

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
30/09/2023	Border to Coast Multi-Asset Credit Fund	2327354	SPRINT CAP. 6.875% 15/11/2028		103.34	2,200,000	1,862,616.63
30/09/2023	Border to Coast Multi-Asset Credit Fund	5924161	BANGKOK BANK PLC/ 9.025% 15/03/2029		110.49	1,235,000	1,118,008.81
30/09/2023	Border to Coast Multi-Asset Credit Fund	6148788	REPUBLIC OF SOUTH 10.50% 21/12/2026		103.04	77,683,697	3,481,072.39
30/09/2023	Border to Coast Multi-Asset Credit Fund	7534654	TELECOM ITALIA FIN 7.75% 24/01/2033		106.50	600,000	554,276.48
30/09/2023	Border to Coast Multi-Asset Credit Fund	802WJB7	FANNIE MAE 5.50% PERP		96.64	52,900,000	41,886,815.00
30/09/2023	Border to Coast Multi-Asset Credit Fund	802WJC8	FANNIE MAE OR FREDDIE MAC 6.50% PERP		100.46	900,000	740,771.26
30/09/2023	Border to Coast Multi-Asset Credit Fund	809YD36	EL SALVADOR GOV. INTL. BD. 7.65% 15/06/2035		71.06	2,000,000	1,164,339.05
30/09/2023	Border to Coast Multi-Asset Credit Fund	80C6K49	TRAFFORD CENTRE FINA FRN 28/07/2035		81.00	400,000	323,999.54
30/09/2023	Border to Coast Multi-Asset Credit Fund	80XR48	TEVA PHARM. FIN. 6.15% 01/02/2036		88.80	80,000	58,206.34
30/09/2023	Border to Coast Multi-Asset Credit Fund	B15CVN7	EUROSAIL 2006-1 '1X C1A' FRN 10/06/2044		94.78	2,100,000	1,726,474.14
30/09/2023	Border to Coast Multi-Asset Credit Fund	B15CVX7	EUROSAIL 2006-1 '1X C1C' FRN 10/06/2044		96.02	1,184,000	1,136,866.14
30/09/2023	Border to Coast Multi-Asset Credit Fund	B17R1Z2	NEWGATE FNDG. '2 A3A' FRN 01/12/2050		95.78	2,293,857	2,197,138.81
30/09/2023	Border to Coast Multi-Asset Credit Fund	B1BKQ29	REPUBLIC OF SOUTH 10.50% 21/12/2026		103.04	600,000,000	26,886,509.19
30/09/2023	Border to Coast Multi-Asset Credit Fund	B1FL5T8	MITCHELLS & BUTLERS FRN 15/12/2030		93.13	335,340	312,292.24
30/09/2023	Border to Coast Multi-Asset Credit Fund	B1FR3W5	LUMINENT MTG. TST. 2006-6 '6 A1' FRN 25/10/2046		87.00	649,473	462,926.20
30/09/2023	Border to Coast Multi-Asset Credit Fund	B1G6235	NACIONAL DEL COBRE 6.15% 24/10/2036		98.96	1,300,000	1,054,055.39
30/09/2023	Border to Coast Multi-Asset Credit Fund	B1G6RF2	EUROSAIL 2006-2BL '2X C1A' FRN 15/12/2044		94.89	1,300,000	1,070,024.80
30/09/2023	Border to Coast Multi-Asset Credit Fund	B1GCCF5	MEXICAN BONOS 10.00% 20/11/2036		100.48	34,734,000	1,645,299.30
30/09/2023	Border to Coast Multi-Asset Credit Fund	B1H0JW4	NEWGATE FNDG. 2006-3 '3X A3A' FRN 01/12/2050		96.45	1,509,111	1,455,534.54
30/09/2023	Border to Coast Multi-Asset Credit Fund	B1KNGG3	CZECH REPUBLIC GOV 4.20% 04/12/2036		94.55	14,290,000	481,225.43
30/09/2023	Border to Coast Multi-Asset Credit Fund	B1LOC76	RMAC SECURITIES NO 1 PLC 'NS4X M1A' FRN 12/06/2044GBP'2006-NS4'M1A		94.65	4,851,986	4,592,632.86
30/09/2023	Border to Coast Multi-Asset Credit Fund	B1QGYR3	MEXICAN BONOS 7.50% 03/06/2027		91.37	619,900,000	26,702,834.19
30/09/2023	Border to Coast Multi-Asset Credit Fund	B1TMPZ3	PERUVIAN GOV. INTL 6.55% 14/3/2037		103.60	1,500,000	1,273,207.43
30/09/2023	Border to Coast Multi-Asset Credit Fund	B1TQV11	EUROSAIL-UK 2007-1NC '1X B1C' FRN 13/03/2045		97.78	1,500,000	1,466,725.50
30/09/2023	Border to Coast Multi-Asset Credit Fund	B1VJRB2	GREAT HALL MORTGAGES NO 1 '1 BB' FRN 18/03/2039		95.16	3,680,000	3,037,743.01
30/09/2023	Border to Coast Multi-Asset Credit Fund	B1VVDK9	MORGAN STANLEY HOME EQUITY L '2 A4' FRN 25/4/2037		51.90	1,583,642	673,346.33
30/09/2023	Border to Coast Multi-Asset Credit Fund	B1VVKX9	EUROSAIL-UK 2007-2NP PLC '2X M1C' FRN 13/03/2045		95.18	5,000,000	4,759,110.00
30/09/2023	Border to Coast Multi-Asset Credit Fund	B1VXXN2	EUROSAIL-UK 2007-2NP '2X C1A' FRN 13/03/2045		86.19	3,754,000	2,806,527.63
30/09/2023	Border to Coast Multi-Asset Credit Fund	B1Z2P24	EUROMASTR '1V A2' FRN 15/06/2040		94.13	2,127,618	2,002,775.02
30/09/2023	Border to Coast Multi-Asset Credit Fund	B1Z5K40	LUDGATE FNDG. '1 MB' FRN 01/01/2061		90.92	2,502,730	1,973,735.80
30/09/2023	Border to Coast Multi-Asset Credit Fund	B1Z61D9	MAJAPAHIT HLDG. 7.875% 29/06/2037		109.58	2,500,000	2,244,378.14
30/09/2023	Border to Coast Multi-Asset Credit Fund	B1Z7R67	DP WORLD 6.85% 02/07/2037		103.63	930,000	789,590.54
30/09/2023	Border to Coast Multi-Asset Credit Fund	B2B1JH5	ISHS. JPM. USD EMG. MKTS. ETF		82.54	908,000	61,400,002.70
30/09/2023	Border to Coast Multi-Asset Credit Fund	B2NTFL3	TELECOM ITALIA CA 6.375% 15/11/2033		86.80	2,250,000	1,600,185.92
30/09/2023	Border to Coast Multi-Asset Credit Fund	B2QN460	LUDGATE FNDG. 'W1X A1' FRN 01/01/2061		95.23	11,002,086	10,477,286.50
30/09/2023	Border to Coast Multi-Asset Credit Fund	B39NQJ1	TELECOM ITALIA CA 7.721% 04/06/2038		91.59	1,145,000	859,193.18
30/09/2023	Border to Coast Multi-Asset Credit Fund	B3SLXR3	STRUCTURED ASSET INVESTMENT '7 M2' FRN 25/8/2035		94.39	376,179	290,922.50
30/09/2023	Border to Coast Multi-Asset Credit Fund	B3XJ8P5	PETROLEOS MEXICANO 6.50% 02/06/2041		60.26	2,200,000	1,086,212.66
30/09/2023	Border to Coast Multi-Asset Credit Fund	B3ZR761	INDONESIA TSY. BD. 7.00% 15/5/2027		101.52	41,781,000,000	2,248,478.32
30/09/2023	Border to Coast Multi-Asset Credit Fund	B44NND6	MEXICAN BONOS 8.50% 18/11/2038		88.21	74,268,400	3,088,440.35
30/09/2023	Border to Coast Multi-Asset Credit Fund	B45ZFW4	INDONESIA TSY. BD 10.50% 15/08/2030		121.50	25,284,000,000	1,628,522.87
30/09/2023	Border to Coast Multi-Asset Credit Fund	B4L3500	FANNIE MAE 4.00% PERP		89.04	50,400,000	36,766,771.73
30/09/2023	Border to Coast Multi-Asset Credit Fund	B4L5VQ4	OOREDOO INTL. FIN. 5.00% 19/10/2025SD		98.99	600,000	486,621.56
30/09/2023	Border to Coast Multi-Asset Credit Fund	B4LT9X9	PHILIPPINE GOV. INTL. 5.50% 30/03/2026		100.23	1,000,000	821,195.76
30/09/2023	Border to Coast Multi-Asset Credit Fund	B4M50G5	LONG BEACH MORTGAGE LOAN TR '1 2A4' FRN 25/2/2036		79.85	1,097,995	718,325.99
30/09/2023	Border to Coast Multi-Asset Credit Fund	B459DK7	PARK PLACE SECURITIES INC 'WHQ4 M2' FRN 25/9/2035		95.79	508,908	399,394.59
30/09/2023	Border to Coast Multi-Asset Credit Fund	B4TL852	BRAZILIAN GOV. IN 5.625% 07/01/2041		83.87	4,500,000	3,092,336.28
30/09/2023	Border to Coast Multi-Asset Credit Fund	B51ZBZ1	COLOMBIA GOV. INT 6.125% 18/01/2041		78.66	3,700,000	2,384,397.16
30/09/2023	Border to Coast Multi-Asset Credit Fund	B51BJM1	MS. HOME EQTY. LOAN TST. 200 '2 A3' FRN 25/4/2037		51.90	3,489,121	1,483,571.78
30/09/2023	Border to Coast Multi-Asset Credit Fund	B5204T9	INDONESIA TSY. BD. 9.50% 15/7/2031		116.13	4,121,000,000	253,711.01
30/09/2023	Border to Coast Multi-Asset Credit Fund	B55WD25	SINOCHEM O/SEAS. C 6.30% 12/11/2040		96.10	1,000,000	787,352.96
30/09/2023	Border to Coast Multi-Asset Credit Fund	B5T1439	ALTERNATIVE LOAN TRUST '22 2A16' 6.50% 25/9/2037		38.72	896,841	284,510.42
30/09/2023	Border to Coast Multi-Asset Credit Fund	B5VV9G5	REPUBLIC OF SOUTH 6.50% 28/02/2041		56.52	9,785,341	240,522.35
30/09/2023	Border to Coast Multi-Asset Credit Fund	B60J537	MALAYSIA GOV. BD. 4.498% 15/04/2030		103.54	1,990,000	359,527.23
30/09/2023	Border to Coast Multi-Asset Credit Fund	B6TC406	MEXICAN BONOS 7.75% 29/05/2031		88.14	95,330,000	3,961,047.95
30/09/2023	Border to Coast Multi-Asset Credit Fund	B6W43X5	INDONESIA TSY. BD. 8.25% 15/6/2032		109.34	2,645,000,000	153,317.61
30/09/2023	Border to Coast Multi-Asset Credit Fund	B6XYGZ7	URUGUAY GOV. IN 4.375% 1L 15/12/2028		262.66	4,873,901	272,678.48
30/09/2023	Border to Coast Multi-Asset Credit Fund	B754890	THAILAND GOV. 3.775% 25/06/2032		104.18	195,031,000	4,571,952.99
30/09/2023	Border to Coast Multi-Asset Credit Fund	B76M8W6	LEBANON GOV. INTL. 6.75% 29/11/2027		8.21	3,500,000	235,469.64
30/09/2023	Border to Coast Multi-Asset Credit Fund	B76P9J9	MEXICO GOV. INTL. 4.75% 08/03/2044		77.01	2,500,000	1,577,455.31
30/09/2023	Border to Coast Multi-Asset Credit Fund	B76X874	QATAR GOV. INTL. BD. 5.75% 20/01/2042		102.21	2,500,000	2,093,441.29
30/09/2023	Border to Coast Multi-Asset Credit Fund	B774Y01	REPUBLIC OF PHILIP 5.00% 13/01/2037		93.04	1,000,000	762,270.83
30/09/2023	Border to Coast Multi-Asset Credit Fund	B784DX6	ENA NORTE TST. 4.95% 25/10/2027		95.49	419,360	328,100.77
30/09/2023	Border to Coast Multi-Asset Credit Fund	B7M1R08	ROMANIA GOV. BD. 5.80% 26/07/2027		97.37	15,150,000	2,572,475.78

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
30/09/2023	Border to Coast Multi-Asset Credit Fund	B7MGZ23	FANNIE MAE 5.00% PERP		94.35	13,000,000	10,049,323.69
30/09/2023	Border to Coast Multi-Asset Credit Fund	B7V21L1	MEXICAN BONOS 7.75% 13/11/2042		80.60	46,230,000	1,756,673.43
30/09/2023	Border to Coast Multi-Asset Credit Fund	B7VT654	GINNIE MAE 3.00% PERP		84.77	106,500,000	73,962,870.84
30/09/2023	Border to Coast Multi-Asset Credit Fund	B7YFMX6	FANNIE MAE 6.00% PERP		98.70	94,000,000	76,009,655.85
30/09/2023	Border to Coast Multi-Asset Credit Fund	B7ZR845	TRANSPORTADORA DE 4.25% 30/4/2028		94.58	450,000	348,720.31
30/09/2023	Border to Coast Multi-Asset Credit Fund	B81YDK7	NACIONAL DEL COBRE DE CHILE 4.25% 17/07/2042		75.31	3,000,000	1,851,087.09
30/09/2023	Border to Coast Multi-Asset Credit Fund	B84HB87	COUNTRYWIDE ASSET-BACKED CE '8 2A4' FRN 25/01/2046046 USD'2-A-4'		92.58	589,448	447,095.77
30/09/2023	Border to Coast Multi-Asset Credit Fund	B852288	FANNIE MAE 3.00% PERP		82.70	192,400,000	130,361,953.34
30/09/2023	Border to Coast Multi-Asset Credit Fund	B87RSG1	INDONESIA GOV. IN 6.625% 17/02/2037		106.04	2,000,000	1,737,613.08
30/09/2023	Border to Coast Multi-Asset Credit Fund	B8CLGQ4	COLOMBIAN TES 6.00% 28/04/2028		82.55	65,504,400,000	10,950,059.68
30/09/2023	Border to Coast Multi-Asset Credit Fund	B8DHSV25	TELECOM ITALIA CAP 7.20% 18/7/2036		89.07	1,074,000	783,793.43
30/09/2023	Border to Coast Multi-Asset Credit Fund	B8DMLK5	FANNIE MAE 4.50% PERP		91.82	13,400,000	10,080,636.42
30/09/2023	Border to Coast Multi-Asset Credit Fund	B8KPK77	ZAMBIA GOV. INTL. 5.375% 20/9/2022		50.03	1,000,000	409,860.27
30/09/2023	Border to Coast Multi-Asset Credit Fund	B8MJX89	SOUNDVIEW HOME LOAN TRUST 'OPT3 M1' FRN 25/6/2036		81.94	1,686,632	1,132,276.42
30/09/2023	Border to Coast Multi-Asset Credit Fund	B8NXVG4	AIR CANADA 2013-1 4.125% 15/05/2025		95.33	984,427	768,902.07
30/09/2023	Border to Coast Multi-Asset Credit Fund	B8S1C48	REPUBLIC OF SOUTH 8.75% 28/02/2048		69.53	19,072,101	576,697.52
30/09/2023	Border to Coast Multi-Asset Credit Fund	B8S1CC6	FANNIE MAE 3.50% PERP		86.01	42,900,000	30,230,099.94
30/09/2023	Border to Coast Multi-Asset Credit Fund	B906X90	CZECH REPUBLIC GOV 2.50% 25/08/2028		90.41	59,560,000	1,917,792.51
30/09/2023	Border to Coast Multi-Asset Credit Fund	B92N2M5	URUGUAY GOV. INTL 4.125% 20/11/2045		82.16	3,200,000	2,153,962.58
30/09/2023	Border to Coast Multi-Asset Credit Fund	B92T2C3	MEXICO GENERADORA 5.50% 06/12/2032		95.20	473,623	369,401.23
30/09/2023	Border to Coast Multi-Asset Credit Fund	B949B13	BANCO DO BRASIL SA/F2V PERP		92.51	344,000	260,735.83
30/09/2023	Border to Coast Multi-Asset Credit Fund	B94Q021	FORD MOTOR 4.75% 15/01/2043		73.10	875,000	524,029.64
30/09/2023	Border to Coast Multi-Asset Credit Fund	B96G6D9	REPUBLIC OF SOUTH 7.00% 28/02/2031		78.55	49,202,543	1,680,673.73
30/09/2023	Border to Coast Multi-Asset Credit Fund	B96WG15	INSTITUTO COSTARR 6.375% 15/05/2043		82.03	1,000,000	672,046.40
30/09/2023	Border to Coast Multi-Asset Credit Fund	B9BMNF3	EMIRATE OF DUBAI GOV. INTL. BONDS 5.25% 30/01/2043		89.49	4,000,000	2,932,854.60
30/09/2023	Border to Coast Multi-Asset Credit Fund	BBM4RP0	MALAYSIA GOV. BD. 3.733% 15/06/2028		99.79	19,358,000	3,370,710.09
30/09/2023	Border to Coast Multi-Asset Credit Fund	BCV7LV1	INDONESIA TSY. BD 8.375% 15/3/2034		111.58	29,755,000,000	1,759,973.46
30/09/2023	Border to Coast Multi-Asset Credit Fund	BD0N720	IVORY COAST GOV. I 5.25% 22/3/2030EGS'		83.96	14,210,000	10,348,525.39
30/09/2023	Border to Coast Multi-Asset Credit Fund	BD1MLD5	COMETA ENERGIA 6.375% 24/04/203504/2035 USD		93.22	537,755	410,705.69
30/09/2023	Border to Coast Multi-Asset Credit Fund	BD1MLD5	COMETA ENERGIA DE 6.375% 24/04/2035		93.22	328,400	250,812.64
30/09/2023	Border to Coast Multi-Asset Credit Fund	BD20D87	CHINA RAILWAY XUNJ 3.25% 28/07/2026		93.88	1,700,000	1,307,560.62
30/09/2023	Border to Coast Multi-Asset Credit Fund	BD216F8	PERU LNG SRL 5.375% 22/03/2030		78.61	28,350,000	18,259,474.88
30/09/2023	Border to Coast Multi-Asset Credit Fund	BD24PK5	REPUBLIC OF SOUTH 5.875% 22/6/2030		88.70	4,320,000	3,139,259.89
30/09/2023	Border to Coast Multi-Asset Credit Fund	BD2BTD7	POST HLDGS. 5.625% 15/01/2028		94.63	2,570,000	1,992,607.12
30/09/2023	Border to Coast Multi-Asset Credit Fund	BD31HH6	EGYPT GOV. INTL. B 7.50% 31/01/2027		72.36	1,000,000	592,853.99
30/09/2023	Border to Coast Multi-Asset Credit Fund	BD353W5	BANCO DE CREDITO E 3.50% 12/10/20272/10/2027 USD200000'S'REGS		91.45	540,000	404,606.74
30/09/2023	Border to Coast Multi-Asset Credit Fund	BD35XL4	KAZTRANSNGAS 4.375% 9/26/2027		92.36	2,000,000	1,513,366.79
30/09/2023	Border to Coast Multi-Asset Credit Fund	BD39J29	MEXICAN UDIBONOS 4.00% IL 30/11/2028		742.78	8,280,000	2,899,501.34
30/09/2023	Border to Coast Multi-Asset Credit Fund	BD3NBC5	PETROLEOS MEXICANO 6.75% 21/09/2047		59.35	3,465,000	1,685,009.01
30/09/2023	Border to Coast Multi-Asset Credit Fund	BD422V7	PENN NATIONAL GAM 5.625% 15/01/2027USD2000 'REGS'		94.15	384,000	296,204.27
30/09/2023	Border to Coast Multi-Asset Credit Fund	BD446H7	COLOMBIAN TES 7.00% 30/06/2032		75.47	3,564,800,000	544,805.76
30/09/2023	Border to Coast Multi-Asset Credit Fund	BD4DR48	THAILAND GOV. BD. 3.40% 17/06/2036		100.47	86,354,000	1,952,076.68
30/09/2023	Border to Coast Multi-Asset Credit Fund	BD4H773	GAZPROM VIA GAZ CA 4.25% 06/04/2024		86.77	1,700,000	1,475,132.50
30/09/2023	Border to Coast Multi-Asset Credit Fund	BD60S81	MTN MAURITIUS INV. 6.50% 13/10/2026		98.14	800,000	643,249.62
30/09/2023	Border to Coast Multi-Asset Credit Fund	BD6C8G2	C-BASS 2006-CB6 TRUST 'CB6 A24' FRN 25/7/2036		91.12	400,201	298,773.03
30/09/2023	Border to Coast Multi-Asset Credit Fund	BD6CZV6	CWABS ASSET-BACKED CERTIFIC '13 1A' FRN 25/10/2047		94.67	357,626	277,381.53
30/09/2023	Border to Coast Multi-Asset Credit Fund	BD6JMT4	ANGLO AMERICAN CAP 4.00% 11/9/2027		93.45	240,000	183,749.33
30/09/2023	Border to Coast Multi-Asset Credit Fund	BD6TZ84	ADLER REAL ESTATE 3.00% 27/04/2026		77.60	700,000	471,191.65
30/09/2023	Border to Coast Multi-Asset Credit Fund	BD81CW1	INDONESIA TSY. BD. 7.50% 15/08/2032		104.32	16,773,000,000	927,593.86
30/09/2023	Border to Coast Multi-Asset Credit Fund	BD838X0	KAZMUNAYGAS NATL. 5.75% 19/04/2047		77.98	1,500,000	958,289.21
30/09/2023	Border to Coast Multi-Asset Credit Fund	BD95WQ6	REPUBLIC OF AZERB 5.125% 1/9/2029		93.53	812,000	622,201.94
30/09/2023	Border to Coast Multi-Asset Credit Fund	BD9H3M5	THAILAND GOV. BD. 3.60% 17-JUN-67		93.59	10,480,000	220,685.83
30/09/2023	Border to Coast Multi-Asset Credit Fund	BD9MPV3	GLOBALWORTH REAL E 3.00% 29/03/2025		85.34	4,700,000	3,479,222.60
30/09/2023	Border to Coast Multi-Asset Credit Fund	BDDBK20	BRAZILIAN GOV. IN 5.625% 21/02/204721/02/2047 USD200000		79.59	2,000,000	1,304,156.48
30/09/2023	Border to Coast Multi-Asset Credit Fund	BDBFN16	OCCIDENTAL PETROLE 4.40% 15/04/2046		73.49	1,675,000	1,008,547.39
30/09/2023	Border to Coast Multi-Asset Credit Fund	BDCPB11	TENZICHEVROIL FIN 4.00% 15/08/2026		90.18	1,020,000	753,628.30
30/09/2023	Border to Coast Multi-Asset Credit Fund	BDCSFD0	ADIANT GBL. HLDGS 4.875% 15/08/2026		94.43	623,000	481,992.48
30/09/2023	Border to Coast Multi-Asset Credit Fund	BDCSFH4	ADIANT GBL. HLDGS. 3.50% 15/08/2024		98.41	796,436	679,904.49
30/09/2023	Border to Coast Multi-Asset Credit Fund	BDD87X3	HUDSON PACIFIC PRO 3.95% 01/11/2027		79.03	200,000	129,492.10
30/09/2023	Border to Coast Multi-Asset Credit Fund	BDD9FQ5	ANGLO AMERICAN CAP 4.75% 10/04/2027		95.90	230,000	180,709.57
30/09/2023	Border to Coast Multi-Asset Credit Fund	BDDXT10	AMERICAN AIRLINES 3.65% 15/02/2029		90.75	411,750	306,157.43
30/09/2023	Border to Coast Multi-Asset Credit Fund	BDDXT76	UBS GROUP AG		91.99	1,800,000	1,356,672.44
30/09/2023	Border to Coast Multi-Asset Credit Fund	BDFB3Y3	MINEJESA CAP. 4.625% 10/08/2030		89.23	830,000	606,748.96
30/09/2023	Border to Coast Multi-Asset Credit Fund	BDFB4B7	MINEJESA CAPITAL 5.625% 10/08/2037		76.65	470,000	295,158.09

