

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2024	Border to Coast Multi-Asset Credit Fund	0262468	HAMMERSON 7.25% 21/4/2028		104.10	2,275,000	2,368,369.45
31/03/2024	Border to Coast Multi-Asset Credit Fund	2327354	SPRINT CAP. 6.875% 15/11/2028		106.51	2,200,000	1,854,976.50
31/03/2024	Border to Coast Multi-Asset Credit Fund	5331062	VENEZUELA GOVERNME 9.25% 15/09/2027		18.24	15,091,000	2,178,979.84
31/03/2024	Border to Coast Multi-Asset Credit Fund	5335989	PANAMA GOV. INTL. 8.875% 30/09/2027		108.98	14,100,000	12,163,893.23
31/03/2024	Border to Coast Multi-Asset Credit Fund	5924161	BANGKOK BANK PCL/ 9.025% 15/03/2029		114.77	1,225,000	1,112,965.66
31/03/2024	Border to Coast Multi-Asset Credit Fund	B021P14	US. TSY. INFL. 2.375% IL 15/01/2025		163.47	32,000	41,409.54
31/03/2024	Border to Coast Multi-Asset Credit Fund	B07VWZ0	FANNIE MAE 5.50% PERP		99.59	10,000,000	7,883,543.35
31/03/2024	Border to Coast Multi-Asset Credit Fund	B07VW02	FANNIE MAE 5.00% PERP		97.66	33,300,000	25,744,573.46
31/03/2024	Border to Coast Multi-Asset Credit Fund	B09YD36	EL SALVADOR GOV. INTL. BD. 7.65% 15/06/2035		76.31	2,000,000	1,208,076.89
31/03/2024	Border to Coast Multi-Asset Credit Fund	B0C6K49	TRAFFORD CENTRE FIN. FRN 28/07/2038		80.50	400,000	322,001.19
31/03/2024	Border to Coast Multi-Asset Credit Fund	BOXNWS7	PANAMA GOV. INTL. 6.70% 26/01/2036		98.64	3,500,000	2,732,923.94
31/03/2024	Border to Coast Multi-Asset Credit Fund	B15CVN7	EUROSAIL 2006-1 '1X C1A' FRN 10/06/2044		96.22	2,100,000	1,727,437.66
31/03/2024	Border to Coast Multi-Asset Credit Fund	B15CVX7	EUROSAIL 2006-1 '1X C1C' FRN 10/06/2044		97.24	1,184,000	1,151,372.51
31/03/2024	Border to Coast Multi-Asset Credit Fund	B17R122	NEWGATE FNDG. '2 A3A' FRN 01/12/2050		98.67	2,085,351	2,057,642.94
31/03/2024	Border to Coast Multi-Asset Credit Fund	B1BKQ29	REPUBLIC OF SOUTH 10.50% 21/12/2026		102.77	235,000,000	10,095,545.22
31/03/2024	Border to Coast Multi-Asset Credit Fund	B1FL5T8	MITCHELLS & BUTLERS FRN 15/12/2030		92.59	306,477	283,762.17
31/03/2024	Border to Coast Multi-Asset Credit Fund	B1FR3W5	LUMINENT MTG. TST. 2006-6 '6 A1' FRN 25/10/2046		87.26	633,599	437,657.23
31/03/2024	Border to Coast Multi-Asset Credit Fund	B1G6235	NACIONAL DEL COBRE 6.15% 24/10/2036		101.85	1,300,000	1,048,118.86
31/03/2024	Border to Coast Multi-Asset Credit Fund	B1G6RF2	EUROSAIL 2006-2BL '2X C1A' FRN 15/12/2044		94.75	1,300,000	1,053,072.21
31/03/2024	Border to Coast Multi-Asset Credit Fund	B1GCCF5	MEXICAN BONOS 10.00% 20/11/2036		105.33	37,734,000	1,892,843.59
31/03/2024	Border to Coast Multi-Asset Credit Fund	B1H0JW4	NEWGATE FNDG. 2006-3 '3X A3A' FRN 01/12/2050		97.79	1,414,912	1,383,622.39
31/03/2024	Border to Coast Multi-Asset Credit Fund	B1KNGG3	CZECH REPUBLIC GOV 4.20% 04/12/2036		102.37	14,290,000	494,605.04
31/03/2024	Border to Coast Multi-Asset Credit Fund	B1LOC76	RMAC SECURITIES NO 1 PLC 'NS4X M1A' FRN 12/06/2044GBP'2006-NS4'M1A		95.92	4,511,843	4,327,556.75
31/03/2024	Border to Coast Multi-Asset Credit Fund	B1L6L00	RMAC SECURITIES NO 1 SER 2006-NS4 FRN M/BKD 06/2044 USD10000 'M1C' REGS'		95.68	1,203,158	984,159.75
31/03/2024	Border to Coast Multi-Asset Credit Fund	B1QGYR3	MEXICAN BONOS 7.50% 03/06/2027		94.60	465,900,000	20,990,525.45
31/03/2024	Border to Coast Multi-Asset Credit Fund	B1TMPZ3	PERUVIAN GOV. INTL 6.55% 14/3/2037		108.62	1,500,000	1,289,709.01
31/03/2024	Border to Coast Multi-Asset Credit Fund	B1TQVJ1	EUROSAIL-UK 2007-1NC '1X B1C' FRN 13/03/2045		97.94	1,312,460	1,285,446.75
31/03/2024	Border to Coast Multi-Asset Credit Fund	B1VJRB2	GREAT HALL MORTGAGES NO 1 '1 BB' FRN 18/03/2039		97.50	3,680,000	3,067,396.68
31/03/2024	Border to Coast Multi-Asset Credit Fund	B1VVDK9	MORGAN STANLEY HOME EQUITY L '2 A4' FRN 25/4/2037		52.22	1,540,434	636,822.25
31/03/2024	Border to Coast Multi-Asset Credit Fund	B1VVKX9	EUROSAIL-UK 2007-2NP PLC '2X M1C' FRN 13/03/2045		95.75	5,000,000	4,787,505.00
31/03/2024	Border to Coast Multi-Asset Credit Fund	B1VXXN2	EUROSAIL-UK 2007-2NP '2X C1A' FRN 13/03/2045		87.31	3,754,000	2,802,253.15
31/03/2024	Border to Coast Multi-Asset Credit Fund	B1Z2P24	EUROMASTR '1V A2' FRN 15/06/2040		95.27	2,029,269	1,933,367.97
31/03/2024	Border to Coast Multi-Asset Credit Fund	B1ZSK40	LUDGATE FNDG. '1 MB' FRN 01/01/2061		91.63	2,317,923	1,815,755.90
31/03/2024	Border to Coast Multi-Asset Credit Fund	B1Z61D9	MAJAPAHIT HLDG. 7.875% 29/06/2037		117.89	2,500,000	2,332,990.17
31/03/2024	Border to Coast Multi-Asset Credit Fund	B1Z7R67	DP WORLD 6.85% 02/07/2037		109.36	930,000	805,099.83
31/03/2024	Border to Coast Multi-Asset Credit Fund	B2NFTL3	TELECOM ITALIA CA 6.375% 15/11/2033		94.55	2,250,000	1,684,057.36
31/03/2024	Border to Coast Multi-Asset Credit Fund	B2QN460	LUDGATE FNDG. 'W1X A1' FRN 01/01/2061		97.79	9,800,811	9,584,046.46
31/03/2024	Border to Coast Multi-Asset Credit Fund	B39NQJ1	TELECOM ITALIA CA 7.721% 04/06/2038		100.25	1,145,000	908,627.35
31/03/2024	Border to Coast Multi-Asset Credit Fund	B3L4G00	PHILIPPINE GOV. INTL. BD. 6.25% 14/01/2036		94.57	10,000,000	133,168.94
31/03/2024	Border to Coast Multi-Asset Credit Fund	B3SLXR3	STRUCTURED ASSET INVESTMENT '7 M2' FRN 25/8/2035		96.03	349,300	265,531.48
31/03/2024	Border to Coast Multi-Asset Credit Fund	B3XJ8P5	PETROLEOS MEXICANO 6.50% 02/06/2041		67.96	2,200,000	1,183,552.56
31/03/2024	Border to Coast Multi-Asset Credit Fund	B3ZR761	INDONESIA TSY. BD. 4.00% 15/5/2027		101.56	41,781,000,000	2,118,585.25
31/03/2024	Border to Coast Multi-Asset Credit Fund	B44NND6	MEXICAN BONOS 8.50% 18/11/2038		93.00	78,268,400	3,466,484.93
31/03/2024	Border to Coast Multi-Asset Credit Fund	B45ZFW4	INDONESIA TSY. BD 10.50% 15/08/2030		120.00	25,284,000,000	1,514,832.51
31/03/2024	Border to Coast Multi-Asset Credit Fund	B4L19X9	PHILIPPINE GOV. INTL. 5.50% 30/03/2026		101.26	1,000,000	801,569.85
31/03/2024	Border to Coast Multi-Asset Credit Fund	B4MS0G5	LONG BEACH MORTGAGE LOAN TR '1 2A4' FRN 25/2/2036		82.60	1,080,287	706,403.15
31/03/2024	Border to Coast Multi-Asset Credit Fund	B4S9DK7	PARK PLACE SECURITIES INC 'WHQ4 M2' FRN 25/9/2035		96.44	451,661	344,801.71
31/03/2024	Border to Coast Multi-Asset Credit Fund	B4T6M11	MEGA ADVANCE INVNS 6.375% 12/05/2041/05/2041 USD200000		110.95	320,000	281,058.18
31/03/2024	Border to Coast Multi-Asset Credit Fund	B4TL852	BRAZILIAN GOV. IN 5.625% 07/01/2041		90.57	4,500,000	3,226,156.10
31/03/2024	Border to Coast Multi-Asset Credit Fund	B512B21	COLOMBIA GOV. INT 6.125% 18/01/2041		86.69	3,700,000	2,539,124.91
31/03/2024	Border to Coast Multi-Asset Credit Fund	B51BJM1	MS. HOME EQTY. LOAN TST. 200 '2 A3' FRN 25/4/2037		52.22	3,393,923	1,403,030.99
31/03/2024	Border to Coast Multi-Asset Credit Fund	B5204T9	INDONESIA TSY. BD. 9.50% 15/7/2031		116.32	4,121,000,000	239,326.19
31/03/2024	Border to Coast Multi-Asset Credit Fund	B5SVD25	SINOCEM O/SEAS. C 6.30% 12/11/2040		109.63	1,000,000	867,853.46
31/03/2024	Border to Coast Multi-Asset Credit Fund	B5SVD25	SINOCEM O/SEAS. CAP. 6.30% 12/11/2040		109.63	1,000,000	867,853.46
31/03/2024	Border to Coast Multi-Asset Credit Fund	B5T1439	ALTERNATIVE LOAN TRUST '22 2A16' 6.50% 25/9/2037		38.51	880,151	268,337.37
31/03/2024	Border to Coast Multi-Asset Credit Fund	B5VV9G5	REPUBLIC OF SOUTH 6.50% 28/02/2041		57.16	9,785,341	233,821.73
31/03/2024	Border to Coast Multi-Asset Credit Fund	B60J537	MALAYSIA GOV. BD. 4.498% 15/04/2030		104.08	1,990,000	346,406.90
31/03/2024	Border to Coast Multi-Asset Credit Fund	B65Z6K3	FANNIE MAE OR FREDDIE MAC 4.00% PERP		92.71	50,000,000	36,695,836.02
31/03/2024	Border to Coast Multi-Asset Credit Fund	B6QHPC3	VENEZUELA GOV. IN 11.95% 05/08/2031		17.33	7,647,000	1,048,786.67
31/03/2024	Border to Coast Multi-Asset Credit Fund	B6V8T78	VENEZUELA GOV. IN 11.75% 21/10/2026		18.45	7,319,000	1,068,922.15
31/03/2024	Border to Coast Multi-Asset Credit Fund	B6W43X5	INDONESIA TSY. BD. 8.25% 15/6/2032		109.91	2,645,000,000	145,148.07
31/03/2024	Border to Coast Multi-Asset Credit Fund	B754890	THAILAND GOV. 3.775% 25/06/2032		109.59	202,940,000	4,825,194.94
31/03/2024	Border to Coast Multi-Asset Credit Fund	B76M8W6	LEBANON GOV. INTL. 6.75% 29/11/2027		6.76	3,500,000	187,261.42
31/03/2024	Border to Coast Multi-Asset Credit Fund	B76P9J9	MEXICO GOV. INTL. 4.75% 08/03/2044		83.80	2,500,000	1,658,480.40
31/03/2024	Border to Coast Multi-Asset Credit Fund	B76X874	QATAR GOV. INTL. BD. 5.75% 20/01/2042		106.88	6,500,000	5,499,470.50
31/03/2024	Border to Coast Multi-Asset Credit Fund	B774Y01	REPUBLIC OF PHILIP 5.00% 13/01/2037		99.45	1,000,000	787,226.39

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31/03/2024	Border to Coast Multi-Asset Credit Fund	B784DX6	ENA NORTE TST. 4.95% 25/10/2027		92.52	390,894	286,300.28
31/03/2024	Border to Coast Multi-Asset Credit Fund	B7M1R08	ROMANIA GOV. BD. 5.80% 26/07/2027		99.03	15,950,000	2,716,941.75
31/03/2024	Border to Coast Multi-Asset Credit Fund	B7MGGY0	KOREA GAS CORP 6.25% 20/01/204204 6.25% 20/01/2042		114.00	210,000	189,504.24
31/03/2024	Border to Coast Multi-Asset Credit Fund	B7MHS36	FANNIE MAE 4.50% PERP		95.33	13,400,000	10,111,982.05
31/03/2024	Border to Coast Multi-Asset Credit Fund	B7V21L1	MEXICAN BONOS 7.75% 13/11/2042		84.97	50,230,000	2,032,650.54
31/03/2024	Border to Coast Multi-Asset Credit Fund	B7ZRB45	TRANSPORTADORA DE 4.25% 30/4/2028		97.30	450,000	346,592.28
31/03/2024	Border to Coast Multi-Asset Credit Fund	B81YDK7	NACIONAL DEL COBRE DE CHILE 4.25% 17/07/2042		79.64	3,000,000	1,891,408.69
31/03/2024	Border to Coast Multi-Asset Credit Fund	B84HB87	COUNTRYWIDE ASSET-BACKED CE '8 2A4' FRN 25/01/2046046 USD'2-A-4'		93.71	558,727	414,483.06
31/03/2024	Border to Coast Multi-Asset Credit Fund	B87RS61	INDONESIA GOV. IN 6.625% 17/02/2037		113.25	2,000,000	1,793,039.58
31/03/2024	Border to Coast Multi-Asset Credit Fund	B89NQT6	PERUSAHAAN LISTRK 5.25% 24/10/2042		92.42	2,000,000	1,463,236.81
31/03/2024	Border to Coast Multi-Asset Credit Fund	B8CLGQ4	COLOMBIAN TES 6.00% 28/04/2028		88.99	35,576,100,000	6,484,203.16
31/03/2024	Border to Coast Multi-Asset Credit Fund	B8DHVZ5	TELECOM ITALIA CAP 7.20% 18/7/2036		97.67	1,244,000	961,805.26
31/03/2024	Border to Coast Multi-Asset Credit Fund	B8KPK77	ZAMBIA GOV. INTL. 5.375% 20/9/2022		66.50	1,000,000	526,419.92
31/03/2024	Border to Coast Multi-Asset Credit Fund	B8MXJ89	SOUNDVIEW HOME LOAN TRUST 'OPT3 M1' FRN 25/6/2036		83.67	1,689,072	1,118,768.74
31/03/2024	Border to Coast Multi-Asset Credit Fund	B8NXVG4	AIR CANADA 2013-1 4.125% 15/05/2025		97.81	941,502	728,987.61
31/03/2024	Border to Coast Multi-Asset Credit Fund	B906X90	CZECH REPUBLIC GOV 2.50% 25/08/2028		95.25	62,980,000	2,028,248.88
31/03/2024	Border to Coast Multi-Asset Credit Fund	B92N2M5	URUGUAY GOV. INTL. 4.125% 20/11/2045		88.64	3,200,000	2,245,369.11
31/03/2024	Border to Coast Multi-Asset Credit Fund	B92T2C3	MEXICO GENERADORA 5.50% 06/12/2032		98.58	707,974	552,466.86
31/03/2024	Border to Coast Multi-Asset Credit Fund	B949B13	BANCO DO BRASIL SA/F2V PERP		100.56	344,000	273,838.69
31/03/2024	Border to Coast Multi-Asset Credit Fund	B96G609	REPUBLIC OF SOUTH 7.00% 28/02/2031		80.65	51,730,463	1,743,975.99
31/03/2024	Border to Coast Multi-Asset Credit Fund	B96WG15	INSTITUTO COSTARR 6.375% 15/05/2043		90.25	1,000,000	714,427.03
31/03/2024	Border to Coast Multi-Asset Credit Fund	B98MNF3	EMIRATE OF DUBAI GOV. INTL. BONDS 5.25% 30/01/2043		96.54	4,000,000	3,056,990.92
31/03/2024	Border to Coast Multi-Asset Credit Fund	B8JNXJ2	ROLLS-ROYCE 3.375% 18/06/2026		95.76	2,098,000	2,008,990.25
31/03/2024	Border to Coast Multi-Asset Credit Fund	BBM4RP0	MALAYSIA GOV. BD. 3.733% 15/06/2028		100.59	9,993,000	1,681,197.89
31/03/2024	Border to Coast Multi-Asset Credit Fund	BCV7LV1	INDONESIA TSY. BD 8.375% 15/3/2034		112.03	29,755,000,000	1,664,252.93
31/03/2024	Border to Coast Multi-Asset Credit Fund	B005CV0	SOUTHERN GAS CORR 6.875% 24/03/2026		101.20	4,200,000	3,364,594.62
31/03/2024	Border to Coast Multi-Asset Credit Fund	B09096R	SUZANO AUSTRIA 7.00% 16/03/2047047		104.95	260,000	215,998.09
31/03/2024	Border to Coast Multi-Asset Credit Fund	B00N720	IVORY COAST GOV. I 5.25% 22/3/2030EGS'		93.33	27,910,000	22,269,426.02
31/03/2024	Border to Coast Multi-Asset Credit Fund	B005Y80	FORD MOTOR CREDIT 4.389% 08/01/2026		97.60	200,000	154,529.90
31/03/2024	Border to Coast Multi-Asset Credit Fund	BD1MLD5	COMETA ENERGIA 6.375% 24/04/203504/2035 USD		100.89	525,310	419,546.87
31/03/2024	Border to Coast Multi-Asset Credit Fund	BD1MLD5	COMETA ENERGIA 6.375% 24/04/2035		100.89	320,800	256,211.83
31/03/2024	Border to Coast Multi-Asset Credit Fund	BD20D87	CHINA RAILWAY XUNJ 3.25% 28/07/2026		95.84	1,700,000	1,289,794.58
31/03/2024	Border to Coast Multi-Asset Credit Fund	BD216F8	PERU LNG SRL 5.375% 22/03/2030		87.12	28,350,000	19,551,651.29
31/03/2024	Border to Coast Multi-Asset Credit Fund	BD31HH6	EGYPT GOV. INTL. B 7.50% 31/01/2027		96.52	1,000,000	764,080.70
31/03/2024	Border to Coast Multi-Asset Credit Fund	BD353W5	BANCO DE CREDITO E 3.50% 12/10/20272/10/2027 USD2000000'S REGS		94.63	540,000	404,510.15
31/03/2024	Border to Coast Multi-Asset Credit Fund	BD35XL4	KAZTRANSAS 4.375% 9/26/2027		94.30	2,000,000	1,493,029.80
31/03/2024	Border to Coast Multi-Asset Credit Fund	BD372Q8	NEXA RES. 5.375% 04/05/2027		97.83	250,000	193,603.67
31/03/2024	Border to Coast Multi-Asset Credit Fund	BD39J29	MEXICAN UDIBONOS 4.00% IL 30/11/2028		775.01	11,050,000	4,078,529.56
31/03/2024	Border to Coast Multi-Asset Credit Fund	BD3N0V7	SRI LANKA GOV. INT 6.20% 11/05/2027		59.25	1,800,000	844,192.99
31/03/2024	Border to Coast Multi-Asset Credit Fund	BD3NBC5	PETROLEOS MEXICANO 6.75% 21/09/2047		66.54	1,500,000	790,146.17
31/03/2024	Border to Coast Multi-Asset Credit Fund	BD446H7	COLOMBIAN TES 7.00% 30/06/2032		83.67	3,564,800,000	610,833.79
31/03/2024	Border to Coast Multi-Asset Credit Fund	BD4DR48	THAILAND GOV. BD. 3.40% 17/06/2036		107.93	63,220,000	1,480,408.41
31/03/2024	Border to Coast Multi-Asset Credit Fund	BD4H773	GAZPROM VIA GAZ CA 4.25% 06/04/2024		88.50	1,700,000	1,504,500.00
31/03/2024	Border to Coast Multi-Asset Credit Fund	BD60S81	MTN MAURITIUS INV. 6.50% 13/10/2026		100.90	260,000	207,670.68
31/03/2024	Border to Coast Multi-Asset Credit Fund	BD6C8G2	C-BASS 2006-CB6 TRUST 'CB6 A24' FRN 25/7/2036		92.23	375,014	273,800.06
31/03/2024	Border to Coast Multi-Asset Credit Fund	BD6CZV6	CWABS ASSET-BACKED CERTIFIC '13 1A' FRN 25/10/2047		95.58	334,764	253,293.42
31/03/2024	Border to Coast Multi-Asset Credit Fund	BD6JMT4	ANGLO AMERICAN CAP 4.00% 11/9/2027		95.52	240,000	181,472.52
31/03/2024	Border to Coast Multi-Asset Credit Fund	BD6TZ84	ADLER REAL ESTATE 3.00% 27/04/2026		88.43	700,000	529,226.92
31/03/2024	Border to Coast Multi-Asset Credit Fund	BD81CW1	INDONESIA TSY. BD. 7.50% 15/08/2032		105.30	16,773,000,000	881,810.55
31/03/2024	Border to Coast Multi-Asset Credit Fund	BD838X0	KAZMUNAYGAS NATL. 5.75% 19/04/2047		87.11	2,290,000	1,579,181.74
31/03/2024	Border to Coast Multi-Asset Credit Fund	BD95WQ6	REPUBLIC OF AZERB 5.125% 1/9/2029		96.96	812,000	623,244.92
31/03/2024	Border to Coast Multi-Asset Credit Fund	BD9H3M5	THAILAND GOV. BD. 3.60% 17-JUN-67		100.68	10,480,000	228,913.72
31/03/2024	Border to Coast Multi-Asset Credit Fund	BD8DK20	BRAZILIAN GOV. IN 5.625% 21/02/204721/02/2047 USD2000000		86.07	2,000,000	1,362,737.35
31/03/2024	Border to Coast Multi-Asset Credit Fund	BDCPB11	TENGIZCHEVROIL FIN 4.00% 15/08/2026		94.73	1,020,000	764,926.08
31/03/2024	Border to Coast Multi-Asset Credit Fund	BDCRXP5	DOMINICAN REPUBLI 6.875% 29/1/2026		101.13	4,000,000	3,202,111.54
31/03/2024	Border to Coast Multi-Asset Credit Fund	BDCSFD0	ADIANT GBL. HLDGS 4.875% 15/08/2026		97.59	623,000	481,279.44
31/03/2024	Border to Coast Multi-Asset Credit Fund	BDCSFH4	ADIANT GBL. HLDGS. 3.50% 15/08/2024		99.50	796,436	677,530.10
31/03/2024	Border to Coast Multi-Asset Credit Fund	BDD87X3	HUDSON PACIFIC PRO 3.95% 01/11/2027		88.71	200,000	140,452.05
31/03/2024	Border to Coast Multi-Asset Credit Fund	BDD9FQ5	ANGLO AMERICAN CAP 4.75% 10/04/2027		98.06	230,000	178,546.52
31/03/2024	Border to Coast Multi-Asset Credit Fund	BDDXT10	AMERICAN AIRLINES 3.65% 15/02/2029		94.60	397,500	297,663.29
31/03/2024	Border to Coast Multi-Asset Credit Fund	BDDXT76	UBS GROUP AG		96.57	1,800,000	1,376,092.49
31/03/2024	Border to Coast Multi-Asset Credit Fund	BDF16K0	HUARONG FIN. II 4.625% 03/06/2026/2026 USD100000		96.18	1,300,000	989,780.27
31/03/2024	Border to Coast Multi-Asset Credit Fund	BDFB3Y3	MINEJESA CAP. 4.625% 10/08/2030		95.16	460,251	346,716.59
31/03/2024	Border to Coast Multi-Asset Credit Fund	BDFB4B7	MINEJESA CAPITAL 5.625% 10/08/2037		91.06	470,000	338,806.75
31/03/2024	Border to Coast Multi-Asset Credit Fund	BDFB4B7	MINEJESA CAP. 5.625% 10/08/2037		91.06	200,000	144,173.08
31/03/2024	Border to Coast Multi-Asset Credit Fund	BDF8M00	SAUDI GOV. INTL. B 4.50% 26/10/2046		85.70	7,950,000	5,393,129.91

