

INDIVIDUAL HOLDINGS	% OF FUND	Portfolio Value	TRADE YIELD TO MATURITY	MATURITY DATE
FIRST CITIZENS GROUP CASH ACCOUNTS	12.76	725,970,391.24		
GOTT \$1399.8M 6.60% FXRB DUE 4-FEB-2027	4.32	245,920,996.16	4.25	04-Feb-27
GOTT TT\$500M FXRB DUE 2023	3.81	216,606,852.74	3.71	25-Feb-23
GOTT \$1000M FXRB @ 2.20% DUE 27.06.21	3.69	209,801,489.40	2.00	27-Jun-21
MASSY HOLDINGS \$1.2B FXRB DUE 2029	2.95	167,891,291.67	5.20	30-Jul-29
GOTT \$1,200M FXRB @ 4.15% DUE 2025	2.92	166,113,243.84	4.15	26-Mar-25
FCBL TT\$860.755MM FXRB DUE 2024	2.83	160,879,931.51	4.50	27-Apr-24
MASSY HOLDINGS \$1.2B FXRB DUE 2024	2.37	134,677,122.22	3.90	30-Jul-24
T NOTE @ 0.75% MAT 27-JAN-2023	2.17	123,639,720.55	0.69	27-Jan-23
GOTT \$500M 3.40% FXRB DUE 2021	2.04	115,935,410.96	3.40	26-Nov-21
AT&T INC FL RATE GLOBAL NOTES DUE 2024	1.92	109,476,033.86	1.61	12-Jun-24
GOTT US\$500M FXRB @ 4.375% DUE 16.01.24	1.74	98,963,504.10	3.83	16-Jan-24
GOTT TT\$1,600M 5.50% FXRB DUE 2034	1.74	98,714,819.24	5.50	26-Nov-34
FCBL TT\$900M FXRB DUE 2022	1.71	97,012,938.08	4.25	21-Oct-22
GOTT \$2.5B 2.80% FXRB DUE 2026	1.69	96,199,041.10	3.20	23-Sep-26
NIF \$1,200M SERIES A @ 4.50% DUE 2023	1.61	91,389,810.60	4.50	09-Aug-23
MTS TT\$400M FXRB DUE 12.12.28	1.60	90,815,755.55	4.52	12-Dec-28
GOTT TT\$268.875MM 3.85% FXRB DUE 2025	1.46	82,954,890.41	3.85	26-Jun-25
TIDCO 11.85% FIXED: DUE 2-APRIL-2027	1.44	81,803,912.57	11.84	02-Apr-27
GOTT \$1.5B FXR AMORTISING BOND DUE 2026	1.33	75,469,583.33	2.15	23-Dec-26
TTMF TT\$400M FXRB DUE 2023	1.27	71,977,779.43	4.70	28-Dec-23
GOTT US\$1B FXRB DUE 2026	1.25	70,936,540.56	4.09	04-Aug-26
CERT OF PART GORTT 5.20% FXRB 27.09.27	1.17	66,555,400.00	4.23	27-Sep-27
TTMF \$725M BOND SERIES E - MAT 12.10.26	1.14	65,085,863.01	5.35	12-Oct-26
GORTT 3.30% FXRB DUE 15.05.2023	1.13	64,533,004.51	3.29	15-May-23
TTMF \$500M SENIOR SECURED FXRB 30.11.24	1.11	63,034,356.16	4.24	30-Nov-24
TTMF \$500M SENIOR SECURED FXRB 30.11.25	1.10	62,464,602.74	4.70	30-Nov-25
FCBL US\$92.362M @ 4.25% FXRB DUE 2025	1.05	59,617,131.47	4.25	20-Mar-25
GOTT TT\$500M FXRB @ 3.80% MAT 19.12.22	1.03	58,366,379.51	3.80	19-Dec-22
GOTT \$1,000MM FXRB DUE 2029	1.02	57,958,589.04	3.59	14-Sep-29
GOLDMAN SACHS FLOAT 4.306% DUE 29.11.23	0.95	53,799,130.54	1.52	29-Nov-23
UDECOTT \$180.3M 5% FXRL MAT 16.11.28	0.95	53,784,444.44	5.07	16-Nov-28
GOTT TT\$1,700M DUAL TRANCHE FXRB 2021	0.94	53,323,043.36	2.50	11-May-21
AMBL FXR MED TERM NOTE 3.75% DUE 2022	0.89	50,392,212.50	3.75	28-Nov-22
GOTT TT\$500M 2.3% FXRB DUE 2027	0.88	50,083,055.54	2.50	05-Mar-27
