

INDIVIDUAL HOLDINGS	% OF FUND	PORTFOLIO VALUE	TRADE YIELD	MATURITY DATE
FIRST CITIZENS GROUP CASH ACCOUNTS	12.81	20,398,535	0.00	
GOLDMAN SACHS FLRB +160BPS DUE 29.11.23	4.37	6,955,699	2.95	29-Nov-2023
FCISL US\$27.4M FXRB DUE 14.10.23	4.33	6,894,981	2.50	14-Oct-2023
REP OF INDONESIA 2.95% DUE11.01.23	3.77	6,002,733	4.10	11-Jan-2023
TRITOB US\$550M @ 4.375% MAT 16.01.24	3.73	5,946,088	3.50	16-Jan-2024
MORGAN STANLEY CASH ACCOUNTS	3.67	5,842,229	0.00	
TRITOB US\$1B FXRB DUE 2026	3.61	5,744,697	4.52	4-Aug-2026
AT&T INC FL RATE GLOBAL NOTE DUE 2024	3.16	5,028,649	4.19	12-Jun-2024
FCBL USD 90.4M 4.25% FXRB DUE 2023	2.53	4,031,167	4.25	25-Jan-2023
RFHL FXR NOTE-5.07% DUE 2024	2.35	3,745,751	5.08	17-Apr-2024
GOPANAMA FXRB 4.00% MAT 22SEP2024	2.14	3,413,200	2.64	22-Sep-2024
GOV OF PANAMA 3.75% FXRB 03/16/2025	2.12	3,368,969	1.70	16-Mar-2025
HP ENTERPRISE 4.90% FXRB 10/15/2025	2.10	3,337,932	1.30	15-Oct-2025
WESTERN UNION CO 2.85% 10/01/25	2.09	3,326,444	1.31	10-Jan-2025
T-MOBILE US INC 2.05% 02/15/2028	2.08	3,318,478	2.32	15-Feb-2028
MORGAN STANLEY 3.95% 04/23/2027	2.08	3,304,476	2.06	23-Apr-2027
GENERAL MILLS INC 4.20% 04/17/28	2.07	3,298,793	1.98	17-Apr-2028
VERIZON COMMUNICATIONS 4.329% 09/21/28	2.07	3,290,009	2.17	21-Sep-2028
ASH CAP INC 4.375% FXRB DUE 2027	2.02	3,223,816	3.82	15-Aug-2027
GOV OF CHILE 3.24% FXRB DUE 02/06/2028	1.99	3,169,775	1.74	6-Feb-2028
CVS HEALTH CORP 4.30% 25/03/28	1.96	3,117,895	1.79	25-Mar-2028
GOTT US\$102.392MM 6.3% FXRB DUE 2023	1.95	3,110,625	6.30	24-Apr-2023
DELL INT LLC 6.02% FXRB DUE 15/06/26	1.92	3,058,577	1.67	15-Jun-2026
US TSY NOTE 1.625% 12/15/22	1.89	3,004,185	2.31	15-Dec-2022
FCBL US\$96.903M FXRB DUE 2025	1.89	3,003,896	4.25	20-Mar-2025
US TSY BILL 0% 11.17.22	1.88	2,989,200	1.49	17-Nov-2022
US TSY NOTE 0.125% 12/31/22	1.87	2,976,368	3.15	31-Dec-2022
US TSY NOTE 1.50% 31.03.23	1.86	2,964,124	1.66	31-Mar-2023
US TSY NOTE 0.125% MAT 28.02.23	1.86	2,955,346	3.05	28-Feb-2023
US TREASURY BILL 0% MAT 03/02/2023	1.86	2,953,800	3.25	2-Mar-2023
REPUBLIC OF INDONESIA 4.75% 02/11/29	1.82	2,897,992	2.60	11-Feb-2029
US TSY NOTE @ 0.125% 09/15/23	1.81	2,884,666	4.13	15-Sep-2023
T-MOBILE US INC 3.75% 04/15/2027	1.18	1,876,583	1.62	15-Apr-2027
AMGEN INC 3.20% 11/02/2027	1.17	1,855,289	1.51	2-Nov-2027
HUNGARY 5.375% 03/25/2024	1.11	1,770,653	1.31	25-Mar-2024
JP MORGAN CHASE 0.969% 06/23/2025	1.11	1,762,132	0.85	23-Jun-2025
JP MORGAN CHASE 0.768% 08/09/2025	1.09	1,741,558	0.78	9-Aug-2025
HCA INC 4.125% FXRB DUE 15.06.29	1.06	1,689,947	2.08	15-Jun-2029
GOTT US\$31.3MM FXRB 4-SEPT-2028	0.87	1,387,835	3.18	4-Sep-2028
TRITOB FXRB-4.50% DUE 2030	0.86	1,370,363	4.50	26-Jun-2030
JNPR FXRB 3.75% MAT 15-AUG-2029	0.81	1,297,338	1.85	15-Aug-2029
ABBVIE INC REG 2.95%- 11/21/26	0.75	1,200,489	1.66	21-Nov-2026
STATE BANK INDIA 4.375% 01/24/24	0.53	847,741	1.19	24-Jan-2024
ANSA SECURED US\$ FUND	0.50	792,985	1.84	1-Oct-2050
GOPANAMA FXRB 9.375% DUE 16-JAN-2023	0.45	721,162	4.96	16-Jan-2023
WALGREENS BOOTS ALL 3.45% 01/06/26	0.42	665,249	1.65	1-Jun-2026
GOTT US\$100MM @ 3.75% FXRB DUE 2024	0.34	547,276	3.75	16-Jan-2024
GAM USD MONTHLY INCOME FUND	0.05	87,268	0.00	
ROYTRIN US\$ INCOME FUND	0.02	26,486	0.05	
UTC US\$ INCOME FUND	0.00	4,221	0.00	