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2024	Border to Coast Multi-Asset Credit Fund	BDG0134	HEATHROW FINANCE PLC STP 01/03/2027		94.18	3,470,000	3,267,889.85
31/03/2024	Border to Coast Multi-Asset Credit Fund	BDG5YG2	UTD. RENTALS NORT 4.875% 15/01/2028		97.41	3,140,000	2,421,164.19
31/03/2024	Border to Coast Multi-Asset Credit Fund	BDGT2L6	EGYPT GOV. INTL. B 4.75% 16/04/2026		94.19	28,700,000	23,110,636.56
31/03/2024	Border to Coast Multi-Asset Credit Fund	BDGT2N8	EGYPT GOV. INTL. S 6.25% 16/4/2030		82.20	3,000,000	2,108,340.33
31/03/2024	Border to Coast Multi-Asset Credit Fund	BDH8OC8	SANTANDER UK GROUP HOLDINGS PLC H F2V PERP		99.89	2,500,000	2,497,342.50
31/03/2024	Border to Coast Multi-Asset Credit Fund	BDHC311	RANGE RES. 4.875% 15/5/2025		99.31	1,580,000	1,242,129.97
31/03/2024	Border to Coast Multi-Asset Credit Fund	BDHDCF1	REPUBLIC OF POLAND 2.50% 25/07/2027		92.06	6,802,000	1,243,100.90
31/03/2024	Border to Coast Multi-Asset Credit Fund	BDRYRW6	PETROLEOS MEXICANO 3.75% 16/11/2025		92.36	1,800,000	1,662,480.00
31/03/2024	Border to Coast Multi-Asset Credit Fund	BDT6RH5	SUGARHOUSE HSP GA 5.875% 15/05/2025		99.79	1,930,000	1,524,623.22
31/03/2024	Border to Coast Multi-Asset Credit Fund	BDT6YY1	PHOENIX LEAD PHOENIX LEAD 4.85% PERP'REGS'		80.50	1,020,000	649,990.07
31/03/2024	Border to Coast Multi-Asset Credit Fund	BDTKD24	AMERIGAS PARTNERS 5.50% 20/05/2025		100.15	1,773,000	1,405,641.90
31/03/2024	Border to Coast Multi-Asset Credit Fund	BDTMS47	SPRINGLEAF FIN. 7.125% 15/03/2026		101.94	331,000	267,098.18
31/03/2024	Border to Coast Multi-Asset Credit Fund	BDVOK98	ECOPETROL SA 7.375% 18/09/2043		92.27	1,000,000	730,380.48
31/03/2024	Border to Coast Multi-Asset Credit Fund	BDVLFN8	MALAYSIA GOV. BD. 3.885% 15/08/2029		101.14	3,035,000	513,421.52
31/03/2024	Border to Coast Multi-Asset Credit Fund	BDZ79F4	STANDARD INDS. NJ 4.75% 15/1/2028		95.51	4,872,000	3,683,689.58
31/03/2024	Border to Coast Multi-Asset Credit Fund	BDZCRY4	INDONESIA TSY. BD. 9.00% 15-03-2029		110.34	26,967,000,000	1,485,600.94
31/03/2024	Border to Coast Multi-Asset Credit Fund	BF04YK4	OMAN GOV. INTL. B 5.375% 08/03/2027		99.69	4,000,000	3,156,524.66
31/03/2024	Border to Coast Multi-Asset Credit Fund	BF16186	MALAYSIA GOV. BD. 4.642% 7/11/2033		106.18	3,085,000	547,855.04
31/03/2024	Border to Coast Multi-Asset Credit Fund	BF19226	ACWA POWER MGT. & 5.95% 15/12/2039		97.56	792,720	612,187.51
31/03/2024	Border to Coast Multi-Asset Credit Fund	BF19XW3	NATWEST GROUP PLC 5.076% FRN SNR 27/01/30		98.26	9,000,000	7,000,437.06
31/03/2024	Border to Coast Multi-Asset Credit Fund	BF1GN80	TORO EUROPEAN CLO 5 DAC '5X A' FRN 15/10/203030 EUR100000'A'A REGS		99.51	5,324,746	4,530,227.57
31/03/2024	Border to Coast Multi-Asset Credit Fund	BF243X8	REPUBLIC OF AZERBA 3.50% 01/09/2032		85.22	1,000,000	674,577.44
31/03/2024	Border to Coast Multi-Asset Credit Fund	BF28TP4	ONEMAIN FIN. 6.875% 15/03/2025		101.06	3,505,000	2,804,069.21
31/03/2024	Border to Coast Multi-Asset Credit Fund	BF2F610	ESKOM HLDGS. SOC 6.35% 10/08/2028		95.87	10,000,000	7,589,194.10
31/03/2024	Border to Coast Multi-Asset Credit Fund	BF2FTH7	DOMINICAN REPUBLIC 6.50% 15/02/2048		95.33	1,000,000	754,605.08
31/03/2024	Border to Coast Multi-Asset Credit Fund	BF2KJZ0	CCO HLDGS. CCO HLD 5.00% 01/02/2028		93.19	760,000	560,651.65
31/03/2024	Border to Coast Multi-Asset Credit Fund	BF2RB55	REPUBLIC OF NIGERI 6.50% 28/11/2027		94.23	3,000,000	2,237,882.32
31/03/2024	Border to Coast Multi-Asset Credit Fund	BF2WX32	DOMINICAN REPUBLIC 6.00% 19/07/2028		99.54	5,000,000	3,939,953.23
31/03/2024	Border to Coast Multi-Asset Credit Fund	BF347C4	ARDAGH PACKAGING F 4.75% 15/07/2027		60.50	640,000	387,198.08
31/03/2024	Border to Coast Multi-Asset Credit Fund	BF47PX9	INDONESIA TSY. BD. 7.50% 15/05/2038		105.89	5,050,000,000	266,974.78
31/03/2024	Border to Coast Multi-Asset Credit Fund	BF4LY56	BRAZIL NOTAS DO T 10.00% 01/01/2029		1,002.78	21,440,200	34,001,030.73
31/03/2024	Border to Coast Multi-Asset Credit Fund	BF4Y9X8	INDONESIA TSY. BD. 8.25% 15/05/2029		107.27	38,283,000,000	2,050,257.56
31/03/2024	Border to Coast Multi-Asset Credit Fund	BF53JC3	CERRO DEL AGUILA 4.125% 16/8/2027		95.14	600,000	451,887.01
31/03/2024	Border to Coast Multi-Asset Credit Fund	BF5MKP0	TEVA PHARM. FIN. N 6.75% 01/03/2028		102.53	1,555,000	1,262,093.69
31/03/2024	Border to Coast Multi-Asset Credit Fund	BF5Q245	C&W SNR. FINC. DE 6.875% 15/09/2027		94.55	850,000	636,226.56
31/03/2024	Border to Coast Multi-Asset Credit Fund	BF5Q245	C&W SENIOR FINANC 6.875% 15/9/2027		94.55	20,000	14,970.04
31/03/2024	Border to Coast Multi-Asset Credit Fund	BF7PK57	AMERICAN AIRLINES 3.35% 15/10/2029		91.73	351,164	254,993.38
31/03/2024	Border to Coast Multi-Asset Credit Fund	BF8F010	PERU GOV. BD. 6.15% 12/08/2032		94.02	10,269,000	2,054,206.71
31/03/2024	Border to Coast Multi-Asset Credit Fund	BF85LX8	BAHRAIN GOV. INTL. 6.75% 20/09/2029		101.18	4,000,000	3,203,698.21
31/03/2024	Border to Coast Multi-Asset Credit Fund	BF85M46	VIKING CRUISES 5.875% 15/09/2027		98.21	1,425,000	1,107,876.33
31/03/2024	Border to Coast Multi-Asset Credit Fund	BF85ML3	MEXICO CITY AIRPOR 5.50% 31/07/20477 USD200000'REGS		84.82	500,000	335,711.24
31/03/2024	Border to Coast Multi-Asset Credit Fund	BF9P970	PAKISTAN GOV. INT 6.875% 05/12/2027		85.52	3,500,000	2,369,305.23
31/03/2024	Border to Coast Multi-Asset Credit Fund	BF9P9K3	ALIBABA GRP. HLDG. 3.40% 06/12/2027USD200000		94.64	275,000	206,031.22
31/03/2024	Border to Coast Multi-Asset Credit Fund	BFDTGL1	REPUBLIC OF SOUTH 8.50% 31/01/2037		73.89	36,650,032	1,132,078.95
31/03/2024	Border to Coast Multi-Asset Credit Fund	BFZJ30	SYNGENTA FIN. 4.892% 24-APR-25		98.66	3,512,000	2,742,830.87
31/03/2024	Border to Coast Multi-Asset Credit Fund	BFMOW84	FORD MOTOR CREDIT 3.815% 2/11/2027		93.77	1,000,000	742,287.12
31/03/2024	Border to Coast Multi-Asset Credit Fund	BFM4532	HUNGARY GOVERNMENT 3.00% 27/10/2038		66.57	121,210,000	175,068.47
31/03/2024	Border to Coast Multi-Asset Credit Fund	BFM6WP9	KAZMUNAYGAS NATL. 5.375% 24/04/2030		98.30	4,250,000	3,306,982.59
31/03/2024	Border to Coast Multi-Asset Credit Fund	BFM6YV9	KAZMUNAYGAS NATL. 6.375% 24/10/2048		93.65	1,315,000	974,884.16
31/03/2024	Border to Coast Multi-Asset Credit Fund	BFM6G57	MAF GBL. SECS. MAF GBL. SECS. F2V 31/12/2049		100.06	970,000	768,331.79
31/03/2024	Border to Coast Multi-Asset Credit Fund	BFML0V6	MALAYSIA GOV. BD. 4.893% 08/06/2038		109.70	8,999,000	1,651,164.90
31/03/2024	Border to Coast Multi-Asset Credit Fund	BFMNP88	INRETAIL SHOPPING 5.75% 03/04/2028USD10000'REGS		97.62	315,000	243,416.60
31/03/2024	Border to Coast Multi-Asset Credit Fund	BFNX8P1	OCF EURO CLO 2017-2 DAC '2A A' FRN 15/01/2032FLTG RT 15/01/2032		100.02	297,943	254,780.38
31/03/2024	Border to Coast Multi-Asset Credit Fund	BFWGD12	MHP LUX 6.95% 03/04/2026		83.96	620,000	412,053.47
31/03/2024	Border to Coast Multi-Asset Credit Fund	BFWJ979	TURKEY GOVERNMENT 5.125% 17/02/2028		95.14	3,000,000	2,259,516.99
31/03/2024	Border to Coast Multi-Asset Credit Fund	BFWJFS2	PUMA INTL. FINC. 5.00% 24/01/2026		97.02	1,080,000	829,422.68
31/03/2024	Border to Coast Multi-Asset Credit Fund	BFWVB79	ARAMARK SERVS. 5.00% 01/02/2028		96.57	3,925,000	3,000,531.44
31/03/2024	Border to Coast Multi-Asset Credit Fund	BFWX7G6	CNAC FINBRIDGE 5.125% 14/3/2028		99.88	2,000,000	1,581,243.12
31/03/2024	Border to Coast Multi-Asset Credit Fund	BFX2L15	FANNIE MAE OR FREDDIE MAC 3.00% PERP		86.15	184,600,000	125,890,169.03
31/03/2024	Border to Coast Multi-Asset Credit Fund	BFX3Q46	BANCA MONTE DEI PASC F2V 18/01/2028		104.90	4,900,000	4,394,332.14
31/03/2024	Border to Coast Multi-Asset Credit Fund	BFXXB41	EQT MIDSTREAM PART 6.50% 15/07/2048		100.34	1,697,000	1,347,903.54
31/03/2024	Border to Coast Multi-Asset Credit Fund	BFXZH72	CZECH REPUBLIC GOV 2.75% 23/07/2029		95.38	23,650,000	762,690.68
31/03/2024	Border to Coast Multi-Asset Credit Fund	BFY97K6	GOLD FIELDS OROGE 5.125% 15-MAY-24		99.69	540,000	426,136.27
31/03/2024	Border to Coast Multi-Asset Credit Fund	BFYN3F5	CZECH REPUBLIC GOV 2.00% 13/10/2033		85.12	39,760,000	1,144,210.90
31/03/2024	Border to Coast Multi-Asset Credit Fund	BFYY518	QATAR GOV. INTL. 5.103% 23/04/2048		97.46	6,500,000	5,014,989.62
31/03/2024	Border to Coast Multi-Asset Credit Fund	BFYY529	QATAR GOV. INTL. B 4.50% 23/04/20288		100.10	4,000,000	3,169,443.71

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2024	Border to Coast Multi-Asset Credit Fund	BFZ91T2	PRESTIGE BRANDS 5.125% 15/01/2028		97.49	2,212,000	1,707,058.74
31/03/2024	Border to Coast Multi-Asset Credit Fund	BFZFDZ2	MALAYSIA GOV. BD. 4.921% 6/7/2048		111.65	1,703,000	318,013.72
31/03/2024	Border to Coast Multi-Asset Credit Fund	BFZN9F6	CVC CORDATUS LOAN VI DAC '6X AR' FRN 15/04/2032		99.62	1,056,347	899,645.76
31/03/2024	Border to Coast Multi-Asset Credit Fund	BFZYW83	PERU GOV. BD. 5.94% 12/02/2029		99.49	4,626,000	979,276.59
31/03/2024	Border to Coast Multi-Asset Credit Fund	BG018X3	CROWN AMERICAS LLC 4.75% 01/02/2026		98.46	782,000	609,480.61
31/03/2024	Border to Coast Multi-Asset Credit Fund	BG0D323	ACCUNIA EUROPEAN CLO III DAC '3X A' FRN 20/01/20311		99.58	9,035,784	7,692,405.54
31/03/2024	Border to Coast Multi-Asset Credit Fund	BG0GWM5	VOYA EURO CLO I DAC '1X A' FRN 15/10/2030		99.68	4,192,217	3,572,548.96
31/03/2024	Border to Coast Multi-Asset Credit Fund	BG0P738	CVC CORDATUS LOAN FUND X D '10X A1' FRN 27/01/2031EUR100000'A-1'REGS		99.42	671,865	571,048.27
31/03/2024	Border to Coast Multi-Asset Credit Fund	BG1TBP9	ALTICE FRANCE SA/ 5.875% 01/02/2027		77.95	1,565,000	1,042,953.38
31/03/2024	Border to Coast Multi-Asset Credit Fund	BG38154	BOSPHORUS CLO IV DAC '4X A' FRN 15/12/2030		99.53	368,426	313,499.51
31/03/2024	Border to Coast Multi-Asset Credit Fund	BG87FX2	UBER TECHS. 8.00% 01/11/2026		101.27	1,550,000	1,242,629.38
31/03/2024	Border to Coast Multi-Asset Credit Fund	BG88F02	PACIFIC GAS & ELEC 3.30% 01/12/2027		93.00	1,000,000	736,235.62
31/03/2024	Border to Coast Multi-Asset Credit Fund	BGL1H02	AI CANDELARIA SPAI 7.50% 15/12/28		98.04	411,674	319,491.90
31/03/2024	Border to Coast Multi-Asset Credit Fund	BGL80Y8	QIAGEN 1.00% 13/11/2024		102.14	1,800,000	1,455,433.34
31/03/2024	Border to Coast Multi-Asset Credit Fund	BGLKMW6	GLP CAP. GLP FINC. 5.30% 15/01/2029		98.43	100,000	77,919.80
31/03/2024	Border to Coast Multi-Asset Credit Fund	BGQ1SS2	LONG BEACH MORTGAGE LOAN TR '8 2A2' FRN 25/9/2036		27.69	1,380,587	302,630.63
31/03/2024	Border to Coast Multi-Asset Credit Fund	BGV7K78	COLOMBIA GOV. INTL 4.50% 15/03/2029		92.35	1,500,000	1,096,588.10
31/03/2024	Border to Coast Multi-Asset Credit Fund	BGV7K78	REPUBLIC OF COLOMB 4.50% 15/03/2029		92.35	10,000,000	7,310,587.35
31/03/2024	Border to Coast Multi-Asset Credit Fund	BGW4KT0	THAILAND GOV. BD. 3.30% 17/06/2038		106.37	71,738,000	1,655,590.15
31/03/2024	Border to Coast Multi-Asset Credit Fund	BGWLKF7	LANDWIRTSCHAFTLIC 8.375% 15/04/2039		113.61	11,899,000,000	674,967.58
31/03/2024	Border to Coast Multi-Asset Credit Fund	BH05683	LOGICOR FINC. SARL 2.25% 13/05/2025		97.76	1,000,000	835,759.25
31/03/2024	Border to Coast Multi-Asset Credit Fund	BH3JG26	QATAR GOV. INTL. 4.817% 14/03/2049		93.92	6,000,000	4,460,969.47
31/03/2024	Border to Coast Multi-Asset Credit Fund	BH6XNR9	REPUBLIC OF SOUTH 8.00% 31/01/2030		88.98	79,503,068	2,957,283.63
31/03/2024	Border to Coast Multi-Asset Credit Fund	BHKDDN1	MONG DUONG FIN HL 5.125% 07/05/2029		95.68	1,143,640	866,183.54
31/03/2024	Border to Coast Multi-Asset Credit Fund	BHN6649	SAUDI GOV. INTL. 4.375% 16/04/2029		98.10	6,500,000	5,047,694.15
31/03/2024	Border to Coast Multi-Asset Credit Fund	BHND6H3	SHARJAH SUKUK PRO 3.854% 03/04/2026		96.89	2,761,000	2,117,732.89
31/03/2024	Border to Coast Multi-Asset Credit Fund	BHPGGV4	COLOMBIAN TES 7.25% 18/10/2034		81.51	18,679,600,000	3,118,415.12
31/03/2024	Border to Coast Multi-Asset Credit Fund	BHRT343	PERUVIAN GOV. INTL 5.94% 12/02/2029		99.49	5,890,000	1,246,852.38
31/03/2024	Border to Coast Multi-Asset Credit Fund	BHS7PX9	INTL. AIRPORT FIN 12.00% 15/03/2033		106.08	414,281	347,876.09
31/03/2024	Border to Coast Multi-Asset Credit Fund	BHS7PX9	INTL. AIRPORT FIN 12.00% 15-MAR-33		106.08	423,804	355,873.24
31/03/2024	Border to Coast Multi-Asset Credit Fund	BHSRXQ8	SALUS EURP. LOAN CONDUIT NO '33X A' FRN 23-JAN-29		97.48	1,400,000	1,364,757.10
31/03/2024	Border to Coast Multi-Asset Credit Fund	BHT6461	MDGH GMTN 2.875% 07/11/2029		90.37	5,000,000	3,576,785.86
31/03/2024	Border to Coast Multi-Asset Credit Fund	BHT6472	MDGH GMTN 3.70% 07/11/2049		75.94	3,000,000	1,803,502.77
31/03/2024	Border to Coast Multi-Asset Credit Fund	BHWTW85	HERC HLDGS. 5.50% 15/07/2027		98.28	3,701,000	2,879,484.47
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJ0LR26	TOWD POINT MTG. FNDG. 'A13A A1' FRN 20/07/2045		100.10	12,244,930	12,256,844.13
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJ0M309	PANTHER BF AGGREG 4.375% 15/05/2026		99.56	2,920,000	2,485,386.23
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJ1DHP4	GHANA GOV. INTL. 8.125% 26/3/2032		51.74	3,500,000	1,433,413.73
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJ4XDZ3	NORTHERN TST. GBL. STG. CLASS E DISTRIBUTING		1.00	18,983,000	18,983,000.00
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJ55295	KB HOME 6.875% 15/06/2027		103.55	630,000	516,437.89
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJ55522	CSC HLDGS. 6.50% 01/02/2029		84.88	5,920,000	3,977,764.11
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJ5CSV0	PERU GOV. BD. 5.40% 12/08/2034		86.15	5,594,000	1,025,402.26
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJ686D5	ALTRIA GRP. 3.125% 15/06/2031		93.58	2,600,000	2,080,064.98
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJ6R944	BRAZILIAN GOV. INT 4.50% 30/05/2029		95.67	2,000,000	1,514,625.52
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJ9NGK4	SCRIPPS ESCROW 5.875% 15/07/2027		83.76	4,069,000	2,698,003.08
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJBL4G8	GEMS MENASA CAYMA 7.125% 31/07/2026		100.21	690,000	547,370.29
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJDQNP3	GOLD FIELDS OROGE 6.125% 15/05/2029		101.72	700,000	563,669.63
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJDRJ51	ALLEGHENY TECHS. 5.875% 01/12/2027		98.61	1,759,000	1,373,151.97
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJGSOW2	GREENKO SOLAR MAUR 5.95% 29/07/2026		97.58	911,000	703,667.68
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJHS419	HUNGARY GOV. BD. 3.00% 21/08/2030		81.29	743,600,000	1,311,455.07
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJHC614	REPUBLIC OF POLAND 2.75% 25/10/2029		88.18	17,639,000	3,087,669.01
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJKSN08	SAUDI ARABIAN OIL 4.375% 16/04/2049		83.33	200,000	131,932.86
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJLKB37	BAHRAIN GOV. INTL 5.625% 30/09/2031		94.48	5,500,000	4,113,298.80
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJLD4R5	HSBC HLDGS. F2F 22/05/2030		93.52	1,000,000	740,335.20
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJLPZ01	COSTA RICA GOV. I 6.125% 19/02/2031		101.53	1,500,000	1,205,616.02
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJLTNJ8	PAVILLION POINT OF SALE 2021- '1 B' FRN 30/12/203112/2031 GBP100000'B'B'REGS		100.28	4,100,000	4,111,516.90
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJLTNK9	PAVILLION POINT OF SALE 2021- '1 C' FRN 30/12/20312031		100.28	2,640,000	2,647,341.84
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJMJH80	PMT CREDIT RISK TRANSFER TST '2R A' FRN 31/12/2049		100.15	7,741,190	6,137,139.27
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJNPGH3	IMOLA MERGER 4.75% 15/5/2029		93.87	5,260,000	3,908,491.03
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJNPNR4	REC 3.50% 12/12/2024		98.22	490,000	380,976.19
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJP84G5	DOMINICAN REPUBLI 4.875% 23/9/2032		89.82	2,500,000	1,777,611.18
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJQNYW5	CHINA SCE GRP. HL 7.375% 9/4/2024		6.13	200,000	9,697.21
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJRSN67	WOORI BANK WOORI BANK F2V PERPS'		98.76	530,000	414,335.58
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJT3DV4	NORTHERN TST. GBL. US DOLLAR 'E' INC		1.00	116,993,000	92,612,700.03
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJT96V3	SINOPEC GRP. O/SEA 3.68% 08/08/2049		80.28	1,500,000	953,239.28
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJV2FB3	KAISA GRP. HLDGS 10.875% 23/07/2023		2.38	1,190,000	22,372.85
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJV2X64	DOMINICAN REPUBLIC 4.50% 30/01/2030		91.37	5,000,000	3,616,299.42

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJV9C35	EGYPT GOV. INTL. 6.375% 11-APR-31		83.08	6,500,000	4,617,050.95
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJVB6D9	PRESIDIO HLDGS. 8.25% 01/02/2028		99.70	1,060,000	836,570.58
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJVB6F1	PRESIDIO HOLDINGS 4.875% 01/02/2027		97.47	4,930,000	3,803,860.95
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJVBH14	MSCI 4.00% 15/11/2029		92.58	880,000	644,900.81
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJVGBQ2	QATAR GOV. INTL. B 4.00% 14/03/2029		97.82	6,000,000	4,646,134.70
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJVN7W1	AMERICAN NEWS 8.50% PIK 01/09/2026		111.63	198,126	175,070.77
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJVN8G2	PANAMA GOV. INTL. 3.87% 23/7/2060		59.48	1,000,000	470,842.44
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJVNYL9	TOWD POINT MTG. FNDG. 201 'GR4A A1' FRN 20/10/2051		100.04	705,631	705,946.63
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJVQNT9	BANCO DE CREDITO D 2.70% 11/1/2025		97.64	500,000	386,459.82
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJVS9V9	BANCOLOMBIA F2V 18/12/2029		97.54	1,020,000	787,589.74
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJX75H2	TAYLOR MORRISON CO 5.75% 15/01/2028		99.45	1,775,000	1,397,327.42
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJXD9Q7	TENCENT HLDGS. 3.975% 11/04/2029		95.11	290,000	218,333.84
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJXD9Q7	TENCENT HLDGS. 3.975% 11-APR-29		95.11	250,000	188,218.83
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJXP6K6	PROMIGAS GASES DEL 3.75% 16/10/2029		88.38	215,000	150,415.64
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJYCNK5	B&G FOODS 5.25% 15/09/2027		93.55	2,040,000	1,510,753.75
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJYCQ84	ALLIED UNIVERSAL H 9.75% 15/07/2027		100.38	1,075,000	854,249.03
31/03/2024	Border to Coast Multi-Asset Credit Fund	BJYQBC5	ADVANCED DRAINAGE 5.00% 30/09/2027		97.10	1,937,000	1,488,830.33
31/03/2024	Border to Coast Multi-Asset Credit Fund	BK0MNNZ1	SAUDI ARABIAN OI 2.875% 16/04/2024		99.87	870,000	687,779.64
31/03/2024	Border to Coast Multi-Asset Credit Fund	BK0YL64	TRIVIUM PACKAGING 8.50% 15/08/2027		98.86	1,875,000	1,467,379.45
31/03/2024	Border to Coast Multi-Asset Credit Fund	BK1N486	IHS NETHERLANDS HO 8.00% 18/09/2027		95.62	1,350,000	1,021,874.87
31/03/2024	Border to Coast Multi-Asset Credit Fund	BK21088	ZHENRO PROPS. GRP. 9.15% 06/05/2023		1.38	2,010,000	21,878.09
31/03/2024	Border to Coast Multi-Asset Credit Fund	BK50YV3	KB HOME 4.80% 15/11/2029		95.41	1,510,000	1,140,439.79
31/03/2024	Border to Coast Multi-Asset Credit Fund	BK598Z2	TRIVIUM PACKAGING 3.75% 15/08/2026		97.24	4,698,000	3,905,705.96
31/03/2024	Border to Coast Multi-Asset Credit Fund	BK5FMB4	SHINHAN FINL. GRP. F2V 05/02/2030		97.88	305,000	236,313.65
31/03/2024	Border to Coast Multi-Asset Credit Fund	BK5HHR1	INDONESIA TSY. BD. 7.00% 15/09/2030		102.08	54,276,000,000	2,766,151.10
31/03/2024	Border to Coast Multi-Asset Credit Fund	BK5HLS7	ARDAGH PACKAGING 2.125% 15/08/2026		86.44	2,366,000	1,748,398.08
31/03/2024	Border to Coast Multi-Asset Credit Fund	BK5Z8B4	FORD MOTOR CREDIT 4.542% 01/08/2026		97.14	4,800,000	3,691,226.67
31/03/2024	Border to Coast Multi-Asset Credit Fund	BK60HF7	TST. F/1401 6.39% 15-JAN-50		81.37	900,000	579,742.81
31/03/2024	Border to Coast Multi-Asset Credit Fund	BK60MT6	ANTERO MIDSTREAM P 5.75% 15/01/2028		98.57	2,609,000	2,035,686.94
31/03/2024	Border to Coast Multi-Asset Credit Fund	BK60N15	TRUST FIBRAUNO 4.869% 15/01/2030		87.99	500,000	348,262.48
31/03/2024	Border to Coast Multi-Asset Credit Fund	BK62T46	IQVIA 5.00% 15-MAY-27		97.72	1,866,000	1,443,470.01
31/03/2024	Border to Coast Multi-Asset Credit Fund	BK6FNL0	BRAZIL NOTAS DO T 10.00% 01/01/2031		986.49	2,945,800	4,595,729.21
31/03/2024	Border to Coast Multi-Asset Credit Fund	BK65137	TOWD POINT MORTGAGE FUNDI 'GR4X A1' FRN 20/10/2051		100.04	705,631	705,946.63
31/03/2024	Border to Coast Multi-Asset Credit Fund	BK6WV39	ABQ FINANCE LTD 3.125% 24/09/2024		98.75	730,000	570,670.71
31/03/2024	Border to Coast Multi-Asset Credit Fund	BK74DQ1	MALAYSIA GOV. BD. 3.828% 5/7/2034		99.69	3,877,000	646,409.47
31/03/2024	Border to Coast Multi-Asset Credit Fund	BK7Z7V7	CROCS 4.25% 15/03/2029		91.42	1,698,000	1,228,879.80
31/03/2024	Border to Coast Multi-Asset Credit Fund	BK80T71	FINANCIERA DE DESA 2.40% 28/9/2027		89.47	1,000,000	708,276.23
31/03/2024	Border to Coast Multi-Asset Credit Fund	BK80W05	CIRSA FINANCE INTE 4.50% 15/03/2027		98.23	3,609,000	3,030,810.83
31/03/2024	Border to Coast Multi-Asset Credit Fund	BK81093	HSBC HLDGS. F2F 09/03/2034		105.45	1,900,000	1,586,078.92
31/03/2024	Border to Coast Multi-Asset Credit Fund	BK8KJQ0	BIOCEANICO SOV. CE 0.00% 05-JUN-34		73.48	11,115,750	6,465,441.44
31/03/2024	Border to Coast Multi-Asset Credit Fund	BK99HJ5	NORDEA KREDIT REAL 1.00% 01-OCT-50		78.13	1	0.09
31/03/2024	Border to Coast Multi-Asset Credit Fund	BK9CX88	NYKREDIT REALKREDI 1.00% 01/10/2050		77.95	1	0.11
31/03/2024	Border to Coast Multi-Asset Credit Fund	BK9PVW4	POWER FIN. 4.50% 18-JUN-29		95.99	1,460,000	1,109,410.27
31/03/2024	Border to Coast Multi-Asset Credit Fund	BK9RV20	RUMO LUXEMBOURG SA 4.20% 18/01/2032		85.04	640,000	430,814.44
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKDLVL7	GRUPO AVAL 4.375% 04/02/2030		84.45	640,000	427,831.66
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKDSHH6	NORDEA KREDIT REAL 1.00% 1/10/2050		71.43	0	0.01
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKDSPG1	KENYA GOV. INTL. B 8.00% 22/05/2032		93.97	2,000,000	1,487,710.19
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKDTSS4	US. TSY. INFL. 0.125% IL 15/10/2024		119.47	8,310,000	7,859,137.24
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKF1PV3	KAISA GRP. HLDGS. 11.50% 30/01/2023		2.23	1,210,000	21,312.09
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKF2KC2	JYSKE REALKREDIT 1.00% 01/10/2050		77.61	1	0.12
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKFH0Y9	CSC HLDGS. 5.75% 15-JAN-30		53.02	5,302,000	2,225,312.54
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKKBHX4	ASHTON WOODS USA 6.625% 15/01/2028		100.40	2,823,000	2,243,641.84
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKLFDC6	INDONESIA TSY. BD. 7.50% 15/06/2035		105.73	8,521,000,000	449,810.01
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKLNH203	BBK BSC 5.50% 09/07/2024		99.77	500,000	394,894.89
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKLNH463	JYSKE REALKREDIT 1.00% 1/10/2050		75.00	0	0.02
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKLNH416	NYKREDIT REALKREDI 1.00% 1/10/2050		74.13	1	0.12
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKLNHJ02	FREDDIE '20-DNA1 B1' FRN 25/01/2050		103.48	1,120,000	917,443.61
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKLNJ920	BUILDERS FIRSTSOUR 5.00% 01/03/2030		95.63	2,563,000	1,940,309.08
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKLPSC1	NOVELIS 4.75% 30/01/2030		92.39	2,227,000	1,628,772.61
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKM3HH2	QIB SUKUK FRN 07/02/2025		101.09	900,000	720,193.74
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKM3QM0	FORD MOTOR CREDIT 4.271% 09/01/2027		96.26	600,000	457,200.84
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKM8MD8	LAS VEGAS SANDS 3.50% 18/08/2026		94.76	1,900,000	1,425,312.40
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKMF4T9	ZHENRO PROPS. GRP 7.875% 14/04/2024		1.38	2,130,000	23,184.25
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKMFJ38	BANCO SANTANDER CH 2.70% 10/01/2025		97.79	525,000	406,395.03
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKMG0D8	COUNTRY GARDEN HL 5.625% 14/01/2030		7.25	1,705,000	97,852.76
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKMG180	KAISA GRP. HLDGS. 10.50% 15/01/2025		2.38	2,200,000	41,361.57