FCB ITC CD @ 0.30% 364 DAYS MAT 7 FEB 22	0.88	50,021,369.86	0.30	07-Feb-22
CERT OF INT- FC FXRB DUE 04.08.21 SER 14	0.87	49,631,016.23	3.02	04-Aug-21
FCISL TT\$200M 3.3% MTN FXRB DUE 2023	0.82	46,454,671.23	3.30	21-Feb-23
GOTT \$1000M @ 4.10% FXRB MAT 14.02.25	0.82	46,420,952.07	4.03	14-Feb-25
ANSA CD @ 1.00% 364 DAYS MAT 18 FEB 22	0.73	41,778,164.79	1.00	18-Feb-22
FCB ITC REPO @ 1.10% 184 DAYS 19.10.20	0.73	41,690,105.70	0.02	21-Apr-21
BARCLAYS PLC FL NOTE DUE 2021	0.72	41,196,756.26	2.78	10-Aug-21
CERT OF INT GORTT 4.27% FXRB 25.11.26	0.63	35,967,441.63	4.32	25-Nov-26
RFHL FXR NOT-5.07% DUE 2024	0.63	35,884,568.60	5.07	17-Apr-24
FCB ITC CD @ 1.55%-354 DAYS MAT 18.06.21	0.62	35,410,219.18	1.55	19-Jun-21
FCB ITC CD @1.55%-340 DAYS MAT 04.06.21	0.62	35,410,219.18	1.55	04-Jun-21
AMBL US\$50M FXR MED TERM NOTE DUE 2021	0.59	33,515,053.57	3.45	17-Sep-21
GOTT 6.00% FXRB DUE 2031	0.59	33,422,095.89	4.99	22-Nov-31
CERT OF INT GORTT 4.49% FXRB 25.11.27	0.58	33,269,988.13	4.54	25-Nov-27
CERT OF INT GORTT 4.38% FXRB 25.05.27	0.57	32,361,300.00	4.43	25-May-27
ANSA CD @ 1.00% 365 DAYS MAT 25 FEB 22	0.56	31,990,935.37	1.00	25-Feb-22
GORTT 3.30% FXRB DUE 15.07.23	0.54	30,713,115.51	2.24	15-Jul-23
FCIB CD @ 2.50% - 364 DAYS MAT 20.08.21	0.54	30,458,219.18	2.50	20-Aug-21
FCB ITC REPO @1.55%-350 DAY MAT 11.06.21	0.53	30,355,438.36	1.48	11-Jun-21
FCB ITC REPO @ 1.55%-364 DAYS 25.06.21	0.53	30,355,438.36	1.54	25-Jun-21
FCB ITC REPO @1.55%-365 DYS MAT 21.07.21	0.53	30,323,589.04	1.56	21-Jul-21
CERT OF INT GORTT 4.72% FXRB 25.11.28	0.53	30,241,484.38	4.78	25-Nov-28
FCB ITC REPO @ 1.25% 364 DAYS-27.09.21	0.53	30,190,068.49	1.24	27-Sep-21
FCB ITC REPO @ 1.25% 364 DAYS - 30.09.21	0.53	30,186,986.30	1.24	30-Sep-21
GAM MONTHLY INCOME FUND @ 4.75%	0.53	30,023,332.30	1.58	

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GHL TT\$1.02B SECURED FXRB MAT 11/12/2025	0.51	29,140,498.44	5.00	11-Dec-25
CERT OF INT GORTT 4.60% FXRB 25.05.28	0.49	27,803,160.00	4.65	25-May-28
CERT OF INT GORTT 4.16% FXRB 25.05.26	0.47	26,867,140.00	4.20	25-May-26
FCB ITC REPO @ 0.30% - 364 DAYS 11.02.22	0.45	25,533,631.21	0.30	11-Feb-22
FCB ITC REPO @ 0.30% - 364 DAYS 04.02.22	0.45	25,525,186.83	0.30	04-Feb-22
FCB ITC REPO @ 1.55%-359 DAYS-01.07.21	0.44	25,284,520.55	1.52	01-Jul-21
FCB ITC REPO @ 1.55%-364 DAYS-08.07.21	0.44	25,282,397.26	1.55	08-Jul-21
FCB ITC CD @ 1.55-365 DAYS MAT 14.07.21	0.44	25,277,089.04	1.55	14-Jul-21
FCB ITC CD @ 1.55%-364 DAYS MAT 16.07.21	0.44	25,273,904.11	1.55	16-Jul-21
ANSA CD @ 0.25% 365 DAYS MAT 7 JAN 22	0.44	25,137,742.16	0.25	07-Jan-22
