

INDIVIDUAL HOLDINGS	% OF FUND	Portfolio Value	TRADE YIELD TO MATURITY	MATURITY DATE
FIRST CITIZENS GROUP CASH ACCOUNTS	7.06	366,306,008	0.00	
GOTT \$1399.8M 6.60% FXRB DUE 4-FEB-2027	4.73	245,504,954	4.25	4-Feb-2027
GOTT TT\$500M FXRB DUE 2023	4.06	210,429,113	3.71	25-Feb-2023
GOTT \$1000M FXRB @ 2.20% DUE 27.06.21	4.03	209,134,526	2.02	27-Jun-2021
GOTT TT\$1,600M 5.50% FXRB DUE 2034	4.02	208,609,694	5.50	26-Nov-2034
T-NOTE 2-38 MAT 28-JAN-2021	3.42	177,402,647	2.86	28-Jan-2021
GOTT \$1,200M FXRB @ 4.15% DUE 2025	3.20	166,113,244	4.15	26-Mar-2025
MASSY HOLDINGS \$1.2B FXRB DUE 2029	2.96	153,799,739	5.20	30-Jul-2029
FCBL TT\$860.755MM FXRB DUE 2024	2.91	150,826,686	4.50	27-Apr-2024
GOTT \$1,250M FLRB 2015-2020 TRANCHE A	2.72	141,103,967	3.33	30-Nov-2020
MASSY HOLDINGS \$1.2B FXRB DUE 2024	2.37	122,853,087	3.90	30-Jul-2024
GOTT \$500M 3.40% FXRB DUE 2021	2.22	115,401,283	3.33	26-Nov-2021
GOTT TT\$1,200M 2.65% FXRT BOND DUE 2020	1.94	100,878,493	2.66	2-Dec-2020
AT&T INC FL RATE GLOBAL NOTES DUE 2024	1.92	99,865,718	4.49	12-Jun-2024
OMO 1721 MATURING 08.01.21	1.90	98,532,509	2.00	8-Jan-2021
FCBL TT\$900M FXRB DUE 2022	1.85	96,172,153	4.25	21-Oct-2022
TIDCO 11.85% FIXED: DUE 2-APRIL-2027	1.82	94,418,073	11.85	2-Apr-2027
GOTT \$2.5B 2.80% FXRB DUE 2026	1.80	93,474,717	3.20	23-Sep-2026
NIF \$1,200M SERIES A @ 4.50% DUE 2023	1.74	90,304,187	4.50	9-Aug-2023
MTS TT\$400M FXRB DUE 12.12.28	1.73	89,895,483	4.52	12-Dec-2028
GOTT \$1.5B FXR AMORTISING BOND DUE 2026	1.70	88,047,847	2.15	23-Dec-2026
GOTT US\$500M FXRB @ 4.375% DUE 16.01.24	1.69	87,890,728	4.10	16-Jan-2024
TTMF TT\$400M FXRB DUE 2023	1.35	69,973,784	4.70	28-Dec-2023
UDECOTT TT\$213M 3.35% FXRB DUE 31.10.20	1.34	69,576,433	2.90	31-Oct-2020
GOTT \$1,000MM FXRB DUE 2029	1.22	63,474,079	3.59	14-Sep-2029
TTMF \$725M BOND SERIES E - MAT 12.10.26	1.17	60,945,082	5.35	12-Oct-2026
GOTT US\$1B FXRB DUE 2026	1.16	60,311,144	4.72	4-Aug-2026
GOTT TT\$500M 2.3% FXRB DUE 2027	1.13	58,430,231	2.50	5-Mar-2027
FCBL US\$96.9M @ 4.25% FXRB DUE 2025	1.12	58,043,378	4.25	20-Mar-2025
UDECOTT \$180.3M 5% FXRL MAT 16.11.28	1.03	53,382,995	5.07	16-Nov-2028
GOLDMAN SACHS FLOAT 4.306% DUE 29.11.23	0.97	50,137,806	4.29	29-Nov-2023
FCB ITC CD @ 2.10% 360 DAYS MAT 08.02.21	0.97	50,135,205	2.10	8-Feb-2021
AMBL FXR MED TERM NOTE 3.75% DUE 2022	0.96	49,862,909	3.75	28-Nov-2022
