291.30
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	TIKEHAU US CLO '2A AJ' FRN 20/1/2032		100.68	2,000,000	1,628,577.71
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	PMT CREDIT RISK TRANSFER TRU '3R A' FRN 29/10/2024		96.80	590,994	462,675.33
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	SANTANDER DRIVE AUTO RECEIV '3 C' 1.12% 15/01/2026/01/2026 USD'C'		100.00	0	0.02
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	AVOCA CLO XXV DAC '25A B1' FRN 15/10/2034		94.53	5,550,000	4,609,750.71
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	MORGAN STANLEY CAPITAL I T 'MEAD C' VAR 10/11/2036		89.49	1,285,000	930,053.59
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC STACR REMIC 'DNA3 M1B' FRN 25/04/2042		99.38	3,135,000	2,519,795.35
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ONEMAIN FINL. ISSUANCE TST '2A D' 6.55% 14/10/203414/10/2034		96.92	17,020,000	13,341,020.67
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	JUBILEE CLO 2016-XVII DA '17A B1RR' FRN 15/4/2031		94.81	2,500,000	2,082,661.43
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ONEMAIN DIRECT AUTO RECEIV '1A D' 7.07% 14/02/2033/2033 USD 144A'D'		101.28	8,000,000	6,553,054.03
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC STACR REMIC T 'DNA3 B1' FRN 25/10/2033		95.73	404,000	312,796.25
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CONNECTICUT AVENUE SECURI 'R04 1B1' FRN 25/03/2042		101.81	195,000	160,564.96
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	1A A1' FRN 20/1/2035		100.58	6,000,000	4,880,873.74
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	HENLEY CLO V DAC '5A B2' 2.10% 25/10/2034		82.79	5,000,000	3,637,205.54
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	MS. CAP. I TST. 2019-MEAD 'MEAD E' VAR 10/11/2036		83.47	325,000	219,392.04
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	AURIUM CLO II DAC '2A A1RR' FRN 22/6/2034		96.61	3,000,000	2,546,802.31
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC STACR REMIC 'HQA3 M1B' FRN 25/8/2042		97.97	6,050,000	4,793,738.55
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CROSTHWAITE PARK CLO DAC '1A A2AR' FRN 18/3/2034		93.75	3,000,000	2,471,191.56
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CSMC TST. 2016-NXSR 'NXSR A4' VAR 15/12/2049		93.77	3,600,000	2,730,163.66
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CARLYLE EURO CLO 2017-1 D '1A A2AR' FRN 15/07/2034		94.28	4,875,000	4,038,735.00
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	MASTER CREDIT CARD TST. II '1A C' 5.87% 21/06/202744A 21/06/2027		100.16	3,750,000	3,037,878.07
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ALBACORE EURO CLO II DAC '2X B' FRN 15/06/2034034		93.85	2,500,000	2,061,608.80
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	MADISON PARK EURO FUNDING X '16A A' FRN 25/5/2034		96.07	3,000,000	2,532,525.05
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ALBACORE EURO CLO II DAC '2A B' FRN 15/6/2034		93.85	750,000	618,482.64
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	SANTANDER DRIVE AUTO RECEIV '7 C' 6.69% 17/3/203117/03/2031		103.64	1,250,000	1,047,736.22
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CVC CORDATUS LOAN VII DAC '7A B1RR' FRN 15/9/2031		95.04	12,500,000	10,439,281.62
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ROCKFORD TOWER EUR. CLO 2 '1A B2' 2.20% 20/01/2033C 20/01/2033 EUR 'B2V'B2		86.77	4,100,000	3,126,000.43
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CDS IX_CCP CDX.NA.IG.40 1% 20280620SBSIUS33ICEEUS2165BYEC5		-0.01	7,038,000	64,650.33
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CDS IX_CCP ITRAXX EUROPE SERIES 1% 20280620SBSIUS33ICEEUS21666VDC6		-0.01	10,705,000	69,465.69
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CDS IX_CCP ITRAXX EUROPE CROSSOV 5% 20280620SBSIUS33ICEEUS21667KCC1		-0.03	28,635,000	655,027.58
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CDS IX_CCP CDX.NA.IG.40 1% 20330620SBSIUS33ICEEUS2165BYEC5		0.01	39,221,000	275,363.80
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	FANNIE MAE POOL 1.50% 1/7/2051		78.76	2,959,485	1,885,038.72
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	HARBOUR '1 A2' FRN 28/01/2054		97.22	13,500,000	13,124,983.50
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC POOL 1.50% 1/9/2051		78.68	8,429,250	5,363,689.27