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30/09/2023	Border to Coast Multi-Asset Credit Fund	BDFB4B7	MINEJESA CAP. 5.625% 10/08/2037		76.65	200,000	125,599.19
30/09/2023	Border to Coast Multi-Asset Credit Fund	BDF8M0	SAUDI GOV. INTL. B 4.50% 26/10/2046		79.09	2,700,000	1,749,660.90
30/09/2023	Border to Coast Multi-Asset Credit Fund	BDDG0134	HEATHROW FINANCE PLC STP 01/03/2027		87.89	3,470,000	3,049,717.07
30/09/2023	Border to Coast Multi-Asset Credit Fund	BDGL610	EL PUERTO DE LIVE 3.875% 06/10/2026		93.74	240,000	184,314.22
30/09/2023	Border to Coast Multi-Asset Credit Fund	BDGSYG2	UTD. RENTALS NORT 4.875% 15/01/2028		93.51	3,690,000	2,826,938.12
30/09/2023	Border to Coast Multi-Asset Credit Fund	BDGT2N8	EGYPT GOV. INTL. 5.625% 16/4/2030		55.64	3,000,000	1,448,050.36
30/09/2023	Border to Coast Multi-Asset Credit Fund	BDHB0C8	SANTANDER UK GROUP HOLDINGS PLC H F2V PERP		97.38	2,500,000	2,434,375.00
30/09/2023	Border to Coast Multi-Asset Credit Fund	BDHC311	RANGE RES. 4.875% 15/5/2025		97.08	1,580,000	1,256,673.03
30/09/2023	Border to Coast Multi-Asset Credit Fund	BDHDCE1	REPUBLIC OF POLAND 2.50% 25/07/2027		91.11	6,463,000	1,105,287.82
30/09/2023	Border to Coast Multi-Asset Credit Fund	BDRYRW6	PETROLEOS MEXICANO 3.75% 16/11/2025		86.67	1,800,000	1,559,997.00
30/09/2023	Border to Coast Multi-Asset Credit Fund	BDT6RH5	SUGARHOUSE HSP GA 5.875% 15/05/2025		96.59	1,930,000	1,527,387.52
30/09/2023	Border to Coast Multi-Asset Credit Fund	BDT6YY1	PHOENIX LEAD PHOENIX LEAD 4.85% PERP'REGS'		77.00	1,220,000	769,659.73
30/09/2023	Border to Coast Multi-Asset Credit Fund	BDTKD24	AMERIGAS PARTNERS 5.50% 20/05/2025		97.06	1,773,000	1,409,936.89
30/09/2023	Border to Coast Multi-Asset Credit Fund	BDTMS47	SPRINGLEAF FIN. 7.125% 15/03/2026		98.04	331,000	265,872.94
30/09/2023	Border to Coast Multi-Asset Credit Fund	BDV0K98	ECOPETROL SA 7.375% 18/09/2043		82.41	1,000,000	675,216.36
30/09/2023	Border to Coast Multi-Asset Credit Fund	BDVLNF8	MALAYSIA GOV. BD. 3.885% 15/08/2029		99.78	3,035,000	528,424.22
30/09/2023	Border to Coast Multi-Asset Credit Fund	BDZ79F4	STANDARD INDS. NJ 4.75% 15/1/2028		90.32	4,872,000	3,605,447.33
30/09/2023	Border to Coast Multi-Asset Credit Fund	BDZCRY4	INDONESIA TSY. BD. 9.00% 15-03-2029		111.08	26,967,000,000	1,588,018.70
30/09/2023	Border to Coast Multi-Asset Credit Fund	BF04YK4	OMAN GOV. INTL. B 5.375% 08/03/2027		97.60	4,000,000	3,198,639.67
30/09/2023	Border to Coast Multi-Asset Credit Fund	BF16186	MALAYSIA GOV. BD. 4.642% 7/11/2033		105.46	3,085,000	567,697.28
30/09/2023	Border to Coast Multi-Asset Credit Fund	BF19226	ACWA POWER MGT. & 5.95% 15/12/2039		96.26	798,168	629,463.52
30/09/2023	Border to Coast Multi-Asset Credit Fund	BF1GN80	TORO EUROPEAN CLO 5 DAC 'SX A' FRN 15/10/203030 EUR100000'A'REGS		98.67	7,674,869	6,568,973.88
30/09/2023	Border to Coast Multi-Asset Credit Fund	BF1T8Q2	CZECH REPUBLIC GOV 0.25% 10/02/2027		86.05	40,110,000	1,229,262.30
30/09/2023	Border to Coast Multi-Asset Credit Fund	BF243X8	REPUBLIC OF AZERBA 3.50% 01/09/2032		81.63	1,000,000	668,827.93
30/09/2023	Border to Coast Multi-Asset Credit Fund	BF28TP4	ONEMAIN FIN. 6.875% 15/03/2025		99.30	4,180,000	3,400,791.15
30/09/2023	Border to Coast Multi-Asset Credit Fund	BF2F610	ESKOM HLDGS. SOC 6.35% 10/08/2028		91.28	10,000,000	7,478,373.83
30/09/2023	Border to Coast Multi-Asset Credit Fund	BF2FTH7	DOMINICAN REPUBLIC 6.50% 15/02/2048		81.20	1,000,000	665,237.18
30/09/2023	Border to Coast Multi-Asset Credit Fund	BF2KJZ0	CCO HLDGS. CCO HLD 5.00% 01/02/2028		90.92	760,000	566,152.28
30/09/2023	Border to Coast Multi-Asset Credit Fund	BF2RB55	REPUBLIC OF NIGERI 6.50% 28/11/2027		83.67	3,000,000	2,056,580.87
30/09/2023	Border to Coast Multi-Asset Credit Fund	BF2WX32	DOMINICAN REPUBLIC 6.00% 19/07/2028		95.34	5,000,000	3,905,652.39
30/09/2023	Border to Coast Multi-Asset Credit Fund	BF47PX9	INDONESIA TSY. BD. 7.50% 15/05/2038		104.97	5,050,000,000	281,027.29
30/09/2023	Border to Coast Multi-Asset Credit Fund	BF4KY73	MEXICHEM SAB DE 4.00% 04/10/2027		91.93	315,000	237,249.50
30/09/2023	Border to Coast Multi-Asset Credit Fund	BF4LY56	BRAZIL NOTAS DO T 10.00% 01/01/2029		975.38	20,965,200	33,473,034.48
30/09/2023	Border to Coast Multi-Asset Credit Fund	BF4Y9X8	INDONESIA TSY. BD. 8.25% 15/05/2029		107.69	38,283,000,000	2,185,428.25
30/09/2023	Border to Coast Multi-Asset Credit Fund	BF53JC3	CERRO DEL AGUILA 4.125% 16/8/2027		91.66	600,000	450,576.44
30/09/2023	Border to Coast Multi-Asset Credit Fund	BF55HG9	G CITY EUR. STP 11/09/2025		89.06	3,200,000	2,472,064.32
30/09/2023	Border to Coast Multi-Asset Credit Fund	BF5MKP0	TEVA PHARM. FIN. N 6.75% 01/03/2028		98.28	1,945,000	1,566,169.06
30/09/2023	Border to Coast Multi-Asset Credit Fund	BF5Q245	C&W SNR. FINC. DE 6.875% 15/09/2027		88.05	850,000	613,157.64
30/09/2023	Border to Coast Multi-Asset Credit Fund	BF5Q245	C&W SENIOR FINANC 6.875% 15/9/2027		88.05	1,470,000	1,060,402.04
30/09/2023	Border to Coast Multi-Asset Credit Fund	BF7PK57	AMERICAN AIRLINES 3.35% 15/10/2029		89.24	364,694	266,652.31
30/09/2023	Border to Coast Multi-Asset Credit Fund	BF8F0J0	PERU GOV. BD. 6.15% 12/08/2032		93.14	10,269,000	2,066,547.53
30/09/2023	Border to Coast Multi-Asset Credit Fund	BF92HZ5	TELECOM ITALIA SP 2.375% 12/10/2027		87.25	1,725,000	1,305,569.00
30/09/2023	Border to Coast Multi-Asset Credit Fund	BF85LX8	BAHRAIN GOV. INTL. 6.75% 20/09/2029		98.53	4,000,000	3,228,898.16
30/09/2023	Border to Coast Multi-Asset Credit Fund	BF85M46	VIKING CRUISES 5.875% 15/09/2027		91.37	1,425,000	1,066,785.57
30/09/2023	Border to Coast Multi-Asset Credit Fund	BF85ML3	MEXICO CITY AIRPOR 5.50% 31/07/2047		76.14	885,000	552,111.83
30/09/2023	Border to Coast Multi-Asset Credit Fund	BF85ML3	MEXICO CITY AIRPOR 5.50% 31/07/20477 USD200000'REGS		76.14	500,000	311,927.59
30/09/2023	Border to Coast Multi-Asset Credit Fund	BFD9P70	PAKISTAN GOV. INT 6.875% 05/12/2027		51.46	1,500,000	632,450.48
30/09/2023	Border to Coast Multi-Asset Credit Fund	BFDTGL1	REPUBLIC OF SOUTH 8.50% 31/01/2037		73.25	34,839,812	1,109,840.96
30/09/2023	Border to Coast Multi-Asset Credit Fund	BFZJ30	SYNGENTA FIN. 4.892% 24-APR-25		97.57	3,512,000	2,807,528.20
30/09/2023	Border to Coast Multi-Asset Credit Fund	BFM4532	HUNGARY GOVERNMENT 3.00% 27/10/2038		61.48	121,210,000	166,467.13
30/09/2023	Border to Coast Multi-Asset Credit Fund	BFM6WP9	KAZMUNAYGAS NATL. 5.375% 24/04/2030		91.15	7,510,000	5,608,374.90
30/09/2023	Border to Coast Multi-Asset Credit Fund	BFMG657	MAF GBL. SECS. MAF GBL. SECS. F2V 31/12/2049		96.74	770,000	610,315.87
30/09/2023	Border to Coast Multi-Asset Credit Fund	BFML0V6	MALAYSIA GOV. BD. 4.893% 08/06/2038		108.10	3,987,000	752,086.77
30/09/2023	Border to Coast Multi-Asset Credit Fund	BFMNP18	INRETAIL SHOPPING 5.75% 03/04/2028USD10000'REGS		93.66	315,000	241,705.98
30/09/2023	Border to Coast Multi-Asset Credit Fund	BFNX8P1	OCF EURO CLO 2017-2 DAC '2A A' FRN 15/01/2032FLTGT RT 15/01/2032		98.95	415,456	356,605.04
30/09/2023	Border to Coast Multi-Asset Credit Fund	BFWJ979	TURKEY GOVERNMENT 5.125% 17/02/2028		89.44	3,000,000	2,198,230.11
30/09/2023	Border to Coast Multi-Asset Credit Fund	BFWJF52	PUMA INTL. FINC. 5.00% 24/01/2026		91.40	1,080,000	808,745.66
30/09/2023	Border to Coast Multi-Asset Credit Fund	BFWV7B9	ARAMARK SERVS. 5.00% 01/02/2028		92.59	3,925,000	2,977,614.62
30/09/2023	Border to Coast Multi-Asset Credit Fund	BFWX766	CNAC FINBRIDGE 5.125% 14/3/2028		96.20	2,000,000	1,576,307.36
30/09/2023	Border to Coast Multi-Asset Credit Fund	BFX3Q46	BANCA MONTE DEI PASC F2V 18/01/2028		89.53	4,900,000	3,805,525.33
30/09/2023	Border to Coast Multi-Asset Credit Fund	BFXXB41	EQT MIDSTREAM PART 6.50% 15/07/2048		88.05	1,697,000	1,224,184.17
30/09/2023	Border to Coast Multi-Asset Credit Fund	BFXZH72	CZECH REPUBLIC GOV 2.75% 23/07/2029		90.10	83,150,000	2,668,120.36
30/09/2023	Border to Coast Multi-Asset Credit Fund	BFY97K6	GOLD FIELDS OROGE 5.125% 15-MAY-24		99.08	540,000	438,361.78
30/09/2023	Border to Coast Multi-Asset Credit Fund	BFYN3F5	CZECH REPUBLIC GOV 2.00% 13/10/2033		78.67	37,550,000	1,052,150.30

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BFYY529	QATAR GOV. INTL. B 4.50% 23/04/20288		98.39	4,000,000	3,224,283.85
30/09/2023	Border to Coast Multi-Asset Credit Fund	BFZ91T2	PRESTIGE BRANDS 5.125% 15/01/2028		93.21	2,212,000	1,689,159.15
30/09/2023	Border to Coast Multi-Asset Credit Fund	BFZF2D2	MALAYSIA GOV. BD. 4.921% 6/7/2048	106.46	1,703,000	316,357.54	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BFZN9F6	CVC CORDATUS LOAN VI DAC '6X AR' FRN 15/04/2032		98.66	1,139,951	975,555.60
30/09/2023	Border to Coast Multi-Asset Credit Fund	BFZYRT9	FIRST QUANTUM MIN 6.875% 01/03/2026		97.19	280,000	222,952.93
30/09/2023	Border to Coast Multi-Asset Credit Fund	BFZYW83	PERU GOV. BD. 5.94% 12/02/2029		97.14	6,691,000	1,404,361.64
30/09/2023	Border to Coast Multi-Asset Credit Fund	BFZYW83	PERU GOV. BD. 5.94% 12/2/2029		97.14	3,700,000	776,586.17
30/09/2023	Border to Coast Multi-Asset Credit Fund	BG018X3	CROWN AMERICAS LLC 4.75% 01/02/2026		96.15	782,000	616,021.81
30/09/2023	Border to Coast Multi-Asset Credit Fund	BG0D323	ACCUNIA EUROPEAN CLO III DAC '3X A' FRN 20/01/20311		98.74	9,864,870	8,448,915.72
30/09/2023	Border to Coast Multi-Asset Credit Fund	BG0GWM5	VOYA EURO CLO I DAC '1X A' FRN 15/10/2030		98.80	4,970,355	4,259,724.35
30/09/2023	Border to Coast Multi-Asset Credit Fund	BG0P738	CVC CORDATUS LOAN FUND X D '10X A1' FRN 27/01/2031EUR10000'A-1'REGS		98.64	688,388	589,012.15
30/09/2023	Border to Coast Multi-Asset Credit Fund	BG38154	BOSPHORUS CLO IV DAC '4X A' FRN 15/12/2030		98.62	560,555	479,532.66
30/09/2023	Border to Coast Multi-Asset Credit Fund	BG87FX2	UBER TECHS. 8.00% 01/11/2026	101.28	1,550,000	1,286,136.05	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BG9YW91	PETROLEOS MEXICANO 6.35% 12/02/2048		57.15	2,800,000	1,311,117.23
30/09/2023	Border to Coast Multi-Asset Credit Fund	BGQ15S2	LONG BEACH MORTGAGE LOAN TR '8 2A2' FRN 25/9/2036		27.84	1,400,568	319,408.62
30/09/2023	Border to Coast Multi-Asset Credit Fund	BGV7K78	COLOMBIA GOV. INTL 4.50% 15/03/2029		87.13	1,500,000	1,070,807.84
30/09/2023	Border to Coast Multi-Asset Credit Fund	BGV7K78	REPUBLIC OF COLOMB 4.50% 15/03/2029		87.13	10,000,000	7,138,718.95
30/09/2023	Border to Coast Multi-Asset Credit Fund	BGW4KT0	THAILAND GOV. BD. 3.30% 17/06/2038		97.84	63,494,000	1,397,848.97
30/09/2023	Border to Coast Multi-Asset Credit Fund	BGWLKF7	LANDWIRTSCHAFTLIC 8.375% 15/04/2039	113.81	11,899,000,000	717,897.51	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BGYBNP6	CONNECTICUT AVENUE SECS. 'R07 1M2' FRN 25/04/2031	100.08	12,627	10,353.00	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BH05683	LOGICOR FINC. SARL 2.25% 13/05/2025		94.97	1,000,000	823,841.13
30/09/2023	Border to Coast Multi-Asset Credit Fund	BH3JG26	QATAR GOV. INTL. 4.817% 14/03/2049		87.00	4,000,000	2,851,288.10
30/09/2023	Border to Coast Multi-Asset Credit Fund	BH6XNR9	REPUBLIC OF SOUTH 8.00% 31/01/2030		87.33	97,797,168	3,714,215.16
30/09/2023	Border to Coast Multi-Asset Credit Fund	BHKDDN1	MONG DUONG FIN HL 5.125% 07/05/2029		90.85	1,240,000	922,987.87
30/09/2023	Border to Coast Multi-Asset Credit Fund	BHL14C0	CONNECTICUT AVENUE SECS. 'R03 1M2' FRN 25/09/2031	100.00	1,915	1,568.74	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BHN6649	SAUDI GOV. INTL. 4.375% 16/04/2029		95.49	4,500,000	3,520,451.94
30/09/2023	Border to Coast Multi-Asset Credit Fund	BHND6H3	SHARJAH SUKUK PRO 3.854% 03/04/2026		95.62	2,761,000	2,163,019.53
30/09/2023	Border to Coast Multi-Asset Credit Fund	BHPGGV4	COLOMBIAN TES 7.25% 18/10/2034		72.83	10,254,900,000	1,512,296.44
30/09/2023	Border to Coast Multi-Asset Credit Fund	BHRT343	PERUVIAN GOV. INTL 5.94% 12/02/2029		97.14	5,890,000	1,236,241.23
30/09/2023	Border to Coast Multi-Asset Credit Fund	BHS7PX9	INTL. AIRPORT FIN 12.00% 15/03/2033		94.72	418,616	324,857.22
30/09/2023	Border to Coast Multi-Asset Credit Fund	BHS7PX9	INTL. AIRPORT FIN 12.00% 15-MAR-33		94.72	43,305	33,605.92
30/09/2023	Border to Coast Multi-Asset Credit Fund	BHSRXQ8	SALLUS EURP. LOAN CONDUIT NO '33X A' FRN 23-JAN-29		96.74	1,400,000	1,354,395.00
30/09/2023	Border to Coast Multi-Asset Credit Fund	BHT6461	MDGH GMTN 2.875% 07/11/2029		87.56	5,000,000	3,586,919.51
30/09/2023	Border to Coast Multi-Asset Credit Fund	BHT6472	MDGH GMTN 3.70% 07/11/2049		71.14	3,000,000	1,748,666.43
30/09/2023	Border to Coast Multi-Asset Credit Fund	BHWTW30	CATALENT PHARMA SO 5.00% 15/07/2027		91.85	368,000	276,930.51
30/09/2023	Border to Coast Multi-Asset Credit Fund	BHWTW85	HERC HLDGS. 5.50% 15/07/2027		94.66	3,701,000	2,870,300.73
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJOLR26	TOWD POINT MTG. FNDG. 'A13A A1' FRN 20/07/2045	100.00	13,608,398	13,608,942.65	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJOM309	PANTHER BF AGGREG 4.375% 15/05/2026		96.35	2,920,000	2,440,418.35
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJ1DHP4	GHANA GOV. INTL. 8.125% 26/3/2032		44.31	3,500,000	1,270,744.63
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJ4GVF8	US. TSY. INFL. 0.625% IL 15/01/2024	129.78	69,540,000	73,940,098.01	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJ4XDZ3	NORTHERN TST. GBL. STG. CLASS E DISTRIBUTING		1.00	3,442,000	3,442,000.00
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJ55295	KB HOME 6.875% 15/06/2027	100.11	630,000	516,734.20	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJ55522	CSC HLDGS. 6.50% 01/02/2029		82.96	3,370,000	2,290,542.42
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJ5CSV0	PERU GOV. BD. 5.40% 12/08/2034		85.44	5,594,000	1,032,727.85
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJ686D5	ALTRIA GRP. 3.125% 15/06/2031		85.24	2,600,000	1,922,468.36
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJ6R944	BRAZILIAN GOV. INT 4.50% 30/05/2029		93.49	2,000,000	1,532,008.58
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJ9NFN0	OCCIDENTAL PETROLE 3.20% 15/08/2026		91.94	2,300,000	1,732,477.42
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJ9NGK4	SCRIPPS ESCROW 5.875% 15/07/2027		74.09	6,044,000	3,668,738.13
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJ9RYZ7	CREDIT ACCEPTANCE 5.125% 31/12/2024		97.50	1,537,000	1,227,792.59
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJBL4C4	INDONESIA TSY. BD. 6.50% 15/06/2025	100.34	18,390,000,000	978,168.99	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJDQNP3	GOLD FIELDS OROGE 6.125% 15/05/2029		97.20	700,000	557,444.57
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJDRSJ5	ALLEGHENY TECHS. 5.875% 01/12/2027		94.89	1,759,000	1,367,532.13
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJGSOW2	GREENKO SOLAR MAUR 5.95% 29/07/2026		93.50	1,341,000	1,027,270.40
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJH5419	HUNGARY GOV. BD. 3.00% 21/08/2030		77.41	697,650,000	1,206,411.37
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJH8G78	AROUNDTOWN 5.375% 21/03/2029		78.86	1,900,000	1,227,664.34
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJH8TG8	SUNAC CHINA HLDGS. 7.95% 11/10/2023		15.50	1,200,000	152,390.30
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJHC614	REPUBLIC OF POLAND 2.75% 25/10/2029		86.82	16,756,000	2,730,582.49
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJJDPE3	SPRINGLEAF FIN. 6.125% 15/03/2024		99.78	1,233,000	1,007,955.97
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJJQH22	TRANSDIGM 6.25% 15/03/2026		98.35	4,906,000	3,952,999.09
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJJRM19	ABU DHABI NATL. E 4.375% 24/01/202924/01/2029		95.76	245,000	192,210.22
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJLBK37	BAHRAIN GOV. INTL 5.625% 30/09/2031		90.07	4,000,000	2,951,619.91
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJLD4R5	HSBC HLDGS. F2F 22/05/2030		88.00	1,000,000	720,958.99
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJLPZ01	COSTA RICA GOV. I 6.125% 19/02/2031		96.81	1,500,000	1,189,727.13
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJLTNJ8	PAVILLION POINT OF SALE 2021- '1 B' FRN 30/12/203112/2031 GBP100000'B'B'REGS		99.45	4,100,000	4,077,425.40

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJLTKN9	PAVILLION POINT OF SALE 2021- '1 C' FRN 30/12/20312031		99.11	2,640,000	2,616,556.80
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJMJ8H0	PMT CREDIT RISK TRANSFER TST '2R A' FRN 31/12/2049		99.98	4,169,246	3,415,135.14
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJNMDV8	BANK RAKYAT INDONESIA 3.95% 28/03/2024		98.97	200,000	162,173.60
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJN4R44	US. TSY. INFL. I 0.50% IL 15/04/2024		119.10	280,000	273,217.36
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJNPGH3	IMOLA MERGER 4.75% 15/5/2029		87.74	5,260,000	3,781,123.22
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJNPR4	REC 3.50% 12/12/2024		96.99	490,000	389,356.36
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJQ1YF2	MILLICOM INTL. CEL 6.25% 25/3/2029		85.00	805,500	560,949.41
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJQNYW5	CHINA SCE GRP. HL 7.375% 9/4/2024		8.34	200,000	13,657.78
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJR6WNO	CLEAN HARBORS 4.875% 15/07/2027		94.34	1,881,000	1,453,946.53
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJRFC82	EIRCOM FIN. DAC 3.50% 15/05/2026		94.24	1,375,000	1,124,078.24
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJSF9F7	BANCA MONTE DEI P 3.625% 24/09/2024		97.50	6,260,000	5,294,237.40
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJT3DV4	NORTHERN TST. GBL. US DOLLAR 'E' INC		1.00	96,471,000	79,038,950.76
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJTM1C8	CONNECTICUT AVENUE SECS. 'R07 1M2' FRN 25/10/2039		100.16	16,625	13,642.61
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJV2FB3	KAISA GRP. HLDGS 10.875% 23/07/2023		5.88	1,190,000	57,279.50
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJV2X64	DOMINICAN REPUBLIC 4.50% 30/01/2030		84.99	5,000,000	3,481,807.28
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJVB6D9	PRESIDIO HLDGS. 8.25% 01/02/2028		95.69	1,760,000	1,379,891.35
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJVB6F1	PRESIDIO HOLDINGS 4.875% 01/02/2027		92.63	4,930,000	3,741,305.19
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJVBH14	MSCI 4.00% 15/11/2029		87.96	880,000	634,177.74
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJVGBQ2	QATAR GOV. INTL. B 4.00% 14/03/2029		95.37	4,000,000	3,125,587.37
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJV6HR1	INVERSIONES CMPC S 3.85% 13/1/2030		86.97	480,000	342,014.45
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJVN7W1	AMERICAN NEWS 8.50% PIK 01/09/2026		112.88	188,692	174,500.09
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJVN8G2	PANAMA GOV. INTL. 3.87% 23/7/2060		58.15	1,000,000	476,412.49
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJVNYL9	TOWD POINT MTG. FNDG. 201 'GR4A A1' FRN 20/10/2051		100.13	854,814	855,959.82
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJVQNT9	BANCO DE CREDITO D 2.70% 11/1/2025		95.64	560,000	438,820.61
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJX75H2	TAYLOR MORRISON CO 5.75% 15/01/2028		93.27	1,775,000	1,356,325.00
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJXD9Q7	TENCENT HLDGS. 3.975% 11/04/2029		90.81	290,000	215,755.99
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJXP6K6	PROMIGAS GASES DEL 3.75% 16/10/2029		82.40	215,000	145,152.80
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJYCNK5	B&G FOODS 5.25% 15/09/2027		83.85	2,040,000	1,401,468.14
30/09/2023	Border to Coast Multi-Asset Credit Fund	BJYQBC5	ADVANCED DRAINAGE 5.00% 30/09/2027		93.53	1,937,000	1,484,238.36
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKOL4K0	STAPLES 7.50% 15/04/2026		82.39	1,838,000	1,240,713.06
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKOMNZ1	SAUDI ARABIAN OI 2.875% 16/04/2024		98.27	870,000	700,438.50
30/09/2023	Border to Coast Multi-Asset Credit Fund	BK0YL64	TRIVIUM PACKAGING 8.50% 15/08/2027		91.51	1,875,000	1,405,700.36
30/09/2023	Border to Coast Multi-Asset Credit Fund	BK1N4B6	IHS NETHERLANDS HO 8.00% 18/09/2027		84.15	930,000	641,212.67
30/09/2023	Border to Coast Multi-Asset Credit Fund	BK21088	ZHENRO PROPS. GRP. 9.15% 06/05/2023		0.75	2,010,000	12,350.99
30/09/2023	Border to Coast Multi-Asset Credit Fund	BK50YV3	KB HOME 4.80% 15/11/2029		88.11	1,510,000	1,090,025.55
30/09/2023	Border to Coast Multi-Asset Credit Fund	BK598Z2	TRIVIUM PACKAGING 3.75% 15/08/2026		92.74	4,698,000	3,779,357.10
30/09/2023	Border to Coast Multi-Asset Credit Fund	BK5FMB4	SHINHAN FINL. GRP. F2V 05/02/2030		95.83	305,000	239,457.55
30/09/2023	Border to Coast Multi-Asset Credit Fund	BK5HHR1	INDONESIA TSY. BD. 7.00% 15/09/2030		101.29	54,276,000,000	2,914,289.09
30/09/2023	Border to Coast Multi-Asset Credit Fund	BK5HL57	ARDAGH PACKAGING 2.125% 15/08/2026		89.14	2,366,000	1,829,511.85
30/09/2023	Border to Coast Multi-Asset Credit Fund	BK5SMR9	BANCO MERCANTIL DEL NORTE SA/GRAND		96.93	1,710,000	1,357,958.44
30/09/2023	Border to Coast Multi-Asset Credit Fund	BK5ZB84	FORD MOTOR CREDIT 4.542% 01/08/2026		93.96	6,529,000	5,026,092.81
30/09/2023	Border to Coast Multi-Asset Credit Fund	BK60HF7	TST. F/1401 6.39% 15-JAN-50		76.62	900,000	564,979.18
30/09/2023	Border to Coast Multi-Asset Credit Fund	BK60MT6	ANTERO MIDSTREAM P 5.75% 15/01/2028		94.43	2,609,000	2,018,589.46
30/09/2023	Border to Coast Multi-Asset Credit Fund	BK60N15	TRUST FIBRAUNO 4.869% 15/01/2030		84.78	500,000	347,296.80
30/09/2023	Border to Coast Multi-Asset Credit Fund	BK62T46	IQVIA 5.00% 15-MAY-27		94.36	3,716,000	2,872,901.74
30/09/2023	Border to Coast Multi-Asset Credit Fund	BK6S137	TOWD POINT MORTGAGE FUNDI 'GR4X A1' FRN 20/10/2051		100.13	854,814	855,959.81
30/09/2023	Border to Coast Multi-Asset Credit Fund	BK6WV39	ABQ FINANCE LTD 3.125% 24/09/2024		96.86	730,000	579,324.07
30/09/2023	Border to Coast Multi-Asset Credit Fund	BK6XYR7	CPI PROP. GRP. 1.625% 23/04/2027		75.24	2,300,000	1,501,146.60
30/09/2023	Border to Coast Multi-Asset Credit Fund	BK6YK94	INTERCORP PERU 3.875% 15/08/2029		82.98	1,010,000	686,668.37
30/09/2023	Border to Coast Multi-Asset Credit Fund	BK74DQ1	MALAYSIA GOV. BD. 3.828% 5/7/2034		97.77	3,877,000	661,404.17
30/09/2023	Border to Coast Multi-Asset Credit Fund	BK7K1Y3	AMERICA MOVIL SAB 3.625% 22/04/2029		90.37	545,000	403,532.39
30/09/2023	Border to Coast Multi-Asset Credit Fund	BK7Z7V7	CROCS 4.25% 15/03/2029		82.84	1,698,000	1,152,404.75
30/09/2023	Border to Coast Multi-Asset Credit Fund	BK80T71	FINANCIERA DE DESA 2.40% 28/9/2027		86.14	1,000,000	705,735.06
30/09/2023	Border to Coast Multi-Asset Credit Fund	BK80W05	CIRSA FINANCE INTE 4.50% 15/03/2027		92.44	3,609,000	2,893,879.32
30/09/2023	Border to Coast Multi-Asset Credit Fund	BK81093	HSBC HLDGS. F2F 09/03/2034		97.81	1,900,000	1,522,610.61
30/09/2023	Border to Coast Multi-Asset Credit Fund	BK8KJQ0	BIOCEANICO SOV. CE 0.00% 05-JUN-34		70.09	6,554,631	3,763,922.01
30/09/2023	Border to Coast Multi-Asset Credit Fund	BK91D71	LOGICOR FINC. SAR 1.625% 15/07/2027		85.97	600,000	447,427.80
30/09/2023	Border to Coast Multi-Asset Credit Fund	BK99HJ5	NORDEA KREDIT REAL 1.00% 01-OCT-50		70.41	1	0.08
30/09/2023	Border to Coast Multi-Asset Credit Fund	BK9CXB8	NYKREDIT REALKREDI 1.00% 01/10/2050		70.54	1	0.11
30/09/2023	Border to Coast Multi-Asset Credit Fund	BK9PVM4	POWER FIN. 4.50% 18-JUN-29		91.88	1,530,000	1,151,763.46
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKBLD50	CONNECTICUT AVENUE SECS. 'R01 1B1' FRN 25/1/2040		99.19	5,000,000	4,063,442.55
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKDKOZ1	LOXAM SAS 3.25% 14/01/2025		98.41	5,923,000	5,056,095.40
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKDLVL7	GRUPO AVAL 4.375% 04/02/2030		76.23	1,055,000	658,907.54
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKDSHH6	NORDEA KREDIT REAL 1.00% 1/10/2050		64.29	0	0.01