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKMGCB0	RIYAD BANK F2V 25/02/2030		97.74	300,000	232,112.47
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKMGKM7	OFFICE CHERIFIEN 5.125% 23/06/2051		75.63	1,120,000	670,550.37
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKMGKN8	OFFICE CHERIFIEN DES PHO 3.75% 23/06/2031		85.49	640,000	433,130.39
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKMHST2	VICI PROPS. VICI 4.125% 15/08/2030		91.00	100,000	72,036.92
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKMH5X6	VICI PROPS. VICI N 3.75% 15/02/2027		94.86	100,000	75,088.80
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKMQT20	FAURECIA SE 2.75% 15/02/2027		95.82	5,225,000	4,280,527.51
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKP32N0	YUM BRANDS INC 4.625% 31/01/2032		92.41	1,074,000	785,624.26
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKP3779	ECOPETROL SA 6.875% 29/04/2030		97.68	240,000	185,575.59
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKP5429	CROCS INC 4.125% 15/08/2031		86.74	1,210,000	830,816.09
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKPSJD5	INDOFOOD CBP SUKS 4.745% 09/06/2051		81.75	810,000	524,176.41
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKPGK80	TULLOW OIL PLC 10.25% 15 MAY 202 10.2% 15/MAY/2026		95.18	256,000	192,875.37
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKPGWS4	KASIKORNBANK PCL/HON F2V 02/10/20312 EMTN 02/10/2031 USD1000'7		93.07	1,200,000	884,113.06
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKPGWX9	ABU DHABI GOV. IN 3.125% 30/09/2049		70.46	7,000,000	3,904,561.82
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKPGX47	REPUBLIC OF SOUTH 5.75% 30/09/2049		72.75	4,700,000	2,706,708.73
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKPKJL2	ANTOFAGASTA 5.625% 13/05/2032		100.35	220,000	174,771.68
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKPPJP5	ORLEN 4.75% 13/7/2030		102.99	480,000	422,636.03
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKPIJQ3	UBS GROUP AG SR NT FIXED TO FLTG 6.24% 22/SEP/2029		103.27	300,000	245,240.82
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKPLVW6	VITAL ENERGY 9.75% 15/10/2030		109.43	4,300,000	3,724,873.72
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKPMMPK5	INDONESIA TSY. BD. 6.50% 15/2/2031		99.24	18,740,000,000	928,559.03
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKPR135	PENNYMAC FIN SVCS 4.25% 15/02/2029		91.53	1,493,000	1,081,783.36
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKPTYX2	CHINA GOV. BD. 2.85% 04/06/2027		102.28	40,260,000	4,489,743.97
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKPVSH3	STAR ENERGY GEOTHE 4.85% 14/10/2038		92.70	450,000	330,223.50
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKPVSH3	STAR ENERGY CO ISS 4.85% 14/10/203838		92.70	550,000	403,606.50
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKRQ5R2	REPUBLIC OF SOUTH 4.85% 30/9/2029		89.85	3,500,000	2,489,328.97
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKRQ8L7	MEDCO BELL PTE LT 6.375% 30/01/2027		97.67	1,608,000	1,243,221.77
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKRWWW1	UTD. MEXICAN STAT 5.625% 19/03/2114		77.82	1,710,000	1,330,730.55
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKRWWW0	HUDSON PACIFIC PRO 3.25% 15/01/2030		77.18	100,000	61,094.81
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKS9J89	KAZMUNAYGAS NATL. 3.50% 14/04/2033		83.44	2,000,000	1,320,997.35
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKSJ558	COLBUN 3.15% 06/03/2030		88.19	665,000	464,237.99
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKTCWB1	NBK TIER 1 FINC. 2 NBK TIER 1 FINC. 2 F2V PERP		96.63	500,000	382,446.05
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKTHZ39	Q-PARK HOLDING BV 2.00% 01/03/2027R100000'REGS		94.15	2,296,000	1,848,105.01
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKTPNT5	INTESA SANPAOLO 4.00% 23/09/2029		92.59	2,800,000	2,052,211.42
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKTSJL0	VISTRA OPERATIONS 3.70% 30/01/2027		95.12	3,846,000	2,896,012.15
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKV3193	FAIR ISAAC 4.00% 15-06-28		93.52	2,171,000	1,607,267.90
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKV39Y4	DAR AL-ARKAN SUKUK 6.75% 15/02/2025		99.70	770,000	607,693.17
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKVBJS9	SAUDI GOV. INTL. B 2.75% 03-02-32		86.16	4,000,000	2,728,048.92
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKVBKY5	SAUDI GOV. INTL. B 2.50% 03/02/20273/02/2027		93.76	3,000,000	2,226,739.63
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKVC510	CONNECTICUT AVENUE SECS. 'R07 1B1' FRN 25/10/2039		103.00	775,786	632,536.71
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKVF3G0	MALAYSIA GOV. INV 4.193% 7/10/2032		102.54	597,000	102,388.71
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKVF4J0	FORD MOTOR CREDIT 4.063% 1/11/2024		98.99	1,852,000	1,451,208.35
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKVKF69	FORD MOTOR CREDIT 4.125% 17/08/2027		94.98	1,800,000	1,353,343.85
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKWG209	BANCO DE CREDITO DEL F2V 01/07/2030		95.82	375,000	284,447.60
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKWGGT6	PERFORMANCE FOOD G 5.50% 15/10/2027		98.21	2,010,000	1,562,646.07
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKWGX9D	AXIATA SPV2 2.163% 19/08/2030		83.93	240,000	159,449.25
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKWGXG2	AXIATA SPV5 LABUA 3.064% 19/8/2050		68.27	360,000	194,554.00
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKWHQK0	EXPORT-IMPORT BK I 3.25% 15/01/2030		89.90	1,500,000	1,067,451.51
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKX98B0	BANCA MONTE DEI PASC F2V 22-01-30		101.33	5,050,000	4,374,964.88
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKX9XN7	CLEARWAY ENERGY OP 4.75% 15/3/2028		95.14	1,290,000	971,513.17
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKXN7W6	ALFA SAB DE 6.875% 25/03/2044		101.04	330,000	263,939.12
31/03/2024	Border to Coast Multi-Asset Credit Fund	BKZHNR3	CCO HLDGS. CCO HLD 4.50% 15/08/2030		84.22	5,179,000	3,452,717.03
31/03/2024	Border to Coast Multi-Asset Credit Fund	BL0NW76	TRANSOCEAN 8.75% 15/02/2030		104.31	2,979,000	2,459,820.24
31/03/2024	Border to Coast Multi-Asset Credit Fund	BL1LX87	MSCI 3.625% 01/09/2030		88.79	2,090,000	1,468,967.90
31/03/2024	Border to Coast Multi-Asset Credit Fund	BL1LX24	ITAU UNIBANCO HOLDINGS S.A. 4.625% -FRN MTN PERP USD200000'14'REGS'		94.07	605,000	450,538.51
31/03/2024	Border to Coast Multi-Asset Credit Fund	BL391Z2	HEIMSTADEN BOSTAD 1.125% 21/01/2026R100000'6'		90.29	2,123,000	1,638,751.19
31/03/2024	Border to Coast Multi-Asset Credit Fund	BL3BPV2	CORP NACIONAL DEL 3.15% 14/01/2030/2030 USD200000'REGS'		88.74	3,500,000	2,458,556.62
31/03/2024	Border to Coast Multi-Asset Credit Fund	BL3GKD4	CSN ISLANDS XI COR 6.75% 28/01/2028		98.06	975,000	756,842.47
31/03/2024	Border to Coast Multi-Asset Credit Fund	BL4P8L4	BUCKEYE PARTNERS 4.50% 01/03/2028		95.04	1,458,000	1,096,931.27
31/03/2024	Border to Coast Multi-Asset Credit Fund	BL4P8R0	BUCKEYE PARTNERS 4.125% 1/3/2025		97.80	2,713,000	2,100,320.40
31/03/2024	Border to Coast Multi-Asset Credit Fund	BL53JN6	INDONESIA TSY. BD 6.375% 15/04/203200000'FR0091'		98.23	14,657,000,000	718,805.76
31/03/2024	Border to Coast Multi-Asset Credit Fund	BL53JR0	ROMANIAN GOVERNMENT 1.75% 13/07/2030		82.33	1,800,000	1,266,963.20
31/03/2024	Border to Coast Multi-Asset Credit Fund	BL53TW5	PROSUS NV 3.061% 13/07/2031		81.42	350,000	225,585.61
31/03/2024	Border to Coast Multi-Asset Credit Fund	BL55TY3	RATHLIN RESIDENTIAL 2021-1 D '1A A' FRN 27/09/20752075		98.56	8,055,940	6,787,887.46
31/03/2024	Border to Coast Multi-Asset Credit Fund	BL57VT8	GLP CAPITAL LP / F 4.00% 15/01/2031		89.34	300,000	212,170.89
31/03/2024	Border to Coast Multi-Asset Credit Fund	BL59VN8	PRUDENTIAL PLC F2V 03/11/2033		89.06	270,000	190,348.65
31/03/2024	Border to Coast Multi-Asset Credit Fund	BL5F4L5	ALTICE FRANCE HLDG 8.00% 15/05/2027		33.45	7,180,000	2,053,435.04
31/03/2024	Border to Coast Multi-Asset Credit Fund	BL5GTZ7	DBS GRP. HLDGS. DBS GRP. HLDGS. F2V PERP		97.50	690,000	532,557.75

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2024	Border to Coast Multi-Asset Credit Fund	BL61Y34	PERU GOV. BD. 5.35% 12/08/2040		80.36	8,613,000	1,472,676.56
31/03/2024	Border to Coast Multi-Asset Credit Fund	BL63V84	JYSKE REALKREDIT 1.00% 01/10/2053		76.97	2	0.15
31/03/2024	Border to Coast Multi-Asset Credit Fund	BL63VD9	NORDEA KREDIT REAL 1.00% 1/10/2053		77.19	1	0.10
31/03/2024	Border to Coast Multi-Asset Credit Fund	BL65785	UBS GROUP AG		93.00	2,300,000	1,693,207.52
31/03/2024	Border to Coast Multi-Asset Credit Fund	BL69K85	CREDIT SUISSE AG/N 7.50% 15/02/20280 7.5% 15/02/2028		107.98	1,950,000	1,666,757.33
31/03/2024	Border to Coast Multi-Asset Credit Fund	BL68ZF3	QATAR GOV. INTL. B 3.75% 16/04/2030		96.09	4,000,000	3,042,710.30
31/03/2024	Border to Coast Multi-Asset Credit Fund	BL6C9H6	KAISA GRP. HLDGS. 11.70% 11/11/2025		2.36	800,000	14,913.91
31/03/2024	Border to Coast Multi-Asset Credit Fund	BL6CK87	THAILAND GOV. BD. 1.585% 17/12/2035		89.78	84,197,000	1,639,953.92
31/03/2024	Border to Coast Multi-Asset Credit Fund	BL6CM66	GTCR W-2 MERGER SU 7.50% 15/1/2031'144A'		104.81	730,000	605,665.64
31/03/2024	Border to Coast Multi-Asset Credit Fund	BL6FQ07	PARAGUAY GOV. INTL 4.95% 28/4/2031		96.46	2,500,000	1,908,911.15
31/03/2024	Border to Coast Multi-Asset Credit Fund	BL6FQ29	ENTEGRIS INC 4.375% 15/04/2028		94.08	3,050,000	2,271,492.88
31/03/2024	Border to Coast Multi-Asset Credit Fund	BL6H6N6	CIFI HLDGS. GRP. 5.95% 20/10/2025		8.65	1,010,000	69,182.90
31/03/2024	Border to Coast Multi-Asset Credit Fund	BL6K5D8	NORDEA KREDIT REAL 1.50% 01/10/2053		80.53	1	0.10
31/03/2024	Border to Coast Multi-Asset Credit Fund	BL6LVP5	GO DADDY OP/CO/FINC 3.50% 01/03/20299		90.31	4,658,000	3,330,023.46
31/03/2024	Border to Coast Multi-Asset Credit Fund	BL6M0X9	LAST MILE LOGISTICS PAN EURO '1A D' FRN 17/08/203300000 'DV'D'144A		96.38	1,325,506	1,092,249.18
31/03/2024	Border to Coast Multi-Asset Credit Fund	BL6Z588	ZIGGO BD. 5.125% 28/2/2030		85.77	1,375,000	933,533.36
31/03/2024	Border to Coast Multi-Asset Credit Fund	BL988H4	ARENA LUXEMBOURG 1.875% 01/02/2028		90.72	5,924,000	4,594,772.54
31/03/2024	Border to Coast Multi-Asset Credit Fund	BL9Z8T7	VIRGIN MEDIA SECU 4.125% 15/8/2030		84.76	2,268,000	1,922,322.78
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLB3DW7	STATE GRID O/SEA 1.625% 5/8/2030		83.83	1,000,000	663,599.19
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLBM156	YUM BRANDS 5.375% 01/04/2032		96.96	2,688,000	2,063,262.72
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLCCWD7	KOOKMIN BANK 2.50% 04/11/2030		83.32	200,000	131,919.57
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLCXV00	ENLINK MIDSTREAM 5.625% 15/01/2028		99.07	4,518,000	3,543,185.75
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLCY1V4	ADMIRAL GROUP 8.5% 06 JAN 2034 8.5% 06/JAN/2034		111.73	1,765,000	1,971,963.90
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLCY4P9	MINSUR 4.50% 28/10/2031		87.73	800,000	555,597.04
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLD2ZY8	NEMAK SAB DE CV TNEMAK 3 5/8 06/ 3.62% 28/JUN/2031		81.11	560,000	359,552.78
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLD3LK9	KYOBO LIFE INS. F2V 15/06/2052		100.15	470,000	372,614.27
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLD3LK9	KYOBO LIFE INSURANCE F2V 15/06/2052		100.15	500,000	396,398.16
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLD5008	INDUSTRIAS PENOLES 4.75% 6/8/20505% 06/08/2050		78.26	270,000	167,257.90
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLD7383	BLOCK 3.50% 1/6/2031		87.23	2,865,000	1,978,319.75
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLD7CR5	TOWD POINT MTG. FNDG. 201 'A13X A1' FRN 20/07/2045		100.10	1,794,348	1,796,093.90
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLDBA04	HAZINE MUSTESARLIGI VARLIK KIRAL 8.50% 14/JAN/2029		106.06	3,000,000	2,518,836.19
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLDB813	ILIAD HOLDING SAS 5.125% 15/10/2026		99.11	2,325,000	1,969,979.57
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLDBBK3	COLOMBIA GOV. INTL 8.75% 14/11/20531000		108.96	2,500,000	2,156,408.23
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLDBLK6	ROYAL CARIBBEAN CR 5.50% 31/08/2026		99.22	4,217,000	3,312,292.83
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLDCJ46	MAF GLOBAL SECURITIES LTD F2V PERP		104.90	295,000	244,959.16
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLDDFD0	REPUBLIC OF ARMENI 3.60% 02/02/2031		81.38	1,500,000	966,262.36
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLDDXK3	VEON HOLDINGS BV 3.375% 25/11/2027'3'REGS		83.15	599,000	394,262.18
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLDRK48	KAISA GROUP HOLDI 11.65% 01/06/2026		2.38	900,000	16,920.64
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLF7819	FIRST ABU DHABI BANK F2V PERP		96.56	1,665,000	1,272,658.32
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLF8T86	TRITON WATER HLDGS 6.25% 01/04/2029		91.18	500,000	360,882.62
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLFB159	CONNECTICUT AVENUE SECURI 'R08 1M2' FRN 25/10/2043		102.69	1,295,000	1,052,716.80
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLFB2W0	NATWEST GRP. F2V 28/11/2031		91.08	1,975,000	1,798,855.68
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLFB349	BAYER US FIN. 6.25% 21/1/2029		101.85	3,700,000	2,983,227.41
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLFB394	BAYER US FIN LLC NT 144A 6.125% 6.12% 21/NOV/2026		100.89	200,000	159,736.58
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLFB6Q2	GBL. PAYMENTS 1.50% 1/3/2031		106.20	1,376,000	1,156,787.58
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLFBXK5	COLT MERGER SUB 8.125% 1/7/2027		102.49	1,875,000	1,521,281.33
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLFDKD3	BAYER US FIN. 6.375% 21/11/2030		102.35	200,000	162,044.51
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLFF385	ANGLO AMERICAN CAP 3.95% 10/09/20509/2050		75.43	260,000	155,256.46
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLFFD07	PERUSAHAAN PERSERO 4.00% 30/06/2050		74.45	2,000,000	1,178,710.72
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLFGYK7	UTD. RENTALS NORT 3.875% 15/2/2031		89.70	1,185,000	841,441.98
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLGSHG9	SANTANDER UK GROUP H F2F 11/01/2028		91.98	2,000,000	1,456,276.00
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLGVN60	ABU DHABI GOV. IN 3.125% 16/04/2030		92.13	3,000,000	2,188,037.08
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLGVPM0	ABU DHABI GOV. IN 3.875% 16/4/2050		80.16	4,000,000	2,538,214.78
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLGY1Q5	PIMCO IRL. PLC-PIMCO LOAN I 'Z' ACC		12.25	19,187,231	235,043,580.24
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLGZDW8	PACIFIC GAS & ELEC 6.95% 15/3/2034		109.65	600,000	520,808.39
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLGZJN5	ELECTRICIDAD FIRME 4.90% 20/11/2026		94.81	530,000	397,758.88
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLH1TJ4	ARAB REPUBLIC OF 5.875% 16/02/2031		80.26	2,000,000	1,270,619.36
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLKQJX0	ROMANIA GOV. BD. 4.75% 11/10/2034		86.67	6,245,000	931,053.88
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLN8DY2	CZECH REPUBLIC 0.05% 29/11/2029		81.52	13,040,000	359,398.88
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLN9LB8	DT MIDSTREAM INC		90.65	550,000	394,671.18
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLN9LF2	DT MIDSTREAM INC 4.12% 15/06/2029		92.02	4,566,000	3,326,221.56
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLN9QR9	SUNAC SERVICES HLDGS HKD0.01		1.86	2,392,568	448,904.60
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLNM9W4	INDIA GOV. BD. 7.18% 24/07/2037		100.67	184,540,000	1,763,323.37
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLNPNT8	ROMANIA GOV. BD. 4.15% 24/10/20300000		88.39	13,330,000	2,026,700.51
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLPK2T4	HEIMSTADEN BOSTAD HEIMSTADEN BOSTAD F2V PERP		66.88	1,612,000	921,644.14
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLPMRV7	CREDIT ACCEPTANCE 6.625% 15/03/2026		100.01	2,975,000	2,355,173.07

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLR4XQ8	MALAYSIA GOV. INV 3.465% 15/10/2030	98.36	5,983,000	984,269.54
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLT1SS4	MEXICAN BONOS 7.75% 23/11/2034	89.51	263,494,800	11,232,933.81
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLT1X59	OCF 6.875% 25/04/2044	95.05	310,000	233,256.43
31/03/2024	Border to Coast Multi-Asset Credit Fund	BLWX1V1	WOORI BANK 4.75% 30/04/2024	99.89	980,000	774,927.25
31/03/2024	Border to Coast Multi-Asset Credit Fund	BM63374	ANGLO AMERICAN CA 5.625% 01/04/203030 USD200000	101.55	235,000	188,914.92
31/03/2024	Border to Coast Multi-Asset Credit Fund	BM8BW99	CLEAR CHANNEL OUTDOOR HOLDINGS I 7.87% 01/APR/2030	99.49	1,430,000	1,126,254.51
31/03/2024	Border to Coast Multi-Asset Credit Fund	BM8C3K2	CONSTELLIUM SE 3.75% 15/04/2029	90.11	3,228,000	2,302,537.06
31/03/2024	Border to Coast Multi-Asset Credit Fund	BM8DDJ4	PRIME HEALTHCARE S 7.25% 01/11/2025	99.85	11,711,000	9,256,718.74
31/03/2024	Border to Coast Multi-Asset Credit Fund	BM8M272	REPUBLIC OF COLOM 4.125% 15/05/2051	62.65	2,000,000	991,865.46
31/03/2024	Border to Coast Multi-Asset Credit Fund	BM8MS85	GALAXY PIPELINE AS 2.94% 30/09/2040	80.47	2,351,462	1,497,894.01
31/03/2024	Border to Coast Multi-Asset Credit Fund	BM8NFG5	PANAMA GOV. INTL. 6.853% 28/3/2054000	92.62	3,600,000	2,639,619.11
31/03/2024	Border to Coast Multi-Asset Credit Fund	BM8NJNO	PERTAMINA PERSERO 2.30% 09/02/2031	83.04	2,000,000	1,314,689.43
31/03/2024	Border to Coast Multi-Asset Credit Fund	BM8SW92	USA COMPRESSION PARTNERS LP / US 7.12% 15/MAR/2029	101.41	1,000,000	802,767.48
31/03/2024	Border to Coast Multi-Asset Credit Fund	BM8TGL5	NISSAN MOTOR 4.345% 17/09/2027	95.12	10,440,000	7,861,251.62
31/03/2024	Border to Coast Multi-Asset Credit Fund	BM90HX6	YUZHOU GRP. HLDGS. 6.35% 13/01/2027	4.94	400,000	15,634.28
31/03/2024	Border to Coast Multi-Asset Credit Fund	BM93C85	CONTEMPORARY RUID 2.625% 17/9/2030	85.88	200,000	135,968.93
31/03/2024	Border to Coast Multi-Asset Credit Fund	BM93CD0	ENN ENERGY HLDGS. 2.625% 17/9/2030	85.95	600,000	408,222.78
31/03/2024	Border to Coast Multi-Asset Credit Fund	BM93DB5	LOXAM SAS 6.375% 31/5/2029	104.28	5,595,000	4,987,961.07
31/03/2024	Border to Coast Multi-Asset Credit Fund	BM948F7	PERUSAHAAN PERSERO 3.00% 30/06/2030	87.39	2,000,000	1,383,522.58
31/03/2024	Border to Coast Multi-Asset Credit Fund	BM974T2	ROMANIA GOV. BD. 4.15% 26/1/2028	93.46	4,460,000	717,016.93
31/03/2024	Border to Coast Multi-Asset Credit Fund	BM9C1K7	VMED O2 UK FINANC 3.25% 31/01/2031	88.59	4,469,000	3,384,757.28
31/03/2024	Border to Coast Multi-Asset Credit Fund	BM9C475	NISSAN MOTOR 4.81% 17/09/2030	93.53	2,000,000	1,480,855.45
31/03/2024	Border to Coast Multi-Asset Credit Fund	BM9CG57	MEXICAN UDIBONOS 2.75% IL 27/11/2031	696.30	27,070,000	8,976,744.58
31/03/2024	Border to Coast Multi-Asset Credit Fund	BM9CHT8	THAILAND GOV. BD. 2.00% 17/12/2031LOAN64/6/	97.40	37,618,000	794,939.87
31/03/2024	Border to Coast Multi-Asset Credit Fund	BM9DFR5	GTC AURORA LUXEM 2.25% 23/06/2026	86.20	650,000	479,032.67
31/03/2024	Border to Coast Multi-Asset Credit Fund	BM9GGQ0	REPUBLIC OF POLAND 1.25% 25/10/2030	77.97	8,379,000	1,296,904.63
31/03/2024	Border to Coast Multi-Asset Credit Fund	BM9GVZ4	PETRON PETRON F2V PERP	96.39	1,000,000	763,033.96
31/03/2024	Border to Coast Multi-Asset Credit Fund	BM9HMG5	OPEN TEXT/OPEN TE 3.875% 01/12/2029029	89.25	2,465,000	1,741,565.47
31/03/2024	Border to Coast Multi-Asset Credit Fund	BM9HZJ9	CZECH REPUBLIC GOV 5.00% 30/9/2030	106.90	57,640,000	2,083,316.63
31/03/2024	Border to Coast Multi-Asset Credit Fund	BM9HZK0	CZECH REPUBLIC GOV 5.50% 12/12/2028	107.65	31,740,000	1,155,239.79
31/03/2024	Border to Coast Multi-Asset Credit Fund	BM9PSB6	MSCI 3.875% 15/02/2031	89.29	580,000	409,957.59
31/03/2024	Border to Coast Multi-Asset Credit Fund	BM9QGVS	TRANSDIGM 5.50% 15/11/2027	98.00	2,585,000	2,005,356.77
31/03/2024	Border to Coast Multi-Asset Credit Fund	BM9RG74	ZONCOLAN BIDCO 4.875% 21/10/2028	86.66	1,995,000	1,478,116.11
31/03/2024	Border to Coast Multi-Asset Credit Fund	BM9XR35	SCRIPPS ESCROW II 5.375% 15/01/2031'	61.65	2,425,000	1,183,417.40
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMB3JM6	TORO EUROPEAN CLO 7 DAC '7X ARE' FRN 15/02/2034034	99.18	1,000,000	847,890.30
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMB3N24	VTR FINANCE BV 6.375% 15/07/2028	56.37	1,610,000	718,375.90
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMB53K8	TIKEHAU CLO II BV '2X ARR' FRN 07/09/2035	99.16	5,000,000	4,238,712.19
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMB5C12	MEXICAN UDIBONOS 3.00% IL 03/12/2026	754.84	2,430,000	873,569.82
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMBKZG3	AMERICA MOVIL SAB 2.875% 07/05/2030	88.51	580,000	406,375.64
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMBQ862	ABSA GROUP LTD ABSA GROUP LTD F2V PERP	96.81	1,005,000	770,180.40
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMBQK66	VTR COMUNICACIONE 5.125% 15/01/2028	69.98	735,000	407,193.81
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMBSMK0	SUZANO AUSTRIA G 3.125% 15/01/2032	83.12	760,000	500,054.17
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMBT2N6	DOLYA HOLDCO 17 D 4.875% 15/07/2028	90.00	3,731,000	3,357,937.31
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMBT2V4	BRAZILIAN GOV. IN 3.875% 12/06/2030	90.57	5,000,000	3,584,931.44
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMBV4C5	PETRONAS CAP. 2.48% 28/1/2032	83.58	2,000,000	1,323,276.68
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMBVML0	PERM. TSB GRP. HLDGS F2V 19/8/2031	94.83	1,800,000	1,459,251.84
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMBZ4T4	BANCO DE CREDITO SOC F2V 27/11/2031	96.56	3,700,000	3,054,538.20
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMC02T4	MONGOLIA INTL BOND 3.50% 07/07/2027	90.22	1,000,000	714,229.08
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMC04Z4	EQM MIDSTREAM PART 4.50% 15/01/2029	93.84	2,135,000	1,585,991.55
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMC5RQ1	ALTICE FRANCE SAJ 4.125% 15/1/2029	70.42	1,725,000	1,038,543.02
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMC6K10	UBISOFT ENTERTAIN 0.878% 24/11/2027	86.01	500,000	367,650.97
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMC6L39	FEL ENERGY VI SARL 5.75% 01/12/2040	91.95	3,347,277	2,436,523.17
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMC7G60	RIVIAN HLDGS. LLC/RI FRN 15/10/2026026	101.07	11,399,000	9,120,110.86
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMC8L46	FREDDIE MAC STACR REMIC T 'DNA1 B1' FRN 25/01/2051	106.01	3,010,000	2,525,881.30
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMCD1P2	DEV. BANK OF THE 2.375% 11/03/203103/2031 USD1000 'REGS'	83.38	1,005,000	663,303.94
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMCD7M1	POLAND GOV. BD. 0.25% 25/10/2026	88.52	1,118,000	196,451.86
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMCDT47	CASTOR SPA FRN 15/02/2029	96.69	3,785,000	3,128,926.45
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMCKLZ3	NORDEA KREDIT REAL 0.50% 01/10/2043043 DKK0.01	81.20	1	0.11
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMCKM50	NYKREDIT REALKREDI 0.50% 01/10/2043.01'01E/E'REGS	80.37	1	0.10
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMC9J99	FIRST QUANTUM MIN 6.875% 15/10/2027	95.94	280,000	212,652.32
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMCN431	ROMANIA GOV. BD. 6.70% 25/02/2032	101.14	2,405,000	418,414.57
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMCNGG8	TEVA PHARM. FIN. 4.375% 9/5/2030	96.42	1,320,000	1,088,172.04
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMCRWH3	ROMANIAN GOV. INTL 2.00% 14/04/20330	77.05	3,000,000	1,976,126.79
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMCVMT9	CROMWELL EREIT L 2.125% 19/11/2025	95.75	3,700,000	3,028,906.23
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMD0301	DUFREY ONE BV 3.375% 15/04/2028	96.43	3,768,000	3,106,326.76
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMD0896	KOREA(REPUBLIC OF) 4.25% SNR BDS 4.25% 10/DEC/2032	106.58	4,183,450,000	2,621,787.94