GOTT TT\$500M FXRB @ 3.80% MAT 19.12.22	0.94	48,607,867	3.55	19-Dec-2022
CERT OF INT- FC FXRB DUE 04.08.21 SER 14	0.91	46,966,835	3.02	4-Aug-2021
GOTT \$1000M @ 4.10% FXRB MAT 14.02.25	0.86	44,801,434	4.03	14-Feb-2025
GOTT TT\$1,700MM FXRB DUE 2020	0.86	44,788,877	3.05	10-May-2020
GOTT TT\$600M FXRB MAT 30.06.20	0.86	44,717,501	5.33	30-Jun-2020
FCISL TT\$200M 3.3% MTN FXRB DUE 2023	0.84	43,331,240	3.30	21-Feb-2023
AMBL CD @ 2.15%-364 DAYS MAT 19.02.21	0.79	40,951,568	2.15	19-Feb-2021
FCB ITC REPO@ 2.5%-365 DAYS MAT 22.04.20	0.79	40,933,030	2.50	22-Apr-2020
BARCLAYS PLC FL NOTE-4.807% DUE 2021	0.78	40,493,825	3.77	10-Aug-2021
RFHL FXR NOT-5.07% DUE 2024	0.73	37,994,929	5.07	17-Apr-2024

AMBL US\$50M FXR MED TERM NOTE DUE 2021	0.64	33,366,823	3.45	17-Sep-2021
GENERAL MOTORS 4% NOTES DUE 01.04.25	0.64	33,310,586	3.11	1-Apr-2025
ANSA CD @ 2.15% - 365 DAYS MAT 25.02.21	0.60	31,352,109	2.15	25-Feb-2021
FCB ITC REPO @ 2.5%-365 DYS MAT 22.07.20	0.60	31,195,695	2.50	22-Jul-2020
FCIB CD @ 3.00% - 365 DAYS MAT 21.08.20	0.59	30,549,863	3.00	21-Aug-2020
FCB ITC REPO @ 2.40% - 364 DAYS 28.09.20	0.59	30,362,959	2.37	28-Sep-2020
FCB ITC REPO @ 2.40% 364 DAYS 01.10.20	0.59	30,357,041	2.38	1-Oct-2020
FCB ITC REPO @ 2.10% 365 DAYS 24.03.21	0.58	30,013,808	2.11	24-Mar-2021
GOTT US\$100M 3.10% FXRB DUE DEC 2020	0.53	27,368,276	3.10	14-Dec-2020
FCIS REPO @ 2.50% 365 DAYS MAT 07.07.20	0.50	25,754,117	2.50	7-Jul-2020
FCIS REPO @ 2.50%-365 DAYS MAT 09.07.20	0.50	25,753,814	2.50	9-Jul-2020
FCB ITC CD @2.5% - 365 DAYS MAT 14.07.20	0.50	25,746,773	2.50	14-Jul-2020
FCB ITC CD @ 2.5%-365 DAYS MAT 17.07.20	0.50	25,746,385	2.50	17-Jul-2020
WASA \$420 MM 6.35% FXRB 2020 - TRANCHE 1	0.49	25,508,870	6.40	6-Jun-2020
FCIB CD @ 3.00% - 365 DAYS MAT 26.08.20	0.49	25,447,945	3.00	26-Aug-2020
ANSA CD @ 2.25% - 365 DAYS MAT 07.01.21	0.49	25,251,933	2.23	7-Jan-2021
FCB ITC REPO @ 2.10% 364 DAYS 12.02.21	0.48	25,067,603	2.07	12-Feb-2021
FCB ITC REPO @ 2.10% 357 DAYS 05.02.21	0.48	25,067,603	2.03	5-Feb-2021
GOTT TBILL 1606 MAT 10.06.20	0.48	25,000,000	2.80	10-Jun-2020
RILIN 4.50% DUE 19.10.20	0.46	23,818,393	3.72	19-Oct-2020
OMO 17-80 MAT 14.04.20	0.40	20,998,200	2.65	14-Apr-2020
FCB ITC REPO @ 2.05% 365 DAYS 15.01.21	0.40	20,617,632	2.03	15-Jan-2021
WASA \$420 MM 6.35% FXRB 2020 - TRANCHE 3	0.40	20,555,307	7.20	10-Oct-2020
TTMF \$725M BOND SERIES D - MAT 12.10.24	0.39	20,409,112	5.10	12-Oct-2024
