

INDIVIDUAL HOLDINGS	% OF FUND	PORTFOLIO VALUE	TRADE YIELD	MATURITY DATE
FIRST CITIZENS GROUP CASH ACCOUNTS	13.76	20,900,273	0.00	
GOLDMAN SACHS FLRB +160BPS DUE 29.11.23	4.58	6,957,079	16.46	29-Nov-2023
FCISL US\$27.4M FXRB DUE 14.10.23	4.51	6,852,631	2.50	14-Oct-2023
REP OF INDONESIA 2.95% DUE11.01.23	3.99	6,057,783	16.46	11-Jan-2023
TRITOB US\$550M @ 4.375% MAT 16.01.24	3.96	6,011,113	4.38	16-Jan-2024
TRITOB US\$1B FXRB DUE 2026	3.90	5,924,733	4.50	4-Aug-2026
AT&T INC FL RATE GLOBAL NOTE DUE 2024	3.31	5,035,480	16.46	12-Jun-2024
FCBL USD 90.4M 4.25% FXRB DUE 2023	2.68	4,073,667	4.25	25-Jan-2023
T-MOBILE US INC 2.05% 02/15/2028	2.28	3,463,378	16.46	15-Feb-2028
GOPANAMA FXRB 4.00% MAT 22SEP2024	2.28	3,462,200	4.00	22-Sep-2024
GOV OF PANAMA 3.75% FXRB 03/16/2025	2.25	3,422,431	3.75	16-Mar-2025
VERIZON COMMUNICATIONS 4.329% 09/21/28	2.24	3,409,438	16.46	21-Sep-2028
WESTERN UNION CO 2.85% 10/01/25	2.23	3,388,131	16.46	10-Jan-2025
ASH CAP INC 4.375% FXRB DUE 2027	2.19	3,330,697	16.46	15-Aug-2027
MORGAN STANLEY 3.95% 04/23/2027	2.19	3,330,464	16.46	23-Apr-2027
GENERAL MILLS INC 4.20% 04/17/28	2.18	3,314,433	16.46	17-Apr-2028
HP ENTERPRISE 4.90% FXRB 10/15/2025	2.17	3,298,497	16.46	15-Oct-2025
GOV OF CHILE 3.24% FXRB DUE 02/06/2028	2.17	3,291,575	16.46	6-Feb-2028
RFHL FXR NOTE-5.07% DUE 2024	2.13	3,235,774	5.08	17-Apr-2024
CVS HEALTH CORP 4.30% 25/03/28	2.12	3,221,020	16.46	25-Mar-2028
DELL INT LLC 6.02% FXRB DUE 15/06/26	2.02	3,066,527	16.46	15-Jun-2026
REPUBLIC OF INDONESIA 4.75% 02/11/29	2.01	3,054,817	0.12	11-Feb-2029
FCBL US\$96.903M FXRB DUE 2025	2.00	3,035,771	4.25	20-Mar-2025
GOTT US\$102.392MM 6.3% FXRB DUE 2023	2.00	3,035,175	6.30	24-Apr-2023
US TSY NOTE 1.50% 31.03.23	1.97	2,988,997	1.50	31-Mar-2023
US TREASURY BILL 02/16/2023	1.96	2,985,000	0.00	16-Feb-2023
US TSY NOTE 0.125% MAT 28.02.23	1.96	2,980,584	0.13	28-Feb-2023
US TREASURY BILL 0% MAT 03/02/2023	1.96	2,979,300	0.00	2-Mar-2023
US TSY NOTE 0.125% 04/30/23	1.95	2,957,149	0.13	30-Apr-2023
US TSY NOTE @ 0.125% 09/15/23	1.91	2,906,319	0.13	15-Sep-2023
T-MOBILE US INC 3.75% 04/15/2027	1.25	1,899,233	16.46	15-Apr-2027
AMGEN INC 3.20% 11/02/2027	1.23	1,862,289	16.46	2-Nov-2027
HUNGARY 5.375% 03/25/2024	1.20	1,823,280	16.46	25-Mar-2024
JP MORGAN CHASE 0.969% 06/23/2025	1.17	1,771,019	16.46	23-Jun-2025
JP MORGAN CHASE 0.768% 08/09/2025	1.16	1,758,886	16.46	9-Aug-2025
HCA INC 4.125% FXRB DUE 15.06.29	1.14	1,736,663	16.46	15-Jun-2029
TRITOB FXRB-4.50% DUE 2030	0.93	1,417,388	4.50	26-Jun-2030
GOTT US\$31.3MM FXRB 4-SEPT-2028	0.92	1,398,565	3.18	4-Sep-2028
JNPR FXRB 3.75% MAT 15-AUG-2029	0.89	1,356,400	16.46	15-Aug-2029
ABBVIE INC REG 2.95%- 11/21/26	0.80	1,213,651	16.46	21-Nov-2026
STATE BANK INDIA 4.375% 01/24/24	0.56	855,508	16.46	24-Jan-2024
ANSA SECURED US\$ FUND	0.52	792,985	1.84	1-Oct-2050
GOPANAMA FXRB 9.375% DUE 16-JAN-2023	0.48	730,288	0.12	16-Jan-2023
WALGREENS BOOTS ALL 3.45% 01/06/26	0.44	667,685	16.46	1-Jun-2026
GOTT US\$100MM @ 3.75% FXRB DUE 2024	0.35	537,974	3.75	16-Jan-2024
GAM USD MONTHLY INCOME FUND	0.06	87,661	0.00	
ROYTRIN US\$ INCOME FUND	0.02	27,406	0.05	
UTC US\$ INCOME FUND	0.00	4,221	0.00	