

INDIVIDUAL HOLDINGS	% OF FUND	PORTFOLIO VALUE	TRADE YIELD	MATURITY DATE
FIRST CITIZENS GROUP CASH ACCOUNTS	7.31	10,082,594	0.00	
FCISL US\$27.4M FXRB DUE 14.10.23	5.10	7,037,431	2.50	14-Oct-2023
GOLDMAN SACHS FLRB +160BPS DUE 29.11.23	5.03	6,939,139	2.95	29-Nov-2023
TRITOB US\$550M @ 4.375% MAT 16.01.24	4.38	6,033,913	3.50	16-Jan-2024
UST TREASURY BILL 07/27/2023	4.34	5,979,600	4.77	27-Jul-2023
TRITOB US\$1B FXRB DUE 2026	4.25	5,863,041	4.52	4-Aug-2026
AT&T INC FL RATE GLOBAL NOTE DUE 2024	3.67	5,056,685	4.19	12-Jun-2024
UST TBILL 04/18/2024	2.78	3,833,200	4.70	18-Apr-2024
US T/NOTE 05/15/24	2.70	3,729,645	5.27	15-May-2024
T-MOBILE US INC 2.05% 02/15/2028	2.54	3,496,578	2.32	15-Feb-2028
GOPANAMA FXRB 4.00% MAT 22SEP2024	2.51	3,458,350	2.64	22-Sep-2024
GOV OF PANAMA 3.75% FXRB 03/16/2025	2.48	3,423,131	1.70	16-Mar-2025
VERIZON COMMUNICATIONS 4.329% 09/21/28	2.47	3,405,238	2.17	21-Sep-2028
WESTERN UNION CO 2.85% 10/01/25	2.45	3,376,581	1.31	10-Jan-2025
GENERAL MILLS INC 4.20% 04/17/28	2.43	3,346,053	1.98	17-Apr-2028
ASH CAP INC 4.375% FXRB DUE 2027	2.42	3,333,147	3.82	15-Aug-2027
MORGAN STANLEY 3.95% 04/23/2027	2.42	3,330,814	2.06	23-Apr-2027
GOV OF CHILE 3.24% FXRB DUE 02/06/2028	2.42	3,330,075	1.74	6-Feb-2028
HP ENTERPRISE 4.90% FXRB 10/15/2025	2.40	3,310,542	1.30	15-Oct-2025
CVS HEALTH CORP 4.30% 25/03/28	2.33	3,216,400	1.79	25-Mar-2028
DELL INT LLC 6.02% FXRB DUE 15/06/26	2.21	3,049,727	1.67	15-Jun-2026
REPUBLIC OF INDONESIA 4.75% 02/11/29	2.20	3,037,417	2.60	11-Feb-2029
FCBL US\$92.362M FXRB DUE 2025	2.20	3,035,771	4.25	20-Mar-2025
UST TBILL 08/15/2023	2.16	2,981,400	5.04	15-Aug-2023
UST TBILL 08/24/23	2.16	2,977,500	4.96	24-Aug-2023
US TSY NOTE @ 0.125% 09/15/23	2.15	2,969,601	4.13	15-Sep-2023
UST TBILL 10/12/2023	2.14	2,956,200	4.91	12-Oct-2023
UST TBILL 05/16/2024	2.08	2,862,900	5.16	16-May-2024
RFHL FXR NOTE-5.07% DUE 2024	2.03	2,792,741	5.08	17-Apr-2024
T-MOBILE US INC 3.75% 04/15/2027	1.39	1,916,083	1.62	15-Apr-2027
AMGEN INC 3.20% 11/02/2027	1.36	1,874,689	1.51	2-Nov-2027
HUNGARY 5.375% 03/25/2024	1.32	1,818,960	1.31	25-Mar-2024
JP MORGAN CHASE 0.969% 06/23/2025	1.31	1,802,749	0.85	23-Jun-2025
JP MORGAN CHASE 0.768% 08/09/2025	1.30	1,793,276	0.78	9-Aug-2025
HCA INC 4.125% FXRB DUE 15.06.29	1.27	1,757,373	2.08	15-Jun-2029
TRITOB FXRB-4.50% DUE 2030	1.03	1,418,888	4.50	26-Jun-2030
JNPR FXRB 3.75% MAT 15-AUG-2029	0.99	1,371,400	1.85	15-Aug-2029
GOTT US\$31.3MM FXRB 4-SEPT-2028	0.93	1,282,018	3.18	4-Sep-2028
ABBVIE INC REG 2.95%- 11/21/26	0.88	1,217,031	1.66	21-Nov-2026
STATE BANK INDIA 4.375% 01/24/24	0.62	858,143	1.19	24-Jan-2024
ANSA SECURED US\$ FUND	0.58	792,925	1.84	1-Oct-2050
WALGREENS BOOTS ALL 3.45% 01/06/26	0.48	658,782	1.65	1-Jun-2026
GOTT US\$100MM @ 3.75% FXRB DUE 2024	0.39	541,755	3.75	16-Jan-2024
BANK OF NEW YORK CASH ACCOUNTS	0.27	375,395	0.00	
GAM USD MONTHLY INCOME FUND	0.06	88,440	0.00	
UTC US\$ INCOME FUND	0.03	44,430	0.00	
ROYTRIN US\$ INCOME FUND	0.02	27,825	0.05	
MORGAN STANLEY CASH ACCOUNTS	0.00	4	0.00	