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMD2452	POLAND GOV. BD. 1.75% 25/04/2032D50432'		76.69	13,663,000	2,079,907.36
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMD2JQ5	PETRONAS CAP. 4.55% 21/04/2050		88.95	5,000,000	3,520,563.31
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMD2JR6	PETRONAS CAP. 3.50% 21/4/2030		91.96	2,000,000	1,455,860.36
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMD2QQ4	ASBURY AUTOMOTIVE 4.75% 01/03/2030		92.20	452,000	329,910.93
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMD50V6	EQM MIDSTREAM PART 4.75% 15/1/20312031		93.06	675,000	497,271.20
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMD6815	BANCO DAVIVIENDA BANCO DAVIVIENDA F2V PERPS'		70.38	1,300,000	724,223.19
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMD7LH5	NATIONSTAR MORTGAG 5.50% 15/8/2028		95.84	1,005,000	762,468.57
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMD81M3	COMISION FED. DE 3.348% 09/02/2031		83.75	1,500,000	994,511.88
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMD81M3	COMISION FED. DE 3.348% 09/02/203148% 09/02/2031		83.75	1,500,000	994,511.88
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMD8L89	JYSKE REALKREDIT 0.50% 01/10/204301 '111.E'		80.00	1	0.09
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMD9B5	ASHTON WOODS USA/ 4.625% 01/08/2029		92.38	866,000	633,288.40
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMD9B29	BUILDERS FIRTSOUR 4.25% 01/02/2032		89.76	2,020,000	1,435,379.06
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMD9C89	MALAYSIA GOV. BD. 2.632% 15/04/2031		93.02	44,954,000	6,994,027.60
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMD9D08	SERV. INTERNATIONAL 3.375% 15/8/2030		86.62	3,500,000	2,399,963.09
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMDCG20	CELLNEX TELECOM 1.75% 10/23/2030		89.19	2,900,000	2,211,366.73
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMDGCK2	ANTOFAGASTA 2.375% 10/14/2030S'		83.72	400,000	265,089.84
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMDHK12	PROVINCIA DE BUENOS STP 01/09/2037		41.12	1,529,289	497,801.26
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMDHPV7	SERBIA INTL. BD. 3.125% 15/05/2027/05/2027		96.25	8,050,000	6,623,957.20
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMDLVJ9	CGI 2.30% 14/09/2031		80.68	1,500,000	957,960.25
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMDQJ12	VIKING CRUISES LTD SR NT 144A 9. 9.12% 15/JUL/2031		109.52	2,190,000	1,898,596.84
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMDSLJ0	INDONESIA ASAHAN A 5.45% 15/5/2030		98.95	2,800,000	2,193,149.39
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMDTZQ8	METALSA DE 3.75% 04/05/2031		81.17	720,000	462,638.09
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMDWDT5	NPC UKRENERGO 6.875% 9/11/2028		37.98	600,000	180,391.84
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMDX065	KOREA TSY. BD. 3.25% 10/06/2033		98.92	4,055,500,000	2,358,915.84
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMDYSL9	LEVIATHAN BD. 6.75% 30/6/2030		93.02	1,445,000	1,064,014.09
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMDZ1J1	CHEPLAPHARM ARZNEI 5.50% 15/1/2028		95.90	2,300,000	1,746,069.96
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMF0417	US. TSY. INFL. 0.125% IL 15/04/2025		116.47	3,217,000	2,966,022.61
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMF1012	LEVIATHAN BD. 6.50% 30/06/2027		96.83	840,000	643,868.52
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMF1186	LEVIATHAN BD. 6.125% 30/6/2025		98.58	810,000	632,078.89
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMF4P53	FRONTIER COMMS. 5.00% 01/05/2028		92.90	2,966,000	2,181,193.34
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMF4PV6	FRONTIER COMMS. 6.75% 01/05/2029		89.26	3,150,000	2,225,807.70
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMF7010	MILLICOM INTL. CEL 4.50% 27/04/2031		85.82	340,000	230,972.56
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMF7Z29	TITAN HOLDINGS II 5.125% 15/07/2029		89.50	3,908,000	2,990,140.84
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMF8369	BOS FUNDING LTD 7.00% 14/3/2028		104.74	460,000	381,382.49
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMF9Q07	METROPOLITAN BANK 5.375% 06/03/2029		100.23	200,000	158,678.27
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMFBH11	MGIC INV. 5.25% 15/8/2028		97.31	2,566,000	1,976,682.38
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMFCLK1	M/I HOMES 3.95% 15/2/2030		90.09	4,294,000	3,062,189.31
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMFDCG7	SAUDI GOV. INTL. B 2.25% 02/02/2033		80.69	5,600,000	3,576,924.71
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMFG2Q6	MEGLOBAL CANADA U 5.875% 18/05/2030000'2'		101.09	200,000	160,046.22
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMFG2R7	MEGLOBAL CANADA UL 5.00% 18/05/2025		98.87	1,080,000	845,247.75
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMFGVX6	CHS/COMMUNITY HEAL 4.75% 15/02/2031		77.35	2,558,000	1,566,260.12
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMFLG14	HUNGARY GOV. BD. 7.00% 24/10/203500 '2035/A'		102.34	348,470,000	773,757.59
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMFPP31	NEWDAY FUNDING MASTER ISSUE '2A A1' FRN 7/15/2029		100.10	1,300,000	1,301,257.75
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMFQ8R9	DP WORLD SALAAM DP 6.00% PERP		99.76	1,150,000	908,199.62
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMFSQ04	ENN ENERGY HLDGS. 4.625% 17/05/2027		98.60	665,000	519,064.57
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMFV4N2	UTD. AIRLINES 202 5.875% 15/10/2027		99.80	2,575,575	2,034,695.74
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMFXTX3	ARGENTINE REPUBLIC G STP 9/7/2041		35.08	3,000,000	899,723.54
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMFXV04	ARGENTINE REPUBLI 0.125% 9/7/2030		48.76	1,940,000	808,640.20
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMFZ401	ORYX FNDG. 5.80% 03/02/2031		100.45	470,000	373,740.48
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMFZ7B3	ENDURANCE ACQUISIT 6.00% 15/2/2029		78.47	6,113,000	3,797,053.74
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMFZYX4	M/I HOMES 4.95% 1/2/2028		95.47	1,110,000	838,863.57
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMG39C1	AXALTA COATING SYS 7.25% 15/02/2031		104.07	2,160,000	1,779,504.76
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMG40N2	FOXCONN FAR EAST 2.50% 28/10/2030		85.12	790,000	532,344.94
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMG6556	SPECIALTY BLDG. P 6.375% 30/9/2026		99.38	3,972,000	3,124,847.14
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMG9316	PERUVIAN GOV. INTL 2.78% 01/12/2060		57.68	3,000,000	1,369,800.04
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMGBJX6	QNB FINANSBANK A.S. 10.75% 15 NO 10.7% 15/NOV/2033		109.15	900,000	777,665.50
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMGC003	INDONESIA TSY. BD 6.875% 15/04/202900000'FR0101'		101.14	10,078,000,000	508,908.35
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMGC2W9	JBS USA LUX JBS U 3.625% 15/1/2032		85.62	510,000	345,666.89
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMGJ9V8	FMG RES. AUGUST 2 4.375% 01/04/2031		89.44	400,000	283,211.67
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMGK4Y9	II-VI 5.00% 15/12/2029		94.24	1,819,000	1,357,062.47
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMGL4X1	NEXI 1.75% 24/04/2027		92.93	1,400,000	1,112,241.82
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMGMNJ3	VICI PROPERTIES / 5.75% 01/02/2027		99.96	100,000	79,126.87
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMGMNK4	VICI PROPERTIES / 4.50% 15/01/2028		96.06	100,000	76,041.40
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMGPRS5	VZ VENDOR FINC. 1.2.875% 15/01/2029		86.63	2,485,000	1,840,480.20
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMGR2C4	ECUADOR GOV. INTL. B STP 31/7/2030		68.12	9,825,000	5,297,977.86
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMGR2G8	ECUADOR GOVERNMENT I STP 31/07/2035		52.89	14,732,400	6,167,932.76

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMGR2K2	ECUADOR GOV. INTL B STP 31/7/2040		48.88	2,883,000	1,115,543.49
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMGR2N5	ECUADOR GOV. INTL 0.00% 31/7/2030		49.53	2,200,000	862,527.69
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMGRLC7	BANGKOK BANK PCL/HON F2V PERPP USD200000 'REGS'		97.63	535,000	413,458.44
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMGSCJ4	BOELS TOPHOLDING 6.25% 15/02/2029		103.37	1,345,000	1,188,598.76
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMGYY55	PERUVIAN GOV. INT 1.862% 01/12/203232		76.18	1,500,000	904,512.12
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMGYY55	PERUVIAN GOV. INT 1.862% 1/12/2032		76.18	1,500,000	904,512.12
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMH17V9	WINDSTREAM ESCROW 7.75% 15/8/2028		92.60	20,569,000	15,077,073.04
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMH24M2	MALAYSIA GOV. BD. 3.582% 15/07/2032		98.18	14,539,000	2,387,437.33
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMH2BK9	HUNGARY GOV. BD. 4.75% 24/11/2032		87.57	933,110,000	1,772,891.91
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMH2J16	GACI FIRST INVEST 5.375% 29/01/2054		89.09	1,000,000	705,234.55
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMH3748	UTD. GRP. 5.25% 01/02/2030		96.76	910,000	752,794.05
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMH3759	CHINA CONSTRUCTION BANK 2.85% 21/01/2032		94.31	260,000	194,103.14
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMH4406	SOUTHWESTERN ENERGY CO 4.75% 01 4.75% 01/FEB/2032		92.13	3,083,000	2,248,352.39
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMH4Q99	CONNECTICUT AVENUE SECURI 'R01 1B1' FRN 25/10/2041.35% 25/10/2041		103.03	2,740,000	2,234,785.30
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMH5RY4	INDONESIA TSY. BD. 7.75% 15/04/2031		106.26	10,228,000,000	542,633.41
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMH6ZF4	VICI PROPERTIES / 3.875% 15/02/2029		92.13	16,616,000	12,117,929.27
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMH9W63	ATRIUM FINANCE IS 2.625% 05/09/2027		80.79	1,000,000	690,687.02
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMHFP39	ROMANIAN GOV. INT 6.625% 27/9/2029		108.38	2,900,000	2,687,016.67
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMHJH79	ACRISURE ACRISURE 4.25% 15/02/2029		90.37	1,969,000	1,408,654.61
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMHL2W5	FRONTIER COMMS. 5.875% 15/10/2027		96.88	2,955,000	2,266,298.01
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMHL9H9	HUDSON PACIFIC PRO 5.95% 15/2/202802/2028 USD1000		92.53	200,000	146,488.59
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMHLJ57	LBM ACQUISITION 6.25% 15/01/2029		93.84	3,834,000	2,848,030.40
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMHR201	NOVELIS CORP		86.01	1,189,000	809,582.22
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMHV4Y1	REPUBLIC OF CHILE 3.10% 07/05/2041		74.20	5,000,000	2,936,805.53
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMHWV98	EGYPT GOV. INTL 7.625% 29/05/2032		85.44	5,500,000	3,719,885.00
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMJ0GP1	NOVELIS CORP 3.25% 15/11/2026		93.28	1,172,000	865,430.73
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMJ1BZ9	CEMEX SAB DE CEMEX SAB DE F2V PERP'REGS'		96.74	1,005,000	769,602.90
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMQ5254	HTA GRP. MAURITIUS 7.00% 18/12/2025		99.96	495,000	391,681.83
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMQ5V78	HIKMA FIN. USA 3.25% 09/07/2025		96.53	705,000	538,712.05
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMQ7ZT2	SAUDI GOVERNMENT I 3.25% 17/11/205151		67.41	6,000,000	3,201,822.10
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMQ83Q8	ONEMAIN FIN. 4.00% 15/09/2030		85.71	1,983,000	1,345,506.42
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMQ9T41	BANK OF EAST ASIA LT F2V 29/05/2030		96.88	820,000	628,847.98
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMQXLW5	ECOPETROL SA 5.875% 28/05/2045		74.74	935,000	553,193.11
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMT6SK8	US. TSY. NOTE/BON 0.375% 30/9/2027		87.27	1,480,000	1,022,479.17
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMTC6J1	PACIFIC GAS & ELEC 4.55% 1/7/2030		95.11	2,600,000	1,957,596.29
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMTCWK4	CROATIA GOV. INTL 1.50% 17/06/2031		89.51	1,500,000	1,147,920.49
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMTLNX1	ROLLS-ROYCE 5.75% 15/10/2027		101.25	3,000,000	3,037,500.00
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMTMKD3	PEACH PROP. FIN. 4.375% 15/11/2025		88.27	4,181,000	3,155,206.08
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMTPO67	CANADIAN IMPERIAL 4.65% 20/09/2032		97.56	1,000,000	772,272.67
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMTPQW3	DNO ASA 7.875% 09/09/2026		99.40	1,450,000	1,140,945.91
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMTXPB1	MKT. BIDCO FINCO 4.75% 04/11/2027		94.38	3,200,000	2,581,911.66
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMTR890	CANARY WHARF GRP. 3.375% 4/23/2028		73.94	2,320,000	1,715,362.25
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMTVQX2	ABQ FINANCE 1.875% 08/09/2025		94.79	580,000	435,229.77
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMTYHB6	AMERIGAS PARTNERS 9.375% 1/6/2028		103.61	3,980,000	3,264,400.07
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMTYVL4	STRATTON MORTGAGE FUNDING 20 '2X A' FRN 28/6/2050		99.74	1,000,000	997,367.50
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMTYZ89	CARVANA CO 14.00% PIK 01/06/2031		100.60	7,766,641	6,185,017.53
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMTYZ90	CARVANA CO 13.00% PIK 01/06/2030		97.93	1,376,988	1,067,452.79
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMTYZB2	CARVANA CO 12.00% PIK 01/12/2028		97.87	4,521,355	3,502,873.78
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMV1FZ5	CCO HOLDINGS LLC / 4.75% 01/02/2032		81.71	875,000	566,004.07
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMV31Z3	CANARY WHARF GRP. 2.625% 23/04/2025		93.26	835,000	778,759.87
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMV3BQ4	BARINGS GBL. INV. PLC-GLOBAL LOAN STGY. 1 'A' ACC		111.04	2,902,308	322,272,275.55
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMV3BV9	NORTH MACEDONIA 1.625% 10/03/2028		87.12	1,500,000	1,117,173.51
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMV3KH8	SHINHAN FINL. GRP. SHINHAN FINL. GRP. F2V PERP		93.06	620,000	456,723.90
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMV7VT9	DUN & BRADSTREET C 5.00% 15/12/202929		92.45	6,004,000	4,393,978.14
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMV9T27	GENWORTH MORTGAGE 6.50% 15/8/2025		100.08	1,797,000	1,423,673.44
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMVCGH7	INSULET CORP?0.375% 01/09/2026		104.33	1,725,000	1,424,584.32
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMVCCD5	DOMINICAN REPUBLIC 5.30% 21/01/2041		85.23	3,000,000	2,024,152.26
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMVD6Z8	AHLI BANK AHLI BANK F2F PERP		91.66	1,000,000	725,558.64
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMVFP11	RANGE RESOURCES CO 4.75% 15/02/2030		93.33	1,595,000	1,178,422.17
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMVH519	MALAYSIA GOV. INV 3.447% 15/07/2036000 '21/0001'		95.51	2,017,000	322,213.06
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMVLRW6	GINNIE MAE 3.00% PERP		88.31	106,000,000	74,097,283.81
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMVMCJ1	BELLIS ACQUISITION 3.25% 16/2/2026		94.68	2,817,000	2,667,115.88
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMVMRD0	SUNAC CHINA HLDGS. 0.00% 30/9/2028		21.25	1,423,081	239,386.26
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMVMRF2	SUNAC CHINA HOLDIN 1.00% 30/9/2032		6.50	884,553	45,514.31
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMVNI48	COUNTRY GARDEN HL 3.125% 22/10/2025		6.39	4,900,000	247,860.66
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMVVG88	PACIFIC GAS & ELEC 3.15% 1/1/2026		96.16	1,000,000	761,207.33

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMVYV70	AVANTOR FNDG. 4.625% 15/07/2028		94.86	4,800,000	3,604,442.35
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMVXJ59	CGG SA 7.75% 01/04/2027		91.76	6,300,000	4,942,378.06
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMVZMH8	CCO HLDGS LLC/CAP 4.25% 15/01/2034		75.65	1,132,000	677,884.85
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMW3NTO	PERTAMINA PERSERO 6.45% 30/5/2044		106.53	2,000,000	1,686,592.93
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMW3XW3	DOMINICAN REPUBLI 13.00% 30/1/2026		103.45	31,690,000	437,430.55
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMW4P42	MOZART DEBT MERGE 3.875% 01/04/202901/04/2029		91.19	7,419,000	5,355,347.98
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMW55V2	GUATEMALA GOVERN 5.375% 24/04/2032		96.28	3,500,000	2,667,690.68
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMW5D63	PETSMART PETSMART 4.75% 15/02/2028		93.72	1,025,000	760,413.24
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMW7N92	ARDAGH PACKAGING F 5.25% 15/8/2027		63.11	1,155,000	576,997.10
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMWGBM8	CASTELLUM AB F2V PERP		88.39	2,870,000	2,168,836.62
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMWGSC7	OI EURP. GRP. 6.25% 15/5/2028		104.54	935,000	835,689.91
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMWGT35	OWENS-BROCKWAY GLA 7.25% 15/5/20317.25% 15/05/2031		101.97	2,600,000	2,098,663.49
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMWJL12	MEXICO GOVERNMENT 6.338% 4/5/2053/2053 USD1000		98.97	1,000,000	783,458.89
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMWWT6D3	ALTICE FINANCING S 5.75% 15/08/2029		80.21	7,405,000	4,701,778.76
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMX3K21	BRASKEM NETHERLANDS F2V 23/01/2081		100.26	570,000	452,404.03
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMX5B02	MEXICAN UDIBONOS 4.00% IL 24/8/2034		752.76	2,150,000	770,779.14
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMX5H71	EIG PEARL HLDGS. 4.387% 30/11/2046		78.50	1,255,000	779,888.20
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMX5H82	REGS EIG PEARL HOLDINGS SARL 3.54% 31/AUG/2036		85.59	1,345,000	911,273.78
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMX6L83	STRATTON MORTGAGE FNDG. 2020- '1 C' FRN 12/3/2052		100.16	6,102,000	6,111,653.36
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMX71K8	ANGLOGOLD ASHANTI 3.375% 01/11/2028		90.21	200,000	142,826.46
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMX7HQ6	IMPERIAL BRANDS FI 5.25% 15/2/2031		105.89	12,922,000	11,697,716.03
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMX7YG5	FANNIE MAE CONNECTICUT AV 'R02 2M2' FRN 25/11/2041		100.68	9,260,000	7,380,473.94
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMXC7R2	NBK TIER 1 FNC NBK TIER 1 FNC F2V PERP		92.36	800,000	584,903.98
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMXGY21	KOREA GAS 4.875% 5/7/2028		100.05	475,000	376,201.42
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMXJSV4	ALTICE FRANCE SA 5.50% 15/10/2029		67.83	2,475,000	1,329,007.44
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMXLX21	NEXA RESOURCES SA 6.50% 18/01/2028		100.57	270,000	214,947.13
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMXP9N1	CHINA GOV. BD. 3.19% 15/4/205353 CNY100000		113.84	5,000,000	620,613.04
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMXQJ18	REALKREDIT DANMARK 1.50% 01/10/2053		80.65	1	0.06
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMXTYZ0	CHILE GOV. INTL. B 5.33% 05/01/2054		96.30	4,000,000	3,049,314.09
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMXWCK0	MS. F2F 26/10/2029		87.29	100,000	74,630.16
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMXWNT2	LAMAR MEDIA 3.75% 15/02/2028		93.52	3,993,000	2,956,219.48
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMXXL95	SRS DIST. 4.625% 01/07/2028		100.85	2,767,000	2,208,913.49
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMXYFP2	OMAN GOV. INTL. BD 6.25% 25/01/2031		103.62	5,500,000	4,511,318.96
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMY0KGS	VEDANTA RESOURCE 13.875% 21/01/2027		94.08	310,200	231,027.66
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMY28Y5	GLOBALWORTH REAL E 2.95% 29/7/2026		89.62	800,000	612,965.66
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMY3GR7	ENERGEAN ISRAEL FINANCE LTD 8.5% 8.5% 30/SEP/2033		99.20	300,000	235,577.35
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMY62C3	GS. GRP. F2F 24/10/2029		105.33	2,000,000	1,667,530.01
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMYBG52	CHINA SCE GRP. HLD 5.95% 29/09/2024USD1000'REGS'		6.10	1,650,000	79,675.44
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMYBGT3	BANK NEGARA INDONE 3.75% 30/03/2026		95.57	545,000	412,318.21
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMYC6M9	MARB BONDCO 3.95% 29/01/2031		82.53	695,000	454,043.88
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMYCBH9	VERISURE HLDG. 3.25% 15/02/2027		96.02	3,714,000	3,048,848.02
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMYYNY9	FORD MOTOR CREDIT 5.125% 16/06/2025		99.15	2,189,000	1,718,055.45
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMYTHB6	CLEARWAY ENERGY OP 3.75% 15/01/2032		84.12	1,181,000	786,426.47
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMVVTL6	PETROLEOS MEXICANO 7.69% 23/01/2050SD10000		72.05	2,300,000	1,311,812.60
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMVVTX8	US. TSY. NOTE/BOND 0.50% 31/10/2027027 USD1000 'R-2027'		87.39	1,800,000	1,245,225.54
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMYYX17	CONSTELLIUM SE 5.625% 15/06/2028		97.34	1,128,000	869,146.77
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMZ0K20	HUNGARY GOV. INTL. 5.50% 16/6/2034		98.49	3,000,000	2,339,002.44
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMZ2XM7	US TREASURY N/B 0.75% 31/01/2028		87.55	7,440,000	5,156,479.78
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMZ6C77	KAISA GRP. HLDGS. 11.25% 16/4/2025		2.38	2,980,000	56,026.12
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMZMF57	DOMINICAN REPUBLI 13.00% 05/12/2025		103.20	320,700,000	4,416,186.14
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMZNF95	BANK OF EAST ASIA LT F2V 22/04/2032/32 USD250000'150		94.06	526,000	391,665.40
31/03/2024	Border to Coast Multi-Asset Credit Fund	BMZMQ41	GREENSAIF PIPELINE 6.51% 23/02/20422		104.12	1,660,000	1,368,187.71
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN0VNOQ0	EMPRESAS PUBLICAS 4.375% 15/02/2031		83.61	715,000	473,246.49
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN0WZH8	CINEMARK USA INC 5.25% 15/07/2028		94.76	2,496,000	1,872,297.85
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN0YRY5	KAISA GRP. HLDGS. 9.75% 28/9/2023		2.38	2,300,000	43,241.64
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN2R7D1	CCO HLDGS. CCO HLD 4.25% 1/2/2031		81.77	3,847,000	2,490,140.04
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN2RC70	CHINA GOVERNMENT B 3.72% 12/04/2051		120.82	12,420,000	1,636,077.41
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN2SQ82	OLEODUCTO CENTRAL 4.00% 14/7/2027		93.54	258,000	191,048.62
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN2SQ82	OLEODUCTO CENTRAL 4.00% 14/07/20270 'REGS'		93.54	200,000	148,099.70
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN2X8T2	PLDT 3.45% 23/06/2050		72.52	340,000	195,196.52
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN2Y9G9	PROSUS 4.027% 3/8/2050GS		63.83	970,000	490,111.24
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN44R07	HSBC HOLDINGS PLC F2F 24/05/2032		83.83	500,000	331,802.11
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN470M9	B&M EURP. VALUE RE 4.00% 15/11/2028		92.82	3,390,000	3,146,723.43
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN4CF30	BANCO MERCANTIL DEL F2V PERP		102.69	715,000	581,234.27
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN4GB45	SOFIMA HLDG. 3.75% 15/01/2028		94.74	1,630,000	1,320,261.64
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN4J962	IMCD 4.875% 18/09/2028		103.90	100,000	88,824.43