FCIB CD @ 1.75% - 365 DAYS MAT 22.02.22	0.44	25,045,547.95	1.75	22-Feb-22
JNPR FXRB 3.75% MAT 15-AUG-2029	0.42	23,865,493.76	1.75	15-Aug-29
TTMF \$725M BOND SERIES D - MAT 12.10.24	0.38	21,640,493.15	5.10	12-Oct-24
BROADCOM INC 4.75% DUE 04/15/29	0.38	21,413,427.32	2.34	15-Apr-29
FCB ITC REPO @ 0.30% -364 DAYS 14.01.22	0.37	20,963,952.12	0.30	14-Jan-22
CERT OF PART-SPORTT TT\$495.9 DUE2030-S15	0.35	20,129,227.94	3.08	19-Jun-21
FCB ITC CD @ 0.75% 363 DAYS MAT 7 OCT 21	0.35	20,071,506.85	0.75	07-Oct-21
FCB ITC REPO @ 0.30% 365 DAYS 24.03.22	0.35	20,001,315.07	0.30	24-Mar-22
CERT OF PART-SPORTT TT\$495.9 DUE2030-S17	0.34	19,424,217.77	3.49	19-Jun-22
AMBL CD @ 2.00%-365 DAYS MAT 21.07.21	0.33	18,757,479.45	2.00	21-Jul-21
GENERAL MILLS INC 2.875% 15-APR-30	0.31	17,433,502.61	1.95	15-Apr-30
HP ENTERPRISE 4.90% FXRB 10/15/2025	0.27	15,570,928.81	1.36	15-Oct-25
TTMF \$500 SENIOR SECURED FXRB 30.11.26	0.27	15,442,676.71	4.90	30-Nov-26
FCB ITC REPO@1.55%-365 DAYS MAT 28.07.21	0.27	15,157,335.62	1.56	28-Jul-21
GOTT US\$102.392M 6.30% FXRB DUE 2023	0.26	14,845,190.69	6.30	24-Apr-23
GOTT US\$36,000,000 FXRB DUE 2026	0.25	14,490,219.34	4.25	23-Aug-26
ABBVIE INC REG 3.20% 11/21/29	0.25	14,278,736.45	1.81	21-Nov-29
WALGREENS BOOTS ALLIANCE 3.20% 04/15/30	0.25	14,073,942.89	2.40	15-Apr-30
AMGEN INC 2.45% 02/21/30	0.24	13,483,209.38	1.68	21-Feb-30
MORGAN STANLEY SMITH BARNEY	0.24	13,427,187.03		
GORTT US\$100M 3.75% FXRB DUE 16.01.2024	0.21	12,053,337.46	3.75	16-Jan-24
UDECOTT TT\$223M FXRB MAT 03.10.22	0.20	11,218,240.75	1.95	03-Oct-22
EHL TT\$400M 5.5% FXR MTG BACKED BOND	0.18	9,972,235.23	5.50	30-Mar-23
NIPDEC TT\$405M 4.65% FXRB DUE 2032	0.15	8,333,871.00	4.65	15-May-32
CHILE REPUBLIC NOTE @ 3.25% DUE 14.09.21	0.13	7,463,709.26	0.55	14-Sep-21
WESTERN UNION CO 2.85% 10/01/25	0.12	7,060,776.66	1.41	10-Jan-25
NIDCO TT\$1.5B FRB 4.900% DUE 06-14-31	0.12	6,778,025.14	4.90	14-Jun-31
UDECOTT TT\$399.019M FXRL 1.95% DUE 2021	0.11	6,294,348.96	1.95	20-Nov-21
CERT OF PART-SPORTT TT\$495.9 DUE2030-S19	0.08	4,492,366.00	3.90	19-Jun-23
GOTT CLICO / BAT ZCB DUE 30.11.21	0.04	2,360,945.40	4.81	30-Nov-21
NATIONAL LIBRARY BUILDING LEASE PMTS	0.02	859,416.79	6.81	28-Jan-23
GOTT TT \$1,500MM 7.75% FXRB 2024	0.01	711,967.06	7.75	23-Apr-24
CERT OF INT-NIPDEC \$90M FXRB-22.08.21	0.01	288,822.85	3.53	22-Aug-21
GOTT CLICO/SALY ZCB MAT 30.11.21	0.004	255,129.60	4.97	30-Nov-21
ANSA SECURED TT\$ FUND	0.001	50,000.00	1.25	
ROYTRIN TT\$ INCOME FUND	0.0001	3,436.42		
ROYTRIN US\$ INCOME FUND	0.00002	1,170.43		