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKDSPG1	KENYA GOV. INTL. B 8.00% 22/05/2032		78.00	2,000,000	1,278,063.05
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKDT554	US. TSY. INFL. 0.125% IL 15/10/2024	115.53	8,310,000	7,865,979.53	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKF1PV3	KAISA GRP. HLDGS. 11.50% 30/01/2023	5.88	1,210,000	58,242.18	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKF2KC2	JYSKE REALKREDIT 1.00% 01/10/2050	70.59	1	0.11	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKFH0Y9	CSC HLDGS. 5.75% 15-JAN-30	56.18	5,302,000	2,440,278.13	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKKBHX4	ASHTON WOODS USA 6.625% 15/01/2028	94.46	2,823,000	2,184,749.47	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKLFDC6	INDONESIA TSY. BD. 7.50% 15/06/2035	104.90	8,521,000,000	473,837.04	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKHL203	BBK BSC 5.50% 09/07/2024	98.78	500,000	404,672.04	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKHLH463	JYSKE REALKREDIT 1.00% 1/10/2050	65.00	0	0.02	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKHLH4J6	NYKREDIT REALKREDI 1.00% 1/10/2050	65.73	1	0.11	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKHLHJ02	FREDDIE '20-DNA1 B1' FRN 25/01/2050	100.65	1,120,000	923,611.49	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKLI920	BUILDERS FIRSTSOUR 5.00% 01/03/2030	89.28	2,563,000	1,874,707.66	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKLI975	TURKEY GOV. INTL. 5.25% 13/3/2030	83.43	3,000,000	2,050,669.60	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKLPSC1	NOVELIS 4.75% 30/01/2030	86.68	2,227,000	1,581,533.31	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKLBW89	BANCA MONTE DEI P 2.625% 28/04/2025	93.91	3,700,000	3,014,082.18	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKM3HH2	QIB SUKUK FRN 07/02/2025	101.07	1,630,000	1,349,750.19	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKM8MD8	LAS VEGAS SANDS 3.50% 18/08/2026	91.07	1,900,000	1,417,602.40	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKMF4T9	ZHENRO PROPS. GRP 7.875% 14/04/2024	0.75	2,130,000	13,088.36	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKMFJ38	BANCO SANTANDER CH 2.70% 10/01/2025	95.98	525,000	412,851.96	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKMGG08	COUNTRY GARDEN HL 5.625% 14/01/2030	7.21	1,705,000	100,661.41	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKMG180	KAISA GRP. HLDGS. 10.50% 15/01/2025	5.88	2,200,000	105,894.87	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKMGCB0	RIYAD BANK F2V 25/02/2030	95.71	300,000	235,254.99	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKMGKM7	OFFICE CHERIFIEN 5.125% 23/06/2051	66.56	1,120,000	610,725.93	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKMGKN8	OFFICE CHERIFIEN DES PHO 3.75% 23/06/2031	79.23	640,000	415,459.09	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKMH6C2	BANK LEUMI LE-ISRAEL F2V 29/01/2031	89.52	660,000	484,043.76	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKMKKY1	MATTEL 5.875% 15/12/2027	97.32	721,000	574,860.98	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKML055	AMERICAN BUILDERS 4.00% 15/01/2028	88.75	3,119,000	2,268,035.25	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKMQT20	FAURECIA SE 2.75% 15/02/2027	90.32	5,225,000	4,093,738.25	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKP32N0	YUM BRANDS INC 4.625% 31/01/2032	86.86	1,074,000	764,328.36	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKP3779	ECOPETROL SA 6.875% 29/04/2030	91.40	340,000	254,617.40	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKP5429	CROCS INC 4.125% 15/08/2031	77.48	1,210,000	768,132.58	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKP89B2	MATTEL 3.375% 01/04/2026	92.58	773,000	586,312.50	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKPGK80	TULLOW OIL PLC 10.25% 15 MAY 202 10.2% 15/MAY/2026	87.04	512,000	365,101.21	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKPGX47	REPUBLIC OF SOUTH 5.75% 30/09/2049	66.49	4,700,000	2,560,495.69	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKPHQ63	LAS VEGAS SANDS 3.20% 08/08/2024	96.81	700,000	555,208.66	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKPIKL2	ANTOFAGASTA 5.625% 13/05/2032	95.40	220,000	171,962.43	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKPIPJ5	ORLEN 4.75% 13/7/2030	98.24	480,000	409,062.12	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKPMPK5	INDONESIA TSY. BD. 6.50% 15/2/2031	98.20	4,588,000,000	238,829.61	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKPRI135	PENNYMAC FIN SVCS 4.25% 15/02/2029	81.00	1,493,000	990,834.13	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKPTYX2	CHINA GOV. BD. 2.85% 04/06/2027	101.24	40,260,000	4,583,272.79	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKPWSH3	STAR ENERGY GEOTHE 4.85% 14/10/2038	85.34	450,000	314,652.27	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKPWSH3	STAR ENERGY CO ISS 4.85% 14/10/203838	85.34	550,000	384,574.99	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKQMYX0	JUPITER MORTGAGE NO 1 PLC '1A B' FRN 20/7/2060	100.11	13,500,000	13,514,782.50	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKQN499	JUPIT 1X B '1X B' FRN 20/07/2060	100.11	3,000,000	3,003,285.00	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKRQ5R2	REPUBLIC OF SOUTH 4.85% 30/9/2029	85.94	3,500,000	2,464,308.90	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKRQ8L7	MEDCO BELL PTE LT 6.375% 30/01/2027	94.12	1,080,000	832,803.63	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKRTNR7	BANCO INTERNAC DEL P F2F 19/03/2029	98.84	295,000	238,894.67	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKRWVW1	UTD. MEXICAN STAT 5.625% 19/03/2114	72.80	2,600,000	1,892,826.00	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKRWVW0	HUDSON PACIFIC PRO 3.25% 15/01/2030	68.12	100,000	55,811.17	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKS9J89	KAZMUNAYGAS NATL. 3.50% 14/04/2033	75.01	2,000,000	1,229,158.88	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKSH2X9	BLACK KNIGHT INFO 3.625% 1/9/2028	89.98	775,000	571,352.52	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKSJ558	COLBUN 3.15% 06/03/2030	83.63	665,000	455,656.56	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKTCWB1	NBK TIER 1 FINC. 2 NBK TIER 1 FINC. 2 F2V PERP	92.18	1,000,000	755,198.82	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKTHZ39	Q-PARK HOLDING BV 2.00% 01/03/2027R100000'REGS	86.54	2,296,000	1,723,608.56	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKTLC74	FREDDIE MAC STACR REMIC T 'DNA1 M2' FRN 25/01/2050	100.04	121,479	99,572.31	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKTMHD8	SPRINGLEAF FIN. 5.375% 15/11/2029	83.87	1,054,000	724,255.23	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKV3193	FAIR ISAAC 4.00% 15-06-28	89.51	2,171,000	1,592,161.10	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKV39Y4	DAR AL-ARKAN SUKUK 6.75% 15/02/2025	99.01	1,080,000	876,129.40	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKVBJ59	SAUDI GOV. INTL. B 2.75% 03-02-32	83.15	4,000,000	2,725,082.71	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKVBKY5	SAUDI GOV. INTL. B 2.50% 03/02/20273/02/2027	91.20	3,000,000	2,241,646.60	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKVC510	CONNECTICUT AVENUE SECS. 'R07 1B1' FRN 25/10/2039	101.00	790,000	653,689.65	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKVF3G0	MALAYSIA GOV. INV 4.193% 7/10/2032	101.17	597,000	105,395.87	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKVF4J0	FORD MOTOR CREDIT 4.063% 1/11/2024	96.91	4,802,000	3,812,859.26	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKVFJ39	UNICREDIT F2V 03/06/203200'11	76.54	12,700,000	7,964,144.52	

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKVK2K2	BRASKEM IDESA SAPI 7.45% 15/11/2029		62.42	550,000	281,278.05
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKVKJW3	AFFLELOU SAS 4.25% 19/05/2026		94.94	894,000	736,260.38
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKVKRK7	OCCIDENTAL PETROLE 6.60% 15/03/2046		98.38	1,300,000	1,047,812.37
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKWG209	BANCO DE CREDITO DEL F2V 01/07/2030		91.90	375,000	282,364.33
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKWG6T6	PERFORMANCE FOOD G 5.50% 15/10/2027		94.83	3,810,000	2,960,302.47
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKWGX9D	AXIATA SPV2 2.163% 19/08/2030		81.05	240,000	159,365.82
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKWVHQK0	EXPORT-IMPORT BK I 3.25% 15/01/2030		85.43	1,500,000	1,049,950.22
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKX98B0	BANCA MONTE DEI PASC F2V 22-01-30		95.15	5,050,000	4,168,098.72
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKX9XN7	CLEARWAY ENERGY OP 4.75% 15/3/2028		89.54	1,290,000	946,369.62
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKXN7W6	ALFA SAB DE 6.875% 25/03/2044		90.42	330,000	244,479.41
30/09/2023	Border to Coast Multi-Asset Credit Fund	BKZHNR3	CCO HLDGS. CCO HLD 4.50% 15/08/2030		82.21	5,179,000	3,488,385.78
30/09/2023	Border to Coast Multi-Asset Credit Fund	BLONTT7	CLEAN HARBORS 6.375% 01/02/2031		97.36	280,000	223,350.97
30/09/2023	Border to Coast Multi-Asset Credit Fund	BLONW76	TRANSOCEAN 8.75% 15/02/2030		102.34	3,144,500	2,636,556.94
30/09/2023	Border to Coast Multi-Asset Credit Fund	BL1LX87	MSCI 3.625% 01/09/2030		83.93	2,090,000	1,437,239.73
30/09/2023	Border to Coast Multi-Asset Credit Fund	BL38M45	PROSUS NV 3.68% 21/01/2030S'		80.65	600,000	396,452.39
30/09/2023	Border to Coast Multi-Asset Credit Fund	BL396H9	CPI PROP. GRP. 2.75% 22/01/2028		71.10	600,000	426,579.00
30/09/2023	Border to Coast Multi-Asset Credit Fund	BL3BPV2	CORP NACIONAL DEL 3.15% 14/01/2030/2030 USD200000'REGS'		84.68	3,500,000	2,428,223.82
30/09/2023	Border to Coast Multi-Asset Credit Fund	BL3GKD4	CSN ISLANDS XI COR 6.75% 28/01/2028		92.63	975,000	739,953.88
30/09/2023	Border to Coast Multi-Asset Credit Fund	BL4P8L4	BUCKEY PARTNERS 4.50% 01/03/2028		87.86	1,458,000	1,049,494.22
30/09/2023	Border to Coast Multi-Asset Credit Fund	BL4P8R0	BUCKEY PARTNERS 4.125% 1/3/2025		95.11	2,713,000	2,114,034.27
30/09/2023	Border to Coast Multi-Asset Credit Fund	BL53JRO	ROMANIAN GOVERNMENT 1.75% 13/07/2030		75.90	1,800,000	1,185,123.34
30/09/2023	Border to Coast Multi-Asset Credit Fund	BL53TW5	PROSUS NV 3.061% 13/07/2031		74.29	350,000	213,042.76
30/09/2023	Border to Coast Multi-Asset Credit Fund	BL55TY3	RATHLIN RESIDENTIAL 2021-1 D '1A A' FRN 27/09/20752075		97.05	9,908,094	8,341,395.13
30/09/2023	Border to Coast Multi-Asset Credit Fund	BL5F4L5	ALTICE FRANCE HLDG 8.00% 15/05/2027		57.86	1,580,000	793,055.10
30/09/2023	Border to Coast Multi-Asset Credit Fund	BL5GTZ7	DBS GRP. HLDGS. DBS GRP. HLDGS. F2V PERP		95.00	690,000	537,065.53
30/09/2023	Border to Coast Multi-Asset Credit Fund	BL5H2N9	CATALENT PHARMA S 2.375% 1/3/2028		84.00	3,346,000	2,438,052.47
30/09/2023	Border to Coast Multi-Asset Credit Fund	BL61Y34	PERU GOV. BD. 5.35% 12/08/2040		80.22	12,030,000	2,085,183.82
30/09/2023	Border to Coast Multi-Asset Credit Fund	BL63V84	JYSKE REALKREDIT 1.00% 01/10/2053		69.46	2	0.13
30/09/2023	Border to Coast Multi-Asset Credit Fund	BL63VD9	NORDEA KREDIT REAL 1.00% 1/10/2053		69.83	1	0.09
30/09/2023	Border to Coast Multi-Asset Credit Fund	BL66VP0	ENERGY TRANSFER LP 7.37% 01/FEB/2031		101.96	3,895,000	3,253,747.18
30/09/2023	Border to Coast Multi-Asset Credit Fund	BL69K85	CREDIT SUISSE AG/N 7.50% 15/02/20280 7.5% 15/02/2028		104.66	7,650,000	6,559,457.46
30/09/2023	Border to Coast Multi-Asset Credit Fund	BL6BZF3	QATAR GOV. INTL. B 3.75% 16/04/2030		93.46	4,000,000	3,062,913.99
30/09/2023	Border to Coast Multi-Asset Credit Fund	BL6C9H6	KAISA GRP. HLDGS. 11.70% 11/11/2025		5.88	800,000	38,507.23
30/09/2023	Border to Coast Multi-Asset Credit Fund	BL6CKB7	THAILAND GOV. BD. 1.585% 17/12/2035		82.95	84,197,000	1,571,541.97
30/09/2023	Border to Coast Multi-Asset Credit Fund	BL6CM66	GTCR W-2 MERGER SU 7.50% 15/1/2031'144A'		100.27	800,000	657,195.47
30/09/2023	Border to Coast Multi-Asset Credit Fund	BL6FQ07	PARAGUAY GOV. INTL 4.95% 28/4/2031		92.78	2,500,000	1,900,462.53
30/09/2023	Border to Coast Multi-Asset Credit Fund	BL6FQ29	ENTEGRIS INC 4.375% 15/04/2028		89.12	3,800,000	2,774,696.05
30/09/2023	Border to Coast Multi-Asset Credit Fund	BL6H6N6	CIFI HLDGS. GRP. 5.95% 20/10/2025		7.75	1,010,000	64,130.92
30/09/2023	Border to Coast Multi-Asset Credit Fund	BL6K5D8	NORDEA KREDIT REAL 1.50% 01/10/2053		73.91	1	0.10
30/09/2023	Border to Coast Multi-Asset Credit Fund	BL6LVP5	GO DADDY OPCO/FINC 3.50% 01/03/20299		84.23	4,658,000	3,214,605.14
30/09/2023	Border to Coast Multi-Asset Credit Fund	BL6M0X9	LAST MILE LOGISTICS PAN EURO '1A D' FRN 17/08/203300000 'DV'D'144A		92.56	1,325,506	1,064,192.23
30/09/2023	Border to Coast Multi-Asset Credit Fund	BL6Z588	ZIGGO BD. 5.125% 28/2/2030		74.71	1,375,000	841,655.61
30/09/2023	Border to Coast Multi-Asset Credit Fund	BL988H4	ARENA LUXEMBOURG 1.875% 01/02/2028		83.08	5,549,000	3,998,776.05
30/09/2023	Border to Coast Multi-Asset Credit Fund	BL9Z8T7	VIRGIN MEDIA SECU 4.125% 15/8/2030		79.08	2,268,000	1,793,545.74
30/09/2023	Border to Coast Multi-Asset Credit Fund	BLB3DW7	STATE GRID O/SEA 1.625% 5/8/2030		79.63	1,000,000	652,385.66
30/09/2023	Border to Coast Multi-Asset Credit Fund	BLBM1S6	YUM BRANDS 5.375% 01/04/2032		91.55	3,488,000	2,616,264.11
30/09/2023	Border to Coast Multi-Asset Credit Fund	BLCCWD7	KOOKMIN BANK 2.50% 04/11/2030		79.13	200,000	129,664.39
30/09/2023	Border to Coast Multi-Asset Credit Fund	BLCW936	ILIAD HOLDING SAS 5.625% 15/10/2028		93.31	2,300,000	1,861,697.90
30/09/2023	Border to Coast Multi-Asset Credit Fund	BLCXV00	ENLINK MIDSTREAM 5.625% 15/01/2028		94.65	4,518,000	3,503,574.60
30/09/2023	Border to Coast Multi-Asset Credit Fund	BLCY1V4	ADMIRAL GROUP 8.5% 06 JAN 2034 8.5% 06/JAN/2034		101.79	1,765,000	1,796,631.72
30/09/2023	Border to Coast Multi-Asset Credit Fund	BLCY4P9	MINSUR 4.50% 28/10/2031		84.08	1,380,000	950,613.97
30/09/2023	Border to Coast Multi-Asset Credit Fund	BLD2Y8	NEMAK SAB DE CV TNEMAK 3 5/8 06/ 3.62% 28/JUN/2031		75.22	560,000	345,099.49
30/09/2023	Border to Coast Multi-Asset Credit Fund	BLD3LK9	KYOBO LIFE INS. F2V 15/06/2052		98.05	470,000	377,545.83
30/09/2023	Border to Coast Multi-Asset Credit Fund	BLD3LK9	KYOBO LIFE INSURANCE F2V 15/06/2052		98.05	500,000	401,644.49
30/09/2023	Border to Coast Multi-Asset Credit Fund	BLD7383	BLOCK 3.50% 1/6/2031		78.67	2,160,000	1,392,237.96
30/09/2023	Border to Coast Multi-Asset Credit Fund	BLD7CR5	TOWD POINT MTG. FNDG. 201 'A13X A1' FRN 20/07/2045		100.00	1,994,148	1,994,227.77
30/09/2023	Border to Coast Multi-Asset Credit Fund	BLDB813	ILIAD HOLDING SAS 5.125% 15/10/2026		95.38	2,325,000	1,923,655.10
30/09/2023	Border to Coast Multi-Asset Credit Fund	BLDBLX6	ROYAL CARIBBEAN CR 5.50% 31/08/2026		94.48	4,217,000	3,264,163.97
30/09/2023	Border to Coast Multi-Asset Credit Fund	BLDCJ46	MAF GLOBAL SECURITIES LTD F2V PERP		100.73	295,000	243,447.79
30/09/2023	Border to Coast Multi-Asset Credit Fund	BLDDFD0	REPUBLIC OF ARMENI 3.60% 02/02/2031		75.60	1,500,000	929,089.26
30/09/2023	Border to Coast Multi-Asset Credit Fund	BLDRK48	KAISA GROUP HOLDI 11.65% 01/06/2026		6.00	900,000	44,242.35
30/09/2023	Border to Coast Multi-Asset Credit Fund	BLF7819	FIRST ABU DHABI BANK F2V PERP		94.43	1,465,000	1,133,377.33
30/09/2023	Border to Coast Multi-Asset Credit Fund	BLFB2W0	NATWEST GRP. F2V 28/11/2031		85.32	1,975,000	1,685,032.48
30/09/2023	Border to Coast Multi-Asset Credit Fund	BLFBXK5	COLT MERGER SUB 8.125% 1/7/2027		100.55	1,875,000	1,544,683.10