FCB ITC REPO @ 2.50% - 364 DAYS 14.08.20	0.39	20,313,699	2.48	14-Aug-2020
CERT OF PART-SPORTT TT\$495.9 DUE2030-S15	0.38	19,536,086	3.08	19-Jun-2021
GOTT TT\$1000M FXRB @ 2.60% DUE 21.05.20	0.37	19,178,652	2.82	21-May-2020
CERT OF PART-SPORTT TT\$495.9 DUE2030-S17	0.36	18,423,028	3.49	19-Jun-2022
UDECOTT TT\$223M FXRB MAT 03.10.22	0.32	16,827,361	1.95	3-Oct-2022
FCB ITC REPO @ 2.5%-365 DYS MAT 28.07.20	0.30	15,783,300	2.50	28-Jul-2020
GOTT US\$36,000,000 FXRB DUE 2026	0.30	15,412,842	4.25	23-Aug-2026
WASA \$192 M 6.35% FXRB BOND 03/08/2020	0.29	15,151,356	6.99	3-Aug-2020
GOTT TT\$1,700MM FXRB 3.05% DUE 2020	0.27	14,167,290	3.04	10-May-2020
CITI 5.5Y FIXED TO CAPPED FLOATER NOTE	0.26	13,372,592	1.85	7-May-2020
TBILL 1628 MATURING 24.03.21	0.26	13,316,351	2.35	24-Mar-2021
UDECOTT TT\$399.019M FXRL 1.95% DUE 2021	0.24	12,588,698	1.95	20-Nov-2021
EHL TT\$400M 5.5% FXR MTG BACKED BOND	0.20	10,595,500	5.50	30-Sep-2022
PPGL US\$80.7M LOAN 2.04% DUE 26.03.21	0.19	9,957,342	3.34	26-Mar-2021
NIPDEC TT\$405M 4.65% FXRB DUE 2032	0.17	8,883,357	4.65	15-May-2032
CHILE REPUBLIC NOTE @ 3.25% DUE 14.09.21	0.14	7,435,536	2.29	14-Sep-2021
CHILE REPUBLIC NOTE 3.875% DUE 05.08.20	0.14	7,414,743	2.22	5-Aug-2020
ALLERGAN INC 3.375% DUE 15.09.20	0.13	6,697,803	3.24	15-Sep-2020
CERT OF PART- GOTT TT\$1B DUE 2031 SER 15	0.11	5,628,856	2.90	22-May-2020
CERT OF PART-SPORTT TT\$495.9 DUE2030-S19	0.08	4,183,856	3.90	19-Jun-2023
GOTT CLICO / BAT ZCB DUE 30.11.20	0.05	2,342,794	4.48	30-Nov-2020
GOTT CLICO / BAT ZCB DUE 30.11.21	0.04	2,271,383	4.82	30-Nov-2021

NATIONAL LIBRARY BUILDING LEASE PMTS	0.03	1,533,833	4.75	28-Jan-2023
MORGAN STANLEY CASH ACCOUNTS	0.03	1,473,022	0.00	
GOTT TT \$1,500MM 7.75% FXRB 2024	0.01	707,596	7.75	23-Apr-2024
CERT OF INT-NIPDEC \$90M FXRB-22.08.20	0.01	490,419	3.28	22-Aug-2020
CERT OF INT-NIPDEC \$90M FXRB-22.02.21	0.01	288,006	3.48	22-Feb-2021
CERT OF INT-NIPDEC \$90M FXRB-22.08.21	0.01	279,009	3.53	22-Aug-2021
GOTT CLICO/SALY ZCB MAT 30.11.20	0.00	253,080	4.65	30-Nov-2020
GOTT CLICO/SALY ZCB MAT 30.11.21	0.00	245,263	4.97	30-Nov-2021
ANSA SECURED TT\$ FUND	0.00	50,000	0.00	
TIDCO 12.25% FIXED: DUE 29-NOV-2020	0.00	47,585	12.25	29-Nov-2020
GAM MONTHLY INCOME FUND @ 4.75%	0.00	23,332	0.00	
ROYTRIN TT\$ INCOME FUND	0.00	3,166	0.00	
ROYTRIN US\$ INCOME FUND	0.00	1,048	0.00	