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN4M0W4	DEUTSCHE BANK F2F 05/09/2030		104.02	200,000	177,855.93
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN4N5X3	CGG SA 8.75% 01/04/2027		90.74	3,025,000	2,172,850.97
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN4NPC2	FANNIE MAE OR FREDDIE MAC 3.50% PERP		89.61	42,100,000	29,862,586.92
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN4QFS7	ANGLO AMERICAN CA 3.875% 16/03/202929 USD 'REGS'		93.75	245,000	181,819.80
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN6J197	CLEARWAY ENERGY OP 3.75% 15/2/2031		85.91	4,532,000	3,082,254.55
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN6JYK9	MAGIC MERGERCO INC 5.25% 01/05/2028		85.34	5,297,000	3,578,240.81
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN6K7X6	CZECH REPUBLIC GOV 4.90% 14/4/2034K10000 '151'		108.51	35,570,000	1,304,990.14
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN6KY68	HUNGARY GOVERNMENT 3.125% 21/09/2051		63.51	2,000,000	1,005,460.46
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN6LXD1	ROMANIAN GOV. INT 6.375% 18/9/2033		107.19	18,310,000	16,779,737.18
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN6QD14	TURKEY GOV. INTL 9.125% 13/07/2030		108.48	2,000,000	1,717,482.59
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN6QD25	BRAZILIAN GOV. INT 6.00% 20/10/2033		99.21	2,000,000	1,570,669.88
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN6RFT9	INDIAN RAILWAY FIN 2.80% 10/2/2031USD200000'04''REGS		85.00	280,000	188,402.93
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN6RJN1	OVERSEA-CHINESE BANK F2V 10/09/2030		94.57	450,000	336,891.47
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN6SDP4	HDFC BANK HDFC BANK F2V PERP		92.29	580,000	423,724.95
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN6V1J3	ISRAEL ELECTRIC CORP LTD 3.75% 1 3.75% 22/FEB/2032		84.87	900,000	604,623.28
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN70TB7	SINOCHEM OFFSHORE 2.375% 23/09/203131		83.27	1,000,000	659,207.55
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN72KY3	IVORY COAST GOV. I 8.25% 30/01/2037		100.51	3,000,000	2,386,819.57
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN76YF4	DOHA FINANCE LIM1 2.375% 31/03/2026		93.67	1,480,000	1,097,431.80
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN78DF3	CBQ FIN. 2.00% 15/09/2025		95.05	580,000	436,390.92
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN79ZW7	KB HOME 4.00% 15/06/2031		88.75	485,000	340,734.93
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN7B125	REPUBLIC OF POLAND 5.50% 04/04/20530		99.92	1,500,000	1,186,481.23
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN7DNL4	TSMC ARIZONA CORP 3.125% 25/10/2041		80.40	606,000	385,698.66
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN7HR69	LORCA TELECOM BOND 4.00% 18/09/2027		97.22	3,650,000	3,033,824.90
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN7JDY5	PENNYMAC FINL. SE 5.375% 15/10/2025		98.93	3,631,000	2,843,449.15
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN7JH98	BANCA MONTE DEI P 1.875% 09/01/2026		95.09	1,075,000	873,902.80
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN7JVR4	INDONESIA TSY. BD 6.625% 15/02/2034		99.22	35,356,000,000	1,751,512.88
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN7KRQ8	ROMANIA GOV. BD. 7.35% 28/4/2031		105.35	2,425,000	439,473.00
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN7LHS3	UBER TECHS. 0.00% 15/12/2025		112.75	1,075,000	959,479.46
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN7P1M7	SINOPEC GROUP OVER 2.30% 08/01/20311		86.46	2,000,000	1,368,774.69
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN7R5M1	STATE BANK OF IND 4.875% 05/05/20282028 USD200000 '39'		99.19	865,000	679,189.73
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN7RDR2	NEW METRO GLOBAL 4.625% 15/10/202525 USD1000'REGS		34.75	390,000	107,282.80
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN7RJ07	LIVE NATION ENTERT 3.75% 15/01/2028		92.76	2,400,000	1,762,359.46
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN7SNC0	MINERVA MERGER SUB 6.50% 15/02/2030		91.61	5,050,000	3,662,291.37
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN7SNJ7	INTER MEDIA & COMM 6.75% 9/2/2027		98.37	4,200,000	3,532,338.31
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN7TF61	BANK MUSCAT SAOG 4.75% 17/03/2026		98.00	450,000	349,097.39
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN91DB6	TURKEY GOV. INTL 9.375% 14/03/2029		108.96	2,000,000	1,725,050.37
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN92706	HTA GRP. MAURITIU 2.875% 18/03/2027		89.21	800,000	564,979.08
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN95KX9	EQM MIDSTREAM PART 7.50% 01/06/2027027		102.58	195,000	158,343.76
31/03/2024	Border to Coast Multi-Asset Credit Fund	BN95KZ1	DARLING INGREDIENT 6.00%5/06/2030		99.20	2,775,000	2,179,083.43
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNBPF65	FREDDIE MAC STACR REMIC T 'DNA5 M2' FRN 25/01/2034		100.39	1,313,870	1,044,134.05
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNBPF76	FREDDIE MAC STACR REMIC T 'DNA5 B1' FRN 25/01/2034		105.88	355,000	297,533.12
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNBQWL2	TINGYI CAYMAN ISL 1.625% 24/9/2025		94.51	290,000	216,967.25
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNBRDV2	NATIONSTAR MORTGA 5.125% 15/12/2030		90.82	3,045,000	2,189,214.42
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNBRK44	PROSUS 3.832% 08/02/20515'		61.68	980,000	478,515.43
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNBSB22	COUNTRY GARDEN HLD 2.70% 12/07/2026		6.57	2,700,000	140,487.62
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNBT5P6	AIA GRP. AIA GRP. F2V PERP		93.45	770,000	569,592.31
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNC1788	REPUBLIC OF ARGENTIN STP 09/07/2035		41.79	2,900,494	959,592.55
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNC1818	REPUBLIC OF ARGENTIN STP 09/07/2030		52.63	2,000,000	833,247.53
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNC1852	ARGENTINE REPUBLIC G STP 9/7/2041		40.52	6,000,000	1,924,610.52
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNC18N0	ARGENTINE REPUBLIC 1.00% 9/7/2029		54.03	3,000,000	1,283,118.87
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNC1DT1	GALAXY PIPELINE AS 1.75% 30/09/2027/09/2027		93.93	517,280	384,608.66
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNC3F11	TRANSIDGM 6.75% 15/8/2028		101.56	1,270,000	1,021,073.91
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNC3K29	BANK GOSPODARSTWA 5.375% 22/5/2033		99.61	3,100,000	2,444,431.76
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNC5V58	SANTANDER UK GROUP H F2F 15/3/2032		85.20	1,700,000	1,146,614.85
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNDC905	OVERSEA-CHINESE BA 4.25% 19/06/20244 USD200000'19'REGS		99.66	534,000	421,274.09
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNDCCP8	MEITUAN 0.00% 27/04/2027		93.67	500,000	370,769.80
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNDK007	SASOL FINC. USA 4.375% 18/9/2026		94.66	500,000	374,651.24
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNDLSS1	ISLAMIC REP OF P 7.375% 08/04/203131		78.95	1,500,000	937,510.34
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNDM2Q3	HDFC BANK GIFT CI 5.686% 02/03/2026		100.29	870,000	690,695.93
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNDS164	XIAOMI BEST TIME I 0.00% 17/12/2027		91.55	600,000	434,825.91
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNDSYD6	B&M EURP. VALUE R 8.125% 15/11/2030		107.77	1,220,000	1,314,787.90
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNDTPF4	JDE PEET'S 1.125% 16/06/203300'3'		79.29	100,000	67,783.90
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNDX2X3	CONNECTICUT AVENUE SECURI 'R01 1M2' FRN 25/12/2041		100.82	2,391,000	1,908,240.76
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNDX330	CONNECTICUT AVENUE SECURI 'R01 1B1' FRN 25/12/2041		102.92	2,215,000	1,804,624.62
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNDXF67	ILIAD 5.375% 15/2/2029		101.94	4,300,000	3,747,429.42
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNDYZJ3	MASDAR ABU DHABI 4.875% 25/07/2033		98.15	300,000	233,095.65

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNG46T7	UTD. WHOLESALE MTG 5.50% 15/04/2029		94.70	4,019,000	3,012,896.11
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNG4772	CANARY WHARF GROUP 1.75% 7/4/2026		85.75	410,000	300,558.64
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNG9LX1	FREDDIE MAC STACR REMIC T 'DNA3 M2' FRN 25/10/2033		101.82	4,000,000	3,224,086.89
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNGFD66	ROMANIA 3.00% 27/02/2027		93.46	1,500,000	1,109,750.58
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNGJFM8	COLOMBIAN TES 9.25% 28/05/2042500000 'B'		88.40	9,864,700,000	1,786,018.34
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNHS096	CLEAR CHANNEL OUTD 7.50% 1/6/2029		82.82	1,325,000	868,650.02
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNHT925	PERFORMANCE FOOD G 4.25% 01/08/2029		91.74	867,000	629,647.52
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNHTQW4	HUNGARY GOV. BD. 9.50% 21/10/2026		106.10	210,520,000	484,621.80
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNHV2Z5	MAUSER PACKAGING S 9.25% 15/4/2027		99.27	2,396,000	1,882,769.58
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNHWY96	HUNGARY GOV. BD. 4.50% 23/03/20280000'2028/B'		92.27	270,860,000	542,247.00
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNK93M0	EQM MIDSTREAM PART 7.50% 01/06/2030030		107.02	200,000	169,434.07
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNKBJZ1	FORD MOTOR CREDIT 2.90% 16/02/2028		90.50	800,000	573,133.80
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNKC1P8	ROMANIA GOV. BD. 8.00% 29/4/2030		108.28	5,410,000	1,007,637.66
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNKGTN4	SIRIUS REAL ESTATE LTD 1.125% 22 1.12% 22/JUN/2026		92.72	200,000	158,538.61
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNKHS07	SERBIA INTERNATION 1.00% 23/09/2028		85.10	12,000,000	8,730,623.14
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNKLD93	BRAZIL LETRAS DO T 0.00% 01/07/2024		976.29	10,340,000	15,964,679.97
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNKLF89	ARDAGH METAL PACKA 3.00% 01/09/2029		77.16	2,075,000	1,368,871.77
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNKTZC4	ALIBABA GRP. HLDG. 3.25% 09/02/2061		64.21	385,000	195,694.22
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNKTZF7	ALIBABA GROUP HOL 2.70% 09/02/2041		70.04	350,000	194,059.19
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNKVR35	SA GLOBAL SUKUK LIMITED 1.602% 1.60% 17/JUN/2026		92.75	215,000	157,857.05
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNLXSX8	ABU DHABI GOV. INT 3.00% 15/09/2051		68.19	3,000,000	1,619,470.32
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNLQY58	PROSUS NV 3.061% 13/07/2031		81.42	565,000	364,159.64
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNLZ3T4	FREDDIE MAC STRUCTURED AG 'DNA2 B1' FRN 25/08/2033		108.98	6,900,000	5,952,813.05
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNLZB59	IMPERIAL BRANDS FI 1.75% 18/3/2033		81.05	4,032,000	2,794,009.02
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNM4CB5	SHINHAN BANK 4.375% 13/04/20320016 .00442% 13/04/2032		92.26	200,000	146,069.19
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNM6H94	TRANSDIGM INC SR SECD NT 144A 6. 6.37% 01/MAR/2029		100.56	4,700,000	3,741,504.80
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNNF9K5	CHINA GOVERNMENT B 3.01% 13/05/2028		103.21	26,510,000	2,996,808.14
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNNHLV6	GC TSY. CENTER 2.98% 18/03/2031		84.13	775,000	516,117.23
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNNHLV6	GC TSY. CENTER 2.98% 18/3/2031		84.13	15,000	9,989.37
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNNK5C4	CIRSA FINANCE INTE 6.50% 15/3/2029		102.69	1,560,000	1,369,603.32
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNNLH09	SASOL FINC. USA 5.50% 18/03/2031		84.36	290,000	193,658.49
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNNMQT4	INDONESIA GOV. INT 5.65% 11/1/2053		104.88	2,000,000	1,660,481.55
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNNPV76	CONDOR MERGER SUB 7.375% 15/02/2030		91.65	10,875,000	7,889,582.41
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNNRXN2	ALIBABA GRP. HLDG. 3.15% 9/2/2051		66.70	375,000	198,002.19
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNNS5B8	INDONESIA GOV. INT 4.55% 11/1/2028		98.71	1,000,000	781,412.99
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNNSXV3	DOMINICAN REPUBLI 11.25% 15/9/2035		108.72	26,500,000	384,423.39
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNNT2K8	INDONESIA GOV. INT 4.85% 11/1/2033		99.15	2,000,000	1,569,807.82
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNNT8Q6	HUNGARY GOVERNMENT 6.125% 22/5/2028		102.55	1,000,000	811,790.97
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNNTD61	VITAL ENERGY INC DEL SR NT 144A 7.75% 31/JUL/2029		100.90	900,000	718,892.81
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNNTN16	MC BRAZIL DOWNSTRE 7.25% 30/06/20311		90.69	2,747,672	1,972,623.05
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNNTNW7	FIRSTCASH INC 5.625% 01/01/2030		95.15	2,140,000	1,611,802.50
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNNXCL1	US. TSY. NOTE/BON 0.625% 31/12/2027/2027 USD1000 'T-2027'		87.34	8,710,000	6,022,006.68
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNQ4WJ9	GRUPO BIMBO SAB D 3.875% 27/06/2024USD1000'REGS		99.57	510,000	401,980.50
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNQN586	ROMANIAN GOV. INT 6.375% 18/09/2033		107.19	1,550,000	1,420,458.36
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNQNGT4	ROMANIAN GOV. INTL 5.50% 18/9/2028		103.20	13,950,000	12,308,596.65
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNQRZ88	TRAINLINE PLC 1.00% 14/01/2026		93.74	1,300,000	1,218,601.29
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNQRZC2	SEAZEN GRP. 4.45% 13/07/2025		36.75	1,200,000	349,099.52
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNR4L57	ENERGIZER GAMMA AC 3.50% 30/06/2029		89.22	5,285,000	4,031,414.79
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNRK7F7	BHARTI AIRTEL 3.25% 03/06/2031		88.12	1,395,000	973,113.95
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNRLVY5	DISH DBS 5.25% 01/12/2026		78.87	10,078,000	6,292,021.05
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNRLZ34	DISH DBS 5.75% 01/12/2028		68.93	1,400,000	763,936.60
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNRNP85	ADVANCED DRAINAGE 6.375% 15/6/2030		100.62	2,348,000	1,870,281.10
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNRPSL5	CETIN GRP. 3.125% 14/04/2027		97.47	415,000	345,825.79
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNRPV83	FREEDOM MORTGAGE H 9.25% 01/02/20299		102.44	355,000	287,874.99
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNRQWN8	MALAYSIA GOVERNME 4.504% 30/04/2029		103.98	15,627,000	2,717,632.02
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNRRPH6	STATE AGENCY OF RO 6.25% 24/06/2028		29.30	1,800,000	417,494.53
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNSLTZ3	ASHTON WOODS USA 4.625% 01/04/203001/04/2030		91.49	2,582,000	1,870,031.15
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNSNCT4	UBS GRP. 2.746% 11/02/2033		81.81	2,700,000	1,748,536.04
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNSNM61	UBER TECHNOLOGIES 4.50% 15/08/2029		95.06	5,489,000	4,130,297.92
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNSPYQ1	TSMC GBL 1.25% 23/04/20260000		92.64	360,000	264,006.86
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNT8674	BRAZIL NOTAS DO T 10.00% 1/1/2033		975.71	1,310,000	2,021,397.27
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNT9DF4	TURKIYE VAKIFLAR B 9.00% 12/10/2028		105.25	500,000	416,585.77
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNT9V38	DBS GRP. HLDGS. 5.479% 12/09/2025		100.41	200,000	158,968.28
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNTB2M0	HUNGARY GOV. INTL 5.375% 12/9/2033		105.88	3,660,000	3,313,113.30
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNTDWC6	CONNECTICUT AVENUE SECURI 'R06 1M2' FRN 25/07/2043		103.68	3,350,000	2,749,475.65
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNTFNZ2	ALLEGHENY TECHS. 4.875% 01/10/2029		94.25	1,841,000	1,373,616.62

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNTG311	MONTMARTRE EURO CLO 2020-2 '2X BRE' FRN 15/07/2034		98.77	9,350,000	7,895,692.12
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNTGM58	NORTONLIFELOCK 6.75% 30/09/2027		101.53	2,375,000	1,908,744.11
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNTY069	INTELSAT JACKSON H 6.50% 15/03/20302030 USD '144A'		93.27	8,600,000	6,349,586.77
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNTZ407	CAESARS ENTERTAINM 6.50% 15/02/2032		100.99	1,310,000	1,047,316.55
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNTZVW5	INDOFOOD CBP SUKS 3.398% 09/06/2031031		86.89	315,000	216,664.18
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNV0816	ISRAEL GOV. INTL. 5.00% 30/10/2026		102.55	15,100,000	13,239,010.23
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNVRF72	NORTONLIFELOCK 7.125% 30/09/2030		102.84	2,375,000	1,933,542.24
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNVSP64	HAMMERSON IRELAND 1.75% 03/06/2027		92.38	1,585,000	1,251,850.18
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNVT3N0	KAIXO BONDCO TELE 5.125% 30/09/2029		97.18	2,689,000	2,234,049.27
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNXFJ83	JSW HYDRO ENERGY 4.125% 18/5/2031		88.72	543,375	381,606.14
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNXFJ86	AI CANDELARIA SPAI 5.75% 15/06/2033		81.16	611,000	392,555.52
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNYH3P3	ICELAND BONDCO FRN 15/12/2027		101.01	745,000	643,361.52
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNYH356	ICELAND BONDCO 10.875% 15/12/2027		105.70	2,825,000	2,986,010.17
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNYNYM3	FREEPOR INDONESIA 4.763% 14/04/2027		97.82	500,000	387,185.97
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNYNNM4	FREEPOR INDONESIA 6.20% 14/4/2052		99.49	690,000	543,412.56
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNYNN06	FREEPOR INDONESIA 5.315% 14/04/2032		97.94	365,000	282,984.28
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNZFBY1	FRONTIER COMMUNIC 5.875% 01/11/2029		84.61	331,539	222,047.79
31/03/2024	Border to Coast Multi-Asset Credit Fund	BNZFGV3	CBQ FINANCE LTD 2.00% 12/05/2026		92.99	590,000	434,290.07
31/03/2024	Border to Coast Multi-Asset Credit Fund	BP0T651	ESKMO HOLDINGS SO 4.314% 23/07/2027		92.10	6,000,000	4,374,193.30
31/03/2024	Border to Coast Multi-Asset Credit Fund	BP0VMS9	GLP CAP L P / GLP FING II INC 6. 6.75% 01/DEC/2033		105.42	300,000	250,343.54
31/03/2024	Border to Coast Multi-Asset Credit Fund	BP0VP91	TRANSDIGM 7.125% 01/12/2031		103.17	775,000	632,922.66
31/03/2024	Border to Coast Multi-Asset Credit Fund	BP0VPS0	DEUTSCHE BANK AG/NEW F2F 20/11/2029		104.67	400,000	331,427.47
31/03/2024	Border to Coast Multi-Asset Credit Fund	BP0WS54	FREDDIE MAC STACR REMIC T 'DNA6 M2' FRN 25/10/2041		100.23	6,630,000	5,260,198.40
31/03/2024	Border to Coast Multi-Asset Credit Fund	BP0XN37	PANAMA GOV. INTL. 6.40% 14/2/2035		96.39	4,000,000	3,052,215.84
31/03/2024	Border to Coast Multi-Asset Credit Fund	BP29D88	BANCA MONTE DEI PASC F2F 02/03/2026		101.56	2,375,000	2,062,071.11
31/03/2024	Border to Coast Multi-Asset Credit Fund	BP2P6R6	FORD MOTOR CREDIT 2.70% 10/08/2026		93.28	3,900,000	2,879,840.79
31/03/2024	Border to Coast Multi-Asset Credit Fund	BP2PS69	QATAR PETROLEUM 2.25% 12/07/2031		83.95	3,300,000	2,193,119.92
31/03/2024	Border to Coast Multi-Asset Credit Fund	BP2Q4C0	ELIOR PARTICIPAT 3.75% 15/07/2026		93.90	2,500,000	2,006,861.37
31/03/2024	Border to Coast Multi-Asset Credit Fund	BP2R4G7	ANGOLAN GOV. INTL. 8.75% 14/04/2032		92.18	3,750,000	2,736,483.12
31/03/2024	Border to Coast Multi-Asset Credit Fund	BP2R4J0	EARTHSTONE ENERGY 8.00% 15/4/20272027		103.07	2,725,000	2,223,416.52
31/03/2024	Border to Coast Multi-Asset Credit Fund	BP37X69	CIBANCO INSTITUCI 4.375% 22/07/203131		81.64	372,000	240,414.31
31/03/2024	Border to Coast Multi-Asset Credit Fund	BP37X69	CIBANCO INSTITUCI 4.375% 22/07/2031		81.64	940,000	607,498.54
31/03/2024	Border to Coast Multi-Asset Credit Fund	BP38168	COLOMBIAN TES 7.00% 26/03/2031		86.19	6,112,800,000	1,078,995.82
31/03/2024	Border to Coast Multi-Asset Credit Fund	BP38D17	CHINA GOV. BD. 2.75% 17/02/2032		102.53	6,960,000	781,567.85
31/03/2024	Border to Coast Multi-Asset Credit Fund	BP38H26	INTESA SANPAOLO F2V 21/11/2033		111.99	7,700,000	6,826,036.59
31/03/2024	Border to Coast Multi-Asset Credit Fund	BP398N7	FREDDIE MAC STRUCTURED AG 'DNA7 M2' FRN 25/11/2041		100.68	14,025,000	11,178,215.80
31/03/2024	Border to Coast Multi-Asset Credit Fund	BP475R4	TURKIYE GOV. BD. 31.08% 08/11/2028		104.80	30,975,500	794,308.38
31/03/2024	Border to Coast Multi-Asset Credit Fund	BP487V4	OTP BANK NYRT F2V 25/5/2027		102.99	300,000	244,583.40
31/03/2024	Border to Coast Multi-Asset Credit Fund	BP48941	FIRST QUANTUM MIN 8.625% 01/06/2031		97.32	2,230,000	1,718,006.20
31/03/2024	Border to Coast Multi-Asset Credit Fund	BP48L34	CONNECTICUT AVENUE SECS. 'R03 1M2' FRN 25/12/2041		100.55	12,500,000	9,949,170.22
31/03/2024	Border to Coast Multi-Asset Credit Fund	BP4JP79	REPUBLIC OF SOUTH 8.25% 31/03/2032		83.51	135,826,588	4,741,764.32
31/03/2024	Border to Coast Multi-Asset Credit Fund	BP4VML8	CIMPOR FINL. OPERA 5.75% 17/07/2024		82.78	1,730,000	1,133,682.90
31/03/2024	Border to Coast Multi-Asset Credit Fund	BP4X3Y4	REPUBLIC OF POLAND 7.50% 25/7/2028S0728'		108.34	17,010,000	3,658,820.48
31/03/2024	Border to Coast Multi-Asset Credit Fund	BP4YS86	OPEN TEXT 6.90% 1/12/2027		103.46	440,000	360,365.29
31/03/2024	Border to Coast Multi-Asset Credit Fund	BP5HXX4	TML HLDGS PTE LTD 4.35% 09 JUN 2 4.35% 09/JUN/2026		95.95	545,000	413,957.66
31/03/2024	Border to Coast Multi-Asset Credit Fund	BP5WN62	MATADOR RES CO SR NT 144A 6.875% 6.87% 15/APR/2028		102.38	3,085,000	2,500,326.12
31/03/2024	Border to Coast Multi-Asset Credit Fund	BP60B29	FRONTIER ENERGY 7.875% 21/06/2028		80.39	655,000	416,845.60
31/03/2024	Border to Coast Multi-Asset Credit Fund	BP60G09	MASHREQBANK PSC F2V 24/02/2033		106.00	405,000	339,837.70
31/03/2024	Border to Coast Multi-Asset Credit Fund	BP6JK83	YAPI VE KREDI BANKASI A.S. 9.25% 9.25% 16/OCT/2028		106.45	370,000	311,782.94
31/03/2024	Border to Coast Multi-Asset Credit Fund	BP6MDQ1	ASBURY AUTOMOTIVE 4.625% 15/11/20291/2029		92.39	3,013,000	2,203,631.15
31/03/2024	Border to Coast Multi-Asset Credit Fund	BP6MGC8	SC GERMANY SA COMPARTMENT CON '1 D' FRN 15/9/2037		104.03	1,800,000	1,600,893.38
31/03/2024	Border to Coast Multi-Asset Credit Fund	BP6VNC4	CAESARS ENTERTAIN 4.625% 15/10/2029		91.25	1,850,000	1,336,377.98
31/03/2024	Border to Coast Multi-Asset Credit Fund	BP83R60	BARCLAYS F2F 29/1/2034		108.10	300,000	277,261.15
31/03/2024	Border to Coast Multi-Asset Credit Fund	BP8KZF6	ASBURY AUTOMOTIVE 5.00% 15/2/20322032		90.67	1,485,000	1,065,862.82
31/03/2024	Border to Coast Multi-Asset Credit Fund	BP927J9	NIGERIA FEDERAL REPUBLIC OF 1% S 8.37% 24/MAR/2029		97.79	1,600,000	1,238,603.21
31/03/2024	Border to Coast Multi-Asset Credit Fund	BP92841	TURKEY GOV. INTL. 8.60% 24/09/2027		106.27	1,000,000	841,211.11
31/03/2024	Border to Coast Multi-Asset Credit Fund	BP960X6	CHILE GOV. INTL. 8.434% 07/03/2042		87.35	2,500,000	1,728,602.77
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPBGFV7	AMERICAN AIRLINES 4.00% 15/07/2025		96.98	36,844	28,286.19
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPBJXV2	FORD MOTOR CREDIT 6.125% 08/03/2034		100.52	4,200,000	3,341,911.86
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPBK700	ENERGO-PRO 8.50% 4/2/2027		101.43	530,000	425,539.73
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPBLWW2	KOSMOS ENERGY 7.75% 01/05/2027		98.79	1,045,000	817,253.48
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPBLZ59	ANGLOGOLD HLDGS. 3.375% 01/11/2028		90.21	410,000	292,794.23
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPBMPF9	BARCLAYS F2F 12/03/2055		104.18	200,000	164,939.63
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPBR684	ROMANIA GOV. BD. 8.25% 29/9/2032		110.78	9,335,000	1,778,790.71
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPCNM912	COLOMBIA GOV. INTL. 8.00% 20/04/2033		105.86	2,000,000	1,676,031.63
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPCNOX6	ENLINK MIDSTREAM 6.50% 1/9/2030		102.93	1,315,000	1,071,486.82