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BLFBXP0	COLT MERGER SUB 6.25% 1/7/2025		98.72	3,676,000	2,973,184.44
30/09/2023	Border to Coast Multi-Asset Credit Fund	BLFBXR2	COLT MERGER SUB 5.75% 1/7/2025		99.66	1,323,000	1,080,221.84
30/09/2023	Border to Coast Multi-Asset Credit Fund	BLFFD07	PERUSAHAAN PERSERO 4.00% 30/06/2050		64.83	2,000,000	1,062,225.95
30/09/2023	Border to Coast Multi-Asset Credit Fund	BLFFNB8	ECOPETROL 6.875% 29/04/2030		91.40	200,000	149,774.94
30/09/2023	Border to Coast Multi-Asset Credit Fund	BLFGN11	SIRIUS XM RADIO 4.125% 01/07/2030		80.18	1,550,000	1,018,183.10
30/09/2023	Border to Coast Multi-Asset Credit Fund	BLFGYK7	UTD. RENTALS NORT 3.875% 15/2/2031		83.31	1,185,000	808,854.10
30/09/2023	Border to Coast Multi-Asset Credit Fund	BLFH820	EMIRATES NBD BANK 5.625% 21/10/2027		101.26	845,000	701,022.82
30/09/2023	Border to Coast Multi-Asset Credit Fund	BLGSHG9	SANTANDER UK GROUP H F2F 11/01/2028		87.09	2,000,000	1,427,143.21
30/09/2023	Border to Coast Multi-Asset Credit Fund	BLGY1Q5	PIMCO IRL. PLC-PIMCO LOAN I 'Z' ACC		11.07	20,309,243	224,823,317.80
30/09/2023	Border to Coast Multi-Asset Credit Fund	BLGYSC0	JBS USA LUX JBS U 5.125% 1/2/2028		95.26	111,000	86,628.52
30/09/2023	Border to Coast Multi-Asset Credit Fund	BLH1TJ4	ARAB REPUBLIC OF 5.875% 16/02/2031		55.40	2,000,000	907,751.34
30/09/2023	Border to Coast Multi-Asset Credit Fund	BLH43D5	SRS DIST. 6.00% 01/12/2029		84.11	1,500,000	1,033,691.69
30/09/2023	Border to Coast Multi-Asset Credit Fund	BLKQJX0	ROMANIA GOV. BD. 4.75% 11/10/2034		83.13	5,935,000	860,418.77
30/09/2023	Border to Coast Multi-Asset Credit Fund	BLN8DY2	CZECH REPUBLIC 0.05% 29/11/2029		75.56	13,040,000	350,904.33
30/09/2023	Border to Coast Multi-Asset Credit Fund	BLN9LB8	DT MIDSTREAM INC 4.37% 15/06/2031		84.20	550,000	379,432.11
30/09/2023	Border to Coast Multi-Asset Credit Fund	BLN9LF2	DT MIDSTREAM INC 4.12% 15/06/2029		86.59	4,566,000	3,239,170.17
30/09/2023	Border to Coast Multi-Asset Credit Fund	BLNPNT8	ROMANIA GOV. BD. 4.15% 24/10/20300000		86.17	12,665,000	1,903,324.42
30/09/2023	Border to Coast Multi-Asset Credit Fund	BLPK4C1	CHEPLAPHARM ARZNE 4.375% 15/1/2028		91.46	9,354,000	7,420,726.82
30/09/2023	Border to Coast Multi-Asset Credit Fund	BLPMRV7	CREDIT ACCEPTANCE 6.625% 15/03/2026		96.51	2,975,000	2,352,357.43
30/09/2023	Border to Coast Multi-Asset Credit Fund	BLPNGZ7	JBS USA LUX JBS US 2.50% 15/1/2027		88.42	255,000	184,726.91
30/09/2023	Border to Coast Multi-Asset Credit Fund	BLR4XQ8	MALAYSIA GOV. INV 3.465% 15/10/2030		97.20	5,983,000	1,014,726.44
30/09/2023	Border to Coast Multi-Asset Credit Fund	BLT1S54	MEXICAN BONOS 7.75% 23/11/2034		85.30	134,044,800	5,390,715.03
30/09/2023	Border to Coast Multi-Asset Credit Fund	BLT1XS9	OCF 6.875% 25/04/2044		84.34	310,000	214,219.11
30/09/2023	Border to Coast Multi-Asset Credit Fund	BLWX1V1	WOORI BANK 4.75% 30/04/2024		99.05	480,000	389,517.48
30/09/2023	Border to Coast Multi-Asset Credit Fund	BM63374	ANGLO AMERICAN CA 5.625% 01/04/203030 USD200000		96.65	235,000	186,078.71
30/09/2023	Border to Coast Multi-Asset Credit Fund	BM6R097	ISRAEL GOV. INTL. 4.50% 3/4/2120		72.27	3,090,000	1,829,680.85
30/09/2023	Border to Coast Multi-Asset Credit Fund	BM6X824	PIPER SANDLER COS 5.20% 15/10/2023		100.14	400,000	328,194.64
30/09/2023	Border to Coast Multi-Asset Credit Fund	BM8C3K2	CONSTELLUM SE 3.75% 15/04/2029		83.89	3,228,000	2,218,611.03
30/09/2023	Border to Coast Multi-Asset Credit Fund	BM8DDJ4	PRIME HEALTHCARE S 7.25% 01/11/2025		92.62	11,711,000	8,886,897.63
30/09/2023	Border to Coast Multi-Asset Credit Fund	BM8M272	REPUBLIC OF COLOM 4.125% 15/05/2051		56.08	2,000,000	918,849.93
30/09/2023	Border to Coast Multi-Asset Credit Fund	BM8MS85	GALAXY PIPELINE AS 2.94% 30/09/2040		77.31	2,194,154	1,389,717.04
30/09/2023	Border to Coast Multi-Asset Credit Fund	BM8NFG5	PANAMA GOV. INTL. 6.853% 28/3/2054000		93.16	3,600,000	2,747,649.85
30/09/2023	Border to Coast Multi-Asset Credit Fund	BM8TGL5	NISSAN MOTOR 4.345% 17/09/2027		91.33	10,440,000	7,811,560.74
30/09/2023	Border to Coast Multi-Asset Credit Fund	BM90HX6	YUZHOU GRP. HLDGS. 6.35% 13/01/2027		6.00	400,000	19,663.26
30/09/2023	Border to Coast Multi-Asset Credit Fund	BM93CD0	ENN ENERGY HLDGS. 2.625% 17/09/2030		80.34	290,000	190,895.23
30/09/2023	Border to Coast Multi-Asset Credit Fund	BM93CD0	ENN ENERGY HLDGS. 2.625% 17/9/2030		80.34	200,000	131,651.88
30/09/2023	Border to Coast Multi-Asset Credit Fund	BM948F7	PERUSAHAAN PERSERO 3.00% 30/06/2030		82.09	2,000,000	1,345,085.67
30/09/2023	Border to Coast Multi-Asset Credit Fund	BM974T2	ROMANIA GOV. BD. 4.15% 26/1/2028		91.25	4,460,000	709,760.73
30/09/2023	Border to Coast Multi-Asset Credit Fund	BM9C1K7	VMED O2 UK FINANC 3.25% 31/01/2031		82.20	4,469,000	3,186,525.19
30/09/2023	Border to Coast Multi-Asset Credit Fund	BM9C475	NISSAN MOTOR 4.81% 17/09/2030		86.30	2,000,000	1,414,083.62
30/09/2023	Border to Coast Multi-Asset Credit Fund	BM9CG57	MEXICAN UDIBONOS 2.75% IL 27/11/2031		665.01	24,600,000	7,712,469.38
30/09/2023	Border to Coast Multi-Asset Credit Fund	BM9CHT8	THAILAND GOV. BD. 2.00% 17/12/2031LOAN64/6/'		92.15	37,618,000	779,968.55
30/09/2023	Border to Coast Multi-Asset Credit Fund	BM9DFR5	GTC AURORA LUXEM 2.25% 23/06/2026		66.70	650,000	376,088.49
30/09/2023	Border to Coast Multi-Asset Credit Fund	BM9GGQ0	REPUBLIC OF POLAND 1.25% 25/10/2030		75.58	7,959,000	1,129,088.61
30/09/2023	Border to Coast Multi-Asset Credit Fund	BM9GVZ4	PETRON PETRON F2V PERP		92.26	500,000	377,938.25
30/09/2023	Border to Coast Multi-Asset Credit Fund	BM9HMG5	OPEN TEXT/OPEN TE 3.875% 01/12/2029029		82.31	2,465,000	1,662,354.61
30/09/2023	Border to Coast Multi-Asset Credit Fund	BM9HZJ9	CZECH REPUBLIC GOV 5.00% 30/9/2030		101.63	54,480,000	1,971,961.09
30/09/2023	Border to Coast Multi-Asset Credit Fund	BM9HZK0	CZECH REPUBLIC GOV 5.50% 12/12/2028		103.79	30,060,000	1,111,148.55
30/09/2023	Border to Coast Multi-Asset Credit Fund	BM9PSB6	MSCI 3.875% 15/02/2031		84.85	580,000	403,217.83
30/09/2023	Border to Coast Multi-Asset Credit Fund	BM9QGVS	TRANSDIGM 5.50% 15/11/2027		93.73	2,585,000	1,985,200.08
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMB0734	REPUBLIC OF SOUTH 5.875% 20/04/2032		85.31	9,760,000	6,821,724.02
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMB3JM6	TORO EUROPEAN CLO 7 DAC '7X ARE' FRN 15/02/2034034		97.98	1,000,000	849,898.89
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMB3N24	VTR FINANCE BV 6.375% 15/07/2028		37.82	1,610,000	498,922.02
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMBJVV0	SIRIUS XM RADIO IN 4.00% 15/07/2028		85.46	2,171,000	1,520,070.01
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMBKZG3	AMERICA MOVIL SAB 2.875% 07/05/2030		83.82	580,000	398,287.70
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMBQ862	ABSA GROUP LTD ABSA GROUP LTD F2V PERP		91.58	1,005,000	754,101.94
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMBQKG6	VTR COMUNICACIONE 5.125% 15/01/2028		56.39	735,000	339,593.21
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMBSMK0	SUZANO AUSTRIA G 3.125% 15/01/2032		76.90	760,000	478,803.00
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMBT2N6	DOLYA HOLDCO 17 D 4.875% 15/07/2028		83.49	3,731,000	3,115,056.67
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMBT2V4	BRAZILIAN GOV. IN 3.875% 12/06/2030		87.31	5,000,000	3,576,672.00
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMBV4C5	PETRONAS CAP. 2.48% 28/1/2032		79.57	2,000,000	1,303,886.20
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMBVML0	PERM. TSB GRP. HLDGS F2V 19/8/2031		89.32	1,800,000	1,394,661.36
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMB24T4	BANCO DE CREDITO SOC F2V 27/11/2031		86.03	3,700,000	2,761,149.85
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMC02T4	MONGOLIA INTL BOND 3.50% 07/07/2027		84.21	1,000,000	689,966.75



Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMC04Z4	EQM MIDSTREAM PART 4.50% 15/01/2029		89.10	2,135,000	1,558,630.85
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMC6K10	UBISOFT ENTERTAIN 0.878% 24/11/2027		80.28	1,100,000	765,996.98
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMC6L39	FEL ENERGY VI SARL 5.75% 01/12/2040		83.35	3,381,677	2,309,392.62
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMC7G60	RIVIAN HLDGS. LLC/RI FRN 15/10/2026026		100.75	5,700,000	4,705,050.58
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMC8L46	FREDDIE MAC STACR REMIC T 'DNA1 B1' FRN 25/01/2051		98.26	3,010,000	2,423,271.12
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMCD1P2	DEV. BANK OF THE 2.375% 11/03/203103/2031 USD1000 'REGS'		78.90	1,005,000	649,672.39
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMCD7M1	POLAND GOV. BD. 0.25% 25/10/2026		86.67	1,118,000	181,869.03
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMCDT47	CASTOR SPA FRN 15/02/2029		95.26	3,785,000	3,127,471.17
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMCKLZ3	NORDEA KREDIT REAL 0.50% 01/10/2043043 DKK0.01		74.38	1	0.10
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMCKM50	NYKREDIT REALKREDI 0.50% 01/10/2043.01'01E/E'REGS		74.77	1	0.10
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMCM9J9	FIRST QUANTUM MIN 6.875% 15/10/2027		96.07	280,000	220,390.80
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMCN431	ROMANIA GOV. BD. 6.70% 25/02/2032		98.58	1,390,000	238,953.26
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMCNGG8	TEVA PHARM. FIN. 4.375% 9/5/2030		85.68	1,320,000	981,020.39
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMCRW33	ROMANIAN GOV. INTL 2.00% 14/04/20330		69.00	3,000,000	1,795,713.81
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMCVTM9	CROMWELL EREIT L 2.125% 19/11/2025		88.30	3,700,000	2,834,007.45
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMCXZ61	MAJORDRIVE HOLDI 6.375% 01/06/202929		82.41	2,345,000	1,583,282.39
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMD0301	DUFY ONE BV 3.375% 15/04/2028		89.67	3,768,000	2,930,898.19
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMD0B96	KOREA(REPUBLIC OF) 4.25% SNR BDS 4.25% 10/DEC/2032		101.70	5,912,030,000	3,650,489.15
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMD2452	POLAND GOV. BD. 1.75% 25/04/2032DS0432'		73.04	12,969,000	1,778,010.45
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMD2JQ5	PETRONAS CAP. 4.55% 21/04/2050		81.58	2,000,000	1,336,718.08
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMD2JR6	PETRONAS CAP. 3.50% 21/4/2030		88.72	3,000,000	2,180,713.83
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMD2QQ4	ASBURY AUTOMOTIVE 4.75% 01/03/2030		85.65	452,000	317,187.84
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMD50V6	EQM MIDSTREAM PART 4.75% 15/01/20312031		86.19	675,000	476,652.60
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMD7LH5	NATIONSTAR MORTGAG 5.50% 15/8/2028		88.32	1,005,000	727,210.23
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMD81M3	COMISION FEDERAL 3.348% 09/02/2031/02/2031 USD 'REGS'		78.39	450,000	288,995.84
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMD81M3	COMISION FED. DE 3.348% 09/02/2031		78.39	1,500,000	963,319.44
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMD81M3	COMISION FED. DE 3.348% 09/02/203148% 09/02/2031		78.39	1,500,000	963,319.44
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMD8L89	JYSKE REALKREDIT 0.50% 01/10/204301 '111.E'		74.51	1	0.09
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMD9BV5	ASHTON WOODS USA/ 4.625% 01/08/2029		84.50	1,016,000	703,366.48
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMD9BZ9	BUILDERS FIRSTSOUR 4.25% 01/02/2032		82.12	2,020,000	1,359,138.06
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMD9C89	MALAYSIA GOV. BD. 2.632% 15/04/2031		91.27	48,269,000	7,687,456.37
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMD9D08	SERV. INTERNATION 3.375% 15/8/2030		80.74	3,650,000	2,414,343.73
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMDCG20	CELLNEX TELECOM 1.75% 10/23/2030		81.44	2,900,000	2,048,586.90
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMDGCK2	ANTOFAGASTA 2.375% 10/14/20305'		77.88	200,000	127,618.64
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMDH2L6	CPI PROP. GRP. 1.50% 27/01/2031		56.28	1,300,000	634,628.88
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMDHK12	PROVINCIA DE BUENOS STP 01/09/2037		33.13	1,557,797	422,840.80
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMDHPV7	SERBIA INTL. BD. 3.125% 15/05/2027/05/2027		90.57	2,750,000	2,160,388.57
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMDLVJ9	CGI 2.30% 14/09/2031		75.12	1,500,000	923,176.03
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMDQJ12	VIKING CRUISES LTD SR NT 144A 9. 9.12% 15/JUL/2031		100.15	2,190,000	1,796,928.44
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMDSLI0	INDONESIA ASAHAN A 5.45% 15/5/2030		93.53	2,800,000	2,145,576.80
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMDTZQ8	METALSA DE 3.75% 04/05/2031		74.11	720,000	437,158.38
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMDV1M2	SQUARE INC 0.125% 01/03/2025		93.30	905,000	691,790.52
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMDW0T5	NPC UKRENERGO 6.875% 9/11/2028		28.25	600,000	138,871.81
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMDX065	KOREA TSY. BD. 3.25% 10/06/2033		93.64	3,686,310,000	2,095,883.69
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMDYSL9	LEVIATHAN BD. 6.75% 30/6/2030		92.33	1,445,000	1,093,142.31
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMDZF00	XEROX HLDGS. 5.00% 15/8/2025		95.09	3,707,000	2,887,978.55
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMF0417	US. TSY. INFL. 0.125% IL 15/04/2025		112.93	3,175,000	2,937,588.05
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMF1012	LEVIATHAN BD. 6.50% 30/06/2027		95.13	840,000	654,663.82
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMF1186	LEVIATHAN BD. 6.125% 30/6/2025		97.65	810,000	648,026.49
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMF4PS3	FRONTIER COMMS. 5.00% 01/05/2028		85.51	2,966,000	2,077,858.18
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMF7010	MILLICOM INTL. CEL 4.50% 27/04/2031		71.50	800,000	468,671.69
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMF7010	MILLICOM INTL. CEL 4.50% 27/04/2031/2031 USD200000 'REGS'		71.50	73,000	42,766.29
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMF7Z29	TITAN HOLDINGS II 5.125% 15/07/2029		81.83	3,508,000	2,489,908.71
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMFBJH1	MGIC INV. 5.25% 15/8/2028		93.23	2,566,000	1,959,908.96
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMFCLK1	M/I HOMES 3.95% 15/2/2030		81.67	5,144,000	3,441,920.33
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMFDCC7	SAUDI GOV. INTL. B 2.25% 02/02/2033		76.79	5,600,000	3,523,189.07
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMFDHC8	TEVA PHARM. FIN. 6.15% 01/02/2036		88.80	1,920,000	1,396,952.27
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMFG2Q6	MEGLOBAL CANADA U 5.875% 18/05/2030000'2'		99.31	200,000	162,734.00
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMFG2R7	MEGLOBAL CANADA UL 5.00% 18/05/2025		97.66	550,000	440,076.11
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMFGVX6	CHS/COMMUNITY HEAL 4.75% 15/02/2031		70.91	2,558,000	1,486,114.98
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMFPP31	NEWDAY FUNDING MASTER ISSUE '2A A1' FRN 7/15/2029		99.80	1,300,000	1,297,409.10
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMFQ8R9	DP WORLD SALAAM DP 6.00% PERP		98.74	1,540,000	1,245,822.10
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMFSQ04	ENN ENERGY HLDGS. 4.625% 17/05/2027		96.59	665,000	526,231.33
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMFV4N2	UTD. AIRLINES 202 5.875% 15/10/2027		99.26	2,936,183	2,387,916.94

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMFXTX3	ARGENTINE REPUBLIC G STP 9/7/2041		22.04	3,000,000	573,601.24
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMFXV04	ARGENTINE REPUBLIC 0.125% 9/7/2030		26.26	1,940,000	441,974.40
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMFZ401	ORYX FNDG. 5.80% 03/02/2031		95.42	715,000	558,965.87
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMFZ7B3	ENDURANCE ACQUISIT 6.00% 15/2/2029		75.27	4,188,000	2,582,774.39
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMFZYX4	M/I HOMES 4.95% 1/2/2028		90.25	1,110,000	820,729.68
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMG40N2	FOXCONN FAR EAST 2.50% 28/10/2030		80.42	790,000	520,521.91
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMG4R86	GOLDSTORY SASU 5.375% 01/03/2026		97.45	3,680,000	3,110,897.91
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMG6S56	SPECIALTY BLDG. P. 6.375% 30/9/2026		93.63	4,922,000	3,775,809.08
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMG9316	PERUVIAN GOV. INTL 2.78% 01/12/2060		53.51	3,000,000	1,315,260.22
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMGC2W9	JBS USA LUX JBS U 3.625% 15/1/2032		79.71	310,000	202,443.00
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMGC459	CATALENT PHARMA SO 3.50% 01/04/2030		82.46	396,000	267,547.77
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMGJ9V8	FMG RES. AUGUST 2 4.375% 01/04/2031		82.41	400,000	270,070.16
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMGK4Y9	II-VI 5.00% 15/12/2029		86.84	1,819,000	1,294,201.51
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMGL4X1	NEXI 1.75% 24/04/2027		87.00	1,400,000	1,056,537.98
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMGMBT9	AES PANAMA GENERA 4.375% 31/5/2030		85.07	574,808	400,607.09
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMGMBT9	AES PANAMA GENERA 4.375% 31/05/2030 USD200000		85.07	802,748	559,468.53
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMGPSR5	VZ VENDOR FINC. I 2.875% 15/01/2029		77.44	2,485,000	1,669,208.14
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMGR2C4	ECUADOR GOV. INTL. B STP 31/7/2030		51.31	5,345,000	2,247,134.93
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMGR2G8	ECUADOR GOVERNMENT I STP 31/07/2035		37.43	7,962,400	2,441,885.24
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMGR2K2	ECUADOR GOV. INTL. B STP 31/7/2040		33.12	2,883,000	782,379.50
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMGR2N5	ECUADOR GOV. INTL. 0.00% 31/7/2030		30.06	2,100,000	517,135.87
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMGRLC7	BANGKOK BANK PCL/HON F2V PERPP USD200000 'REGS'		93.96	535,000	411,863.25
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMGSCJ4	BOELS TOPHOLDING 6.25% 15/02/2029		100.00	1,345,000	1,166,702.45
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMGYYS5	PERUVIAN GOV. INT 1.862% 01/12/2032		72.38	1,500,000	889,562.58
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMGYYS5	PERUVIAN GOV. INT 1.862% 1/12/2032		72.38	1,500,000	889,562.58
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMH17V9	WINDSTREAM ESCROW 7.75% 15/8/2028		79.62	20,569,000	13,417,246.39
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMH24M2	MALAYSIA GOV. BD. 3.582% 15/07/2032		96.76	14,539,000	2,454,788.98
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMH2BK9	HUNGARY GOV. BD. 4.75% 24/11/2032		83.03	752,400,000	1,395,558.75
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMH3748	UTD. GRP. 5.25% 01/02/2030		82.76	910,000	653,296.29
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMH4406	SOUTHWESTERN ENERGY CO 4.75% 01 4.75% 01/FEB/2032		85.94	4,283,000	3,015,586.50
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMHQ999	CONNECTICUT AVENUE SECURI 'R01 1B1' FRN 25/10/2041.35% 25/10/2041		100.32	6,740,000	5,539,693.61
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMH5R44	INDONESIA TSY. BD. 7.75% 15/04/2031		105.44	10,228,000,000	571,720.61
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMH6ZF4	VICI PROPERTIES / 3.875% 15/02/2029		86.52	16,516,000	11,707,250.70
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMH9W63	ATRIUM FINANCE IS 2.625% 05/09/2027		75.01	3,300,000	2,147,318.20
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMHFP39	ROMANIAN GOV. INT 6.625% 27/9/2029		103.00	2,900,000	2,591,005.95
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMHJH79	ACRISURE ACRISURE 4.25% 15/02/2029		84.15	1,469,000	1,012,733.60
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMHL2W5	FRONTIER COMMS. 5.875% 15/10/2027		91.04	2,955,000	2,204,158.40
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMHL9H9	HUDSON PACIFIC PRO 5.95% 15/2/202802/2028 USD1000		83.56	200,000	136,922.81
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMHLC81	GAP INC 3.875% 01 OCT 2031 3.87% 01/OCT/2031		70.38	2,365,000	1,363,697.57
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMHLI57	LBM ACQUISITION 6.25% 15/01/2029		82.10	4,659,000	3,133,883.87
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMHR201	RELIANCE STEEL & 3.875% 15/08/2031		79.99	1,189,000	779,237.34
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMHT111	SOCIEDAD QUIMICA Y 3.50% 10/09/2051		61.53	400,000	201,656.28
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMHWV98	EGYPT GOV. INTL. 7.625% 29/05/2032		57.89	5,500,000	2,608,717.97
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMHYR18	CARNIVAL CORP 5.75% 01/03/2027		90.61	2,661,000	1,975,423.49
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMJ0GP1	NOVELIS CORP 3.25% 15/11/2026		89.43	1,172,000	858,762.17
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMJ1B29	CEMEX SAB DE CEMEX SAB DE F2V PERP'REGS'		93.71	1,005,000	771,584.84
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMQ5254	HTA GRP. MAURITIUS 7.00% 18/12/2025		96.58	995,000	787,346.52
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMQ5VT8	HIKMA FIN. USA 3.25% 09/07/2025		94.89	705,000	548,104.17
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMQ60N8	CPI PROP. GRP. 2.75% 12/5/2026		83.82	2,200,000	1,599,609.09
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMQ7ZT2	SAUDI GOVERNMENT I 3.25% 17/11/205151		61.65	3,000,000	1,515,324.92
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMQ83Q8	ONEMAIN FIN. 4.00% 15/09/2030		75.16	1,983,000	1,221,074.93
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMQ9T41	BANK OF EAST ASIA LT F2V 29/05/2030		92.05	250,000	188,549.20
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMQXLW5	ECOPETROL SA 5.875% 28/05/2045		65.99	1,035,000	559,551.03
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMT6SK8	US. TSY. NOTE/BON 0.375% 30/9/2027		84.43	1,480,000	1,023,720.00
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMT7KV6	AROUNDTOWN SA 0.00% 16/07/2026		80.76	300,000	210,163.36
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMT9BN1	CATALENT PHARMA S 3.125% 15/02/2029/02/2029		82.11	799,000	537,517.37
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMTC611	PACIFIC GAS & ELEC 4.55% 1/7/2030		88.45	600,000	434,799.67
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMTC709	PACIFIC GAS & ELEC 3.45% 01/07/2025		94.92	3,265,000	2,539,055.94
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMTCWK4	CROATIA GOV. INTL. 1.50% 17/06/2031		83.85	1,500,000	1,090,992.57
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMTMKD3	PEACH PROP. FIN. 4.375% 15/11/2025		81.21	1,900,000	1,338,487.46
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMTPM55	MIDDLEBY 1.00% 01/09/2025		112.45	864,000	796,008.29
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMTPQ67	CANADIAN IMPERIAL 4.65% 20/09/2032		93.69	1,000,000	767,609.72
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMTPQW3	DNO ASA 7.875% 09/09/2026		91.25	1,365,000	1,020,468.45
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMTFX81	MKT. BIDCO FINCO 4.75% 04/11/2027		86.49	3,200,000	2,400,829.03