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	SOCIETE GENERALE F2V 10/1/2034		102.39	700,000	579,654.88
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	UKRAINE GOV. INTL 6.876% 05/21/2031		18.11	1,400,000	205,086.49
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	BLUEMOUNTAIN FUJI EUR CLO V '5X A' FRN 15/01/2033		97.20	1,000,000	854,124.85
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ST PAUL'S CLO X DAC '10X AR' FRN 22/04/20350'AV'A'REGS		96.60	3,500,000	2,970,803.75
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	GINNIE MAE II POOL 3.00% 20/03/2052		91.30	23,459,502	17,322,934.42
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC POOL 3.50% 01/07/2052		93.05	3,467,457	2,609,331.37
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ALROSA FIN. 3.10% 25/06/2027		15.43	2,200,000	274,566.29
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	UKRAINE GOV. INTL 6.876% 27/01/2032		17.63	5,200,000	805,314.73
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CITY OF DETROIT MI 4% 1/4/2044		73.96	4,940,000	2,954,825.04
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	SUNAC CHINA HLDGS. 6.65% 3/8/2024		24.04	600,000	116,634.97
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	OCF EURO 2017-1 DAC '1X AR' FRN 15/07/2032RT 15/7/2032		97.12	1,000,000	853,376.69
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	UBS GROUP AG 4.988% 05/08/2033		95.46	16,100,000	12,430,620.92
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	FANNIE MAE POOL 3.50% 1/6/2052		93.07	18,993,873	14,295,963.11
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	GREENSAIF PIPELINE 6.51% 23/2/2042		105.50	3,800,000	3,242,396.01
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	UKRAINE GOV. INTL 6.75% 20/06/2028		17.17	600,000	90,522.12
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	DRYDEN 48 EURO CLO 2016 D '48X A1R' FRN 15/10/2032/2032		96.94	1,000,000	851,764.22
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC POOL 1.50% 1/7/2051		78.79	984,902	627,582.39
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	SUNAC CHINA HLDGS. 5.95% 26/4/2024		24.35	2,000,000	393,945.68
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ROMANIAN GOV. INT 6.625% 27/9/2029		102.39	535,000	481,350.54

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	FANNIE MAE POOL 6.00% 1/12/2052		102.17	38,000,023	31,400,007.73
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	GACI FIRST INVEST 5.125% 14/02/2053		91.75	1,900,000	1,409,883.07
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	SHAMROCK RESD. 2023-1 DAC '1X A' FRN 24/06/20712071 EUR100000'A'REGS		98.76	17,223,180	14,946,286.92
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	FANNIE MAE POOL 3.00% 01/04/2052		89.92	37,845,363	27,523,404.21
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	YANGO JUSTICE INTL 7.50% 17/02/2025		3.06	2,000,000	49,420.65
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	UBS GROUP AG		118.74	500,000	448,339.98
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC POOL 1.50% 1/4/2051		78.79	608,195	387,541.85
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	DUTCH PROP. FIN. '1 A' FRN 28/04/206464 EUR100000 'A' REGS'		99.54	1,300,000	1,137,011.88
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	PETROLEOS MEXICAN 10.00% 7/2/2033		95.93	5,400,000	4,189,564.35
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	UKRAINE GOV. INTL 8.994% 02/01/2026		19.06	800,000	123,349.26
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	LOGICOR FINC. SARL 0.75% 15/07/2024		93.09	500,000	409,002.13
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	FANNIE MAE POOL 1.50% 1/11/2051		78.68	380,214	241,937.90
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	DVI DEUTSCHE VERMO 2.50% 25/01/2027		76.00	200,000	133,560.11
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	FANNIE MAE POOL 1.50% 1/9/2051		78.79	295,291	188,160.28
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	FANNIE MAE POOL 4.00% 1/11/2052		95.73	7,952,427	6,157,262.45
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	FEDERAL HOME LN BK CONS DISC NTS DISC NT 06/04/2023		99.82	4,700,000	3,794,478.88
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC POOL 4.00% 01-01-2053		95.73	15,950,091	12,349,527.77