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPCQJ72	PROSUS 3.257% 19/1/2027		92.69	445,000	326,522.74
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPCRN59	FORD MOTOR CREDIT 5.80% 05/03/2027		100.42	2,100,000	1,669,315.46
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPCTR20	STANDARD CHARTERED STANDARD CHARTERED F2V PERP		99.68	900,000	710,158.34
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPD29X2	HKT CAP. NO 6 3.00% 18/01/2032		86.53	550,000	376,754.71
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPG5N71	PHILIP MORRIS INT 5.125% 13/02/2031		99.54	600,000	472,779.48
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPG5N93	PHILIP MORRIS INTL INC 5.25% 13 5.25% 13/FEB/2034		99.25	400,000	314,279.42
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPGBB08	GNL QUINTERO 4.634% 31/7/2029		97.92	524,232	406,336.81
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPGBB08	GNL QUINTERO 4.634% 31/07/2029		97.92	640,728	496,633.88
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPGC6T5	INDONESIA GOV. INT 3.55% 31/03/2032D1000		90.64	2,000,000	1,435,023.94
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPGMC20	SAMBA FNDG. 2.75% 02/10/2024		98.57	400,000	312,105.11
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPGMDH2	CELLNEX FIN. 2.25% 12/04/2026		97.21	1,900,000	1,578,988.17
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPGMYC4	BURGER KING FRANCE 5 FRN 01/11/202600 'REGS'		100.95	1,950,000	1,682,989.43
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPH27K2	ASIAN INFRA. INV. 7.00% 01/03/2029		99.63	42,900,000	405,677.28
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPJN491	TURKIYE GARANTI BANK F2V 28/02/2034		100.09	1,000,000	792,345.10
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPK28M8	NOBLE FIN. II 8.00% 15/4/2030		104.28	3,185,000	2,629,235.31
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPK4FN4	MALAYSIA GOVERNME 4.457% 31/03/20532053 MYR5000000		104.63	5,815,000	1,017,612.38
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPK4YJ3	INDONESIA TSY. BD 6.375% 15/08/202800000'FR0095'		99.49	16,066,000,000	798,044.76
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPK4YK4	INDONESIA TSY. BD. 7.00% 15/02/20330 'FR0096'		102.21	76,939,000,000	3,926,192.60
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPKBX56	GREENKO POWER II 4.30% 13/12/2028USD200000'REGS		91.88	180,000	130,918.86
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPLFNC1	THAILAND GOV. BD. 2.65% 17/6/20281000		101.80	28,777,000	635,547.57
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPLKKV4	ARMADA EURO CLO III DAC '3X A1R' FRN 15/7/2031		99.40	1,032,208	877,156.69
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPLKNF9	BNPP AM EURO CLO 2019 DAC '1X AR' FRN 22/07/2032		99.02	8,100,000	6,856,801.66
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPLKPM0	ILIAD SA 5.375% 14/06/2027		102.22	1,000,000	873,948.03
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPLQKX4	EMERALD DEBT MERG 6.375% 15/12/2030		105.32	1,695,000	1,526,225.49
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPLXG29	FREDDIE MAC STACR REMIC T 'DNA2 B1' FRN 25/02/2050		104.55	2,450,000	2,027,660.03
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPMPP57	BANCO BILBAO VIZCAYA F2V 14/9/2028		102.14	200,000	161,708.23
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPN62V4	AIA GRP. 4.875% 11/3/2044		96.30	250,000	190,588.18
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPNZB84	NEWDAY P/SHIP. FNDG. '1A B' FRN 15/07/2031		102.02	3,000,000	3,060,526.50
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPP3309	POLAND GOV. BD. 3.75% 25/05/2027		95.96	418,000	79,627.41
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPQ00P3	AA BOND CO LTD 7.375% 31/7/2029		103.56	445,000	460,823.31
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPQ0677	RELIANCE INDUSTRIE 3.75% 12/01/2062		71.58	350,000	198,320.48
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPQWJX0	SK HYNIX 5.50% 16/1/2029		99.86	400,000	316,185.71
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPR9SM2	FORD MOTOR CREDIT 2.90% 10/2/2029		88.28	200,000	139,771.15
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPR82F9	AA BD. 8.45% 31/1/2028		106.54	1,000,000	1,065,357.89
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPRCNY8	COLOMBIAN TES 13.25% 9/2/2033P 'B'		117.73	13,039,200,000	3,143,872.47
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPSJ7J1	MALAYSIA GOV. BD. 4.696% 15/10/2042		107.96	783,000	141,377.89
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPSNKP0	TRINET GROUP INC SR NT 144A 7.12 7.12% 15/AUG/2031		102.72	3,550,000	2,886,712.64
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPSQ9J6	MORGAN STANLEY CAPITAL I 'MEAD D' VAR 10/11/2036		88.66	6,255,000	4,390,038.51
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPSQ9V8	RAC BD. 8.25% 6/11/2028		109.63	1,190,000	1,304,627.81
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPT2LN1	BRAZILIAN GOV. INTL 5.00% 27/01/2045		80.06	4,000,000	2,535,029.28
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPTH5B2	PHILIPPINES(REPUBLIC OF) 5.609% 13/04/2033		104.10	1,000,000	824,055.85
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPTH7Y9	PARAGUAY GOV. INTL 7.90% 9/2/2031		103.81	6,402,000,000	711,535.59
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPTJT27	NCL 8.375% 01/02/2028		105.70	2,160,000	1,807,367.18
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPV8YJ3	CENTRAL AMERICAN B 5.25% 27/4/2029NTS 27/04/29 USD2000'REGS'		95.28	310,000	233,825.95
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPVCP60	ENTEGRI ESCROW CO 4.75% 15/04/20295/04/2029		95.87	1,330,000	1,009,393.56
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPVD0P7	ROMANIAN GOV. INTL 3.75% 07/02/2034		87.87	1,500,000	1,126,791.56
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPVDMG2	STANDARD CHARTERED PLC P F2V PERP1000'REGS'		101.52	1,040,000	835,822.41
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPVGHW2	INDONESIA TSY. BD 7.125% 15/6/2038		101.69	32,817,000,000	1,666,145.81
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPVGV00	THAILAND GOV. BD. 3.39% 17/06/20372037 THB1000		107.72	29,895,000	698,666.86
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPW6389	FREDDIE MAC STACR REMIC T 'HQA2 B1' FRN 25/12/2033		107.97	1,300,000	1,111,068.59
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPWF742	CASTOR 6.00% 15/02/2029		93.68	1,700,000	1,361,597.62
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPW9BQ2	TENET HEALTHCARE 6.125% 15/6/2030		99.89	3,500,000	2,767,700.10
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPWCC24	REPUBLIC OF POLAND 6.00% 25/10/2033033'		104.07	26,049,000	5,381,503.82
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPX4QM7	KWG GROUP HOLDINGS 6.00% 14/01/2024		8.25	880,000	57,470.81
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPXR8C0	REPUBLIC OF SOUTH 8.75% 31/01/2044		70.03	36,719,359	1,074,892.17
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPXZL28	STANDARD CHARTERED F2V 06/07/2027		101.15	1,005,000	804,727.21
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPYS4T1	PACIFIC GAS & ELEC 6.10% 15/1/2029		103.06	3,800,000	3,100,247.90
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPYS4V3	PACIFIC GAS & ELEC 6.40% 15/6/2033		105.52	1,300,000	1,085,917.34
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPZJW66	ROMANIA(REPUBLIC OF) 6.625% SNR 6.62% 17/FEB/2028		103.24	2,000,000	1,634,441.23
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPZJW77	ROMANIAN GOVERNME 7.625% 17/01/2053		111.16	1,000,000	879,976.20
31/03/2024	Border to Coast Multi-Asset Credit Fund	BPZKDR7	CLYDESDALE ACQUIS 6.625% 15/04/2029D SR 6.625% 15/04/2029		100.15	1,840,000	1,458,716.09
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQQL2L1	CZECH REPUBLIC GOV 1.75% 23/06/2032		85.09	79,470,000	2,286,359.54
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQOMKNO	PERU GOVERNMENT BO 7.30% 12/8/2033		100.52	33,700,000	7,207,940.43
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQON1K7	FORD MOTOR CREDIT 6.95% 6/3/2026		101.97	200,000	161,441.08
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQQQFR1	JETBLUE AWYS 0.50% 01/04/2026		87.79	1,664,000	1,156,431.00
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQ1JSR0	GACI FIRST INVESTMENT CO 5% GTD 5.0% 13/OCT/2027		99.73	550,000	434,191.33

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQ3PV33	BANK OF EAST ASIA F2V 13/03/2027		100.90	450,000	359,425.03
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQ3PV44	BANK GOSPODARSTWA 4.00% 13/03/2032		101.27	1,200,000	1,038,913.38
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQ3PVB1	BANK GOSPODARSTWA 4.375% 13/03/20399		101.09	4,500,000	3,889,015.55
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQ3PVR7	POSCO 5.875% 17/1/2033		104.11	460,000	379,094.39
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQ3QZM3	MISC CAP. TWO LABU 3.75% 6/4/2027		95.62	1,005,000	760,760.47
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQ5J854	AES ANDES 6.30% 15/03/2029		101.09	2,400,000	1,920,588.85
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQ6H720	HUB INTL LTD SR NT 144A 7.375% 3 7.37% 31/JAN/2032		100.74	955,000	761,549.81
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQ71VF9	FREDDIE MAC STACR REMIC T 'HQA3 M2' FRN 25/09/2041		100.45	5,000,000	3,975,705.10
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQ7WTC5	ROMANIAN GOV. INT 5.375% 22/3/2031		100.68	2,810,000	2,418,743.58
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQ7WVNO	ROMANIA(REPUBLIC OF) 6.375% 30 J 6.37% 30/JAN/2034		101.60	2,000,000	1,608,470.12
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQ7XQB6	SC GERMANY SA COMPARTMENT LEA '1 D' FRN 14/12/2032		100.22	1,200,000	1,028,143.21
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQ80PR5	VENTURE GLOBAL LNG INC SR SECD N 9.5% 01/FEB/2029		107.79	11,900,000	10,153,905.19
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQ96JW5	FORD MTR CR CO LLC 7.35% 04 NOV 7.35% 04/NOV/2027		104.96	1,400,000	1,163,190.17
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQ826G4	INDIA GOV. BD. 7.30% 19/6/205300		102.19	163,750,000	1,588,204.20
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQB4RH8	MAUSER PACKAGING SOLUTIONS HOLDI 7.87% 15/AUG/2026		101.97	1,895,000	1,529,632.81
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQB5NN9	MEXICO GOVERNMENT 6.40% 07/05/2054		99.89	4,000,000	3,162,802.78
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQB5NR3	UTD. MEXICAN STATE 6.00% 7/5/2036		100.31	4,000,000	3,176,209.15
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQB6C46	TELECOM ITALIA SP 7.875% 31/7/2028		110.00	2,555,000	2,402,841.54
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQB9NW0	DISH NETWORK 11.75% 15/11/2027		101.95	7,292,000	5,885,197.41
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQB8RK2	CORDA 11X AR '11X AR' FRN 15/10/2031		99.21	1,781,197	1,510,782.80
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQB8VPS	NATWEST GROUP PLC 5.778% 01 MAR 5.77% 01/MAR/2035		101.47	1,000,000	803,218.37
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQBCC66	WELLTOWER OP 2.75% 15/5/2028		111.81	1,725,000	1,526,793.90
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQBFM09	PHILIPPINE GOV. IH 5.50% 17/01/2048		101.79	5,000,000	4,028,702.60
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQC4T37	BRAZIL LETRAS DO T 0.00% 01/01/2030/2030		556.69	3,242,900	2,854,987.96
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQC4X35	IQVIA 6.25% 1/2/2029		103.98	1,255,000	1,033,020.18
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQC4YF4	ON SEMICON. 0.50% 01/03/2029		98.90	2,225,000	1,741,955.17
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQD01L6	SANTANDER UK GROUP H F2F 10/01/2029029		103.47	3,800,000	3,112,459.65
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQFH665	IMPERIAL BRNDS FIN NT B.V. 5.25% MTN 15/02/2031		106.66	200,000	182,375.30
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQFH777	ANGLO AMERICAN CAP 5.50% 02/05/2033		99.56	1,168,000	920,552.18
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQFKPL2	SK HYNIX 6.25% 17/1/2026		101.23	240,000	192,329.99
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQFKWV1	ECOPETROL 8.875% 13/01/2033		105.78	1,400,000	1,172,339.53
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQFKX07	SAUDI GOV. INTL. B 5.00% 18/01/2053		89.58	750,000	531,839.47
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQFN384	AVIENT 7.125% 1/8/2030		102.92	1,394,000	1,135,757.09
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQH7FQ6	ATI 7.25% 15/08/2030		103.49	810,000	663,566.45
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQHPH42	FORD MOTOR CREDIT 6.798% 07/11/2028		104.50	200,000	165,442.59
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQJQKM2	VICI PROPS. 6.125% 01/04/2054		98.97	100,000	78,344.44
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQJQKP5	AKBANK TURK ANONIM SIRKETI 9.3686%-FRN 9.36% PERP		99.50	1,600,000	1,260,241.37
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQJXX79	TURKEY GOV. INTL. 9.375% 19/01/2033		111.40	3,000,000	2,645,571.19
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQKN1V8	STATION CASINOS 6.625% 15/03/2032		101.12	2,100,000	1,680,971.13
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQKN5D8	REPUBLIC OF POLAND 5.75% 16/11/2032		104.85	1,500,000	1,245,002.90
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQKRVC1	HUB INTL. 7.25% 15/06/2030		102.87	2,070,000	1,685,709.91
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQKW055	VICI PPTYS LP 5.75% 01 APR 2034 5.75% 01/APR/2034		99.21	100,000	78,536.08
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQP9D59	CHINA GOV. BD. 2.88% 25/02/2033		103.84	24,940,000	2,823,611.70
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQPG4V3	BARCLAYS F2V 31/01/2033		102.63	400,000	350,957.03
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQQ7XJ6	MS. F2F 2/3/2029		103.69	100,000	88,645.75
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQQP7Y3	AMERICAN AIRLINES 3.70% 01/10/2026		96.06	369,703	281,132.68
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQSTN01	INVERSIONES CMC 4.75% 15/09/2024		99.58	200,000	157,656.91
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQT3TQ0	EL SALVADOR GOV. 6.375% 18/01/2027		97.41	1,000,000	691,982.73
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQT5C56	VILLA DUTCH BIDCO 9.00% 3/11/2029		105.60	2,870,000	2,591,039.79
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQT68J5	KASIKORNBANK PCL/ 5.458% 7/3/20282028 USD200000		101.13	400,000	320,211.88
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQV0HY3	MEDLINE BORROWER L 6.25% 1/4/20295% 01/04/2029		100.66	2,850,000	2,271,032.68
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQV4V00	CLEAR CHANNEL OUTD 9.00% 15/09/2028/2028		104.33	3,450,000	2,849,403.52
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQVVPB9	CCO HLDGS. CCO HL 7.375% 1/3/203131		98.15	1,750,000	1,359,728.80
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQWMMW5	SPIRIT AEROSYSTEM 9.375% 30/11/20299		109.20	3,430,000	2,965,132.67
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQWNVK9	HYUNDAI CAP. SERV 5.125% 5/2/202905/02/2029		99.11	400,000	313,816.33
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQWQ3F3	BARCLAYS F2F 12/03/2028		100.37	500,000	397,267.91
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQWQ3H5	BARCLAYS FRN 12/03/2028		100.64	1,300,000	1,035,641.42
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQWQ3J7	BARCLAYS PLC 5.69% 12 MAR 2030 5.69% 12/MAR/2030		100.60	1,400,000	1,114,874.87
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQWSNV5	SATS TREASURY PTE 4.828% 23/01/2029		99.55	600,000	472,840.78
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQXQCP5	BARCLAYS F2V 2/11/2033		111.27	4,280,000	3,769,955.02
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQXQSG8	MEXICAN BONOS 7.50% 26/5/2033		89.10	72,110,000	3,060,036.58
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQXTZM2	DOMINICAN REPUBLIC 7.05% 3/2/2031		103.71	2,000,000	1,641,911.47
31/03/2024	Border to Coast Multi-Asset Credit Fund	BQYLTG9	BARCLAYS F2F 09/05/2034		103.23	6,000,000	4,903,149.16
31/03/2024	Border to Coast Multi-Asset Credit Fund	BR03BB5	DOMINICAN REPUB 13.625% 3/2/2033		122.04	22,700,000	369,668.23
31/03/2024	Border to Coast Multi-Asset Credit Fund	BR04VY1	SUNAC CHINA HOL 6.00% PIK 30/9/2025		11.50	463,400	42,185.63
31/03/2024	Border to Coast Multi-Asset Credit Fund	BR04W26	SUNAC CHINA HOL 6.25% PIK 30/9/2026		10.66	463,400	39,085.91

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2024	Border to Coast Multi-Asset Credit Fund	BR04W71	SUNAC CHINA HOL 6.50% PIK 30/9/2027	7.50	926,805	66,030.04
31/03/2024	Border to Coast Multi-Asset Credit Fund	BR04W93	SUNAC CHINA HOL 6.75% PIK 30/9/2028	7.50	1,390,210	82,537.70
31/03/2024	Border to Coast Multi-Asset Credit Fund	BR04WF9	SUNAC CHINA HOL 7.00% PIK 30/9/2029	7.00	1,390,210	77,035.18
31/03/2024	Border to Coast Multi-Asset Credit Fund	BR04WK4	SUNAC CHINA HOL 7.25% PIK 30/9/2030	6.93	653,067	35,841.78
31/03/2024	Border to Coast Multi-Asset Credit Fund	BR1H7L8	UNITI GRP. UNITI 10.50% 15/02/2028	103.77	8,371,000	6,876,169.42
31/03/2024	Border to Coast Multi-Asset Credit Fund	BR1XYV5	CIRSA FINANCE INTERNATIONAL SARL 7.87% 31/JUL/2028	106.13	380,000	344,775.95
31/03/2024	Border to Coast Multi-Asset Credit Fund	BR2PNC4	MOTION FINCO S A R L 7.375% 15 J 7.37% 15/JUN/2030	104.65	1,945,000	1,740,201.35
31/03/2024	Border to Coast Multi-Asset Credit Fund	BR452X5	HANA BANK 4.375% 30/09/2024	99.26	480,000	377,154.78
31/03/2024	Border to Coast Multi-Asset Credit Fund	BR53273	BRAZIL LETRAS DO T 0.00% 01/07/20277 BRL1000 'LTN'	726.33	1,185,500	1,361,734.75
31/03/2024	Border to Coast Multi-Asset Credit Fund	BR53N47	FREEDOM MORTGAGE 12.00% 1/10/2028	109.11	1,350,000	1,165,994.91
31/03/2024	Border to Coast Multi-Asset Credit Fund	BR53N58	FREEDOM MORTGAGE 12.25% 01/10/2030	110.07	900,000	784,163.74
31/03/2024	Border to Coast Multi-Asset Credit Fund	BR54179	FREEDOM MORTGAGE 7.625% 01/05/2026	99.93	1,409,000	1,114,552.57
31/03/2024	Border to Coast Multi-Asset Credit Fund	BR56410	MINERVA LUXEMBOUR 8.875% 13/09/203300 'REGS'	105.29	200,000	166,694.94
31/03/2024	Border to Coast Multi-Asset Credit Fund	BR86J59	BANCO SANTANDER F2V 14/03/2030	99.99	1,600,000	1,266,490.56
31/03/2024	Border to Coast Multi-Asset Credit Fund	BR86Y15	QNB FIN. FRN 2/4/2029	100.09	1,100,000	871,531.71
31/03/2024	Border to Coast Multi-Asset Credit Fund	BR86Y0	MITER BR ACQU HOL INC PGT IN SR 6.75% 01/APR/2032	100.43	600,000	476,991.45
31/03/2024	Border to Coast Multi-Asset Credit Fund	BR87692	ECOPETROL 8.375% 19/01/2036	100.92	2,500,000	1,997,207.49
31/03/2024	Border to Coast Multi-Asset Credit Fund	BRBCV11	CSC HLDGS. 11.75% 31/01/2029	100.20	2,925,000	2,320,175.23
31/03/2024	Border to Coast Multi-Asset Credit Fund	BRBD954	FORD MOTOR CREDIT 6.95% 10/06/2026	102.23	400,000	323,691.82
31/03/2024	Border to Coast Multi-Asset Credit Fund	BRBH8W6	NOVO BANCO FZV 1/12/2033	115.52	2,400,000	2,370,342.64
31/03/2024	Border to Coast Multi-Asset Credit Fund	BRBK4F0	ECOPETROL S A NT 8.375% 19 JAN 2 8.37% 19/JAN/2036	100.92	940,000	750,950.02
31/03/2024	Border to Coast Multi-Asset Credit Fund	BRBR227	NEWFOLD DIGITAL H 11.75% 15/10/2028	108.37	750,000	643,392.79
31/03/2024	Border to Coast Multi-Asset Credit Fund	BRBS4R6	STANDARD CHARTERED F2V 8/2/2028	103.19	1,020,000	833,207.29
31/03/2024	Border to Coast Multi-Asset Credit Fund	BRC2671	DELEK LOGISTICS PARTNERS LP / DE 8.62% 15/MAR/2029	102.18	1,500,000	1,213,340.59
31/03/2024	Border to Coast Multi-Asset Credit Fund	BRC2KP7	FORVIA 5.50% 15/06/2031	102.75	1,985,000	1,743,764.24
31/03/2024	Border to Coast Multi-Asset Credit Fund	BRJ50W6	BAT CAP. 6.343% 02/08/2030	104.34	5,000,000	4,130,019.32
31/03/2024	Border to Coast Multi-Asset Credit Fund	BRJC5L1	LLOYDS BANKING GRP. F2V 05/01/2028	100.04	200,000	158,390.38
31/03/2024	Border to Coast Multi-Asset Credit Fund	BRJQJQ6	INTL BK RECON & DE 6.85% 24/4/2028	100.03	90,000,000	854,508.75
31/03/2024	Border to Coast Multi-Asset Credit Fund	BRJQWZ6	ALPHA STAR HLDG. V 7.75% 27/04/2026	101.56	500,000	401,988.89
31/03/2024	Border to Coast Multi-Asset Credit Fund	BRJS7N5	DAR AL-ARKAN SUKUK 8.00% 25/02/2029	103.85	840,000	690,558.76
31/03/2024	Border to Coast Multi-Asset Credit Fund	BRK2QH3	ECOPETROL 8.625% 19/1/2029	106.06	25,915,000	21,758,567.15
31/03/2024	Border to Coast Multi-Asset Credit Fund	BRK39R7	TURKIYE VARLIK FON 8.25% 14/2/2029	102.07	2,000,000	1,616,029.99
31/03/2024	Border to Coast Multi-Asset Credit Fund	BRK41K7	VENTURE GLOBAL LNG INC SR SECD N 8.12% 01/JUN/2028	102.22	3,000,000	2,427,471.86
31/03/2024	Border to Coast Multi-Asset Credit Fund	BRQN2X8	ING GROEP N V 5.55% 19 MAR 2035 5.55% 19/MAR/2035	99.32	2,230,000	1,753,306.66
31/03/2024	Border to Coast Multi-Asset Credit Fund	BRRH983	INTESA SANPAOLO 6.625% 20/6/2033	103.92	5,575,000	4,586,286.78
31/03/2024	Border to Coast Multi-Asset Credit Fund	BR57885	IPD 3 8.00% 15/06/2028	106.23	1,105,000	1,003,575.45
31/03/2024	Border to Coast Multi-Asset Credit Fund	BR57WH2	PHINIA INC 6.75% 15 APR 2029 6.75% 15/APR/2029	101.08	100,000	80,019.07
31/03/2024	Border to Coast Multi-Asset Credit Fund	BR57WX8	INDIABULLS HOUSING 9.70% 03/07/2027	99.95	450,000	356,045.89
31/03/2024	Border to Coast Multi-Asset Credit Fund	BR59450	CROWN EURP. HLDGS. 5.00% 15/5/2028	102.99	1,035,000	911,308.93
31/03/2024	Border to Coast Multi-Asset Credit Fund	BRSCCB1	YAPI VE KREDI BANKAS F2V PERP	100.15	700,000	554,957.42
31/03/2024	Border to Coast Multi-Asset Credit Fund	BRT4R77	MATADOR RES. 6.50% 15/04/2032	100.42	315,000	250,391.73
31/03/2024	Border to Coast Multi-Asset Credit Fund	BRT5R69	REXFORD INDL. REA 4.375% 15/03/2027027 USD '144A'	101.82	950,000	766,691.38
31/03/2024	Border to Coast Multi-Asset Credit Fund	BRT5R84	REXFORD INDL. REA 4.125% 15/03/2029029 USD '144A'	101.90	950,000	766,324.96
31/03/2024	Border to Coast Multi-Asset Credit Fund	BRTZPL0	WINDSOR HOLDINGS I 8.50% 15/6/2030030	104.95	3,450,000	2,866,297.80
31/03/2024	Border to Coast Multi-Asset Credit Fund	BRXIV98	BIMBO BAKERIES US 5.375% 09/01/2036	99.28	200,000	157,182.92
31/03/2024	Border to Coast Multi-Asset Credit Fund	BRXL9P6	BRAZIL NOTAS DO T 10.00% 01/01/2035	964.38	2,204,200	3,361,702.14
31/03/2024	Border to Coast Multi-Asset Credit Fund	BS1L7J5	PINNACLE BIDCO 10.00% 11/10/2028	104.57	955,000	998,644.46
31/03/2024	Border to Coast Multi-Asset Credit Fund	BS2FMQ8	PANTHER ESCROW IS 7.125% 1/6/2031	101.85	3,700,000	2,983,226.43
31/03/2024	Border to Coast Multi-Asset Credit Fund	BS2FZM5	UKG 6.875% 1/2/2031	101.95	4,585,000	3,700,180.48
31/03/2024	Border to Coast Multi-Asset Credit Fund	BS2KFS6	EMBRAER NETHERLAND 7.00% 28/07/2030	104.76	505,000	418,799.98
31/03/2024	Border to Coast Multi-Asset Credit Fund	BS7XP77	GOLDSTORY SAS 6.75% 1/2/2030	102.38	2,290,000	2,004,475.44
31/03/2024	Border to Coast Multi-Asset Credit Fund	BS76YM4	NATIONSTAR MORTGGA 7.125% 01/02/2032	99.34	760,000	597,622.14
31/03/2024	Border to Coast Multi-Asset Credit Fund	BS9BSY9	DOMINICAN REPUBLI 11.25% 15/09/2035CURR'144A	108.72	184,500,000	2,676,457.22
31/03/2024	Border to Coast Multi-Asset Credit Fund	BS9CSX0	UTD. RENTALS 6.125% 15/03/2034	100.28	2,155,000	1,710,647.21
31/03/2024	Border to Coast Multi-Asset Credit Fund	BS9C682	REPUBLIC OF POLAND 5.50% 18/3/2054	99.82	5,000,000	3,950,840.86
31/03/2024	Border to Coast Multi-Asset Credit Fund	BS9CCR3	BANCO SANTANDER F2V 14/03/2028	100.05	1,800,000	1,425,540.59
31/03/2024	Border to Coast Multi-Asset Credit Fund	BSB8268	FORWARD AIR 9.50% 15/10/2031	99.94	5,360,000	4,240,651.01
31/03/2024	Border to Coast Multi-Asset Credit Fund	BSB8B50	HEATHROW FIN. 6.625% 1/3/2031	99.10	1,835,000	1,818,446.47
31/03/2024	Border to Coast Multi-Asset Credit Fund	BSD6YS6	CREDIT ACCEPTANCE 9.25% 15/12/2028	107.74	2,006,000	1,710,888.84
31/03/2024	Border to Coast Multi-Asset Credit Fund	BSGZ0R1	JERROLD FINCO 7.875% 15/04/2030	100.00	4,440,000	4,440,000.00
31/03/2024	Border to Coast Multi-Asset Credit Fund	BSHSKJ1	HSBC HLDGS. F2F 04/03/2030	100.62	2,000,000	1,593,080.45
31/03/2024	Border to Coast Multi-Asset Credit Fund	BSHSMM8	TURKIYE GOV. INTL 5.875% 21/5/2030	100.06	13,700,000	11,719,403.81
31/03/2024	Border to Coast Multi-Asset Credit Fund	BSKP420	VITAL ENERGY 7.875% 15/4/2032	101.77	1,215,000	978,787.60
31/03/2024	Border to Coast Multi-Asset Credit Fund	BSKPG02	BANK OF CHINA 5.00% 13/11/2024	99.61	635,000	500,703.66
31/03/2024	Border to Coast Multi-Asset Credit Fund	BSNH724	BUCKEYE PARTNERS 5.60% 15/10/2044	79.93	1,256,000	794,749.03
31/03/2024	Border to Coast Multi-Asset Credit Fund	BSNW0Q4	IQVIA 5.70% 15/5/2028	101.51	4,300,000	3,455,381.29