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMTR890	CANARY WHARF GRP. 3.375% 4/23/2028		65.36	2,320,000	1,516,306.46
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMTVQX2	ABQ FINANCE 1.875% 08/09/2025		92.15	580,000	437,896.99
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMTWJ12	BANCO BILBAO VIZCAYA F2V 14/9/2026		98.98	400,000	324,362.59
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMTYH86	AMERIGAS PARTNERS 9.375% 1/6/2028		101.49	3,480,000	2,893,527.58
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMTY289	CARVANA CO 14.00% PIK 01/06/2031		78.39	1,400,000	899,151.94
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMTY290	CARVANA CO 13.00% PIK 01/06/2030		78.13	300,000	192,038.82
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMV1F25	CCO HOLDINGS LLC / 4.75% 01/02/2032		80.11	875,000	574,311.23
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMV3123	CANARY WHARF GRP. 2.625% 23/04/2025		83.88	835,000	700,380.15
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMV3BQ4	BARINGS GBL. INV. PLC-GLOBAL LOAN STGY. 1 'A' ACC		105.52	2,902,308	306,251,535.62
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMV3BV9	NORTH MACEDONIA 1.625% 10/03/2028		81.51	1,500,000	1,060,544.24
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMV7VT9	DUN & BRADSTREET C 5.00% 15/12/202929		86.34	5,679,000	4,017,093.60
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMV9T27	GENWORTH MORTGAGE 6.50% 15/8/2025		98.59	3,197,000	2,582,494.49
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMVCCD5	DOMINICAN REPUBLIC 5.30% 21/01/2041		73.65	3,000,000	1,810,196.74
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMVFHP1	RANGE RESOURCES CO 4.75% 15/02/2030		88.87	1,595,000	1,161,375.00
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMVH519	MALAYSIA GOV. INV 3.447% 15/07/2036000 '21/0001'		92.93	2,017,000	327,076.57
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMVVMC1	BELLUS ACQUISITION 3.25% 16/2/2026		87.16	2,817,000	2,455,381.71
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMVNJ48	COUNTRY GARDEN HL 3.125% 22/10/2025		6.85	4,900,000	274,878.51
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMVQJG9	BDO UNIBANK 2.125% 13/01/2026		92.52	445,000	337,323.86
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMVVY70	AVANTOR FNDG. 4.625% 15/07/2028		91.28	4,800,000	3,589,483.26
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMVXJ59	CGG SA 7.75% 01/04/2027		89.93	6,300,000	4,914,661.29
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMVZMH8	CCO HLDGS LLC/CAP 4.25% 15/01/2034		73.73	1,132,000	683,835.36
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMW0KC3	METROPOLITAN BANK 2.125% 15/01/2026		92.51	220,000	166,739.51
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMW3NT0	PERTAMINA PERSERO 6.45% 30/5/2044		95.83	2,000,000	1,570,298.97
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMW3XW3	DOMINICAN REPUBLI 13.00% 30/1/2026		104.90	31,690,000	479,485.28
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMW4P42	MOZART DEBT MERGE 3.875% 01/04/202901/04/2029		84.63	7,419,000	5,144,232.21
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMW55V2	GUATEMALA GOV. BD 5.375% 24/04/2032		91.68	3,500,000	2,629,050.28
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMW5D63	PETSMART PETSMART 4.75% 15/02/2028		87.67	1,025,000	736,200.52
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMW7N92	ARDAGH PACKAGING F 5.25% 15/8/2027		83.58	1,155,000	790,931.97
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMWGBM8	CASTELLUM AB F2V PERP		73.41	2,870,000	1,827,673.48
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMWGSCT	OI EURP. GRP. 6.25% 15/5/2028		101.94	935,000	826,763.48
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMWJLL2	MEXICO GOVERNMENT 6.338% 4/5/2053/2053 USD1000		91.26	1,000,000	747,668.58
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMWT6D3	ALTICE FINANCING S 5.75% 15/08/2029		82.08	1,825,000	1,227,295.83
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMWT6D3	ALTICE FINC. 5.75% 15/8/2029		82.08	3,100,000	2,084,721.68
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMX3K21	BRASKEM NETHERLANDS F2V 23/01/2081		98.54	570,000	460,192.20
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMX5FG6	INDIAN RAILWAY FIN 3.57% 21/01/2032.0% 21/01/2032		83.34	1,020,000	696,425.40
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMX5H71	EIG PEARL HLDGS. 4.387% 30/11/2046		72.79	945,000	563,554.58
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMX5H82	REGS EIG PEARL HOLDINGS SARL 3.54% 31/AUG/2036		81.25	1,315,000	875,337.10
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMX6L83	STRATTON MORTGAGE FNDG. 2020- '1' C' FRN 12/3/2052		99.39	6,102,000	6,064,924.25
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMX71K8	ANGLOGOLD ASHANTI 3.375% 01/11/2028		84.19	200,000	137,948.58
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMX7HQ6	IMPERIAL BRANDS FI 5.25% 15/2/2031		97.19	1,700,000	1,433,208.00
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMX7YG5	FANNIE MAE CONNECTICUT AV 'R02 2M2' FRN 25/11/2041		98.53	9,260,000	7,475,365.82
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMXC7R2	NBK TIER 1 FNC NBK TIER 1 FNC F2V PERP		86.93	1,040,000	740,736.75
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMXC5Y6	BONOS DE LA TESORE 6.00% 1/4/2033		101.95	1,225,000,000	1,145,352.25
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMXGY21	KOREA GAS 4.875% 5/7/2028		97.87	475,000	380,886.97
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMXJSV4	ALTICE FRANCE SA 5.50% 15/10/2029		72.06	2,475,000	1,461,183.86
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMXLZK1	NEXA RESOURCES SA 6.50% 18/01/2028		95.07	270,000	210,317.03
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMXP9N1	CHINA GOV. BD. 3.19% 15/4/205353 CNY100000		103.94	5,000,000	584,391.31
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMXQXJ8	REALKREDIT DANMARK 1.50% 01/10/2053		73.46	2	0.14
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMXTOQ3	ORBIA ADVANCE SAB 1.875% 11/05/202611/05/26 USD1000'REGS		89.25	260,000	190,121.09
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMXTTB1	VENTURE GLOBAL CALCASIEU PASS LL 3.87% 15/AUG/2029		84.26	4,300,000	2,968,351.51
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMXWTN2	LAMAR MEDIA 3.75% 15/02/2028		88.84	3,993,000	2,906,310.39
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMXXL95	SRS DIST. 4.625% 01/07/2028		86.52	4,392,000	3,113,419.38
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMXYFP2	OMAN GOV. INTL. BD 6.25% 25/01/2031		98.98	4,000,000	3,243,848.79
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMY28Y5	GLOBALWORTH REAL E 2.95% 29/7/2026		77.03	800,000	534,533.97
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMY3GR7	ENERGEAN ISRAEL FINANCE LTD 8.5% 8.5% 30/SEP/2033		99.93	300,000	245,606.47
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMYBGS2	CHINA SCE GRP. HLD 5.95% 29/09/2024USD1000'REGS'		8.00	1,650,000	108,147.96
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMYBGT3	BANK NEGARA INDONE 3.75% 30/03/2026		92.97	545,000	415,144.02
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMYC6M9	MARB BONDCO 3.95% 29/01/2031		74.25	695,000	422,787.33
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMYCBH9	VERISURE HLDG. 3.25% 15/02/2027		90.13	3,714,000	2,903,521.21
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMYNXY9	FORD MOTOR CREDIT 5.125% 16/06/2025		96.89	2,864,000	2,273,561.17
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMYTHB6	CLEARWAY ENERGY OP 3.75% 15/01/2032		77.85	1,181,000	753,278.71
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMYYTL6	PETROLEOS MEXICANO 7.69% 23/01/2050SD10000		64.33	3,920,000	2,066,100.76
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMYYTX8	US. TSY. NOTE/BOND 0.50% 31/10/2027027 USD1000 'R-2027'		84.61	1,800,000	1,247,801.21
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMYX9J0	UTD. RENTALS NORTH 3.75% 15/01/2032		80.82	415,000	274,812.32

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMYYXR6	EQM MIDSTREAM PART 6.00% 01/07/2025		98.54	2,116,000	1,708,331.22
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMYYX17	CONSTELLUM SE 5.625% 15/06/2028		94.21	1,853,000	1,430,336.56
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMYYX00	FORD MOTOR CREDIT 4.95% 28/05/2027		93.98	900,000	692,962.95
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMZ2XM7	US TREASURY N/B 0.75% 31/01/2028		84.80	7,440,000	5,169,364.75
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMZ5JN9	NEWDAY FUNDING MASTER ISSUE '1A A1' FRN 3/15/2029		99.98	1,300,000	1,299,779.00
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMZ6C77	KAISA GRP. HLDGS. 11.25% 16/4/2025		5.88	2,980,000	143,439.42
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMZ6M11	PARTS EUROPE SA 6.50% 16/07/2025		100.00	5,122,000	4,443,011.12
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMZB959	PETROLEOS MEXICANO 6.95% 28/01/2060		59.30	1,460,000	709,289.00
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMZM2Z3	OWENS & MINOR INC 6.62% 01/APR/2030		88.87	6,165,000	4,488,723.70
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMZMF57	DOMINICAN REPUBLI 13.00% 05/12/2025		104.14	320,700,000	4,817,407.04
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMZQ307	GREENSAIF PIPELIN 6.129% 23/02/203838		97.73	5,754,000	4,607,271.75
30/09/2023	Border to Coast Multi-Asset Credit Fund	BMZQ4R1	GREENSAIF PIPELINE 6.51% 23/02/20422		98.18	3,500,000	2,815,312.02
30/09/2023	Border to Coast Multi-Asset Credit Fund	BN0WZH8	CINEMARK USA INC 5.25% 15/07/2028		88.88	1,946,000	1,417,117.71
30/09/2023	Border to Coast Multi-Asset Credit Fund	BN0YRY5	KAISA GRP. HLDGS. 9.75% 28/9/2023		5.88	2,300,000	110,708.28
30/09/2023	Border to Coast Multi-Asset Credit Fund	BN15X94	OCCIDENTAL PETROL 6.375% 1/9/2028		100.84	327,000	270,163.79
30/09/2023	Border to Coast Multi-Asset Credit Fund	BN2R7D1	CCO HLDGS. CCO HLD 4.25% 1/2/2031		79.70	3,847,000	2,512,072.96
30/09/2023	Border to Coast Multi-Asset Credit Fund	BN2RC70	CHINA GOVERNMENT B 3.72% 12/04/2051		111.96	12,420,000	1,563,738.13
30/09/2023	Border to Coast Multi-Asset Credit Fund	BN2SQ82	OLEODUCTO CENTRAL 4.00% 14/7/2027		89.20	258,000	188,548.05
30/09/2023	Border to Coast Multi-Asset Credit Fund	BN44R07	HSBC HOLDINGS PLC F2F 24/05/2032		77.51	500,000	317,509.44
30/09/2023	Border to Coast Multi-Asset Credit Fund	BN470M9	B&M EURP. VALUE RE 4.00% 15/11/2028		85.50	3,390,000	2,898,450.00
30/09/2023	Border to Coast Multi-Asset Credit Fund	BN4CF30	BANCO MERCANTIL DEL F2V PERP		94.98	715,000	556,417.11
30/09/2023	Border to Coast Multi-Asset Credit Fund	BN4GB45	SOFIMA HLDG. 3.75% 15/01/2028		88.84	2,465,000	1,899,671.27
30/09/2023	Border to Coast Multi-Asset Credit Fund	BN4J962	IMCD 4.875% 18/09/2028		99.08	200,000	171,889.88
30/09/2023	Border to Coast Multi-Asset Credit Fund	BN4JMV8	MARVELL TECH. 5.75% 15/2/2029		99.12	600,000	487,277.41
30/09/2023	Border to Coast Multi-Asset Credit Fund	BN4JMW9	MARVELL TECHNOLOGY INC 5.95% 15 5.95% 15/SEP/2033		98.21	100,000	80,460.80
30/09/2023	Border to Coast Multi-Asset Credit Fund	BN4JPL9	WILLIAMS SCOTSMAN INC SR SECD NT 7.37% 01/OCT/2031		99.52	700,000	570,741.43
30/09/2023	Border to Coast Multi-Asset Credit Fund	BN4QF57	ANGLO AMERICAN CA 3.875% 16/03/202929 USD 'REGS'		89.68	245,000	180,016.07
30/09/2023	Border to Coast Multi-Asset Credit Fund	BN6J197	CLEARWAY ENERGY OP 3.75% 15/2/2031		79.01	4,532,000	2,933,662.13
30/09/2023	Border to Coast Multi-Asset Credit Fund	BN6JYK9	MAGIC MERGERCO INC 5.25% 01/05/2028		79.98	4,997,000	3,274,364.26
30/09/2023	Border to Coast Multi-Asset Credit Fund	BN6K7X6	CZECH REPUBLIC GOV 4.90% 14/4/2034K10000 '151'		101.10	33,550,000	1,207,994.47
30/09/2023	Border to Coast Multi-Asset Credit Fund	BN6KY68	HUNGARY GOVERNMENT 3.125% 21/09/2051		55.54	2,000,000	910,117.49
30/09/2023	Border to Coast Multi-Asset Credit Fund	BN6LXD1	ROMANIAN GOV. INT 6.375% 18/9/2033		98.59	11,770,000	10,065,283.46
30/09/2023	Border to Coast Multi-Asset Credit Fund	BN6QD25	BRAZILIAN GOV. INT 6.00% 20/10/2033		94.54	2,000,000	1,549,115.96
30/09/2023	Border to Coast Multi-Asset Credit Fund	BN6RJN1	OVERSEA-CHINESE BANK F2V 10/09/2030		92.04	450,000	339,352.28
30/09/2023	Border to Coast Multi-Asset Credit Fund	BN6VJ13	ISRAEL ELECTRIC CORP LTD 3.75% 1 3.75% 22/FEB/2032		82.59	1,600,000	1,082,642.32
30/09/2023	Border to Coast Multi-Asset Credit Fund	BN76XP7	MIZRAHI TEFAHOT BAN F2V 07/04/2031		87.70	430,000	308,983.45
30/09/2023	Border to Coast Multi-Asset Credit Fund	BN76YF4	DOHA FINANCE LIM1 2.375% 31/03/2026		91.63	770,000	578,040.91
30/09/2023	Border to Coast Multi-Asset Credit Fund	BN78DF3	CBQ FIN. 2.00% 15/09/2025		92.42	580,000	439,185.25
30/09/2023	Border to Coast Multi-Asset Credit Fund	BN79ZW7	KB HOME 4.00% 15/06/2031		80.72	1,335,000	882,884.96
30/09/2023	Border to Coast Multi-Asset Credit Fund	BN7CQJ0	BNP PARIBAS F2V 24/05/2031		87.19	500,000	435,940.98
30/09/2023	Border to Coast Multi-Asset Credit Fund	BN7CRZ3	PERTAMINA PERSERO 2.30% 09/02/2031		77.71	2,000,000	1,273,299.02
30/09/2023	Border to Coast Multi-Asset Credit Fund	BN7HR69	LORCA TELECOM BOND 4.00% 18/09/2027		93.15	3,650,000	2,949,310.81
30/09/2023	Border to Coast Multi-Asset Credit Fund	BN7JDY5	PENNYMAC FINL. SE 5.375% 15/10/2025		95.17	4,526,000	3,529,189.48
30/09/2023	Border to Coast Multi-Asset Credit Fund	BN7JH98	BANCA MONTE DEI P 1.875% 09/01/2026		89.70	2,475,000	1,925,858.41
30/09/2023	Border to Coast Multi-Asset Credit Fund	BN7JVR4	INDONESIA TSY. BD 6.625% 15/02/2034		98.90	9,038,000,000	473,853.40
30/09/2023	Border to Coast Multi-Asset Credit Fund	BN7K371	YUM BRANDS 3.625% 15/3/2031		82.42	738,000	498,372.80
30/09/2023	Border to Coast Multi-Asset Credit Fund	BN7LHS3	UBER TECHS. 0.00% 15/12/2025		93.79	1,875,000	1,440,820.00
30/09/2023	Border to Coast Multi-Asset Credit Fund	BN7P1M7	SINOPEC GROUP OVER 2.30% 08/01/20311		82.91	2,000,000	1,358,623.09
30/09/2023	Border to Coast Multi-Asset Credit Fund	BN7R5M1	STATE BANK OF IND 4.875% 05/05/20282028 USD200000 '39'		96.72	865,000	685,449.49
30/09/2023	Border to Coast Multi-Asset Credit Fund	BN7RDR2	NEW METRO GLOBAL 4.625% 15/10/202525 USD1000REGS		27.03	390,000	86,368.43
30/09/2023	Border to Coast Multi-Asset Credit Fund	BN7RJ07	LIVE NATION ENTERT 3.75% 15/01/2028		88.50	4,000,000	2,900,331.56
30/09/2023	Border to Coast Multi-Asset Credit Fund	BN7SNCO	MINERVA MERGER SUB 6.50% 15/02/2030		83.76	4,475,000	3,071,114.26
30/09/2023	Border to Coast Multi-Asset Credit Fund	BN7TF61	BANK MUSCAT SAOG 4.75% 17/03/2026		96.24	450,000	354,818.08
30/09/2023	Border to Coast Multi-Asset Credit Fund	BN91DB6	TURKEY GOV. INTL. 9.375% 14/03/2029		102.73	2,000,000	1,683,290.17
30/09/2023	Border to Coast Multi-Asset Credit Fund	BN92706	HTA GRP. MAURITIU 2.875% 18/03/2027		82.28	800,000	539,266.54
30/09/2023	Border to Coast Multi-Asset Credit Fund	BN95KX9	EQM MIDSTREAM PART 7.50% 01/06/2027027		100.30	195,000	160,238.05
30/09/2023	Border to Coast Multi-Asset Credit Fund	BN95KZ1	DARLING INGREDIENT 6.00%5/06/2030		94.79	5,250,000	4,077,057.33
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNBPF65	FREDDIE MAC STACR REMIC T 'DNAS M2' FRN 25/01/2034		99.96	1,509,040	1,235,895.80
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNBPF76	FREDDIE MAC STACR REMIC T 'DNAS B1' FRN 25/01/2034		100.46	355,000	292,200.10
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNBQWL2	TINGYI CAYMAN ISL 1.625% 24/9/2025		92.26	290,000	219,209.12
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNBRDV2	NATIONSTAR MORTGA 5.125% 15/12/2030		81.32	3,045,000	2,028,856.04
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNBRJS1	AIRPORT AUTHORITY AIRPORT AUTHORITY F2V PERP		90.87	460,000	342,488.84
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNBSB22	COUNTRY GARDEN HLD 2.70% 12/07/2026		6.88	2,700,000	152,083.06
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNBTSP6	AIA GRP. AIA GRP. F2V PERP		87.89	770,000	554,454.66

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNC1788	REPUBLIC OF ARGENTIN STP 09/07/2035		24.92	6,527,494	1,332,481.98
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNC1818	REPUBLIC OF ARGENTIN STP 09/07/2030		28.68	2,000,000	470,004.71
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNC1852	ARGENTINE REPUBLIC G STP 9/7/2041		25.83	6,000,000	1,269,687.29
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNC18N0	ARGENTINE REPUBLIC 1.00% 9/7/2029		28.00	3,000,000	688,217.76
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNC1DT1	GALAXY PIPELINE AS 1.75% 30/09/2027/09/2027		92.45	583,496	441,961.91
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNC3FJ1	TRANSDIGM 6.75% 15/8/2028		98.57	1,945,000	1,570,817.56
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNC3K29	BANK GOSPODARSTWA 5.375% 22/5/2033		94.55	2,100,000	1,626,680.45
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNC5V58	SANTANDER UK GROUP H F2F 15/3/2032		77.30	1,700,000	1,076,698.52
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNC81J8	RIO OIL FIN. TST. 9.25% 06/07/2024		100.86	1,015,003	838,767.00
30/09/2023	Border to Coast Multi-Asset Credit Fund	BND0P8	MEITUAN 0.00% 27/04/2027		88.70	200,000	145,344.24
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNDK007	SASOL FINC. USA 4.375% 18/9/2026		88.75	500,000	363,551.24
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNDLS51	ISLAMIC REP OF P 7.375% 08/04/203131		47.00	1,500,000	577,608.40
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNDM2Q3	HDFC BANK GIFT CI 5.686% 02/03/2026		99.97	870,000	712,569.06
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNDQJP3	ARABIAN CENTRES S 5.625% 07/10/20262026 USD200000'REGS		91.36	1,340,000	1,003,031.99
30/09/2023	Border to Coast Multi-Asset Credit Fund	BND5164	XIAOMI BEST TIME I 0.00% 17/12/2027		85.65	600,000	421,037.76
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNDX2X3	CONNECTICUT AVENUE SECURI 'R01 1M2' FRN 25/12/2041		98.30	500,000	402,697.30
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNDX330	CONNECTICUT AVENUE SECURI 'R01 1B1' FRN 25/12/2041		100.70	8,140,000	6,715,659.79
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNDY2J3	MASDAR ABU DHABI 4.875% 25/07/2033		94.80	300,000	233,004.77
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNG46T7	UTD. WHOLESALE MTG 5.50% 15/04/2029		84.62	4,019,000	2,786,480.08
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNG4772	CANARY WHARF GROUP 1.75% 7/4/2026		71.91	410,000	255,749.79
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNG7XW8	KENYA GOV. INTL. 6.875% 24/06/2024		92.74	1,200,000	911,775.76
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNGFD66	ROMANIA 3.00% 27/02/2027		91.08	1,500,000	1,119,290.79
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNGJFM8	COLOMBIAN TES 9.25% 28/05/2042500000 'B'		79.58	2,052,800,000	330,816.38
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNHT925	PERFORMANCE FOOD G 4.25% 01/08/2029		86.51	867,000	614,488.60
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNHTQW4	HUNGARY GOV. BD. 9.50% 21/10/2026		103.24	349,970,000	807,049.70
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNHV225	MAUSER PACKAGING S 9.25% 15/4/2027		87.55	2,396,000	1,718,600.36
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNHWY96	HUNGARY GOV. BD. 4.50% 23/03/20280000'2028/B'		88.58	270,860,000	535,918.43
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNK93M0	EQM MIDSTREAM PART 7.50% 01/06/2030030		100.54	200,000	164,737.52
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNK9N31	CRESTWOOD MIDSTREA 6.00% 01/02/2029		96.63	580,000	459,176.72
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNK9QF4	YPF SOCIEDAD ANONIMA STP 12/02/2026026		100.00	0	0.07
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNKC1P8	ROMANIA GOV. BD. 8.00% 29/4/2030		105.72	5,140,000	947,666.99
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNKCJ65	CTP NV 0.50% 21/06/2025		91.33	300,000	237,667.70
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNKGTN4	SIRIUS REAL ESTAT 1.125% 22/06/2026		88.37	200,000	153,316.33
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNKHS07	SERBIA INTERNATION 1.00% 23/09/2028		78.02	17,000,000	11,505,455.73
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNKLD93	BRAZIL LETRAS DO T 0.00% 01/07/2024		923.40	10,340,000	15,629,027.92
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNKVR35	SA GLOBAL SUKUK LIMITED 1.602% 1.60% 17/JUN/2026		90.23	965,000	713,393.91
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNLXSY8	ABU DHABI GOV. INT 3.00% 15/09/2051		62.77	3,000,000	1,542,720.77
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNLYQ58	PROSUS NV 3.061% 13/07/2031		74.29	365,000	222,173.17
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNLZ3T4	FREDDIE MAC STRUCTURED AG 'DNA2 B1' FRN 25/08/2033		102.78	6,900,000	5,810,276.04
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNLZB59	IMPERIAL BRANDS FI 1.75% 18/3/2033		71.91	4,032,000	2,514,950.95
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNM4CB5	SHINHAN BANK 4.375% 13/04/20320016 .00442% 13/04/2032		87.41	200,000	143,234.49
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNNF9K5	CHINA GOVERNMENT B 3.01% 13/05/2028		102.01	23,180,000	2,652,498.69
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNNHLV6	GC TSY. CENTER 2.98% 18/03/2031		79.29	775,000	503,469.95
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNNHLV6	GC TSY. CENTER 2.98% 18/3/2031		79.29	645,000	419,016.93
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNNLH09	SASOL FINC. USA 5.50% 18/03/2031		78.48	890,000	572,290.69
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNNMQT4	INDONESIA GOV. INT 5.65% 11/1/2053		95.47	2,000,000	1,564,302.33
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNNPV76	CONDOR MERGER SUB 7.375% 15/02/2030		83.84	9,650,000	6,628,324.33
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNNSB88	INDONESIA GOV. INT 4.55% 11/1/2028		97.11	1,000,000	795,637.08
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNNSXV3	DOMINICAN REPUBLI 11.25% 15/9/2035		103.50	26,500,000	395,623.68
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNNT2K8	INDONESIA GOV. INT 4.85% 11/1/2033		95.39	2,000,000	1,563,062.14
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNNT8Q6	HUNGARY GOVERNMENT 6.125% 22/5/2028		99.84	1,000,000	817,977.89
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNNTN16	MC BRAZIL DOWNSTRE 7.25% 30/06/20311		76.82	657,051	413,537.59
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNNTNW7	FIRSTCASH INC 5.625% 01/01/2030		90.09	2,140,000	1,579,635.80
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNNWY89	BALDER FINLAND 2.00% 18/01/2031		65.00	400,000	225,531.48
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNNXCL1	US. TSY. NOTE/BON 0.625% 31/12/2027/2027 USD1000 'T-2027'		84.57	8,710,000	6,035,044.53
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNQ4WJ9	GRUPO BIMBO SAB D 3.875% 27/06/2024USD1000'REGS		98.65	510,000	412,184.67
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNQNS86	ROMANIAN GOV. INT 6.375% 18/09/2033		98.59	1,550,000	1,325,504.62
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNQNGT4	ROMANIAN GOV. INTL 5.50% 18/9/2028		99.55	8,350,000	7,210,503.06
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNQQB01	WARNERMEDIA HLDGS 3.75% 15/3/2027		92.37	3,010,000	2,277,820.66
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNQRZ88	TRAINLINE PLC 1.00% 14/01/2026		86.47	1,300,000	1,124,129.64
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNQRZC2	SEAZEN GRP. 4.45% 13/07/2025		27.25	1,200,000	267,911.98
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNR4L57	ENERGIZER GAMMA AC 3.50% 30/06/2029		80.34	5,285,000	3,683,083.44
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNR5J45	ALTICE FINANCING S 5.75% 15/08/2029		82.08	650,000	437,119.06
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNR5J45	ALTICE FINC. 5.75% 15/8/2029USD'REGS'		82.08	215,000	144,585.53

