

INDIVIDUAL HOLDINGS	% OF FUND	Portfolio Value	TRADE YIELD TO MATURITY	MATURITY DATE
FIRST CITIZENS GROUP CASH ACCOUNTS	13.73	25,106,406.05	0.00	
GOLDMAN SACHS FLRB +160BPS DUE 29.11.23	3.86	7,048,848.70	1.45	29-Nov-2023
FCISL US\$27.4M FXRB DUE 14.10.23	3.80	6,949,230.56	2.50	14-Oct-2023
TRITOB US\$550M @ 4.375% MAT 16.01.24	3.42	6,259,512.50	3.50	16-Jan-2024
REP OF INDONESIA 2.95% DUE 11.01.23	3.39	6,206,583.33	4.10	11-Jan-2023
TRITOB US\$1B FXRB DUE 2026	3.37	6,165,572.50	4.52	4-Aug-2026
AT&T INC FL RATE GLOBAL NOTE DUE 2024	2.78	5,081,162.83	4.19	12-Jun-2024
RFHL FXR NOTE-5.07% DUE 2024	2.35	4,294,608.22	5.08	17-Apr-2024
FCBL USD 90.4M 4.25% FXRB DUE 2023	2.25	4,121,266.67	4.25	25-Jan-2023
VERIZON COMMUNICATIONS 4.329% 09/21/28	2.20	4,018,437.50	2.17	21-Sep-2028
T-MOBILE US INC 2.05% 02/15/2028	2.19	4,007,377.78	2.32	15-Feb-2028
UNITED MEXICAN STATES 4.50% 04.22.29	2.15	3,930,237.50	3.19	22-Apr-2029
UNITED MEXICAN STATES 4.15% DUE 2027	2.13	3,902,922.92	3.14	28-Mar-2027
MORGAN STANLEY 3.95% 04/23/2027	2.11	3,866,313.89	2.06	23-Apr-2027
GENERAL MILLS INC 4.20% 04/17/28	2.09	3,820,693.33	1.98	17-Apr-2028
GOPANAMA FXRB 4.00% MAT 22SEP2024	2.05	3,753,400.00	2.64	22-Sep-2024
HCA INC 4.125% FXRB DUE 15.06.29	2.05	3,746,573.33	2.08	15-Jun-2029
GOV OF PANAMA 3.75% FXRB 03/16/2025	2.05	3,745,131.25	1.70	16-Mar-2025
CVS HEALTH CORP 4.30% 25/03/28	2.05	3,742,750.00	1.79	25-Mar-2028
GOV OF CHILE 3.24% FXRB DUE 02/06/2028	2.04	3,729,075.00	1.74	6-Feb-2028
HP ENTERPRISE 4.90% FXRB 10/15/2025	2.02	3,691,526.67	1.30	15-Oct-2025
ASH CAP INC 4.375% FXRB DUE 2027	2.02	3,687,347.22	3.82	15-Aug-2027
WESTERN UNION CO 2.85% 10/01/25	2.01	3,669,531.26	1.31	10-Jan-2025
BROADCOM INC R 4.25% 04/15/26	1.99	3,634,198.32	2.20	15-Apr-2026
REPUBLIC OF INDONESIA 4.75% 02/11/29	1.94	3,543,816.67	2.60	11-Feb-2029
DELL INT LLC 6.02% FXRB DUE 15/06/26	1.90	3,481,726.67	1.67	15-Jun-2026
JNPR FXRB 3.75% MAT 15-AUG-2029	1.80	3,290,300.00	1.85	15-Aug-2029
GOTT US\$102.392MM 6.3% FXRB DUE 2023	1.74	3,181,275.00	6.30	24-Apr-2023
FCB ITC REPO 0.75% 183 DAYS MAT 22.02.22	1.73	3,164,276.73	0.75	22-Feb-2022
FCBL US\$96.903M FXRB DUE 2025	1.66	3,035,770.83	4.25	20-Mar-2025
TRITOB FXRB-4.50% DUE 2030	1.66	3,027,075.00	4.50	26-Jun-2030
AMBL CD @ 1.10% 365 DAYS MAT 07.09.22	1.37	2,508,861.11	1.10	7-Sep-2022
MORGAN STANLEY CASH ACCOUNTS	1.21	2,220,704.01	5.27	
T-MOBILE US INC 3.75% 04/15/2027	1.19	2,178,033.33	1.62	15-Apr-2027

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AMGEN INC 3.20% 11/02/2027	1.18	2,156,888.89	1.51	2-Nov-2027
GOPOLAND US\$1M NOTES @ 5% DUE 23.03.22	1.12	2,048,222.22	2.75	23-Mar-2022
HUNGARY 5.375% 03/25/2024	1.08	1,982,040.00	1.31	25-Mar-2024
HSBC HOLDINGS PLC 1.7383% 05/01/22	1.04	1,907,542.58	-0.31	5-Jan-2022
BARCLAYS PLC 1.8497% 10/01/23	1.04	1,906,341.45	1.10	10-Jan-2023
JP MORGAN CHASE 0.969% 06/23/2025	1.03	1,882,169.13	0.85	23-Jun-2025
JP MORGAN CHASE 0.768% 08/09/2025	1.03	1,876,075.20	0.78	9-Aug-2025
AMBL CD @ 1.15% - 364 DAYS MAT 10.06.22	0.99	1,811,730.00	1.15	10-Jun-2022
GOTT US\$31.3MM FXRB 4-SEPT-2028	0.89	1,631,659.60	3.18	4-Sep-2028
SITT REPO 2.85% 364 DAY MAT 29.07.22	0.83	1,518,154.11	2.83	29-Jul-2022
ABBVIE INC REG 2.95%- 11/21/26	0.75	1,373,551.12	1.66	21-Nov-2026
SITT REPO @ 2.85% 365 DAYS MAT 16.09.22	0.55	1,008,470.83	2.85	16-Sep-2022
STATE BANK INDIA 4.375% 01/24/24	0.50	911,352.88	1.19	24-Jan-2024
GOPANAMA FXRB 9.375% DUE 16-JAN-2023	0.44	796,998.13	4.96	16-Jan-2023
ANSA SECURED US\$ FUND	0.43	790,730.60	0.00	1-Oct-2050
WALGREENS BOOTS ALL 3.45% 01/06/26	0.41	749,351.48	1.65	1-Jun-2026
GOTT US\$100MM @ 3.75% FXRB DUE 2024	0.30	556,989.49	3.75	16-Jan-2024
GAM USD MONTHLY INCOME FUND	0.05	86,111.12	0.00	
ROYTRIN US\$ INCOME FUND	0.02	32,158.70	0.00	
UTC US\$ INCOME FUND	0.00	4,221.49	0.00	