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2024	Border to Coast Multi-Asset Credit Fund	BSNWTG7	ROMANIAN GOV. INT 5.625% 22/2/2036		99.84	1,370,000	1,169,406.94
31/03/2024	Border to Coast Multi-Asset Credit Fund	BSP7QC5	RIO OIL FIN. TST. 9.75% 06/01/2027		104.16	1,146,929	945,693.32
31/03/2024	Border to Coast Multi-Asset Credit Fund	BSVHWN2	Q-PARK HLDG. I 3.50% 1/2/2025		97.87	3,500,000	2,928,546.12
31/03/2024	Border to Coast Multi-Asset Credit Fund	BTC34Z2	ETHIOPIA INTL. BD 6.625% 11/12/2024		73.50	500,000	290,908.35
31/03/2024	Border to Coast Multi-Asset Credit Fund	B7GD2K9	EUROSAIL-UK 2007-4BL '4X A4' FRN 13/06/2045		97.81	1,901,531	1,859,925.31
31/03/2024	Border to Coast Multi-Asset Credit Fund	BVFPD6V3	US. TSY. INFL. I 0.25% IL 15/01/2025		128.00	6,689,000	6,777,611.81
31/03/2024	Border to Coast Multi-Asset Credit Fund	BVFPYD7	COLOMBIAN TES 7.75% 18/09/2030		91.30	1,577,400,000	294,947.30
31/03/2024	Border to Coast Multi-Asset Credit Fund	BVXLP01	ESKOM HLDGS. SOC 7.125% 11/2/2025		99.56	16,400,000	12,925,393.29
31/03/2024	Border to Coast Multi-Asset Credit Fund	BW0FQF5	LEBANON GOV. INTL. 6.20% 26/02/2025		6.74	3,000,000	160,180.09
31/03/2024	Border to Coast Multi-Asset Credit Fund	BW1YM08	IVORY COAST GOV. 6.375% 3/3/2028		98.99	1,000,000	783,645.31
31/03/2024	Border to Coast Multi-Asset Credit Fund	BWC9V05	STATE OIL OF THE A 6.95% 18/03/2030		102.93	1,500,000	1,222,246.12
31/03/2024	Border to Coast Multi-Asset Credit Fund	BWC9V16	PANAMA GOV. INTL. 3.75% 16/3/2025		97.97	6,100,000	4,730,745.47
31/03/2024	Border to Coast Multi-Asset Credit Fund	BWXV3K4	SOUTHERN COPPER 3.875% 23/04/2025		98.05	220,000	170,760.55
31/03/2024	Border to Coast Multi-Asset Credit Fund	BX1D5G9	SOUTHERN COPPER 5.875% 23/4/2045		100.49	240,000	190,918.02
31/03/2024	Border to Coast Multi-Asset Credit Fund	BX36N17	PELABUHAN INDONESIA 5.375% 05/05/2045		96.17	1,000,000	761,329.31
31/03/2024	Border to Coast Multi-Asset Credit Fund	BXRTL26	CGNPC INTL. 4.00% 19/05/2025		98.40	1,300,000	1,012,600.38
31/03/2024	Border to Coast Multi-Asset Credit Fund	BYM2NZ7	SOUTH AFRICA GOV. 9.00% 31/01/2040		73.91	32,674,764	1,009,560.50
31/03/2024	Border to Coast Multi-Asset Credit Fund	BYN4Z26	GUATEMALA GOV. Bd. 4.50% 03/05/2026		97.55	2,800,000	2,162,216.04
31/03/2024	Border to Coast Multi-Asset Credit Fund	BYNS5V1	SECURITIZED AST. BACKED RE 'OP2 M4' FRN 25/10/203535 USD'M-4'		66.85	6,301,000	3,334,526.92
31/03/2024	Border to Coast Multi-Asset Credit Fund	BYN6FX0	CZECH REPUBLIC 0.95% 15/05/2030		84.78	221,110,000	6,338,046.19
31/03/2024	Border to Coast Multi-Asset Credit Fund	BYNHPQ6	AMERIGAS PARTNERS 5.75% 05/20/2027		97.76	400,000	309,555.78
31/03/2024	Border to Coast Multi-Asset Credit Fund	BYNMJL4	MEXICAN BONOS 5.75% 05/03/2026		92.63	167,000,000	7,367,266.34
31/03/2024	Border to Coast Multi-Asset Credit Fund	BYP8W99	KENNEDY WILSON EUR 3.25% 12/11/2025		94.11	1,400,000	1,126,409.75
31/03/2024	Border to Coast Multi-Asset Credit Fund	BYP9PM6	GLP CAP. GLP FINC 5.375% 15/4/2026		99.20	100,000	78,530.10
31/03/2024	Border to Coast Multi-Asset Credit Fund	BYPF911	AMERICAN AIRLINES 3.65% 15/06/2028		91.84	404,700	294,213.08
31/03/2024	Border to Coast Multi-Asset Credit Fund	BYPGH98	INDONESIA TSY. Bd. 8.25% 15/05/2036		111.80	6,323,000,000	352,959.56
31/03/2024	Border to Coast Multi-Asset Credit Fund	BYQZ7H4	AMERICAN AIRLINES 3.20% 15/6/2028		92.04	67,450	49,146.31
31/03/2024	Border to Coast Multi-Asset Credit Fund	BVQD2J2	KAZAKHSTAN GOV. IN 6.50% 21/07/2045		112.46	1,500,000	1,335,316.37
31/03/2024	Border to Coast Multi-Asset Credit Fund	BVQJ0V9	MALAYSIA GOV. Bd. 4.762% 07/04/2037		107.94	5,014,000	905,173.39
31/03/2024	Border to Coast Multi-Asset Credit Fund	BVQKXV3	BUCKEYE PARTNERS 4.125% 01/12/2027		94.19	1,146,000	854,477.15
31/03/2024	Border to Coast Multi-Asset Credit Fund	BYRK9M5	INDONESIA TSY. Bd. 8.75% 15/05/2031		111.68	43,338,000,000	2,416,488.90
31/03/2024	Border to Coast Multi-Asset Credit Fund	BYST006	US. TSY. INFL. 0.375% IL 15/07/2025		127.25	16,000	16,117.56
31/03/2024	Border to Coast Multi-Asset Credit Fund	BYXF47	PANAMA GOV. INTL. 3.875% 17/03/2028		92.21	3,000,000	2,189,743.18
31/03/2024	Border to Coast Multi-Asset Credit Fund	BVVMF07	ANGOLAN GOV. INTL. 8.25% 09/05/2028		96.55	6,000,000	4,585,804.61
31/03/2024	Border to Coast Multi-Asset Credit Fund	BVYQH36	ROMANIA GOV. Bd. 3.65% 24/09/2031		84.06	4,780,000	691,152.96
31/03/2024	Border to Coast Multi-Asset Credit Fund	BVYV206	BVVA BANCORER SA/TEX F2V 18/01/2033		93.00	1,155,000	850,297.37
31/03/2024	Border to Coast Multi-Asset Credit Fund	BVYZ733	AIR CANADA 2017-1 3.30% 15/01/2030		90.77	71,840	51,617.44
31/03/2024	Border to Coast Multi-Asset Credit Fund	BVZG58	CARLYLE GBL. MKT. STRATS. '3X A1A1' FRN 15/07/2030		99.87	5,047,411	4,309,640.97
31/03/2024	Border to Coast Multi-Asset Credit Fund	BYW5KQ6	IVORY COAST GOVER 6.125% 15/6/2033		90.44	3,250,000	2,326,696.29
31/03/2024	Border to Coast Multi-Asset Credit Fund	BYW5T25	KAISA GRP. HLDGS. 8.50% 30/06/2022		2.38	2,000,000	37,601.42
31/03/2024	Border to Coast Multi-Asset Credit Fund	BYW5T47	KAISA GROUP HOLDI 9.375% 30/06/2024		2.88	2,980,000	67,821.10
31/03/2024	Border to Coast Multi-Asset Credit Fund	BYW9H45	CENCOSUD 4.375% 17/07/2027		96.12	530,000	403,262.72
31/03/2024	Border to Coast Multi-Asset Credit Fund	BYWMMQ84	BOLIVIAN GOV. INTL 4.50% 20/03/2028		98.75	2,000,000	930,140.46
31/03/2024	Border to Coast Multi-Asset Credit Fund	BYWVG66	JORDAN GOV. INTL. 5.75% 31/1/2027		96.89	2,000,000	1,533,932.23
31/03/2024	Border to Coast Multi-Asset Credit Fund	BYX1YJ4	PETROLEOS DE VENEZ 8.50% 27/10/2020		80.51	6,315,500	4,024,860.10
31/03/2024	Border to Coast Multi-Asset Credit Fund	BYX5BS4	ODEBRECHT DRILL 7.35% PIK 01/12/2026		49.00	2,821,191	1,094,307.15
31/03/2024	Border to Coast Multi-Asset Credit Fund	BYX7RT3	COLOMBIA GOV. INT 3.875% 25/04/2027		94.45	7,500,000	5,607,625.33
31/03/2024	Border to Coast Multi-Asset Credit Fund	BYX80W0	DOMINICAN REPUBLIC 5.95% 25/01/2027		99.74	3,000,000	2,368,707.89
31/03/2024	Border to Coast Multi-Asset Credit Fund	BYY7PC1	HUNGARY GOV. Bd. 3.00% 27/10/2027		88.63	199,750,000	384,100.56
31/03/2024	Border to Coast Multi-Asset Credit Fund	BYY9RY3	REPUBLIC OF SOUTH 8.875% 28/02/2035		79.85	133,322,046	4,450,343.98
31/03/2024	Border to Coast Multi-Asset Credit Fund	BYYCKC1	BRAZIL NOTAS DO T 10.00% 01/01/2027		1,020.08	16,411,000	26,474,572.75
31/03/2024	Border to Coast Multi-Asset Credit Fund	BYYG250	PETROBRAS GBL. FIN 6.85% 05/06/2115		92.90	455,000	334,612.94
31/03/2024	Border to Coast Multi-Asset Credit Fund	BYZ73Q0	THAILAND GOV. Bd. 2.875% 17/06/2046		96.46	11,797,000	246,888.41
31/03/2024	Border to Coast Multi-Asset Credit Fund	BYZGDK1	SAUDI GOV. INTL. 4.625% 04/10/2047		86.38	3,000,000	2,051,294.56
31/03/2024	Border to Coast Multi-Asset Credit Fund	BYZJ5J7	COLOMBIA GOV. INT 3.875% 22/03/2026		98.63	5,000,000	4,216,082.20
31/03/2024	Border to Coast Multi-Asset Credit Fund	BYZTGL2	ALTERNATIVE LOAN TRUST 200 'A1 A1' FRN 25/06/2037		79.62	3,696,428	2,329,701.84
31/03/2024	Border to Coast Multi-Asset Credit Fund	BYZTNT9	REPUBLIC OF POLAND 2.50% 25/07/2026		94.42	4,215,000	790,023.81
31/03/2024	Border to Coast Multi-Asset Credit Fund	BYZWGT9	SPIRIT AIRLINES 20 4.10% 01/04/2028		91.93	112,647	81,974.00
31/03/2024	Border to Coast Multi-Asset Credit Fund	BZ03GH2	ZAMBIA GOV. INTL. 8.97% 30/7/2027		73.80	650,000	379,719.35
31/03/2024	Border to Coast Multi-Asset Credit Fund	BZ0BRK6	ALT. LOAN TST. 2007-OA3 'OA3 1A1' FRN 25/04/2047		87.67	380,048	263,768.34
31/03/2024	Border to Coast Multi-Asset Credit Fund	BZ0NTZ1	GABON GOV. INTL. B 6.95% 16/6/2025		98.22	550,000	427,628.51
31/03/2024	Border to Coast Multi-Asset Credit Fund	BZ0VW34	OIL INDIA INTL. PT 4.00% 21/04/2027		95.85	2,000,000	1,517,592.88
31/03/2024	Border to Coast Multi-Asset Credit Fund	BZ0X423	KAZMUNAYGAS NATL. 4.75% 19/04/2027		97.57	2,000,000	1,544,740.86
31/03/2024	Border to Coast Multi-Asset Credit Fund	BZ0Y7V6	TURKIYE GARANTI BANK F2V 24/05/2027		99.18	525,000	412,199.26
31/03/2024	Border to Coast Multi-Asset Credit Fund	BZ11YH8	SENEGAL GOV. INTL. 6.25% 23/05/2033		85.48	2,000,000	1,353,326.66
31/03/2024	Border to Coast Multi-Asset Credit Fund	BZ13PB8	NIGERIA GOV. INTL 7.875% 16/2/2032		90.81	1,500,000	1,078,242.57

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2024	Border to Coast Multi-Asset Credit Fund	BZ1CRR5	CROWN EURP. HLDGS 2.875% 01/02/2026		97.99	4,114,000	3,446,366.21
31/03/2024	Border to Coast Multi-Asset Credit Fund	BZ1H2Z3	BANCOLOMBIA F2V 18/10/2027		100.56	300,000	238,821.70
31/03/2024	Border to Coast Multi-Asset Credit Fund	BZ1JM93	BUCKEYE PARTNERS 3.95% 01/12/2026		95.69	1,150,000	871,141.98
31/03/2024	Border to Coast Multi-Asset Credit Fund	BZ3CGV0	AIA GRP. 4.50% 16/03/2046		91.02	270,000	194,534.74
31/03/2024	Border to Coast Multi-Asset Credit Fund	BZ3T959	ACWA POWER MGT. & 5.95% 15/12/2039		97.56	624,267	482,097.66
31/03/2024	Border to Coast Multi-Asset Credit Fund	BZ56VY8	US. TSY. INFL. 0.125% IL 15/7/2024		130.05	10,380,000	10,686,066.52
31/03/2024	Border to Coast Multi-Asset Credit Fund	BZ6F3Z9	CONSTELLIUM 4.25% 15/02/2026		99.80	1,995,000	1,702,214.97
31/03/2024	Border to Coast Multi-Asset Credit Fund	BZ97T10	ANGOLAN GOV. INTL. 9.50% 12/11/2025		101.97	1,000,000	807,212.30
31/03/2024	Border to Coast Multi-Asset Credit Fund	BZ9NTH4	THAILAND GOVERNMENT 2.875% 17/12/2028		102.85	50,108,000	1,118,045.43
31/03/2024	Border to Coast Multi-Asset Credit Fund	BZB1G08	OMAN GOV. INTL. BD 4.75% 15/06/2026		98.41	3,000,000	2,337,071.71
31/03/2024	Border to Coast Multi-Asset Credit Fund	BZBWT91	ROLLS-ROYCE 3.625% 14/10/2025		96.96	2,000,000	1,535,134.37
31/03/2024	Border to Coast Multi-Asset Credit Fund	BZCFF02	NAMIBIA INTL. BOND 5.25% 10/29/2025		99.16	1,000,000	784,930.89
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	DECO 2019-RAM DAC 'RAM A' FRN 7/8/2030		99.39	1,825,138	1,814,077.44
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	INVERSIONES CIMP SA 4.75% 15/SEP/2024		99.58	210,000	165,539.76
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	CORPORACION INMOBILIARIA 3.62% 13/MAY/2031		87.67	320,000	222,079.35
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	ZHENRO PROPS. GRP. 8.00% 06/03/2023		1.50	4,460,000	52,958.64
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	BANCO DE CHILE 2.99% 09/12/2031		87.01	630,000	433,936.45
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	GREENKO POWER II L 4.30% 13/12/2028		91.88	180,000	130,918.86
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	EMPRESA DE LOS FERROCARR 3.83% 14/SEP/2061		66.71	390,000	205,962.28
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	PETROLES MEXICANO 6.70% 16/02/2032		83.21	17,121,000	11,277,984.32
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	TENGIZCHEVROIL FIN 4.00% 15/08/2026		94.73	270,000	202,480.43
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	GLOBO COMUNICACAO 5.50% 14/01/20322		86.82	320,000	219,923.29
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	SHINHAN FINL. GRP. F2V 05/02/2030		97.88	580,000	449,383.33
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	BRF SA 5.75% 21/9/2050		79.62	440,000	277,330.67
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	VTR COMUNICACIONE 4.375% 15/04/2029		69.31	270,000	148,135.01
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	SOVCOM CAPITAL D.A.C 3.5999% -FRN PERP USD 'REGS'		4.98	1,480,000	58,344.74
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	NETWORK I2I LTD NETWORK I2I LTD F2V PERP		95.41	890,000	672,206.29
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	NE PROPERTY BV 2.00% 20/01/2030		86.06	400,000	294,297.58
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	RADNOR RE 2021-2 LTD '2 M1B' FRN 25/11/2031		102.89	14,200,000	11,565,946.27
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	VOYA EURO CLO IV DAC '4A B1R' FRN 15/10/2034		98.61	14,330,000	12,081,370.60
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	OAK HILL EUROPEAN CREDIT PA '5A BR' FRN 21/01/2035		99.43	16,800,000	14,281,615.60
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	TORO EUROPEAN CLO 7 DAC '7A B2R' 2.075% 15/02/2034		92.02	14,202,000	11,172,483.58
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	BELLEMEADE RE 2022-1 '1 M1C' FRN 26/01/2032		101.89	5,130,000	4,137,666.29
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	MADISON PARK EURO FUNDING '14A C1R' FRN 15/07/2032		99.04	17,000,000	14,393,777.40
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	ST PAULS CLO II DAC '2A B2R4' 2.15% 25/10/2035		87.74	15,000,000	11,251,853.46
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	FIDELITY GRAND HARBOUR CLO 2 '1A C' FRN 15/10/2034		99.32	5,000,000	4,245,560.24
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	TORO EUROPEAN CLO 7 DAC '7A B1R' FRN 15/02/2034		99.69	15,200,000	12,955,356.08
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	BARINGS EURO CLO 2015-1 '1A B2RR' 2.15% 25/07/2035		89.59	16,000,000	12,255,079.60
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	RADNOR RE 2021-1 LTD '1 M1A' FRN 27/12/2033		100.00	0	0.01
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	AVIS BUDGET RENTAL CAR FUN '2A D' 4.08% 20/02/2028		90.21	8,500,000	6,069,825.60
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	FIDELITY GRAND HARBOUR CL '1A B2' 2.15% 15/10/2034		87.46	10,000,000	7,477,212.75
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	MOTOR SECURITIES 2020-1 DAC '1 C' FRN 25/11/2029		93.52	10,000,000	9,352,260.00
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	EUROPEAN RESIDENTIAL LOAN 'NPLA A1' FRN 25/11/2060		94.30	601,830	485,223.92
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC STACR REMIC T 'DNA6 B1' FRN 25/12/2050		105.38	2,940,000	2,452,449.19
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	FIDELITY GRAND HARBOUR CLO '1A B1' FRN 15/10/2034		98.90	15,000,000	12,682,508.67
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	BX COMMERCIAL MORTGAGE TRUS 'AHP E' FRN 15/02/2039		97.16	11,400,000	8,767,889.08
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	PAVILLION POINT OF SALE 2021- '1 E' FRN 30/12/2031		100.78	8,120,000	8,182,946.24
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	ST PAULS CLO II DAC '2A B1R4' FRN 25/10/2035		98.53	9,500,000	8,002,692.16
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	RADNOR RE 2021-2 LTD '2 M1A' FRN 25/11/2031		100.06	351,876	278,718.04
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	SCULPTOR EUROPEAN CLO V DA '5A B2R' FRN 14/01/2032		99.01	17,500,000	14,813,386.44
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	CVC CORDATUS LOAN FUND XXI '22A B1' FRN 15/12/2034		99.08	5,500,000	4,658,985.55
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	HENLEY CLO III DAC '3A B1R' FRN 25/12/2035		99.19	15,250,000	12,932,735.80
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	HAYFIN EMERALD CLO VIII DAC '8A B' FRN 17/01/2035		98.83	30,500,000	25,769,617.71
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	BARINGS EURO CLO 2015-1 DA '1A CRR' FRN 25/07/2035		99.37	14,750,000	12,530,939.90
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	CONNECTICUT AVENUE 6.30% 25/03/2042.3% 25/03/2042		111.82	3,475,000	3,076,016.19
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	GHANA GOV. INTL. 8.125% 26/03/2032		51.74	400,000	163,818.71
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	CARLYLE GBL. MKT. STRATS. '1X A1R' FRN 16/1/2033		99.52	1,700,000	1,446,470.16
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	JUBILEE CLO 2014-XII DAC '12X ARRR' FRN 15/04/2030		99.29	1,198,728	1,017,577.28
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	ARES EUROPEAN CLO X DAC '10X AR' FRN 15/10/2031		99.72	1,354,093	1,154,455.49
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	CARLYLE EURO CLO 2017-2 DA '2X A1R' FRN 15/8/2030		99.51	206,435	175,629.98
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	CWABS ASSET-BACKED CERTIFI '11 MV5' FRN 25/2/2036		88.02	1,000,000	696,742.96
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	RUSSIAN FOREIGN B 2.875% 04-DEC-25		76.00	700,000	454,826.82
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	HARVEST CLO XXI DAC '21X A1R' FRN 15/7/2031		99.12	1,100,000	932,159.46
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	PROVIDUS CLO II DAC '2X AR' FRN 15/07/2031'AV'A REGS		99.44	4,712,512	4,006,284.59
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	CORESTATE CAP. HLD 3.50% 15/4/2023		35.00	1,277,599	382,293.62
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	UPC BROADBAND FIN 4.875% 15/07/2031		89.34	3,315,000	2,344,571.00

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	CARLYLE EURO CLO 2019-2 DA '2X A1R' FRN 15/8/2032	99.45	400,000	340,081.45
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	OCF EURO CLO 2020-4 DAC '4X AR' FRN 22/09/2034	99.31	1,100,000	933,956.77
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	PALMER SQUARE EUROPEAN LOAN '2X A' FRN 15/07/203107/2031	99.65	4,591,587	3,911,644.71
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	MADISON PARK EURO FUNDING '14X A1R' FRN 15/07/20322	99.20	200,000	169,625.77
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	MADISON PARK EURO FUNDING '13X AR' FRN 15/1/2032	99.16	4,497,187	3,812,394.31
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	DRYDEN 52 EURO CLO 2017 DA '52X AR' FRN 15/5/2034	99.36	1,280,530	1,087,721.21
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	AVOLON HOLDINGS F 2.528% 18/11/2027	89.03	1,360,000	958,465.91
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	MAN GLG EURO CLO VI DAC '6X AR' FRN 15/10/2032	99.41	554,261	471,067.70
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	BEAR STEARNS ALT-A TRUST 20 '5 1M2' FRN 25/7/2035	95.24	1,000,000	753,910.35
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	VENTURE XXVI CLO LTD '26A AR' FRN 20/1/2029	99.95	265,194	209,825.96
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	GRIFFITH PARK CLO DAC '1X A1RA' FRN 21/11/2031	99.16	4,065,938	3,446,877.64
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	ADAGIO V CLO DAC 'X ARR' FRN 15/10/2031	99.30	496,695	421,661.63
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	OAK HILL EUROPEAN CREDIT PA '7X AR' FRN 20/10/2031	99.27	1,895,146	1,608,482.10
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	SEGOVIA EUROPEAN CLO 6-2019 '6X AR' FRN 20/07/2032	99.26	999,551	848,217.30
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	TIKEHAU CLO BV '1X ARR' FRN 4/8/2034	99.37	900,000	764,580.45
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	INDYMAC INDX MORTGAGE LOA 'AR15 A2' FRN 25/07/2036	95.89	499,340	379,052.61
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	WELLS FARGO HOME EQUITY ASSE '1 M3' FRN 25/5/2036	99.85	85,926	67,914.91
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	CORESTATE CAP. HL 1.375% 28/11/2022	35.00	336,210	100,603.58
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	DRYDEN XXVII-R EURO CLO 20 '27X AR' FRN 15/4/2033	99.25	1,290,012	1,094,660.87
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	HARVEST CLO XX DAC '20X AR' FRN 20/10/2031	99.23	1,826,592	1,549,581.79
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	CARLYLE EURO CLO 2017-3 DA '3X A1R' FRN 15/1/2031	98.95	1,096,262	927,427.50
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	CAIRN CLO X DAC '10X AR' FRN 15/10/2031	99.40	899,153	764,133.92
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	BLACKROCK EUROPEAN CLO VII '7X AR' FRN 15/10/2031	99.18	1,079,677	915,467.65
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	AURIUM CLO IV DAC '4X AR' FRN 16/01/2031	99.34	8,474,742	7,197,810.71
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	CARLYLE EURO CLO 2017-2 DA '2A A1R' FRN 15/08/2030	99.51	516,087	439,074.96
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	EURO-GALAXY III CLO BV '3X ARRR' FRN 24/04/2034/2034	99.17	998,482	846,526.93
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	HARVEST CLO XX DAC '20A AR' FRN 20/10/2031'A-R'144A	99.23	1,730,456	1,468,024.86
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	BAIN CAPITAL EURO 2018-2 DA '2X AR' FRN 20/1/2032	99.24	482,929	409,745.78
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	BLUEMOUNTAIN FUJI EUR CLO '3X A1R' FRN 15/1/2031	99.43	794,312	675,212.31
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	HARVEST CLO XI DAC '11X ARR' FRN 26/6/2030	99.59	55,113	46,925.20
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	MAN GLG EURO CLO V DAC '5X A1R' FRN 15/12/2031	99.37	1,013,484	860,967.65
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	ARES EUROPEAN CLO VI DAC '6A ARR' FRN 15/04/2030UR250000'A'144A	99.50	587,962	500,155.28
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	ABFC 2007-WMC1 TST. 'WMC1 A1A' FRN 25/06/2037A'	68.41	184,438	99,886.05
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	ROLLS-ROYCE 5.75% 15/10/2027	100.34	9,450,000	7,506,437.73
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	LAURELIN 2016-1 DAC '1X ARR' FRN 20/10/2031	99.58	835,523	711,344.61
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	CARLYLE GLOBAL MARKET STRA '2X AR1' FRN 15/11/2031	99.12	698,472	591,870.04
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	YANGO JUSTICE INT 7.875% 04/09/2024	0.51	1,900,000	7,670.69
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	PALMER SQUARE EUROPEAN LOAN '1X A' FRN 15/4/2031	99.53	447,172	380,519.50
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	SCULPTOR EUROPEAN CLO V DAC '5X AR' FRN 14/01/2032	99.24	8,481,481	7,196,368.34
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	ROYAL CARIBBEAN C 5.375% 15/07/20277/2027	98.64	1,265,000	987,760.61
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	OPEN TEXT OPEN TE 4.125% 01/12/2031	87.82	2,735,000	1,901,423.64
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	NCL 5.875% 15/02/2027	98.88	2,505,000	1,960,814.94
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	WP/AP TELECOM HLDG 3.75% 15/1/2029	94.19	4,435,000	3,571,164.06
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	ARDAGH PACKAGING F 5.25% 15/08/2027	63.11	2,645,000	1,321,348.34
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	1011778 BC ULC NE 3.875% 15/01/2028	94.07	2,787,000	2,075,299.70
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	CARNIVAL 7.625% 1/3/2026	101.31	1,808,000	1,450,005.18
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	ALTICE FRANCE 5.125% 15/07/2029	67.73	3,590,000	1,924,907.16
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	CARNIVAL CORP 6.0% 01/MAY/2029	98.69	2,075,000	1,621,104.23
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	1011778 BC ULC NEW 3.50% 15/02/2029	91.42	3,173,000	2,296,224.30
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	VERDE BIDCO 4.625% 1/10/2026	98.63	2,658,000	2,241,178.40
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	SRI LANKA GOV. IN 6.125% 03/06/2025	60.00	3,000,000	1,424,946.53
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	SRI LANKA GOV. INT 6.20% 11/05/2027	59.25	3,000,000	1,406,988.31
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	COMISION FEDERAL DE ELECTRICIDAD 6.26% 15/FEB/2052	87.10	1,500,000	1,034,261.25
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	GHANA GOV. INTL 10.75% 14/10/2030	68.35	1,000,000	541,072.60
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	GHANA GOV. INTL B 7.75% 7/4/2029	52.03	3,000,000	1,235,681.70
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	SINOPEC GRP. O/SEA 2.70% 13/5/2030	89.74	2,000,000	1,420,735.70
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	PARAGUAY GOV. INT 3.849% 28/06/2033	87.54	1,500,000	1,039,445.66
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	RUSSIAN FOREIGN B 4.375% 21/03/2029	68.00	4,000,000	2,153,176.21
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	AMERICA MOVIL SAB DE CV 5.375% 5.37% 04/APR/2032	93.52	1,030,000	762,511.18
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	CEMEX SAB DE CV 9.125% 9.125% 9.12% PERP	108.72	570,000	490,546.06
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	DOMINICAN REPUBLI 13.00% 30/1/2026	104.42	497,900,000	6,937,232.64
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	MASTER CREDIT CARD TST. II '1A C' 2.27% 21/07/2026USD 1444A'C'	96.77	2,500,000	1,915,158.91
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	AUTONORIA SPAIN 2022 FT 'SP D' FRN 28/1/2040	101.66	742,374	645,230.97
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	AUTONORIA SPAIN 2022 FT 'SP C' FRN 27/1/2040	101.51	1,113,560	966,366.86
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	PENTA CLO 3 DAC '3A BR' FRN 17/4/2035	98.93	6,225,000	5,265,165.26
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	PMT CREDIT RISK TRANSFER TRU '3R A' FRN 29/10/2024	100.20	512,404	406,416.62