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CORESTATE CAP. HLD 8.00% 31/7/2023		100.00	300,000	263,613.39
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	GACI FIRST INVESTM 4.75% 14/02/2030		100.94	10,000,000	8,163,952.90
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	DOMINICAN 13.625% 03 FEB 2033 13.6% 03/FEB/2033		113.70	48,700,000	817,968.63
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	AURIUM CLO 'DAC '1X ARR' FRN 23/03/2032		97.59	1,500,000	1,286,207.91
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	YANGO JUSTICE INTL 7.50% 31/12/2040		3.50	2,900,000	82,089.85
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC POOL 3.00% 1/7/2052		89.89	388,494	282,430.63
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	BANK OF IRELAND GRP. F2V 16/09/2026		99.50	1,800,000	1,448,525.55
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	UKRAINE GOV. INTL 7.375% 09/25/2032		17.63	500,000	71,276.07
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CDS_IX_CCP CDX.NA.HY.38 5% 20270620BOFAGB2UICEEUS2I65BRYR5		-0.02	-792,000	14,838.83
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CDS_IX_CCP CDX.EM.37 1% 20270620BOFAGB2UICEEUS2I65BZEC2		0.04	-980,000	33,590.20
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CDS_IX_CCP CDX.NA.HY.39 5% 20271220BOFAGB2UICEEUS2I65BRZH6		-0.01	-74,200,000	702,176.99
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CDS_IX_CCP CDX.NA.HY.40 5% 20280620BOFAGB2UICEEUS2I65BRZ14		-0.02	-83,400,000	1,055,759.17
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ROYAL CARIBBEAN CR 8.25% 15/01/2029		104.58	1,375,000	1,163,025.51
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ROYAL CARIBBEAN CR 7.25% 15/01/2030		100.72	700,000	570,184.78
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	WEATHERFORD INTL LTD 8.625% 30 A 8.62% 30/APR/2030		102.40	5,675,000	4,699,723.20
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	RITCHIE BROS HLDGS 7.75% 15/3/2031		104.93	1,475,000	1,251,707.05
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	FAURECIA 7.25% 15/6/2026		103.38	1,915,000	1,739,559.64
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	IQVIA INC 1.75% 15/3/2026		93.40	2,625,000	2,154,221.20
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	FMG RES. AUGUST 2 5.875% 15/04/20305.875% 15/04/2030		95.98	6,165,000	4,785,555.30
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ROYAL CARIBBEAN 11.625% 15/08/202708/2027		107.50	1,245,000	1,082,433.53
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ENERFLEX LTD 9% SNR SEC NTS 15/1 9.0% 15/OCT/2027		97.35	4,205,000	3,310,623.28
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	EMERIA SASU 7.75% 31/03/2028		95.00	3,695,000	3,084,403.76
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	PEOPLECERT WISDOM 5.75% 15/09/2026		95.75	3,700,000	3,112,798.47
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	HUNGARY GOV. INTL. 5.25% 16/6/2029		97.60	2,500,000	1,973,294.43
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	PHILIPPINES REP 4.625% 17 JUL 20 4.62% 17/JUL/2028		100.76	1,000,000	814,917.66
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	COLOMBIA GOV. INTL 7.50% 2/2/2034		98.48	1,500,000	1,194,768.92
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	PELABUHAN INDONESIA 4.25% 5/5/2025		97.52	1,500,000	1,183,088.63
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	TURKEY GOV. INTL. 9.375% 14/3/2029		102.01	1,000,000	824,990.87
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	UNITED MEXICAN STS SR NT 6.35% 6.35% 09/FEB/2035		106.44	1,500,000	1,291,275.39
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	VNESHECONOMBANK VI 6.80% 22/11/2025		5.73	1,150,000	53,293.70
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	EXPORT-IMPORT BANK 5.50% 18/1/2033		100.04	2,500,000	2,022,630.59
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	UKRAINE GOV. INTL. 7.75% 01/09/2025		20.18	1,100,000	179,485.62
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	UKRAINE GOV. INTL. 7.75% 01/09/2029		18.63	4,100,000	617,733.97
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	UKRAINE GOV. INTL 6.876% 21/05/2031		18.11	1,500,000	219,735.52
31/03/2023	Border to Coast Multi-Asset Credit Fund	(blank)	UKRAINE GOV. INTL 7.253% 15/03/2035		17.50	2,000,000	283,043.70