

INDIVIDUAL HOLDINGS	% OF FUND	PORTFOLIO VALUE	TRADE YIELD	MATURITY DATE
FIRST CITIZENS GROUP CASH ACCOUNTS	13.17	22,437,736	0.00	
GOLDMAN SACHS FLRB +160BPS DUE 29.11.23	4.07	6,934,309	2.95	29-Nov-2023
FCISL US\$27.4M FXRB DUE 14.10.23	3.99	6,802,931	2.50	14-Oct-2023
REP OF INDONESIA 2.95% DUE11.01.23	3.57	6,080,583	4.10	11-Jan-2023
TRITOB US\$550M @ 4.375% MAT 16.01.24	3.53	6,014,713	3.50	16-Jan-2024
TRITOB US\$1B FXRB DUE 2026	3.35	5,705,249	4.52	4-Aug-2026
PROSHARES ULTRASHORT LEHMAN 7	2.99	5,094,729	0.00	
MORGAN STANLEY CASH ACCOUNTS	2.94	5,015,703	0.00	
AT&T INC FL RATE GLOBAL NOTE DUE 2024	2.94	5,009,123	4.19	12-Jun-2024
FCBL USD 90.4M 4.25% FXRB DUE 2023	2.39	4,078,867	4.25	25-Jan-2023
RFHL FXR NOTE-5.07% DUE 2024	2.17	3,690,516	5.08	17-Apr-2024
GOPANAMA FXRB 4.00% MAT 22SEP2024	2.07	3,531,150	2.64	22-Sep-2024
VERIZON COMMUNICATIONS 4.329% 09/21/28	2.06	3,516,888	2.17	21-Sep-2028
T-MOBILE US INC 2.05% 02/15/2028	2.06	3,505,378	2.32	15-Feb-2028
GOV OF PANAMA 3.75% FXRB 03/16/2025	2.05	3,496,281	1.70	16-Mar-2025
MORGAN STANLEY 3.95% 04/23/2027	2.00	3,413,414	2.06	23-Apr-2027
WESTERN UNION CO 2.85% 10/01/25	2.00	3,404,931	1.31	10-Jan-2025
GENERAL MILLS INC 4.20% 04/17/28	1.99	3,395,353	1.98	17-Apr-2028
HP ENTERPRISE 4.90% FXRB 10/15/2025	1.99	3,389,247	1.30	15-Oct-2025
GOV OF CHILE 3.24% FXRB DUE 02/06/2028	1.96	3,341,625	1.74	6-Feb-2028
ASH CAP INC 4.375% FXRB DUE 2027	1.94	3,311,097	3.82	15-Aug-2027
CVS HEALTH CORP 4.30% 25/03/28	1.94	3,299,890	1.79	25-Mar-2028
PROSHARES SHORT 7-10YRS TREASU	1.90	3,242,372	0.00	
FCB ITC REPO @ 0.75% 182 DAYS 23.08.22	1.86	3,164,145	0.01	23-Aug-2022
DELL INT LLC 6.02% FXRB DUE 15/06/26	1.83	3,114,527	1.67	15-Jun-2026
GOTT US\$102.392MM 6.3% FXRB DUE 2023	1.81	3,089,475	6.30	24-Apr-2023
REPUBLIC OF INDONESIA 4.75% 02/11/29	1.81	3,081,517	2.60	11-Feb-2029
FCBL US\$96.903M FXRB DUE 2025	1.78	3,035,771	4.25	20-Mar-2025
US TSY NOTE 1.625% 12/15/22	1.76	2,991,031	2.31	15-Dec-2022
US TSY NOTE 0.125% 09/30/22	1.75	2,987,448	1.04	30-Sep-2022
US TSY NOTE 1.50% 31.03.23	1.75	2,982,211	1.66	31-Mar-2023
US TSY BILL 0% 11.17.22	1.75	2,975,700	1.49	17-Nov-2022
AMBL CD @ 1.10% 365 DAYS MAT 07.09.22	1.48	2,522,688	1.10	7-Sep-2022
T-MOBILE US INC 3.75% 04/15/2027	1.14	1,938,633	1.62	15-Apr-2027
AMGEN INC 3.20% 11/02/2027	1.13	1,918,689	1.51	2-Nov-2027
HUNGARY 5.375% 03/25/2024	1.09	1,861,440	1.31	25-Mar-2024
JP MORGAN CHASE 0.969% 06/23/2025	1.04	1,775,959	0.85	23-Jun-2025
JP MORGAN CHASE 0.768% 08/09/2025	1.04	1,768,006	0.78	9-Aug-2025
HCA INC 4.125% FXRB DUE 15.06.29	1.02	1,730,963	2.08	15-Jun-2029
SITT REPO 2.85% 364 DAY MAT 29.07.22	0.90	1,539,353	2.83	29-Jul-2022
GOTT US\$31.3MM FXRB 4-SEPT-2028	0.89	1,515,112	3.18	4-Sep-2028
JNPR FXRB 3.75% MAT 15-AUG-2029	0.82	1,397,200	1.85	15-Aug-2029
TRITOB FXRB-4.50% DUE 2030	0.77	1,304,588	4.50	26-Jun-2030
ABBVIE INC REG 2.95%- 11/21/26	0.72	1,235,101	1.66	21-Nov-2026
SITT REPO @ 2.85% 365 DAYS MAT 16.09.22	0.60	1,022,800	2.85	16-Sep-2022
STATE BANK INDIA 4.375% 01/24/24	0.51	869,618	1.19	24-Jan-2024
ANSA SECURED US\$ FUND	0.47	792,925	1.84	1-Oct-2050
GOPANAMA FXRB 9.375% DUE 16-JAN-2023	0.44	749,468	4.96	16-Jan-2023
WALGREENS BOOTS ALL 3.45% 01/06/26	0.40	682,406	1.65	1-Jun-2026
GOTT US\$100MM @ 3.75% FXRB DUE 2024	0.32	540,001	3.75	16-Jan-2024
GAM USD MONTHLY INCOME FUND	0.05	86,876	0.00	
ROYTRIN US\$ INCOME FUND	0.02	27,504	0.05	
UTC US\$ INCOME FUND	0.002	4,221	0.00	