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	SANTANDER DRIVE AUTO RECEIV '3 C' 1.12% 15/01/2026/01/2026 USD'C'	100.00	0	0.02
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	AVOCA CLO XXV DAC '25A B1' FRN 15/10/2034	98.79	5,550,000	4,687,345.83
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	MORGAN STANLEY CAPITAL I T 'MEAD C' VAR 10/11/2036	90.46	1,285,000	920,178.15
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC STACR REMIC 'DNA3 M1B' FRN 25/04/2042	103.54	7,885,000	6,462,793.12
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	ONEMAIN FINL. ISSUANCE TST '2A D' 6.55% 14/10/203414/10/2034	98.05	17,760,000	13,784,503.52
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	JUBILEE CLO 2016-XVII DA '17A B1RR' FRN 15/4/2031	98.13	2,500,000	2,097,305.01
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	ONEMAIN DIRECT AUTO RECEIV '1A D' 7.07% 14/02/2033/2033 USD 144A'D'	102.46	8,000,000	6,488,495.18
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC STACR REMIC T 'DNA3 B1' FRN 25/10/2033	110.19	1,604,000	1,399,178.93
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	CONNECTICUT AVENUE SECURI 'R04 1B1' FRN 25/03/2042	109.01	195,000	168,274.69
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	1A A1' FRN 20/1/2035	100.39	6,000,000	4,767,999.41
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	HENLEY CLO V DAC '5A B2' 2.10% 25/10/2034	88.91	5,000,000	3,800,794.54
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	MS. CAP. I TST. 2019-MEAD 'MEAD E' VAR 10/11/2036	86.09	1,275,000	868,923.58
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC STACR REMIC 'HQA3 M1B' FRN 25/8/2042	105.12	6,050,000	5,034,429.69
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	CROSTHWAITE PARK CLO DAC '1A A2AR' FRN 18/3/2034	98.01	3,000,000	2,513,721.45
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	CSMC TST. 2016-NXSR 'NXSR A4' VAR 15/12/2049	94.81	3,600,000	2,701,904.65
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	CARLYLE EURO CLO 2017-1 D '1A A2AR' FRN 15/07/2034	98.25	9,375,000	7,874,621.64
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	MASTER CREDIT CARD TST. II '1A C' 5.87% 21/06/202744A 21/06/2027	99.49	3,750,000	2,953,533.53
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	ALBACORE EURO CLO II DAC '2X B' FRN 15/06/2034034	98.27	2,500,000	2,100,269.08
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	ALBACORE EURO CLO II DAC '2A B' FRN 15/6/2034	98.27	750,000	630,080.73
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	CVC CORDATUS LOAN VII DAC '7A B1RR' FRN 15/9/2031	97.94	12,500,000	10,466,944.84
31/03/2024	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	90.56	4,100,000	3,174,487.00
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	HARBOUR '1 A2' FRN 28/01/2054	99.98	13,500,000	13,497,205.50
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	SOCIETE GENERALE F2V 10/1/2034	104.92	700,000	581,408.01
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	UKRAINE GOV. INTL 6.876% 05/21/2031	29.43	1,400,000	326,160.92
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	BLUEMOUNTAIN FUJI EUR CLO V '5X A' FRN 15/01/2033	99.17	1,000,000	847,877.56
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	ST PAUL'S CLO X DAC '10X AR' FRN 22/04/20350'AV'A'REGS	98.70	3,500,000	2,953,312.64
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	ALROSA FIN. 3.10% 25/06/2027	5.95	2,200,000	103,621.61
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	UKRAINE GOV. INTL 6.876% 27/01/2032	27.20	5,200,000	1,209,223.79
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	CITY OF DETROIT MI 4% 1/4/2044	79.31	5,190,000	3,258,606.38
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	OCP EURO 2017-1 DAC '1X AR' FRN 15/07/2032RT 15/7/2032	99.40	1,000,000	849,781.98
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	UBS GROUP AG 4.988% 05/08/2033	96.41	7,100,000	5,418,773.48
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	UKRAINE GOV. INTL. 6.75% 20/06/2028	30.57	600,000	156,807.53
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	DRYDEN 48 EURO CLO 2016 D '48X A1R' FRN 15/10/2032/2032	99.12	1,000,000	847,422.82
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	SHAMROCK RESD. 2023-1 DAC '1X A' FRN 24/06/20712071 EUR100000'A'REGS	100.69	15,779,992	13,584,502.19
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	YANGO JUSTICE INTL 7.50% 17/02/2025	0.75	2,000,000	11,874.13
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	UBS GROUP AG	105.50	250,000	208,788.23
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	DUTCH PROP. FIN. '1 A' FRN 28/04/206464 EUR100000 'A' 'REGS'	100.60	1,199,743	1,031,874.86
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	UKRAINE GOV. INTL 8.994% 02/01/2026	37.59	800,000	238,029.83
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	LOGICOR FINC. SARL 0.75% 15/07/2024	98.94	500,000	422,935.08
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	DVI DEUTSCHE VERMO 2.50% 25/01/2027	90.56	200,000	154,851.43
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	AURIUM CLO I DAC '1X ARR' FRN 23/03/2032	99.86	1,500,000	1,280,651.68
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	YANGO JUSTICE INTL 7.50% 31/12/2040	0.55	2,900,000	12,626.16
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	UKRAINE GOV. INTL 7.375% 09/25/2032	29.33	500,000	116,101.20
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	CDS_IX_CCP CDX.EM.37 1% 20270620BOFAGB2UICEEU52165BZEC2	0.01	-980,000	7,904.08
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	CDS_IX_CCP CDX.NA.HY.39 5% 20271220BOFAGB2UICEEU52165BRZH6	-0.07	-601,000	35,103.97
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	CDS_IX_CCP CDX.NA.HY.40 5% 20280620BOFAGB2UICEEU52165BRZ14	-0.07	-100,000	5,875.69
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	ROYAL CARIBBEAN CR 8.25% 15/01/2029	105.95	1,375,000	1,153,195.26
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	ROYAL CARIBBEAN CR 7.25% 15/01/2030	104.05	700,000	576,592.17
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	WEATHERFORD INTL LTD 8.625% 30 A 8.62% 30/APR/2030	104.48	5,675,000	4,693,720.02
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	FAURECIA 7.25% 15/6/2026	105.19	1,181,000	1,062,038.38
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	IQVIA INC 1.75% 15/3/2026	95.92	2,625,000	2,152,692.36
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	FMG RES. AUGUST 2 5.875% 15/04/20305.875% 15/04/2030	98.50	11,640,000	9,076,072.14
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	ENERFLEX LTD 9% SNR SEC NTS 15/1 9.0% 15/OCT/2027	102.64	4,755,000	3,863,431.17
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	EMERIA SASU 7.75% 31/03/2028	97.50	3,695,000	3,080,019.70
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	PEOPLECERT WISDOM 5.75% 15/09/2026	100.30	3,700,000	3,172,759.06
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	HUNGARY GOV. INTL 5.25% 16/6/2029	99.10	2,500,000	1,961,211.05
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	PHILIPPINES REP 4.625% 17 JUL 20 4.62% 17/JUL/2028	98.96	1,000,000	783,336.59
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	COLOMBIA GOV. INTL 7.50% 2/2/2034	102.30	1,500,000	1,214,715.59
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	PELABUHAN INDONESIA 4.25% 5/5/2025	98.63	1,500,000	1,171,156.12
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	VNESHECONOMBANK VI 6.80% 22/11/2025	7.00	1,150,000	63,724.52
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	EXPORT-IMPORT BANK 5.50% 18/1/2033	101.20	2,500,000	2,002,749.88
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	UKRAINE GOV. INTL. 7.75% 01/09/2025	37.38	1,100,000	325,450.21
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	UKRAINE GOV. INTL. 7.75% 01/09/2029	33.01	4,100,000	1,071,280.52
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	UKRAINE GOV. INTL 6.876% 21/05/2031	29.43	1,500,000	349,458.12
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	UKRAINE GOV. INTL 7.253% 15/03/2035	29.08	2,000,000	460,331.02
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	CENTRAL CHINA REAL 7.25% 28/4/2025	3.63	475,000	13,630.52

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	AEGEA FIN. SARL 9.00% 20/1/2031	105.97	500,000	419,424.08
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	ENERGEAN ISRAEL FI 8.50% 30/9/2033	99.20	860,000	675,321.73
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	CENTRAL CHINA REAL 7.25% 13/8/2024	3.89	1,150,000	35,412.62
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	REPUBLIC OF POLAND 3.75% 25/5/2027	95.96	8,051,000	1,533,684.81
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	YAPI VE KREDI BANKASI A.S. 9.25% 9.25% 16/OCT/2028	106.45	450,000	379,195.47
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	FIRST ABU DHABI BANK F2V 04/04/2034	102.39	500,000	405,244.78
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	LIQUID TELECOMMUNICATIONS FING P 5.5% 04/SEP/2026	59.12	350,000	163,799.71
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	URUGUAY GOV. INTL. 9.75% 20/7/2033	104.80	32,202,982	711,192.00
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	LOANDEPOT GMSR MASTER TRUST 'GT1 A' FRN 16/10/2025USD 144A'A'	97.55	3,000,000	2,316,682.51
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	INVESCO EURO CLO '10A C' FRN 15/7/2036	100.80	4,000,000	3,446,968.34
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	AVOCA CAPITAL CLO X LTD '10A B1RR' FRN 15/04/2035R'B1V'B1'144A	97.97	7,000,000	5,863,266.82
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	SIGNAL HARMONIC CLO I DAC '1A B' FRN 15/7/2036	101.21	7,000,000	6,057,261.83
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	EAGLE RE 2023-1 LTD '1 M1A' FRN 26/9/2033	100.45	4,400,000	3,498,760.33
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC STRUCTURED A 'DNA2 M1B' FRN 25/02/2042	101.95	5,700,000	4,600,324.79
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	CAPITAL FOUR CLO I DAC '6A B' FRN 25/10/2036	100.68	3,000,000	2,582,381.62
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	FTA SANTANDER CONSUMER SPAIN '1 C' FRN 22/09/2039UR100000 'C' 'REGS'	101.53	1,900,000	1,649,219.11
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	MS. CAP. I TST. 2019-MEA 'MEAD A' 3.17% 10/11/2036	94.64	5,075,000	3,802,047.97
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC STACR REMIC 'DNA1 M1B' FRN 25/1/2042	100.67	11,800,000	9,403,494.42
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC STACR REMIC 'DNA4 M1B' FRN 25/05/2042	104.64	1,600,000	1,325,298.45
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	RADNOR RE 2023-1 LTD '1 M1A' FRN 25/7/2033	101.44	1,800,000	1,445,457.63
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	SALUS EUROPEAN LOAN CONDUIT '33A A' FRN 23/1/2029	97.48	13,000,000	12,672,744.50
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	GOODLEAP SUSTBL. HO '3C A' #N/A N/A.00% 20/07/2055/2055 USD 144A'A'	103.58	1,896,651	1,555,096.24
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	AUTONORIA SPAIN 2023 FT 'SP D' FRN 30/9/2041	100.41	1,300,000	1,115,992.42
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	AVIS BUDGET RENTAL CAR FND '8A C' 7.34% 20/02/20302/2030 USD 144A'C'	104.90	5,700,000	4,733,085.03
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	MASTER CREDIT CARD TST. II '3A C' 7.08% 21/10/2030030	100.47	3,250,000	2,584,852.14
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	DRILLCO HLDG LUX S A 144A 7.5% 01/06/2030	94.08	302,960	225,621.72
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	GHANA GOV. INTL. B 8.75% 11/3/2061	51.26	500,000	202,889.36
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	AVON FINANCE NO 4 PLC '4X B' FRN 28/12/2049	100.04	12,800,000	12,805,292.80
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	JDE PEET'S NV 2.25% 24/09/203131	79.52	968,000	609,312.67
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	GHANA GOV. INTL. B 8.95% 26/3/2051	51.25	500,000	202,849.78
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	BANCO DO BRASIL SA 8.50% 29/7/2026	95.97	121,000,000	5,530,412.21
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	GOLDEN BAR SECURITISATION SRL '2 B' FRN 22/9/2043	101.72	1,000,000	869,609.22
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	GOLDEN BAR SECURITISATION SRL '2 C' FRN 22/9/2043	102.02	1,000,000	872,219.35
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	PANAMA REP GLOBAL BD 6.4% 14 FEB 6.4% 14/FEB/2035	96.39	10,800,000	8,240,982.77
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	DIAMOND FOREIGN AS 8.50% 01/10/2030	105.60	3,755,000	3,138,882.58
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	UBS GROUP AG 144A 9.016% 9.01% 15/NOV/2033	121.40	250,000	240,248.16
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	ROMANIAN GOV. INTL 5.50% 18/09/2028	103.20	1,550,000	1,367,621.85
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	FAIRFAX INDIA HLDG 5.00% 26/02/20282/2028 USD1000 '144A'	91.38	1,350,000	976,573.86
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	VALARIS 8.375% 30/04/2030	103.36	3,066,000	2,508,707.48
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	CORESTATE CAP. 10.00% PIK 31/12/2026	90.00	300,000	230,833.16
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	MMK INTL. CAP. DA 4.375% 13/6/2024	30.17	900,000	214,942.00
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	AVOST 1X A '1X A' FRN 15/10/2030	100.34	500,000	428,931.23
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	BAUSCH & LOMB ESC 8.375% 1/10/202828	103.31	3,990,000	3,263,034.92
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	RMAC NO 3 PLC '3 A' FRN 15/2/2047	100.60	1,697,225	1,707,481.05
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	CDS_IX_CCP CDX.NA.IG.41 1% 20281220BOFAGB2UICEEUS2I65BYED3	-0.02	75,700,000	-1,367,244.09
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	CDS_IX_CCP CDX.NA.HY.41 5% 20281220BOFAGB2UICEEUS2I65BRZP8	-0.07	-47,105,000	-2,740,841.51
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	ILIAD HLDG. SAS 6.50% 15/10/2026	99.16	750,000	588,743.64
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	GTCR W-2 MERGER SU 8.50% 15/1/2031	108.11	2,155,000	2,329,705.85
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	PINNACLE BIDCO 8.25% 11/10/2028	104.79	1,785,000	1,599,185.03
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	BAUSCH HEALTH COS 11.00% 30/9/2028	67.00	2,275,000	1,206,609.87
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	EMERALD DEBT MERG 6.375% 15/12/2030	105.32	1,890,000	1,701,808.94
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	YPSO FIN. BIS 10.50% 15/5/2027	37.11	5,765,000	1,693,430.80
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	CLARIOS GBL. CLARI 6.75% 15/5/20286.75% 15/05/2028	101.45	190,000	152,590.63
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	MEXICO GOV. INTL. 6.338% 4/5/2053	98.97	1,500,000	1,175,188.34
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	UKRAINE RAILWAYS 7.875% 15/7/2028	56.95	1,000,000	450,839.52
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	REPUBLIC OF TURKEY 9.37% 14/MAR/2029	108.96	1,000,000	862,525.18
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	BANCO DO BRASIL SA CAYMAN ISLAND 6.0% 18/MAR/2031	100.19	400,000	317,237.27
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	YPF SA 9.50% 17/1/2031	102.23	1,000,000	809,239.13
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	RAIZEN FUELS FINANCE SA 6.95% 6.95% 05/MAR/2054	103.05	300,000	244,729.45
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	PROGUS 4.987% 19/01/2052	73.73	740,000	431,903.67
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	URUGUAY MONETARY R 0.00% 31/5/2024	98.46	13,341,000	276,794.90
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	REGS BUFFALO ENERGY MX HLDGS 7.87% 15/FEB/2039	108.30	800,000	685,851.22
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	RAIZEN FUELS FIN. 6.45% 5/3/2034	102.70	1,200,000	975,571.01
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	CLIFFTON LTD 6.25% 25/10/2025	100.25	525,000	416,633.12
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	BANCO INTERNACIONAL F2V 16/01/2034	104.23	500,000	412,533.13
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	INVERSIONES CMPC SA 6.125% 26 FE 6.12% 26/FEB/2034	101.74	300,000	241,622.47

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	SOCIEDAD QUIMICA Y MINERA DE CHI 6.5% 07/NOV/2033	104.73	200,000	165,814.20
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	BBVA BANCOMER SA/TEX F2V 08/01/2039	103.67	1,100,000	902,723.56
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	MAZOOON ASSETS SAOC 5.50% 14/02/2029	99.60	500,000	394,237.06
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	URUGUAY MONETARY R 0.00% 09/08/2024	96.80	21,806,000	444,829.61
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	URUGUAY MONETARY R 0.00% 06/09/2024	96.16	12,490,000	253,088.10
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	BANCO DE CREDITO D 5.85% 11/01/2029	101.24	400,000	320,571.52
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	BANCO DE CREDITO E INVERSIONES 8.75% 31 8.75% PERP	103.44	900,000	736,938.41
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	FIRST QUANTUM MIN 9.375% 01/03/2029	103.64	600,000	492,251.92
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	OAKTOWN RE VII LTD '2 M1B' FRN 25/4/2034	101.80	2,650,000	2,135,603.78
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	ONEMAIN DIRECT AUTO RECEIV '1A D' 1.62% 14/11/2030/11/2030 USD 144A'D'	90.96	3,850,000	2,772,063.99
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	FANNIE MAE CONNECTICUT AV 'R04 1M2' FRN 25/03/2042	104.09	1,000,000	823,952.34
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	Z CAPITAL CREDIT PARTNERS CL '1A C' FRN 16/4/2036	100.35	10,000,000	7,943,731.98
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	MORGAN STANLEY CAPITAL 'BNK2 A3' 2.791% 15/11/2049	93.81	3,750,000	2,784,730.67
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	HAYFIN EMERALD CLO I DAC '1A DR' FRN 17/4/2034UR250000'D'144A	93.61	1,400,000	1,120,487.66
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	ROCKFORD TOWER EUROPE CLO 2 '1A DR' FRN 24/4/2037	100.00	1,750,000	1,496,140.86
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	PONY SA COMPARTMENT GERMAN AU '1 E' FRN 14/11/2032	102.22	2,000,000	1,747,774.66
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	HAYFIN EMERALD CLO '12A D' FRN 25/1/2037	102.15	1,200,000	1,047,994.87
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	ANCHORAGE CAPITAL EUROPE C 'GA B1R' FRN 22/1/2038	100.56	3,800,000	3,266,813.14
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	TIKEHAU US CLO III LTD '2A BR' FRN 20/1/2036	100.41	3,000,000	2,384,630.93
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	CONNECTICUT AVENUE SECS 'R01 1M2' FRN 25/12/2042.0% 25/12/2042	107.08	3,330,000	2,822,671.14
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	FIDELITY GRAND HARBOUR CLO '1A B1R' FRN 15/4/2037	100.00	4,000,000	3,419,750.54
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	CONNECTICUT AVENUE SECURI 'R08 1B1' FRN 25/7/2042	110.34	4,250,000	3,712,320.54
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	JUBILEE CLO 2013-X DAC '10A BR' FRN 15/07/2034	98.89	1,955,000	1,652,082.78
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	JP MORGAN MORTGAGE TRUST 2 'HE3 M1' FRN 25/5/2054	100.85	3,310,000	2,642,466.72
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	AVIS BUDGET RENTAL CAR FUN '1A C' 6.48% 20/06/2030CL C 6.48% 20/06/2030	101.58	4,100,000	3,296,786.04
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	CQS US CLO 2023-3 LTD '3A D' FRN 25/01/2037	100.55	1,150,000	915,373.64
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	PMT CREDIT RISK TRANSFER TRU '1R A' FRN 31/12/2049	100.00	20,767,755	16,439,940.03
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	BARINGS EURO CLO 2021-2 DAC '2A D' FRN 10/15/2034	94.44	1,500,000	1,211,117.80
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	ALBACORE EURO CLO '3X B1' FRN 15/12/2034	98.76	6,250,000	5,276,897.37
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	WELLS FARGO COMMERCIAL 'BNK1 A2' 2.399% 15/8/2049	93.70	2,981,846	2,211,637.19
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	ONEMAIN FINANCIAL ISSUANCE '2A D' 7.52% 15/09/20362 USD 144A'D'	102.78	3,000,000	2,440,923.71
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	ARBOUR CLO IV DAC '4A BR' FRN 15/4/2034	98.72	5,000,000	4,219,975.80
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	GOODLEAP SUSTAINABLE HOME '4C A' 6.48% 20/03/2057ME IMPT .00691% 20/03/2057	102.69	4,882,333	3,968,921.86
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	JUBILEE CLO 2018-XXI DAC '21A BR' FRN 15/4/2035	98.10	6,000,000	5,032,075.72
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC POOL 5.50% 1/7/2053	99.81	124,652	98,490.60
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC POOL 5.50% 1/8/2053	99.63	640,569	505,165.94
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC POOL 4.00% 1/8/2052	100.00	0	0.01
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC POOL 6.00% 1/10/2053	100.98	6,535,148	5,224,061.61
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	FANNIE MAE POOL 5.50% 1/10/2053	99.61	938,752	740,204.72
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	FANNIE MAE POOL 5.50% 1/8/2053	99.59	499,334	393,648.77
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC POOL 5.50% 1/5/2053	99.60	4,555,510	3,591,891.92
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	CAIXABANK F2F 18/01/2029BQFM1D2	102.15	8,700,000	7,035,230.68
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC POOL 4.00% 1/3/2053	100.00	0	0.01
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	INTESA SANPAOLO 6.625% 20/6/20334A'	103.92	2,500,000	2,056,630.84
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	FANNIE MAE POOL 6.00% 1/10/2053	101.23	85,725,362	68,529,317.23
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	UBS GROUP AG F2V 08/02/2035	100.66	300,000	239,057.14
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	BNP PARIBAS F2F 20/2/2035.738% 20/02/2035	100.79	1,300,000	1,037,210.10
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	FIRST QUANTUM MIN 9.375% 1/3/2029	103.64	600,000	492,251.92
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	ISRAEL GOV. INTL. 5.75% 12/03/2054	96.01	5,400,000	4,104,234.87
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	CMLST 2024-1X A '1X A' FRN 15/11/2033	100.01	500,000	427,490.19
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	US RENAL CARE 10.625% 28/6/2028	88.75	1,869,000	1,313,071.37
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC 5.5% 01/OCT/2053	99.59	3,034,306	2,392,089.85
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC POOL 6.00% 1/11/2053	100.98	113,301	90,570.17
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	MAGYAR EXPORT-IMPO 6.00% 16/05/2029	105.82	25,090,000	22,699,655.72
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	RAIZEN FUELS FIN. 6.95% 5/3/2054	103.05	800,000	652,611.88
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	SURGERY CENTER HLD 7.25% 15/04/2032	100.96	3,190,000	2,549,470.48
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	FANNIE MAE POOL 5.50% 1/1/2053	99.81	1,997,783	1,578,490.82
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC POOL 5.50% 1/6/2053	99.64	4,260,642	3,360,508.51
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	FANNIE MAE POOL 5.50% 1/4/2053	99.66	99,682	78,638.90
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	FANNIE MAE POOL 6.50% 1/7/2053	100.00	0	0.01
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	REPUBLIC OF POLAN 4.625% 18/03/2029	99.80	4,000,000	3,159,944.41
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC POOL 5.50% 1/10/2053	99.67	24,925	19,665.27
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	MAN EURO CLO 2023-1 DAC '1A A' FRN 15/10/2036	100.53	600,000	515,684.05
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC POOL 6.50% 1/12/2053	102.24	690,929	559,222.59
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	FANNIE MAE POOL 6.00% 1/11/2053	101.00	98,944	79,108.37
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC POOL 5.50% 1/11/2053	99.59	574,068	452,565.59

Date	Fund Name	SEDOL	Security Description	Max of Local Price	Shares/Par	Base Value	
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	MVM ENERGETIKA ZARTKORUEN MUKODO 6.5% 13/MAR/2031		99.63	9,900,000	7,807,931.48
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	ROCKFORD TOWER EUROPE CLO 2 '1X AR' FRN 24/4/2037		100.00	500,000	427,468.82
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	FANNIE MAE POOL 5.50% 1/5/2053		99.72	4,675,749	3,688,867.63
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	ISRAEL GOV. INTL. 5.50% 12/03/2034		99.24	2,600,000	2,042,623.28
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	ISRAEL GOV. INTL. 5.375% 12/03/2029		100.30	8,000,000	6,351,869.81
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	GINNIE MAE II POOL 3.00% 20/10/2052		88.39	500,000	349,861.64
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	FANNIE MAE POOL 5.50% 1/7/2053		99.60	33,367,090	26,309,015.16
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	FANNIE MAE POOL 4.00% 01/07/2053		92.78	165,229	121,353.53
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	ABN AMRO BANK F2V 13/10/20266.575% 13/10/2026		101.04	1,300,000	1,039,841.52
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	PALMER SQUARE EUROPEAN LOAN '3A A' FRN 15/5/2033		100.34	1,000,000	857,834.08
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	CREDICORP CAP. SO 10.10% 15/12/2043		101.92	69,300,000	15,027,881.02
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	TOWER BRIDGE FUNDING 2024-1 '1A A' FRN 20/1/2066		100.39	1,000,000	1,003,850.00
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC POOL 4.00% 01/06/2052		92.91	146,284	107,584.25
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	BNP PARIBAS F2F 20/05/2030.497% 20/05/2030		100.30	1,300,000	1,032,217.50
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	REPUBLIC OF KENYA 9.75% 16/02/2031		102.65	6,500,000	5,281,992.57
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	REPUBLIC OF POLAN 5.125% 18/9/2034		100.06	7,300,000	5,781,981.06
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	ST MARYS CEMENT CA 5.75% 02/04/2034		99.30	400,000	314,427.06
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	FANNIE MAE POOL 5.50% 1/6/2053		99.60	250,355	197,398.07
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	FREDDIE MAC POOL 6.00% 1/6/2053		100.98	108,917	87,069.19
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	CVC CORDATUS OPPORTUNITY LOAN SR 1A CL A FRN 144A15/08/2033		100.16	500,000	428,140.50
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	FANNIE MAE POOL 6.50% 1/12/2053		102.26	956,820	774,547.19
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	CDS_IX_CCP CDX.NA.HY.42 5% 20290620BOFAGB2UICEEUS2165BRAB2		-0.07	-7,900,000	450,619.91
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	Q-PARK HOLDING I 5.125% 01/03/2029		101.24	3,110,000	2,691,942.85
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	FORVIA 5.125% 15/06/2029		102.11	2,160,000	1,885,676.10
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	NOVA CHEMS. 8.50% 15/11/2028		106.55	2,385,000	2,011,691.93
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	HEATHROW FNDG. 6.00% 5/3/2032		101.35	1,860,000	1,885,041.18
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	ADIENT GLOBAL HOLD 8.25% 15/4/2031		105.60	2,100,000	1,755,510.13
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	OLYMPUS WATER US 9.625% 15/11/2028		107.49	2,450,000	2,251,513.96
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	NCL CORP LTD SR SECD NT 144A 8.1 8.12% 15/JAN/2029		105.85	575,000	481,791.04
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	UNITED GROUP BV 6.75% 15 FEB 203 6.75% 15/FEB/2031		102.80	3,745,000	3,291,431.83
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	ALLIED UNIVERSAL 4.875% 1/6/2028		90.51	1,700,000	1,538,712.50
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	WP/AP TELECOM HLDG 5.50% 15/1/2030		92.81	1,150,000	912,512.34
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	DOMINICAN REPUBLIC 5.50% 22/2/2029		97.33	2,500,000	1,926,101.60
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	NACIONAL DEL COBRE 6.44% 26/01/2036		103.39	3,000,000	2,455,226.46
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	MEXICO GOVERNMENT INTERNATIONAL BOND 0		103.38	1,500,000	1,227,573.82
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	HUNGARY GOV. INTL. 5.50% 26/03/2036		97.27	2,000,000	1,539,976.96
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	ROMANIAN GOV. INT 6.375% 30/01/2034		101.60	750,000	603,176.30
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	PETROLEOS MEXICAN 10.00% 2/7/2033		99.74	4,000,000	3,158,356.76
31/03/2024	Border to Coast Multi-Asset Credit Fund	(blank)	INDONESIA REP NT 5.1% 10 FEB 205 5.1% 10/FEB/2054		97.08	2,000,000	1,537,011.76