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNRK7F7	BHARTI AIRTEL 3.25% 03/06/2031		82.61	1,265,000	856,220.91
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNRLVY5	DISH DBS 5.25% 01/12/2026		85.17	9,878,000	6,893,078.61
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNRLZ34	DISH DBS 5.75% 01/12/2028		77.06	1,400,000	883,925.20
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNRNP85	ADVANCED DRAINAGE 6.375% 15/6/2030		96.16	2,348,000	1,849,822.93
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNRNRD4	BRAZIL LETRAS DO T 0.00% 1/1/202626 BRL1000 'LTN'		795.76	800,400	1,042,584.21
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNRPSL5	CETIN GRP. 3.125% 14/04/2027		92.97	935,000	754,017.51
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNRQWN8	MALAYSIA GOVERNME 4.504% 30/04/2029		103.27	15,627,000	2,815,939.82
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNRR5X2	BANK HAPOLALIM BM F2V 21/01/2032		85.62	520,000	364,791.97
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNRRPH6	STATE AGENCY OF RO 6.25% 24/06/2028		27.13	1,800,000	400,061.41
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNSLTZ3	ASHTON WOODS USA 4.625% 01/04/203001/04/2030		81.97	3,007,000	2,019,422.58
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNSNCT4	UBS GRP. 2.746% 11/02/2033		75.66	2,700,000	1,673,663.21
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNSNM61	UBER TECHNOLOGIES 4.50% 15/08/2029		89.57	5,489,000	4,028,242.07
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNSP5V3	ABU DHABI COMMER. 5.50% 12/1/2029		99.67	210,000	171,484.07
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNSP665	NACIONAL DEL COBRE 5.95% 08/01/2034		96.99	11,300,000	8,979,155.29
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNT8VZ7	FIRST STUDENT BIDC 4.00% 31/07/202931/07/2029		84.73	2,608,000	1,810,557.18
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNT9V38	DBS GRP. HDLGS. 5.479% 12/09/2025		100.25	200,000	164,262.34
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNTB2M0	HUNGARY GOV. INTL 5.375% 12/9/2033		96.69	22,760,000	19,089,056.21
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNTDWC6	CONNECTICUT AVENUE SECURI 'R06 1M2' FRN 25/07/2043		100.77	3,350,000	2,765,787.67
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNTFNZ2	ALLEGHENY TECHS. 4.875% 01/10/2029		88.17	1,841,000	1,329,835.74
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNTG3L1	MONTMARTRE EURO CLO 2020-2 '2X BRE' FRN 15/07/2034		96.21	9,350,000	7,803,515.59
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNTGM58	NORTONLIFELock 6.75% 30/09/2027		98.13	2,375,000	1,909,397.67
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNVRF72	NORTONLIFELock 7.125% 30/09/2030		98.64	2,375,000	1,919,385.69
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNVSP64	HAMMERSON IRELAND 1.75% 03/06/2027		85.30	1,585,000	1,172,787.46
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNVT3N0	KAIKO BONDCO TELE 5.125% 30/09/2029		88.18	2,689,000	2,056,815.21
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNYH356	ICELAND BONDCO 10.875% 15/12/2027		102.34	2,825,000	2,891,200.12
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNYNYM3	FREEPOR INDONESIA 4.763% 14/04/2027		95.41	500,000	390,861.48
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNYNN06	FREEPOR INDONESIA 5.315% 14/04/2032		90.89	365,000	271,811.45
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNZFBY1	FRONTIER COMMUNIC 5.875% 01/11/2029		73.15	331,539	198,684.95
30/09/2023	Border to Coast Multi-Asset Credit Fund	BNZFGV3	CBQ FINANCE LTD 2.00% 12/05/2026		90.62	200,000	148,491.01
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPOT6S1	ESKOM HOLDINGS SO 4.314% 23/07/2027		87.84	6,000,000	4,317,807.16
30/09/2023	Border to Coast Multi-Asset Credit Fund	BP0WSS4	FREDDIE MAC STACR REMIC T 'DNA6 M2' FRN 25/10/2041		98.69	1,630,000	1,317,978.45
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPOXN37	PANAMA GOV. INTL. 6.40% 14/2/2035		97.15	4,000,000	3,183,913.82
30/09/2023	Border to Coast Multi-Asset Credit Fund	BP29D88	BANCA MONTE DEI PASC F2F 02/03/2026		99.36	2,375,000	2,047,014.36
30/09/2023	Border to Coast Multi-Asset Credit Fund	BP2C7C9	AGILE GRP. HDLGS. 5.50% 21/04/2025/25 USD200000		13.27	470,000	51,114.49
30/09/2023	Border to Coast Multi-Asset Credit Fund	BP2PSG9	QATAR PETROLEUM 2.25% 12/07/2031		80.33	3,300,000	2,171,938.11
30/09/2023	Border to Coast Multi-Asset Credit Fund	BP2Q4C0	ELIOR PARTICIPAT 3.75% 15/07/2026		79.30	2,500,000	1,719,730.25
30/09/2023	Border to Coast Multi-Asset Credit Fund	BP2R4G7	ANGOLAN GOV. INTL. 8.75% 14/04/2032		80.65	3,750,000	2,477,829.45
30/09/2023	Border to Coast Multi-Asset Credit Fund	BP2R4J0	EARTHSTONE ENERGY 8.00% 15/4/20272027		102.44	2,725,000	2,287,119.95
30/09/2023	Border to Coast Multi-Asset Credit Fund	BP37X69	CIBANCO INSTITUCI 4.375% 22/07/203131		74.81	372,000	227,996.22
30/09/2023	Border to Coast Multi-Asset Credit Fund	BP38168	COLOMBIAN TES 7.00% 26/03/2031		78.44	6,112,800,000	970,953.01
30/09/2023	Border to Coast Multi-Asset Credit Fund	BP38D17	CHINA GOV. BD. 2.75% 17/02/2032		100.02	6,960,000	780,868.93
30/09/2023	Border to Coast Multi-Asset Credit Fund	BP38H26	INTESA SANPAOLO F2V 21/11/2033		100.87	7,700,000	6,363,477.08
30/09/2023	Border to Coast Multi-Asset Credit Fund	BP398N7	FREDDIE MAC STRUCTURED AG 'DNA7 M2' FRN 25/11/2041		97.82	12,700,000	10,178,232.55
30/09/2023	Border to Coast Multi-Asset Credit Fund	BP486M8	ALDAR INVESTMENT 4.875% 24/5/2033		95.50	240,000	187,784.18
30/09/2023	Border to Coast Multi-Asset Credit Fund	BP487V4	OTP BANK NYRT F2V 25/5/2027		100.55	300,000	247,131.60
30/09/2023	Border to Coast Multi-Asset Credit Fund	BP48941	FIRST QUANTUM MIN 8.625% 01/06/2031		99.64	1,610,000	1,314,370.45
30/09/2023	Border to Coast Multi-Asset Credit Fund	BP48L34	CONNECTICUT AVENUE SECS. 'R03 1M2' FRN 25/12/2041		98.11	12,500,000	10,048,092.17
30/09/2023	Border to Coast Multi-Asset Credit Fund	BP4JP79	REPUBLIC OF SOUTH 8.25% 31/03/2032		81.64	110,333,482	3,917,307.28
30/09/2023	Border to Coast Multi-Asset Credit Fund	BP4TZD5	UTD. RENTALS NORTH 6.00% 15/12/202915/12/2029		97.48	1,145,000	914,471.84
30/09/2023	Border to Coast Multi-Asset Credit Fund	BP4VML8	CIMPOR FINL. OPERA 5.75% 17/07/2024		61.43	1,730,000	870,768.29
30/09/2023	Border to Coast Multi-Asset Credit Fund	BP4X3Y4	REPUBLIC OF POLAND 7.50% 25/7/2028S0728'		109.43	16,151,000	3,317,264.93
30/09/2023	Border to Coast Multi-Asset Credit Fund	BP4YS86	OPEN TEXT 6.90% 1/12/2027		100.32	440,000	361,638.11
30/09/2023	Border to Coast Multi-Asset Credit Fund	BP5J051	BSF FINANCE 5.5% GTD SNR MTN 23/ 5.5% 23/NOV/2027		99.82	400,000	327,122.66
30/09/2023	Border to Coast Multi-Asset Credit Fund	BP5WN62	MATADOR RES CO SR NT 144A 6.875% 6.87% 15/APR/2028		98.28	3,085,000	2,484,132.37
30/09/2023	Border to Coast Multi-Asset Credit Fund	BP6DBZ9	FRONTERA ENERGY 7.875% 21/06/2028		78.38	1,845,000	1,184,805.90
30/09/2023	Border to Coast Multi-Asset Credit Fund	BP6DG09	MASHREQBANQ PSC F2V 24/02/2033		103.38	205,000	173,634.00
30/09/2023	Border to Coast Multi-Asset Credit Fund	BP6FTW8	CPI PROP. GRP. 1.75% 14/01/2030		62.90	2,500,000	1,363,942.39
30/09/2023	Border to Coast Multi-Asset Credit Fund	BP6MDQ1	ASBURY AUTOMOTIVE 4.625% 15/11/20291/2029		86.02	3,013,000	2,123,467.32
30/09/2023	Border to Coast Multi-Asset Credit Fund	BP6MGC8	SC GERMANY SA COMPARTMENT CON '1 D' FRN 15/9/2037		100.38	1,800,000	1,567,313.98
30/09/2023	Border to Coast Multi-Asset Credit Fund	BP6VNC4	CAESARS ENTERTAIN 4.625% 15/10/2029		84.82	1,450,000	1,007,693.66
30/09/2023	Border to Coast Multi-Asset Credit Fund	BP8KZF6	ASBURY AUTOMOTIVE 5.00% 15/2/20322032		82.97	1,485,000	1,009,483.21
30/09/2023	Border to Coast Multi-Asset Credit Fund	BP927J9	NIGERIA FEDERAL REPUBLIC OF 1% S 8.37% 24/MAR/2029		85.88	1,600,000	1,125,748.13
30/09/2023	Border to Coast Multi-Asset Credit Fund	BP92841	TURKEY GOV. INTL. 8.60% 24/09/2027		101.60	1,000,000	832,427.93
30/09/2023	Border to Coast Multi-Asset Credit Fund	BP960X6	CHILE GOV. INTL. B 4.34% 07/03/2042		81.26	2,500,000	1,664,320.35

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPGBFV7	AMERICAN AIRLINES 4.00% 15/07/2025		94.83	39,052	30,342.79
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPBLWW2	KOSMOS ENERGY 7.75% 01/05/2027		92.52	1,715,000	1,300,065.29
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPBLZ59	ANGLOGOLD HLDGS. 3.375% 01/11/2028		84.19	410,000	282,794.58
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPBR684	ROMANIA GOV. BD. 8.25% 29/9/2032		107.97	11,740,000	2,210,568.64
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPCM912	COLOMBIA GOV. INTL 8.00% 20/04/2033		98.91	2,000,000	1,620,798.71
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPCNQX6	ENLINK MIDSTREAM 6.50% 1/9/2030		97.11	1,315,000	1,046,237.85
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPCQJT2	PROSUS 3.257% 19/1/2027		88.63	445,000	323,140.37
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPDZ9X2	HKT CAP. NO 6 3.00% 18/01/2032		80.72	550,000	363,721.86
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPGBB08	GNL QUINTERO 4.634% 31/7/2029		95.58	571,860	447,817.76
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPGBB08	GNL QUINTERO 4.634% 31/07/2029		95.58	698,940	547,332.82
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPGMDH2	CELLNEX FIN. 2.25% 12/04/2026		94.50	1,900,000	1,557,453.05
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPGMYC4	BURGER KING FRANCE S FRN 01/11/202600 'REGS'		100.31	1,950,000	1,696,779.18
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPK28M8	NOBLE FIN. II 8.00% 15/4/2030		101.40	3,185,000	2,645,993.54
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPK4YJ3	INDONESIA TSY. BD 6.375% 15/08/202800000'FR0095'		99.46	20,947,000,000	1,104,426.79
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPK4YK4	INDONESIA TSY. BD. 7.00% 15/02/20330 'FR0096'		100.85	74,485,000,000	3,982,014.85
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPKBX56	GREENKO POWER II 4.30% 13/12/2028USD200000'REGS		85.86	185,500	130,495.38
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPLFNC1	THAILAND GOV. BD. 2.65% 17/6/20281000		99.25	20,255,000	452,345.27
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPLKKV4	ARMADA EURO CLO III DAC '3X A1R' FRN 15/7/2031		98.76	1,099,045	941,489.83
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPLKNF9	BNPP AM EURO CLO 2019 DAC '1X AR' FRN 22/07/2032		98.07	8,100,000	6,890,877.69
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPLKPM0	LIAD SA 5.375% 14/06/2027		97.56	1,000,000	846,277.38
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPLXGZ9	FREDDIE MAC STACR REMIC T 'DNA2 B1' FRN 25/02/2050		100.52	2,450,000	2,017,761.45
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPNZBB4	NEWDAY P/SHIP. FNDG. '1A B' FRN 15/07/2031		100.20	3,000,000	3,005,997.00
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPQ00P3	AA BOND CO LTD 7.375% 31/7/2029		94.16	445,000	418,994.20
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPRCNY8	COLOMBIAN TES 13.25% 9/2/2033P 'B '		108.10	12,389,200,000	2,711,898.48
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPSJ7J1	MALAYSIA GOV. BD. 4.696% 15/10/2042		105.11	783,000	143,612.70
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPSNKP0	TRINET GROUP INC SR NT 144A 7.12 7.12% 15/AUG/2031		99.13	3,550,000	2,883,118.62
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPQ0916	MORGAN STANLEY CAPITAL I T 'MEAD D' VAR 10/11/2036		83.81	6,255,000	4,295,204.16
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPTH5B2	PHILIPPINES(REPUBLIC OF) 5.609% 13/04/2033		100.44	1,000,000	822,900.19
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPTJT27	NCL 8.375% 01/02/2028		101.53	2,160,000	1,796,711.75
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPVBVJ3	CENTRAL AMERICAN B 5.25% 27/4/2029NTS 27/04/29 USD2000'REGS'		90.32	310,000	229,396.93
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPVCP60	ENTEGRIS ESCROW CO 4.75% 15/04/2029S/04/2029		89.99	1,330,000	980,610.86
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPVD0P7	ROMANIAN GOV. INTL 3.75% 07/02/2034		79.21	1,500,000	1,030,621.57
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPVGHW2	INDONESIA TSY. BD 7.125% 15/6/2038		101.11	29,130,000,000	1,561,454.38
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPVGVMO	THAILAND GOV. BD. 3.39% 17/06/20372037 THB1000		99.35	29,895,000	668,278.80
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPW6389	FREDDIE MAC STACR REMIC T 'HQA2 B1' FRN 25/12/2033		99.03	1,300,000	1,054,809.77
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPW6S28	LLOYDS BKG GROUP PLC 4.976% 11 A 4.97% 11/AUG/2033		88.88	6,200,000	4,514,829.06
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPW9BQ2	TENET HEALTHCARE 6.125% 15/6/2030		93.88	3,500,000	2,692,062.80
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPX4QM7	KWG GRP. HLDGS. 6.00% 14/1/2024		8.75	880,000	63,086.31
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPXR8C0	REPUBLIC OF SOUTH 8.75% 31/01/2044		69.92	49,154,966	1,494,672.82
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPXZLZ8	STANDARD CHARTERED F2V 06/07/2027		99.65	670,000	546,985.40
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPYS4T1	PACIFIC GAS & ELEC 6.10% 15/1/2029		97.75	3,800,000	3,043,316.15
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPYS4V3	PACIFIC GAS & ELEC 6.40% 15/6/2033		96.49	1,300,000	1,027,665.99
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPZJW66	ROMANIA(REPUBLIC OF) 6.625% SNR 6.62% 17/FEB/2028		101.46	2,000,000	1,662,545.42
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPZJW77	ROMANIAN GOVERNME 7.625% 17/01/2053		102.42	1,000,000	839,114.26
30/09/2023	Border to Coast Multi-Asset Credit Fund	BPZKDR7	CLYDESDALE ACQUIS 6.625% 15/04/2029D SR 6.625% 15/04/2029		93.08	1,215,000	926,535.19
30/09/2023	Border to Coast Multi-Asset Credit Fund	BQ0L2X1	CZECH REPUBLIC GOV 1.75% 23/06/2032		79.34	42,750,000	1,207,999.09
30/09/2023	Border to Coast Multi-Asset Credit Fund	BQ0MKNO	PERU GOVERNMENT BO 7.30% 12/8/2033		99.96	33,700,000	7,278,335.33
30/09/2023	Border to Coast Multi-Asset Credit Fund	BQOQFR1	JETBLUE AWYS 0.50% 01/04/2026		77.81	1,664,000	1,060,799.05
30/09/2023	Border to Coast Multi-Asset Credit Fund	BQ1JSR0	GACI FIRST INVESTMENT CO 5% GTD 5.0% 13/OCT/2027		97.78	330,000	264,376.60
30/09/2023	Border to Coast Multi-Asset Credit Fund	BQ3QZM3	MISC CAP. TWO LABU 3.75% 6/4/2027		92.39	1,005,000	760,757.85
30/09/2023	Border to Coast Multi-Asset Credit Fund	BQ3R043	IQVIA 5.70% 15/05/2028		97.28	4,300,000	3,427,140.74
30/09/2023	Border to Coast Multi-Asset Credit Fund	BQ71VF9	FREDDIE MAC STACR REMIC T 'HQA3 M2' FRN 25/09/2041		98.20	5,000,000	4,022,901.82
30/09/2023	Border to Coast Multi-Asset Credit Fund	BQB4RH8	MAUSER PACKAGING SOLUTIONS HOLDI 7.87% 15/AUG/2026		96.59	1,520,000	1,202,850.22
30/09/2023	Border to Coast Multi-Asset Credit Fund	BQB9NW0	DISH NETWORK 11.75% 15/11/2027		100.89	8,317,000	6,875,065.79
30/09/2023	Border to Coast Multi-Asset Credit Fund	BQBBD07	SARTORIUS FIN. 4.375% 14/09/2029		99.76	100,000	86,537.31
30/09/2023	Border to Coast Multi-Asset Credit Fund	BQBBDH1	SARTORIUS FINANCE 4.50% 14/9/2032		98.61	100,000	85,540.54
30/09/2023	Border to Coast Multi-Asset Credit Fund	BQBBDK4	SARTORIUS FINANCE 4.875% 14/9/2035		98.79	100,000	85,690.70
30/09/2023	Border to Coast Multi-Asset Credit Fund	BQBBRK2	CORDA 11X AR '11X AR' FRN 15/10/2031		98.22	1,799,390	1,533,031.80
30/09/2023	Border to Coast Multi-Asset Credit Fund	BQBC666	WELLTOWER OP 2.75% 15/5/2028		102.55	1,725,000	1,449,386.25
30/09/2023	Border to Coast Multi-Asset Credit Fund	BQBFM09	PHILIPPINE GOV. IN 5.50% 17/01/2048		94.38	3,000,000	2,319,683.53
30/09/2023	Border to Coast Multi-Asset Credit Fund	BQC8092	ZF EUR. FIN. 6.125% 13/3/2029		100.14	300,000	260,588.85
30/09/2023	Border to Coast Multi-Asset Credit Fund	BQD01L6	SANTANDER UK GROUP H F2F 10/01/2029029		99.14	3,800,000	3,086,607.55
30/09/2023	Border to Coast Multi-Asset Credit Fund	BQFH777	ANGLO AMERICAN CAP 5.50% 02/05/2033		93.66	998,000	765,835.05
30/09/2023	Border to Coast Multi-Asset Credit Fund	BQFKX07	SAUDI GOV. INTL. B 5.00% 18/01/2053		83.28	750,000	511,745.07

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BQFN384	AVIENT 7.125% 1/8/2030		98.36	1,394,000	1,123,392.70
30/09/2023	Border to Coast Multi-Asset Credit Fund	BQH7FQ6	ATI 7.25% 15/08/2030		99.37	810,000	659,467.56
30/09/2023	Border to Coast Multi-Asset Credit Fund	BQJXX79	TURKEY GOV. INTL. 9.375% 19/01/2033		102.07	3,000,000	2,508,703.23
30/09/2023	Border to Coast Multi-Asset Credit Fund	BQKN5D8	REPUBLIC OF POLAND 5.75% 16/11/2032		100.36	1,500,000	1,233,409.01
30/09/2023	Border to Coast Multi-Asset Credit Fund	BQKN710	STANDARD CHARTERED F2V 16/11/2025		101.87	840,000	701,078.30
30/09/2023	Border to Coast Multi-Asset Credit Fund	BQKRVC1	HUB INTL. 7.25% 15/06/2030		99.93	2,070,000	1,694,701.58
30/09/2023	Border to Coast Multi-Asset Credit Fund	BQNKP81	FIRST ABU DHABI B 5.125% 13/10/2027		99.35	400,000	325,606.11
30/09/2023	Border to Coast Multi-Asset Credit Fund	BQP9D59	CHINA GOV. BD. 2.88% 25/02/2033		101.27	23,260,000	2,648,878.25
30/09/2023	Border to Coast Multi-Asset Credit Fund	BQQP7Y3	AMERICAN AIRLINES 3.70% 01/10/2026		91.34	386,178	289,012.35
30/09/2023	Border to Coast Multi-Asset Credit Fund	BQSC2N6	FORD MOTOR CREDIT 3.664% 08/09/2024		96.85	200,000	158,701.37
30/09/2023	Border to Coast Multi-Asset Credit Fund	BQSTN01	INVERSIONES CMPC 4.75% 15/09/2024		98.70	200,000	161,729.58
30/09/2023	Border to Coast Multi-Asset Credit Fund	BQT3T00	EL SALVADOR GOV. 6.375% 18/01/2027		81.94	1,000,000	671,358.61
30/09/2023	Border to Coast Multi-Asset Credit Fund	BQT5C56	VILLA DUTCH BIDCO 9.00% 3/11/2029		98.00	2,870,000	2,439,752.65
30/09/2023	Border to Coast Multi-Asset Credit Fund	BQT6798	BONOS DE LA TESORO 7.00% 1/5/2034		109.68	1,265,000,000	1,272,435.40
30/09/2023	Border to Coast Multi-Asset Credit Fund	BQT68J5	KASIKORN BANK PCL/ 5.458% 7/3/20282028 USD200000		98.78	400,000	323,708.24
30/09/2023	Border to Coast Multi-Asset Credit Fund	BQV4VV0	CLEAR CHANNEL OUTD 9.00% 15/09/2028/2028		99.14	3,050,000	2,477,432.90
30/09/2023	Border to Coast Multi-Asset Credit Fund	BQVVPB9	CCO HLDGS. CCO HL 7.375% 1/3/203131		96.65	1,375,000	1,088,750.15
30/09/2023	Border to Coast Multi-Asset Credit Fund	BQWMMWG5	SPIRIT AEROSYSTEM 9.375% 30/11/20299		101.89	3,430,000	2,863,279.04
30/09/2023	Border to Coast Multi-Asset Credit Fund	BQXLM61	RHEINMETALL 1.875% 07/02/2028		101.58	2,200,000	1,938,430.51
30/09/2023	Border to Coast Multi-Asset Credit Fund	BQXQCP5	BARCLAYS F2V 2/11/2033		102.78	9,280,000	7,814,311.51
30/09/2023	Border to Coast Multi-Asset Credit Fund	BQXQSG8	MEXICAN BONOS 7.50% 26/5/2033		85.00	21,190,000	849,165.22
30/09/2023	Border to Coast Multi-Asset Credit Fund	BQXTZM2	DOMINICAN REPUBLIC 7.05% 3/2/2031		96.78	2,000,000	1,585,809.88
30/09/2023	Border to Coast Multi-Asset Credit Fund	BQZ9WC9	TELECOM ITALIA SP 7.875% 31/07/2028		103.82	2,555,000	2,301,012.39
30/09/2023	Border to Coast Multi-Asset Credit Fund	BQZCPR4	SK ON 5.375% 11/5/2026		99.32	200,000	162,749.98
30/09/2023	Border to Coast Multi-Asset Credit Fund	BR03BB5	DOMINICAN REPUB 13.625% 3/2/2033		118.16	22,700,000	386,897.31
30/09/2023	Border to Coast Multi-Asset Credit Fund	BR17WY6	EQT MIDSTREAM PART 4.00% 01/08/2024		97.56	721,000	576,314.79
30/09/2023	Border to Coast Multi-Asset Credit Fund	BR1GKX8	BRAZIL LETRAS DO T 0.00% 1/7/2026		755.60	2,870,200	3,549,993.70
30/09/2023	Border to Coast Multi-Asset Credit Fund	BR1H7L8	UNITI GRP. UNITI 10.50% 15/02/2028		98.04	8,371,000	6,724,148.58
30/09/2023	Border to Coast Multi-Asset Credit Fund	BR1XYV5	CIRSA FINANCE INTERNATIONAL SARL 7.87% 31/JUL/2028		100.81	380,000	332,282.43
30/09/2023	Border to Coast Multi-Asset Credit Fund	BR2PNC4	MOTION FINCO S A R L 7.375% 15 J 7.37% 15/JUN/2030		98.41	2,720,000	2,321,901.30
30/09/2023	Border to Coast Multi-Asset Credit Fund	BR2Q0M6	BANQUE SAUDI FRANS 4.75% 31/5/2028		97.63	330,000	263,948.61
30/09/2023	Border to Coast Multi-Asset Credit Fund	BR2Q8L1	KHAZANAH CAPITAL LTD. 4.876% SUK 4.87% 01/JUN/2033		94.47	240,000	185,755.61
30/09/2023	Border to Coast Multi-Asset Credit Fund	BR452X5	HANA BANK 4.375% 30/09/2024		97.93	200,000	160,464.60
30/09/2023	Border to Coast Multi-Asset Credit Fund	BR53N25	CITGO PETROLEUM 8.375% 15/01/2029		99.94	4,000,000	3,275,130.95
30/09/2023	Border to Coast Multi-Asset Credit Fund	BR53N47	FREEDOM MORTGAGE 12.00% 1/10/2028		101.81	900,000	750,693.80
30/09/2023	Border to Coast Multi-Asset Credit Fund	BR53N58	FREEDOM MORTGAGE 12.25% 01/10/2030		102.34	900,000	754,615.47
30/09/2023	Border to Coast Multi-Asset Credit Fund	BR56410	MINERVA LUXEMBOUR 8.875% 13/09/203300 'REGS'		99.38	200,000	162,839.58
30/09/2023	Border to Coast Multi-Asset Credit Fund	BRBH8W6	NOVO BANCO F2V 1/12/2033		103.89	2,400,000	2,162,884.18
30/09/2023	Border to Coast Multi-Asset Credit Fund	BRCDH3	NCR ATLEOS ESCROW 9.50% 1/4/20292029		96.82	2,930,000	2,324,303.22
30/09/2023	Border to Coast Multi-Asset Credit Fund	BRF4F77	HYUNDAI CAP. AMERICA FRN 04/08/20259 0.0% 04/08/2025		100.06	3,800,000	3,115,251.85
30/09/2023	Border to Coast Multi-Asset Credit Fund	BRJ50W6	BAT CAP. 6.343% 02/08/2030		98.55	5,000,000	4,037,070.29
30/09/2023	Border to Coast Multi-Asset Credit Fund	BRJQWZ6	ALPHA STAR HLDG. V 7.75% 27/04/2026		100.65	500,000	412,301.79
30/09/2023	Border to Coast Multi-Asset Credit Fund	BRJS7N5	DAR AL-ARKAN SUKUK CO LTD MTN 8. 8.0% 25/FEB/2029		99.79	600,000	490,549.30
30/09/2023	Border to Coast Multi-Asset Credit Fund	BRJNS9	PROVIDENCE ST JOS 5.403% 01/10/20333 5.403% 01/10/2033		96.15	4,200,000	3,308,620.06
30/09/2023	Border to Coast Multi-Asset Credit Fund	BRK2QH3	ECOPETROL 8.625% 19/1/2029		100.48	3,600,000	2,963,608.93
30/09/2023	Border to Coast Multi-Asset Credit Fund	BRK41K7	VENTURE GLOBAL LNG INC SR SECD N 8.12% 01/JUN/2028		99.09	3,100,000	2,516,657.01
30/09/2023	Border to Coast Multi-Asset Credit Fund	BRS7885	IPD 3 8.00% 15/06/2028		101.16	1,105,000	969,636.43
30/09/2023	Border to Coast Multi-Asset Credit Fund	BRS9450	CROWN EURP. HLDGS. 5.00% 15/5/2028		99.76	1,035,000	895,642.34
30/09/2023	Border to Coast Multi-Asset Credit Fund	BRTZPLO	WINDSOR HOLDINGS I 8.50% 15/6/2030030		98.77	3,450,000	2,791,953.27
30/09/2023	Border to Coast Multi-Asset Credit Fund	BS1L795	ACUSHNET 7.375% 15/10/2028		100.88	1,255,000	1,037,221.86
30/09/2023	Border to Coast Multi-Asset Credit Fund	BS1L7J5	PINNACLE BIDCO 10.00% 11/10/2028		99.97	955,000	954,696.88
30/09/2023	Border to Coast Multi-Asset Credit Fund	BS9BSY9	DOMINICAN REPUBLI 11.25% 15/09/2035CURR'144A		103.30	404,600,000	6,028,810.69
30/09/2023	Border to Coast Multi-Asset Credit Fund	BSB8268	FORWARD AIR 9.50% 15/10/2031		100.01	1,660,000	1,360,205.69
30/09/2023	Border to Coast Multi-Asset Credit Fund	BSHYV9	SPRINT 7.125% 15/06/2024		100.69	700,000	577,496.65
30/09/2023	Border to Coast Multi-Asset Credit Fund	BSKPG02	BANK OF CHINA 5.00% 13/11/2024		98.84	635,000	514,218.62
30/09/2023	Border to Coast Multi-Asset Credit Fund	BSM8V15	ENLINK MIDSTREAM P 5.05% 01/04/2045		75.24	1,182,000	728,595.78
30/09/2023	Border to Coast Multi-Asset Credit Fund	BSP7QC5	RIO OIL FIN. TST. 9.75% 06/01/2027		103.37	1,303,329	1,103,843.58
30/09/2023	Border to Coast Multi-Asset Credit Fund	BTC34Z2	ETHIOPIA INTL. BD 6.625% 11/12/2024		64.99	500,000	266,244.70
30/09/2023	Border to Coast Multi-Asset Credit Fund	BTDG2K9	EUROSAIL-UK 2007-4BL '4X A4' FRN 13/06/2045		97.13	1,901,531	1,847,046.24
30/09/2023	Border to Coast Multi-Asset Credit Fund	BVFD6V3	US. TSY. INFL. I 0.25% IL 15/01/2025		124.17	6,625,000	6,739,754.05
30/09/2023	Border to Coast Multi-Asset Credit Fund	BVFPYD7	COLOMBIAN TES 7.75% 18/09/2030		83.57	1,577,400,000	266,944.27
30/09/2023	Border to Coast Multi-Asset Credit Fund	BVR28M2	DISH DBS 5.875% 15/11/2024		93.24	1,596,000	1,219,191.03
30/09/2023	Border to Coast Multi-Asset Credit Fund	BW0FQF5	LEBANON GOV. INTL. 6.20% 26/02/2025		8.26	3,000,000	202,992.29
30/09/2023	Border to Coast Multi-Asset Credit Fund	BW1YM08	IVORY COAST GOV. 6.375% 3/3/2028		93.65	2,000,000	1,534,562.15



Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
30/09/2023	Border to Coast Multi-Asset Credit Fund	BWC9V05	STATE OIL OF THE A 6.95% 18/03/2030		101.15	1,500,000	1,243,077.19
30/09/2023	Border to Coast Multi-Asset Credit Fund	BWXV3K4	SOUTHERN COPPER 3.875% 23/04/2025		96.10	220,000	173,211.72
30/09/2023	Border to Coast Multi-Asset Credit Fund	BX36N17	PELABUHAN INDONES 5.375% 05/05/2045		89.25	1,000,000	731,193.15
30/09/2023	Border to Coast Multi-Asset Credit Fund	BXRTL76	CGNPC INTL. 4.00% 19/05/2025		97.27	1,300,000	1,035,968.63
30/09/2023	Border to Coast Multi-Asset Credit Fund	BYM2NZ7	SOUTH AFRICA GOV. 9.00% 31/01/2040		73.82	31,064,574	997,279.20
30/09/2023	Border to Coast Multi-Asset Credit Fund	BYN53V1	SECURITIZED AST. BACKED RE 'OP2 M4' FRN 25/10/203535 USD'M-4'		63.73	6,301,000	3,289,767.52
30/09/2023	Border to Coast Multi-Asset Credit Fund	BYN6FX0	CZECH REPUBLIC 0.95% 15/05/2030		78.85	218,800,000	6,144,253.31
30/09/2023	Border to Coast Multi-Asset Credit Fund	BYNHPV1	POST HLDGS. 5.75% 01/03/2027		96.13	269,000	211,864.89
30/09/2023	Border to Coast Multi-Asset Credit Fund	BYNMJL4	MEXICAN BONOS 5.75% 05/03/2026		89.76	167,000,000	7,066,683.83
30/09/2023	Border to Coast Multi-Asset Credit Fund	BYPF911	AMERICAN AIRLINES 3.65% 15/06/2028		87.28	418,200	299,043.18
30/09/2023	Border to Coast Multi-Asset Credit Fund	BYPGH98	INDONESIA TSY. BD. 8.25% 15/05/2036		111.39	6,323,000,000	373,374.59
30/09/2023	Border to Coast Multi-Asset Credit Fund	BYQZ7H4	AMERICAN AIRLINES 3.20% 15/6/2028		90.13	69,700	51,469.40
30/09/2023	Border to Coast Multi-Asset Credit Fund	BYQDTJ2	KAZAKHSTAN GOV. IN 6.50% 21/07/2045		101.98	1,500,000	1,253,300.86
30/09/2023	Border to Coast Multi-Asset Credit Fund	BYQJOV9	MALAYSIA GOV. BD. 4.762% 07/04/2037		105.98	5,014,000	927,208.17
30/09/2023	Border to Coast Multi-Asset Credit Fund	BYQKXV3	BUCKEY PARTNERS 4.125% 01/12/2027		87.97	1,146,000	825,969.24
30/09/2023	Border to Coast Multi-Asset Credit Fund	BYR97Y0	MAF SUKUK 4.50% 03/11/2025		97.22	200,000	159,311.12
30/09/2023	Border to Coast Multi-Asset Credit Fund	BYRK9M5	INDONESIA TSY. BD. 8.75% 15/05/2031		112.14	43,338,000,000	2,576,280.67
30/09/2023	Border to Coast Multi-Asset Credit Fund	BYSXF47	PANAMA GOV. INTL. 3.875% 17/03/2028		92.20	3,000,000	2,266,177.33
30/09/2023	Border to Coast Multi-Asset Credit Fund	BYVMF07	ANGOLAN GOV. INTL. 8.25% 09/05/2028		86.83	6,000,000	4,268,590.01
30/09/2023	Border to Coast Multi-Asset Credit Fund	BYVQH36	ROMANIA GOV. BD. 3.65% 24/09/2031		81.49	4,780,000	679,279.42
30/09/2023	Border to Coast Multi-Asset Credit Fund	BYVV206	BBVA BANCOMER SA/TEX F2V 18/01/2033		86.18	1,240,000	875,542.83
30/09/2023	Border to Coast Multi-Asset Credit Fund	BYVV206	BBVA BANCOMER SA/TEX F2V 18-01-2033		86.18	300,000	211,824.88
30/09/2023	Border to Coast Multi-Asset Credit Fund	BYVZG58	CARLYLE GBL. MKT. STRATS. '3X A1AR' FRN 15/07/2030		99.02	7,546,713	6,481,908.02
30/09/2023	Border to Coast Multi-Asset Credit Fund	BYWSKQ6	IVORY COAST GOVER 6.125% 15/6/2033		83.24	3,250,000	2,216,326.46
30/09/2023	Border to Coast Multi-Asset Credit Fund	BYWST25	KAISA GRP. HLDGS. 8.50% 30/06/2022		5.88	2,000,000	96,268.07
30/09/2023	Border to Coast Multi-Asset Credit Fund	BYWST47	KAISA GROUP HOLDI 9.375% 30/06/2024		5.88	2,980,000	143,439.42
30/09/2023	Border to Coast Multi-Asset Credit Fund	BYW9H45	CENCOSUD 4.375% 17/07/2027		92.03	330,000	248,810.41
30/09/2023	Border to Coast Multi-Asset Credit Fund	BYWHFW3	UTD. O/SEAS. BANK UTD. O/SEAS. BANK F2V PERP200000 '28'		100.09	600,000	492,020.91
30/09/2023	Border to Coast Multi-Asset Credit Fund	BYWMQB4	BOLIVIAN GOV. INTL 4.50% 20/03/2028		57.64	2,000,000	944,442.99
30/09/2023	Border to Coast Multi-Asset Credit Fund	BYWVG66	JORDAN GOV. INTL. 5.75% 31/1/2027		95.52	2,000,000	1,565,179.49
30/09/2023	Border to Coast Multi-Asset Credit Fund	BYX5BS4	ODEBRECHT DRILL 7.35% PIK 01/12/2026		49.00	2,821,191	1,132,590.61
30/09/2023	Border to Coast Multi-Asset Credit Fund	BYX7RT3	COLOMBIA GOV. INT 3.875% 25/04/2027		91.29	7,500,000	5,609,508.72
30/09/2023	Border to Coast Multi-Asset Credit Fund	BYX80W0	DOMINICAN REPUBLIC 5.95% 25/01/2027		96.93	3,000,000	2,382,413.87
30/09/2023	Border to Coast Multi-Asset Credit Fund	BYY7PC1	HUNGARY GOV. BD. 3.00% 27/10/2027		84.31	199,750,000	376,180.19
30/09/2023	Border to Coast Multi-Asset Credit Fund	BYY9RY3	REPUBLIC OF SOUTH 8.875% 28/02/2035		78.97	60,555,596	2,079,666.71
30/09/2023	Border to Coast Multi-Asset Credit Fund	BYYCKC1	BRAZIL NOTAS DO T 10.00% 01/01/2027		1,002.41	19,138,800	31,403,950.32
30/09/2023	Border to Coast Multi-Asset Credit Fund	BYYG250	PETROBRAS GBL. FIN 6.85% 05/06/2115		85.94	455,000	320,365.27
30/09/2023	Border to Coast Multi-Asset Credit Fund	BYZ73Q0	THAILAND GOV. BD. 2.875% 17/06/2046		86.36	11,797,000	229,225.96
30/09/2023	Border to Coast Multi-Asset Credit Fund	BYZGDK1	SAUDI GOV. INTL. 4.625% 04/10/2047		79.69	3,000,000	1,958,743.83
30/09/2023	Border to Coast Multi-Asset Credit Fund	BYZJIS7	COLOMBIA GOV. INT 3.875% 22/03/2026		96.55	5,000,000	4,187,668.09
30/09/2023	Border to Coast Multi-Asset Credit Fund	BYZLW65	APACHE CORP 4.375% 15/10/2028		90.53	1,578,000	1,170,477.57
30/09/2023	Border to Coast Multi-Asset Credit Fund	BYZTGL2	ALTERNATIVE LOAN TRUST 200 'AL1 A1' FRN 25/06/2037		79.20	3,767,620	2,444,837.38
30/09/2023	Border to Coast Multi-Asset Credit Fund	BYZTNT9	REPUBLIC OF POLAND 2.50% 25/07/2026		93.51	4,007,000	703,320.80
30/09/2023	Border to Coast Multi-Asset Credit Fund	BZ03GH2	ZAMBIA GOV. INTL. 8.97% 30/7/2027		54.72	650,000	291,420.24
30/09/2023	Border to Coast Multi-Asset Credit Fund	BZ0BRK6	ALT. LOAN TST. 2007-OA3 'OA3 1A1' FRN 25/04/2047		87.32	397,477	284,349.51
30/09/2023	Border to Coast Multi-Asset Credit Fund	BZ0NTZ1	GABON GOV. INTL. B 6.95% 16/6/2025		89.50	550,000	403,301.75
30/09/2023	Border to Coast Multi-Asset Credit Fund	BZ0VW34	OIL INDIA INTL. PT 4.00% 21/04/2027		93.95	2,000,000	1,539,394.69
30/09/2023	Border to Coast Multi-Asset Credit Fund	BZ0X423	KAZMUNAYGAS NATL. 4.75% 19/04/2027		93.83	2,235,000	1,718,227.86
30/09/2023	Border to Coast Multi-Asset Credit Fund	BZ11Y8	SENEGAL GOV. INTL. 6.25% 23/05/2033		80.42	2,000,000	1,317,733.69
30/09/2023	Border to Coast Multi-Asset Credit Fund	BZ13PB8	NIGERIA GOV. INTL 7.875% 16/2/2032		78.99	1,500,000	970,787.67
30/09/2023	Border to Coast Multi-Asset Credit Fund	BZ1CRR5	CROWN EURP. HLDGS 2.875% 01/02/2026		95.64	4,114,000	3,413,031.67
30/09/2023	Border to Coast Multi-Asset Credit Fund	BZ1H2Z3	BANCOLOMBIA F2V 18/10/2027		92.97	300,000	228,520.22
30/09/2023	Border to Coast Multi-Asset Credit Fund	BZ1JM93	BUCKEY PARTNERS 3.95% 01/12/2026		89.90	1,150,000	847,031.39
30/09/2023	Border to Coast Multi-Asset Credit Fund	BZ3T9S9	ACWA POWER MGT. & 5.95% 15/12/2039		96.26	628,557	495,702.52
30/09/2023	Border to Coast Multi-Asset Credit Fund	BZ56VY8	US. TSY. INFL. 0.125% IL 15/7/2024		125.78	10,380,000	10,696,596.04
30/09/2023	Border to Coast Multi-Asset Credit Fund	BZ6F3Z9	CONSTELLIUM 4.25% 15/02/2026		97.93	1,995,000	1,694,658.87
30/09/2023	Border to Coast Multi-Asset Credit Fund	BZ97T10	ANGOLAN GOV. INTL. 9.50% 12/11/2025		98.19	1,000,000	804,506.09
30/09/2023	Border to Coast Multi-Asset Credit Fund	BZ9NTH4	THAILAND GOVERN 2.875% 17/12/2028		100.11	50,108,000	1,128,740.69
30/09/2023	Border to Coast Multi-Asset Credit Fund	BZB1G08	OMAN GOV. INTL. BD 4.75% 15/06/2026		97.11	3,000,000	2,386,936.00
30/09/2023	Border to Coast Multi-Asset Credit Fund	BZC0S75	THAILAND GOV. BD. 2.125% 17/12/2026		98.36	36,948,000	817,733.84
30/09/2023	Border to Coast Multi-Asset Credit Fund	BZCFF02	NAMIBIA INTL. BOND 5.25% 10/29/2025		94.57	1,000,000	774,814.56
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	DECO 2019-RAM DAC 'RAM A' FRN 7/8/2030		98.38	1,901,143	1,870,249.14
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	INVERSIONES CMPC SA 4.75% 15/SEP/2024		98.70	210,000	169,816.06
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CORPORACION INMOBILIARIA 3.62% 13/MAY/2031		81.62	320,000	213,985.90

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ZHENRO PROPS. GRP. 8.00% 06/03/2023		0.87	4,460,000	31,827.12
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	BANCO DE CHILE 2.99% 09/12/2031		81.78	830,000	556,119.54
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	GREENKO POWER II L 4.30% 13/12/2028		85.86	185,500	130,495.38
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	EMPRESA DE LOS FERROCARR 3.83% 14/SEP/2061		62.80	390,000	200,655.49
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	INTERCONEXION ELE 3.825% 26/11/20336/11/2033		82.08	300,000	201,751.27
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	PETROLEOS MEXICANO 6.70% 16/02/2032		74.32	14,381,000	8,756,967.21
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	TENGIZCHEVROIL FIN 4.00% 15/08/2026		90.18	270,000	199,489.84
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	GLOBO COMUNICACAO 5.50% 14/01/20322		82.22	860,000	579,345.85
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	SHINHAN FINL. GRP. F2V 05/02/2030		95.83	580,000	455,361.90
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	BRF SA 5.75% 21/9/2050		67.12	440,000	241,955.67
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	VTR COMUNICACIONE 4.375% 15/04/2029		55.47	270,000	122,712.25
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	SOVCOM CAPITAL D.A.C 3.5999% -FRN PERP USD 'REGS'		4.33	1,480,000	52,558.76
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	NETWORK IZI LTD NETWORK IZI LTD F2V PERP		91.22	1,400,000	1,046,290.91
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	BANCO DE CREDITO DEL F2V 30/09/20312 0.0% 30/09/2031		87.95	390,000	281,021.66
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	REDCO PROPS. GRP. 9.90% 17/02/2024		4.50	880,000	32,444.39
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	NE PROPERTY BV 2.00% 20/01/2030		77.09	400,000	267,497.37
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	RADNOR RE 2021-2 LTD '2 M1B' FRN 25/11/2031		102.95	14,200,000	11,977,327.51
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	VOYA EURO CLO IV DAC '4A B1R' FRN 15/10/2034		96.92	14,080,000	11,837,595.55
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	OAK HILL EUROPEAN CREDIT PA '5A BR' FRN 21/01/2035		97.31	26,800,000	22,621,240.28
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	TORO EUROPEAN CLO 7 DAC '7A B2R' 2.075% 15/02/2034		88.04	14,202,000	10,845,368.32
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	BELLEMEADE RE 2022-1 '1 M1C' FRN 26/01/2032		101.11	5,130,000	4,249,710.66
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	MADISON PARK EURO FUNDING '14A C1R' FRN 15/07/2032		96.13	17,000,000	14,175,865.93
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC STACR REMIC T 'DNA6 B1' FRN 25/10/2041		101.31	4,825,000	4,005,061.74
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ST PAULS CLO II DAC '2A B2R4' 2.15% 25/10/2035		81.86	15,000,000	10,651,484.40
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	FIDELITY GRAND HARBOUR CLO 2 '1A C' FRN 15/10/2034		96.26	5,000,000	4,175,182.42
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	TORO EUROPEAN CLO 7 DAC '7A B1R' FRN 15/02/2034		98.40	15,200,000	12,974,436.85
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	BARINGS EURO CLO 2015-1 '1A B2RR' 2.15% 25/07/2035		84.52	16,000,000	11,731,174.57
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	RADNOR RE 2021-1 LTD '1 M1A' FRN 27/12/2033		100.00	0	0.01
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	AVIS BUDGET RENTAL CAR FUN '2A D' 4.08% 20/02/2028		85.38	8,500,000	5,945,901.81
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	BELLEMEADE RE 2019-4 '4A M2' FRN 25/10/2029		101.00	2,360,000	1,952,941.64
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	FIDELITY GRAND HARBOUR CL '1A B2' 2.15% 15/10/2034		84.26	10,000,000	7,309,273.31
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	MOTOR SECURITIES 2020-1 DAC '1 C' FRN 25/11/2029		92.94	10,000,000	9,293,983.00
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	EUROPEAN RESIDENTIAL LOAN 'NPLA A1' FRN 25/11/2060		96.01	7,829,727	6,521,119.82
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	EAGLE RE 2018-1 LTD '1 M1' FRN 25/11/2028		100.08	221,122	181,317.78
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC STACR REMIC T 'DNA6 B1' FRN 25/12/2050		98.62	2,940,000	2,375,436.44
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	FIDELITY GRAND HARBOUR CLO '1A B1' FRN 15/10/2034		96.69	15,000,000	12,580,876.94
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	BX COMMERCIAL MORTGAGE TRUS 'AHP E' FRN 15/02/2039		94.81	11,400,000	8,855,639.79
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	PAVILLION POINT OF SALE 2021- '1 E' FRN 30/12/2031		95.26	5,000,000	4,762,830.00
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	BELLEMEADE RE 2019-4 '4A M1C' FRN 25/10/2029		100.28	330,464	271,497.18
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ST PAULS CLO II DAC '2A B1R4' FRN 25/10/2035		96.68	9,500,000	7,967,071.26
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	RADNOR RE 2019-1 LTD '1 M1B' FRN 25/2/2029		100.07	261,982	214,798.50
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	RADNOR RE 2020-1 LTD '1 M1C' FRN 25/01/2030		100.08	3,030,000	2,484,502.96
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	RADNOR RE 2019-1 LTD '1 M2' FRN 25/02/2029		101.11	814,067	674,343.82
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	RADNOR RE 2021-2 LTD '2 M1A' FRN 25/11/2031		100.05	948,793	777,715.06
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	SCULPTOR EUROPEAN CLO V DA '5A B2R' FRN 14/01/2032		97.82	17,500,000	14,849,517.61
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CVC CORDATUS LOAN FUND XXI '22A B1' FRN 15/12/2034		97.06	5,500,000	4,630,783.68
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	HENLEY CLO III DAC '3A B1R' FRN 25/12/2035		97.12	15,000,000	12,636,405.69
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	HAYFIN EMERALD CLO VIII DAC '8A B' FRN 17/01/2035		95.85	30,500,000	25,358,562.99
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	BARINGS EURO CLO 2015-1 DA '1A CRR' FRN 25/07/2035		96.37	14,750,000	12,330,335.17
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CONNECTICUT AVENUE 6.30% 25/03/2042.3% 25/03/2042		110.16	890,000	803,299.61
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	GHANA GOV. INTL. 8.125% 26/03/2032		44.31	400,000	145,227.96
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CARLYLE GBL. MKT. STRATS. '1X A1R' FRN 16/1/2033		98.16	1,700,000	1,447,558.33
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	JUBILEE CLO 2014-XII DAC '12X ARRR' FRN 15/04/2030		98.74	1,600,000	1,370,470.08
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ARES EUROPEAN CLO X DAC '10X AR' FRN 15/10/2031		98.45	1,499,346	1,280,367.09
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CARLYLE EURO CLO 2017-2 DA '2X A1R' FRN 15/8/2030		98.54	271,546	232,108.75
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CWABS ASSET-BACKED CERTIFI '11 MV5' FRN 25/2/2036		84.17	1,000,000	689,640.76
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	RUSSIAN FOREIGN B 2.875% 04-DEC-25		59.25	700,000	359,769.40
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	Q-PARK HLDG. I 1.50% 1/3/2025		97.21	2,025,000	1,707,551.44
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	SUNAC CHINA HLDGS. 7.00% 9/7/2025		16.00	800,000	104,870.75
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	HARVEST CLO XXI DAC '21X A1R' FRN 15/7/2031		97.79	1,100,000	933,050.45
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	Q-PARK HLDG. I 3.50% 1/2/2025		95.22	3,500,000	2,890,849.47
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	PROVIDUS CLO II DAC '2X AR' FRN 15/07/2031'AV'A'REGS		98.49	4,843,055	4,137,564.86
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CORESTATE CAP. HLD 3.50% 15/4/2023		13.50	5,700,000	667,492.59
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	UPC BROADBAND FIN 4.875% 15/07/2031		81.26	2,465,000	1,641,091.45

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CARLYLE EURO CLO 2019-2 DA '2X A1R' FRN 15/8/2032		97.99	400,000	339,992.55
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	OCF EURO CLO 2020-4 DAC '4X AR' FRN 22/09/2034		98.45	1,100,000	939,419.70
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	PALMER SQUARE EUROPEAN LOAN '2X A' FRN 15/07/203107/2031		98.52	5,659,643	4,836,483.03
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	MADISON PARK EURO FUNDING '14X A1R' FRN 15/07/20322		97.99	200,000	170,001.58
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	MADISON PARK EURO FUNDING '13X AR' FRN 15/1/2032		98.33	4,500,000	3,838,313.10
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	DRYDEN 52 EURO CLO 2017 DA '52X AR' FRN 15/5/2034		98.48	1,300,000	1,110,487.10
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	AVOLON HOLDINGS F 2.528% 18/11/2027		84.49	1,360,000	941,440.02
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	MAN GLG EURO CLO VI DAC '6X AR' FRN 15/10/2032		98.54	599,137	512,126.69
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	BEAR STEARNS ALT-A TRUST 20 'S 1M2' FRN 25/7/2035		89.58	1,000,000	733,916.65
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ABH FINL. VIA ALFA 2.70% 11/6/2023		16.00	2,700,000	374,732.68
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	VENTURE XXVI CLO LTD '26A AR' FRN 20/1/2029		99.91	484,688	396,734.19
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	GRIFFITH PARK CLO DAC '1X A1RA' FRN 21/11/2031		98.43	4,100,000	3,500,530.61
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ADAGIO V CLO DAC 'X ARR' FRN 15/10/2031		98.52	500,000	427,281.05
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	OAK HILL EUROPEAN CREDIT PA '7X AR' FRN 20/10/2031		98.17	1,999,384	1,702,626.44
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	SEGOVIA EUROPEAN CLO 6-2019 '6X AR' FRN 20/07/2032		98.36	1,000,000	853,169.73
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	TIKEHAU CLO BV '1X ARR' FRN 4/8/2034		98.18	900,000	766,465.47
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	INDYMAC INDX MORTGAGE LOA 'AR15 A2' FRN 25/07/2036		96.10	514,196	404,837.42
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	WELLS FARGO HOME EQUITY ASSE '1 M3' FRN 25/5/2036		99.44	158,303	128,971.62
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CORESTATE CAP. HL 1.375% 28/11/2022		12.00	1,500,000	156,138.62
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	DRYDEN XXVII-R EURO CLO 20 '27X AR' FRN 15/4/2033		98.36	1,295,324	1,105,188.07
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	HARVEST CLO XX DAC '20X AR' FRN 20/10/2031		98.38	1,897,824	1,619,598.57
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ALTICE FRANCE 4.00% 15/07/2029		72.38	1,200,000	753,368.83
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CARLYLE EURO CLO 2017-3 DA '3X A1R' FRN 15/1/2031		98.51	1,194,090	1,020,332.06
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CAIRN CLO X DAC '10X AR' FRN 15/10/2031		98.32	899,717	767,370.73
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	BLACKROCK EUROPEAN CLO VII '7X AR' FRN 15/10/2031		98.39	1,100,000	938,794.43
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	AURIUM CLO IV DAC '4X AR' FRN 16/01/2031		98.62	8,483,995	7,257,843.60
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CARLYLE EURO CLO 2017-2 DA '2A A1R' FRN 15/08/2030		98.54	678,864	580,271.89
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	EURO-GALAXY III CLO BV '3X ARRR' FRN 24/04/2034/2034		98.21	999,592	851,544.99
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	HARVEST CLO XX DAC '20A AR' FRN 20/10/2031'A-R'144A		98.38	1,797,939	1,534,356.54
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	BAIN CAPITAL EURO 2018-2 DA '2X AR' FRN 20/1/2032		98.50	497,083	424,709.51
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	BLUEMOUNTAIN FUJI EUR CLO '3X A1R' FRN 15/1/2031		98.28	795,039	677,809.83
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	HARVEST CLO XI DAC '11X ARR' FRN 26/6/2030		98.61	77,961	66,685.56
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	MAN GLG EURO CLO V DAC '5X A1R' FRN 15/12/2031		98.72	1,072,373	918,334.26
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ARES EUROPEAN CLO VI DAC '6A ARR' FRN 15/04/2030UR250000'A'144A		98.62	736,835	630,330.64
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ABFC 2007-WMCL TST. 'WMC1 A1A' FRN 25/06/2037A'		68.97	189,922	107,316.23
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	LAURELIN 2016-1 DAC '1X ARR' FRN 20/10/2031		98.54	1,100,000	940,274.17
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CARLYLE GLOBAL MARKET STRA '2X AR1' FRN 15/11/2031		98.34	699,692	596,841.75
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	YANGO JUSTICE INT 7.875% 04/09/2024		0.55	1,900,000	8,561.71
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	PALMER SQUARE EUROPEAN LOAN '1X A' FRN 15/4/2031		98.48	551,263	470,936.53
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	SCULPTOR EUROPEAN CLO V DAC '5X AR' FRN 14/01/2032		98.49	8,500,000	7,262,003.82
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ROYAL CARIBBEAN C 5.375% 15/07/20277/2027		92.64	1,265,000	960,175.60
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	POST HLDGS. 5.75% 01/03/2027		96.13	165,000	129,946.53
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	OPEN TEXT OPEN TE 4.125% 01/12/2031		79.89	2,735,000	1,790,280.13
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	NCL 5.875% 15/02/2027		95.19	2,505,000	1,953,641.85
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	WP/AP TELECOM HLDG 3.75% 15/1/2029		86.26	4,435,000	3,318,377.57
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ARDAGH PACKAGING F 5.25% 15/08/2027		83.58	2,645,000	1,811,268.45
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	1011778 BC ULC NE 3.875% 15/01/2028		89.79	2,787,000	2,050,193.79
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CARNIVAL 7.625% 1/3/2026		97.35	1,808,000	1,441,999.08
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ALTICE FRANCE 5.125% 15/07/2029		71.24	3,590,000	2,095,396.82
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CARNIVAL CORP 6.0% 01/MAY/2029		85.42	2,075,000	1,452,105.10
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	1011778 BC ULC NEW 3.50% 15/02/2029		85.69	3,948,000	2,771,729.61
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	VERDE BIDCO 4.625% 1/10/2026		93.15	2,658,000	2,147,747.00
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	SRI LANKA GOV. IN 6.125% 03/06/2025		48.64	3,000,000	1,195,627.25
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	SRI LANKA GOV. INT 6.20% 11/05/2027		46.70	3,000,000	1,147,940.44
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	COMISION FEDERAL DE ELECTRICIDAD 6.26% 15/FEB/2052		81.69	1,500,000	1,003,970.29
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	GHANA GOV. INTL. 10.75% 14/10/2030		67.45	1,000,000	552,611.48
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	GHANA GOV. INTL. B 7.75% 7/4/2029		44.53	3,000,000	1,094,518.77
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	SINOPEC GRP. O/SEA 2.70% 13/5/2030		86.41	2,000,000	1,415,897.41
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	PARAGUAY GOV. INT 3.849% 28/06/2033		82.60	1,500,000	1,015,162.10
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	RUSSIAN FOREIGN B 4.375% 21/03/2029		47.40	4,000,000	1,553,397.92
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	AA BD. 8.45% 31/1/2028		100.83	1,000,000	1,008,291.00
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	BALDER FINLAND OY 1.375% 24/05/2030		64.68	400,000	224,413.52
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	AMERICA MOVIL SAB DE CV 5.375% 5.37% 04/APR/2032		86.17	1,030,000	727,148.46
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	SUNAC CHINA HLDGS. 7.50% 1/2/2024		16.00	1,250,000	163,860.54

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CEMEX SAB DE CV 9.125% 9.125% 9.12% PERP		104.23	570,000	486,735.73
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	SUNAC CHINA HLDGS. 6.50% 10/1/2025		16.00	800,000	104,870.75
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ABRA GBL. FIN. 11.50% PIK 2/3/2028		80.34	1,462,391	962,555.61
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	COMISION FED. DE 6.264% 15/02/2052		81.69	1,090,000	729,551.74
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	DOMINICAN REPUBUL 13.00% 30/1/2026		104.90	571,700,000	8,650,102.04
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	BELLEMEADE RE 2018-3 '3A M2' FRN 25/10/2028		100.55	5,785,479	4,766,318.60
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	MASTER CREDIT CARD TST. II '1A C' 2.27% 21/07/2026USD 144A'C'		93.77	2,500,000	1,920,642.27
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	AUTONORIA SPAIN 2022 FT 'SP D' FRN 28/1/2040		101.18	891,470	782,404.53
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	TIKEHAU US CLO '2A B' FRN 20/1/2032		100.24	3,000,000	2,463,807.08
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ANCHORAGE CAP. EUROPE CLO '6A B2' 6.00% 25/8/2034		100.16	1,000,000	868,843.14
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	AUTONORIA SPAIN 2022 FT 'SP C' FRN 27/1/2040		101.79	1,337,205	1,180,723.02
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	PENTA CLO 3 DAC '3A BR' FRN 17/4/2035		96.26	6,225,000	5,197,836.99
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	TIKEHAU US CLO '2A AJ' FRN 20/1/2032		100.61	2,000,000	1,648,523.22
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	PMT CREDIT RISK TRANSFER TRU '3R A' FRN 29/10/2024		99.59	547,867	447,050.29
30/09/2023	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
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	AVOCA CLO XXV DAC '25A B1' FRN 15/10/2034		97.24	5,550,000	4,681,493.97
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	MORGAN STANLEY CAPITAL I T 'MEAD C' VAR 10/11/2036		86.46	1,285,000	910,261.05
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC STACR REMIC 'DNA3 M1B' FRN 25/04/2042		102.36	7,885,000	6,612,856.36
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ONEMAIN FINL. ISSUANCE TST '2A D' 6.55% 14/10/203414/10/2034		96.07	17,020,000	13,396,856.27
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	JUBILEE CLO 2016-XVII DA '17A B1RR' FRN 15/4/2031		96.62	2,500,000	2,095,297.19
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ONEMAIN DIRECT AUTO RECEIV '1A D' 7.07% 14/02/2033/2033 USD 144A'D'		98.35	8,000,000	6,446,499.77
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC STACR REMIC T 'DNA3 B1' FRN 25/10/2033		103.55	1,604,000	1,360,876.43
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CONNECTICUT AVENUE SECURI 'R04 1B1' FRN 25/03/2042		106.64	195,000	170,377.57
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	1A A1' FRN 20/1/2035		100.84	6,000,000	4,956,981.24
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	HENLEY CLO V DAC '5A B2' 2.10% 25/10/2034		83.82	5,000,000	3,635,532.01
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	MS. CAP. I TST. 2019-MEAD 'MEAD E' VAR 10/11/2036		78.67	1,275,000	821,828.02
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	AURIUM CLO II DAC '2A A1RR' FRN 22/6/2034		97.86	3,000,000	2,546,584.03
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC STACR REMIC 'HQA3 M1B' FRN 25/8/2042		103.59	6,050,000	5,134,707.23
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CROSTHWAITE PARK CLO DAC '1A A2AR' FRN 18/3/2034		96.53	3,000,000	2,512,027.44
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CSMC TST. 2016-NXSR 'NXSR A4' VAR 15/12/2049		92.36	3,600,000	2,724,177.17
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CARLYLE EURO CLO 2017-1 D '1A A2AR' FRN 15/07/2034		95.39	4,875,000	4,033,839.54
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	MASTER CREDIT CARD TST. II '1A C' 5.87% 21/06/202744A 21/06/2027		97.87	3,750,000	3,006,932.26
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ALBACORE EURO CLO II DAC '2X B' FRN 15/06/2034034		96.78	2,500,000	2,098,805.44
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	MADISON PARK EURO FUNDING X '16A A' FRN 25/5/2034		97.53	3,000,000	2,537,978.58
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ALBACORE EURO CLO II DAC '2A B' FRN 15/6/2034		96.78	750,000	629,641.63
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CVC CORDATUS LOAN VII DAC '7A B1RR' FRN 15/9/2031		96.82	12,500,000	10,497,752.27
30/09/2023	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		86.59	4,100,000	3,079,458.46
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	HARBOUR '1 A2' FRN 28/01/2054		99.14	13,500,000	13,383,616.50
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	SOCIETE GENERALE F2V 10/1/2034		97.21	700,000	557,501.81
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	UKRAINE GOV. INTL 6.876% 05/21/2031		26.69	1,400,000	306,123.44
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	BLUEMOUNTAIN FUJI EUR CLO V '5X A' FRN 15/01/2033		98.08	1,000,000	850,773.44
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ST PAUL'S CLO X DAC '10X AR' FRN 22/04/20350'AV'A'REGS		97.70	3,500,000	2,966,166.62
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ALROSA FIN. 3.10% 25/06/2027		7.00	2,200,000	126,172.62
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	UKRAINE GOV. INTL 6.876% 27/01/2032		24.14	5,200,000	1,089,011.34
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CITY OF DETROIT MI 4% 1/4/2044		70.51	4,940,000	2,853,881.31
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	SUNAC CHINA HLDGS. 6.65% 3/8/2024		15.50	600,000	76,195.15
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	OCF EURO 2017-1 DAC '1X AR' FRN 15/07/2032RT 15/7/2032		98.38	1,000,000	853,408.54
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	UBS GROUP AG 4.988% 05/08/2033		89.49	16,100,000	11,804,734.48
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	UKRAINE GOV. INTL. 6.75% 20/06/2028		26.05	600,000	135,603.79
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	DRYDEN 48 EURO CLO 2016 D '48X A1R' FRN 15/10/2032/2032		98.34	1,000,000	853,063.86
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	SUNAC CHINA HLDGS. 5.95% 26/4/2024		16.00	2,000,000	262,176.86
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	SHAMROCK RESD. 2023-1 DAC '1X A' FRN 24/06/20712071 EUR100000'A'REGS		99.71	16,597,299	14,355,571.92
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	YANGO JUSTICE INTL 7.50% 17/02/2025		0.55	2,000,000	9,012.33
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	UBS GROUP AG		98.89	250,000	202,559.51
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	DUTCH PROP. FIN. '1 A' FRN 28/04/206464 EUR100000 'A' 'REGS'		100.56	1,255,989	1,095,557.03
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	PETROLEOS MEXICAN 10.00% 7/2/2033		89.11	5,400,000	3,942,572.59
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	UKRAINE GOV. INTL 8.994% 02/01/2026		31.88	800,000	208,950.37
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	LOGICOR FINC. SARL 0.75% 15/07/2024		96.54	500,000	418,703.49
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	DVI DEUTSCHE VERMO 2.50% 25/01/2027		79.66	200,000	138,200.72
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	DOMINICAN 13.625% 03 FEB 2033 13.6% 03/FEB/2033		118.16	40,400,000	688,574.94
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	AURIUM CLO I DAC '1X ARR' FRN 23/03/2032		98.69	1,500,000	1,284,063.63
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	YANGO JUSTICE INTL 7.50% 31/12/2040		0.55	2,900,000	13,067.88
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	UKRAINE GOV. INTL 7.375% 09/25/2032		26.77	500,000	109,660.39
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CDS_IX_CCP CDX.EM.37 1% 20270620BOFAGB2UICEUS2165BZEC2		0.03	-980,000	27,283.99

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CDS_IX_CCP CDX.NA.HY.39 5% 20271220BOFAGB2UICEEUS2I65BRZH6	-0.02	-9,207,000	180,811.87
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CDS_IX_CCP CDX.NA.HY.40 5% 20280620BOFAGB2UICEEUS2I65BRZ14	-0.02	-58,300,000	806,661.19
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ROYAL CARIBBEAN CR 8.25% 15/01/2029	103.81	1,375,000	1,169,446.66
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ROYAL CARIBBEAN CR 7.25% 15/01/2030	99.22	700,000	569,062.70
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	WEATHERFORD INTL LTD 8.625% 30 A 8.62% 30/APR/2030	100.85	5,675,000	4,689,249.92
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	RITCHIE BROS HLDGS 7.75% 15/3/2031	101.63	1,475,000	1,228,109.14
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	FAURECIA 7.25% 15/6/2026	103.33	1,915,000	1,716,449.11
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	IQVIA INC 1.75% 15/3/2026	93.34	2,625,000	2,125,380.99
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	FMG RES. AUGUST 2 5.875% 15/04/20305.875% 15/04/2030	91.56	11,090,000	8,319,408.51
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ENERFLEX LTD 9% SNR SEC NTS 15/1 9.0% 15/OCT/2027	98.85	4,205,000	3,405,703.46
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	EMERIA SASU 7.75% 31/03/2028	93.08	3,695,000	2,983,329.19
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	PEOPLECERT WISDOM 5.75% 15/09/2026	96.54	3,700,000	3,098,386.54
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	HUNGARY GOV. INTL. 5.25% 16/6/2029	95.68	2,500,000	1,959,782.30
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	PHILIPPINES REP 4.625% 17 JUL 20 4.62% 17/JUL/2028	97.10	1,000,000	795,580.30
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	COLOMBIA GOV. INTL 7.50% 2/2/2034	94.72	1,500,000	1,164,090.17
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	PELABUHAN INDONESIA 4.25% 5/5/2025	96.88	1,500,000	1,190,629.12
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	UNITED MEXICAN STS SR NT 6.35% 6.35% 09/FEB/2035	98.01	1,500,000	1,204,482.31
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	VNESHECONOMBANK VI 6.80% 22/11/2025	7.00	1,150,000	65,953.87
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	EXPORT-IMPORT BANK 5.50% 18/1/2033	95.94	2,500,000	1,965,126.84
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	UKRAINE GOV. INTL. 7.75% 01/09/2025	33.19	1,100,000	299,106.52
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	UKRAINE GOV. INTL. 7.75% 01/09/2029	28.85	4,100,000	969,209.61
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	UKRAINE GOV. INTL 6.876% 21/05/2031	26.69	1,500,000	327,989.40
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	UKRAINE GOV. INTL 7.253% 15/03/2035	26.52	2,000,000	434,567.98
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CENTRAL CHINA REAL 7.25% 28/4/2025	4.25	475,000	16,539.67
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	AEGEA FIN. SARL 9.00% 20/1/2031	100.90	500,000	413,323.87
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	OI 10.00% 27/7/2025	6.84	5,110,000	286,469.87
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ENERGEAN ISRAEL FI 8.50% 30/9/2033	99.93	860,000	704,071.87
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CENTRAL CHINA REAL 7.25% 13/8/2024	4.80	1,150,000	45,225.51
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	REPUBLIC OF POLAND 3.75% 25/5/2027	95.59	8,051,000	1,444,522.35
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	YAPI VE KREDI BANKASI A.S. 9.25% 9.25% 16/OCT/2028	100.68	450,000	371,184.06
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	FIRST ABU DHABI BANK F2V 04/04/2034	100.30	300,000	246,523.28
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	LIQUID TELECOMMUNICATIONS FING P 5.5% 04/SEP/2026	64.41	1,420,000	749,334.82
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	BANCO SANTANDER M 5.375% 17/4/202517/04/2025	98.35	350,000	282,018.77
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	URUGUAY GOV. INTL. 9.75% 20/7/2033	100.91	58,389,176	1,254,979.39
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	WE SODA INVS. HLDG 9.50% 06/10/2028	101.00	500,000	413,747.86
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ABU DHABI NATIONA 4.696% 24/04/20333	95.35	285,000	222,650.47
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	LOANDEPOT GMSR MASTER TRUST 'GT1 A' FRN 16/10/2025USD 144A'	90.42	5,000,000	3,704,175.86
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	TAURUS 2021-4 UK DAC 'UK4A B' FRN 17/8/2031	96.67	2,612,480	2,525,430.54
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	INVESCO EURO CLO '10A C' FRN 15/7/2036	100.36	4,000,000	3,482,370.00
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	VENDOME FUNDING CLO 2020-1 '1A A1R' FRN 20/07/20341'144A	97.59	5,000,000	4,232,624.95
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	AVOCA CAPITAL CLO X LTD '10A B1RR' FRN 15/04/2035R'B1V'B1'144A	95.61	7,000,000	5,805,768.80
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	SIGNAL HARMONIC CLO I DAC '1A B' FRN 15/7/2036	100.48	7,000,000	6,100,984.95
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	EAGLE RE 2023-1 LTD '1 M1A' FRN 26/9/2033	100.25	4,400,000	3,613,944.21
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC STRUCTURED A 'DNA2 M1B' FRN 25/02/2042	100.70	5,700,000	4,702,608.16
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	BARINGS EURO CLO 2022-1 DAC '1A A1' FRN 28/10/2034	100.10	2,800,000	2,431,257.48
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CAPITAL FOUR CLO I DAC '6A B' FRN 25/10/2036	100.00	3,000,000	2,602,310.30
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	FTA SANTANDER CONSUMER SPAIN '1 C' FRN 22/09/2039UR100000 'C' 'REGS'	100.00	1,900,000	1,648,129.86
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	MS. CAP. I TST. 2019-MEA 'MEAD A' 3.17% 10/11/2036	92.02	5,075,000	3,826,176.69
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	TAURUS 2021-4 UK DAC 'UK4A A' FRN 17/8/2031	97.39	9,169,015	8,929,887.48
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	PMT CREDIT RISK TRANSFER TRU '1R A' FRN 27/02/2024	99.60	672,699	548,958.02
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC STACR REMIC 'DNA1 M1B' FRN 25/1/2042	98.83	8,000,000	6,477,733.56
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC STACR REMIC 'DNA4 M1B' FRN 25/05/2042	103.87	1,600,000	1,361,597.85
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	RADNOR RE 2023-1 LTD '1 M1A' FRN 25/7/2033	100.57	1,800,000	1,483,144.56
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	SALUS EUROPEAN LOAN CONDUIT '33A A' FRN 23/1/2029	96.74	13,000,000	12,576,525.00
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	GOODLEAP SUSTBL. HO '3C A' #N/A N/A.00% 20/07/2055/2055 USD 144A'	98.63	1,961,574	1,585,113.58
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	AUTONORIA SPAIN 2023 FT 'SP D' FRN 30/9/2041	100.23	1,300,000	1,130,280.04
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	AVIS BUDGET RENTAL CAR FND '8A C' 7.34% 20/02/20302/2030 USD 144A'	100.47	5,700,000	4,691,943.46
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	MASTER CREDIT CARD TST. II '3A C' 7.08% 21/10/2030030	100.34	3,250,000	2,671,804.51
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CDS_IX_CCP ITRAXX EUROPE CROSSOV 5% 20281220SBSIUS33ICEEUS2I667KK56	-0.03	47,535,000	1,238,566.83
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CDS_IX_CCP ITRAXX EUROPE SERIES 1% 20281220SBSIUS33ICEEUS2I666VDI3	-0.01	10,705,000	90,519.98
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	DRILLCO HLDG LUX S A 144A 7.5% 01/06/2030	94.10	302,960	233,571.21
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	GHANA GOV. INTL. B 8.75% 11/3/2061	42.91	500,000	175,799.42
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	AVON FINANCE NO 4 PLC '4X B' FRN 28/12/2049	98.84	12,800,000	12,651,409.54
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	PANAMA GOV. INTL. 6.875% 31/1/2036	100.45	1,200,000	987,543.10

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	GUATEMALA GOV. BD. 7.05% 4/10/2032		100.65	1,500,000	1,236,991.41
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	JDE PEET'S NV 2.25% 24/09/203131		74.40	968,000	590,069.66
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	PANAMA GOV. INTL. 6.853% 28/03/2054		93.16	6,200,000	4,732,063.64
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	GHANA GOV. INTL. B 8.95% 26/3/2051		42.92	500,000	175,839.16
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	BANCO DO BRASIL SA 8.50% 29/7/2026		92.94	121,000,000	5,301,618.27
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	GOLDEN BAR SECURITISATION SRL '2 B' FRN 22/9/2043		100.00	1,000,000	867,434.77
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	COTY 5.75% 15/09/2028		100.97	500,000	437,904.63
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	GOLDEN BAR SECURITISATION SRL '2 C' FRN 22/9/2043		100.00	1,000,000	867,437.81
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	PANAMA REP GLOBAL BD 6.4% 14 FEB 6.4% 14/FEB/2035		97.15	14,400,000	11,462,089.75
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CORPORACION NACIONAL DEL COBRE 6 6.3% 08/SEP/2053		95.27	600,000	468,349.87
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	DIAMOND FOREIGN AS 8.50% 01/10/2030		100.11	2,595,000	2,128,461.10
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	HUNT OIL OF PERU S 8.55% 18/9/2033		101.07	3,100,000	2,567,065.44
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	AMDOCS 2.538% 15/6/2030		80.29	20,000	13,156.33
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	UBS GROUP AG 144A 9.016% 9.01% 15/NOV/2033		115.56	250,000	236,695.53
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ROMANIAN GOV. INTL 5.50% 18/09/2028		99.55	1,550,000	1,338,476.62
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	GUATEMALA GOV. BD. 7.05% 04/10/2032		100.65	9,000,000	7,421,948.46
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	FAIRFAX INDIA HLDG 5.00% 26/02/20282/2028 USD1000 '144A'		86.00	1,350,000	951,210.43
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	VALARIS 8.375% 30/04/2030		100.16	5,890,000	4,833,534.65
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CORESTATE CAP. 10.00% PIK 31/12/2026		100.00	300,000	260,231.03
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CPI PROPERTY GROUP S.A. 1.5% 27 1.5% 27/JAN/2031		56.28	100,000	48,817.17
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	MMK INTL. CAP. DA 4.375% 13/6/2024		21.80	900,000	160,747.19
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	AVOST 1X A '1X A' FRN 15/10/2030		99.90	500,000	433,269.44
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	BAUSCH & LOMB ESC 8.375% 1/10/202828		100.42	2,695,000	2,217,338.62
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	RMAC NO 3 PLC '3 A' FRN 15/2/2047		100.22	1,900,000	1,904,120.53
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CDS_IX_CCP CDX.NA.IG.40 1% 20280620BOFAGB2UICEEUS2I65BYEC5		-0.01	3,200,000	35,244.44
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CDS_IX_CCP CDX.NA.IG.41 1% 20281220BOFAGB2UICEEUS2I65BYED3		-0.01	13,000,000	129,884.96
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CDS_IX_CCP CDX.NA.HY.41 5% 20281220BOFAGB2UICEEUS2I65BRZP8		-0.01	-72,900,000	556,746.79
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ICELAND BONDCO FRN 15/12/2027		99.78	745,000	644,807.68
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ILIAD HLDG. SAS 6.50% 15/10/2026		94.06	750,000	577,972.79
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	GTCR W-2 MERGER SU 8.50% 15/1/2031		102.37	495,000	506,726.55
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	PINNACLE BIDCO 8.25% 11/10/2028		99.89	1,110,000	961,757.16
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	BAUSCH HEALTH COS 11.00% 30/9/2028		68.10	2,275,000	1,269,231.99
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	EMERALD DEBT MERG 6.375% 15/12/2030		99.85	1,890,000	1,637,012.70
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	YPSO FIN. BIS 10.50% 15/5/2027		62.51	265,000	135,711.38
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	CLARIOS GBL. CLARI 6.75% 15/5/20286.75% 15/05/2028		97.74	190,000	152,143.98
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	ALLWYN ENTERTAINME 7.25% 30/4/2030		101.33	900,000	791,109.10
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	HAMMERSON PLC 7.25% 21/4/2028		95.87	1,800,000	1,725,631.42
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	MEXICO GOV. INTL. 6.338% 4/5/2053		91.26	1,500,000	1,121,502.88
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	UKRAINE RAILWAYS 7.875% 15/7/2028		46.60	1,000,000	381,795.06
30/09/2023	Border to Coast Multi-Asset Credit Fund	(blank)	REPUBLIC OF TURKIYE 9.37% 14/MAR/2029		102.73	1,000,000	841,645.08