

INDIVIDUAL HOLDINGS	% OF FUND	Portfolio Value	TRADE YIELD TO MATURITY	MATURITY DATE
FIRST CITIZENS GROUP CASH ACCOUNTS	13.48	739,149,672	0.00	
GOTT \$1399.8M 6.60% FXRB DUE 4-FEB-2027	4.48	245,760,170	4.25	4-Feb-2027
GOTT TT\$500M FXRB DUE 2023	3.89	213,385,851	3.71	25-Feb-2023
GOTT \$1000M FXRB @ 2.20% DUE 27.06.21	3.82	209,345,697	2.02	27-Jun-2021
T-NOTE 2-38 MAT 28-JAN-2021	3.27	179,104,110	2.86	28-Jan-2021
GOTT \$1,200M FXRB @ 4.15% DUE 2025	3.06	167,830,775	4.15	26-Mar-2025
MASSY HOLDINGS \$1.2B FXRB DUE 2029	2.96	162,336,542	5.20	30-Jul-2029
FCBL TT\$860.755MM FXRB DUE 2024	2.80	153,392,055	4.50	27-Apr-2024
MASSY HOLDINGS \$1.2B FXRB DUE 2024	2.35	128,694,222	3.90	30-Jul-2024
GOTT \$500M 3.40% FXRB DUE 2021	2.10	114,891,010	3.33	26-Nov-2021
GOTT TT\$1,600M 5.50% FXRB DUE 2034	2.02	110,505,455	5.50	26-Nov-2034
AT&T INC FL RATE GLOBAL NOTES DUE 2024	1.95	106,895,439	4.49	12-Jun-2024
GOTT TT\$1,200M 2.65% FXRT BOND DUE 2020	1.83	100,210,548	2.66	2-Dec-2020
OMO 1721 MATURING 08.01.21	1.81	99,380,000	2.00	8-Jan-2021
GOTT US\$500M FXRB @ 4.375% DUE 16.01.24	1.77	97,214,895	4.10	16-Jan-2024
FCBL TT\$900M FXRB DUE 2022	1.72	94,373,803	4.25	21-Oct-2022
GOTT \$2.5B 2.80% FXRB DUE 2026	1.70	93,457,123	3.20	23-Sep-2026
NIF \$1,200M SERIES A @ 4.50% DUE 2023	1.70	92,928,526	4.50	9-Aug-2023
MTS TT\$400M FXRB DUE 12.12.28	1.62	88,624,556	4.52	12-Dec-2028
TIDCO 11.85% FIXED: DUE 2-APRIL-2027	1.56	85,638,267	11.85	2-Apr-2027
GOTT \$1.5B FXR AMORTISING BOND DUE 2026	1.48	81,291,528	2.15	23-Dec-2026
GOTT \$1,250M FLRB 2015-2020 TRANCHE A	1.28	70,143,605	3.33	30-Nov-2020
TTMF TT\$400M FXRB DUE 2023	1.26	69,272,022	4.70	28-Dec-2023
GOTT US\$1B FXRB DUE 2026	1.26	68,905,336	4.72	4-Aug-2026
UDECOTT TT\$213M 3.35% FXRB DUE 31.10.20	1.25	68,286,379	2.90	31-Oct-2020
GOTT \$1,000MM FXRB DUE 2029	1.16	63,808,160	3.59	14-Sep-2029
TTMF \$725M BOND SERIES E - MAT 12.10.26	1.13	61,981,562	5.35	12-Oct-2026
FCBL US\$96.9M @ 4.25% FXRB DUE 2025	1.10	60,462,859	4.25	20-Mar-2025
GOTT TT\$500M 2.3% FXRB DUE 2027	1.07	58,765,648	2.50	5-Mar-2027
GOTT TT\$1,700M DUAL TRANCHE FXRB 2021	0.97	53,367,175	2.50	11-May-2021
GOLDMAN SACHS FLOAT 4.306% DUE 29.11.23	0.97	53,069,815	4.29	29-Nov-2023
UDECOTT \$180.3M 5% FXRL MAT 16.11.28	0.95	51,994,444	5.07	16-Nov-2028
FCB ITC CD @ 2.10%-360 DAYS MAT 08.02.21	0.92	50,396,986	2.10	8-Feb-2021
AMBL FXR MED TERM NOTE 3.75% DUE 2022	0.90	49,168,438	3.75	28-Nov-2022
GOTT TT\$500M FXRB @ 3.80% MAT 19.12.22	0.88	48,388,818	3.55	19-Dec-2022
CERT OF INT- FC FXRB DUE 04.08.21 SER 14	0.88	48,082,529	3.02	4-Aug-2021
GOTT \$1000M @ 4.10% FXRB MAT 14.02.25	0.82	45,103,704	4.03	14-Feb-2025
FCISL TT\$200M 3.3% MTN FXRB DUE 2023	0.82	44,979,473	3.30	21-Feb-2023
GORTT 3.30% FXRB DUE 15.05.2023	0.76	41,568,892	3.29	15-May-2023
BARCLAYS PLC FL NOTE-4.807% DUE 2021	0.76	41,554,702	3.77	10-Aug-2021
FCB ITC REPO @ 1.50%-180 DAYS 19.10.20	0.75	41,291,877	1.50	19-Oct-2020
AMBL CD @ 2.15%-364 DAYS MAT 19.02.21	0.75	41,170,563	2.15	19-Feb-2021
GENERAL MOTORS 4% NOTES DUE 01.04.25	0.73	40,048,686	3.11	1-Apr-2025
RFHL FXR NOT-5.07% DUE 2024	0.70	38,377,326	5.07	17-Apr-2024
FCB ITC CD @1.55%-340 DAYS MAT 04.06.21	0.64	35,002,973	1.55	4-Jun-2021
FCB ITC CD @ 1.55%-354 DAYS MAT 18.06.21	0.64	35,002,973	1.55	19-Jun-2021
AMBL US\$50M FXR MED TERM NOTE DUE 2021	0.62	33,849,684	3.45	17-Sep-2021
ANSA CD @ 2.15% - 365 DAYS MAT 25.02.21	0.58	31,519,819	2.15	25-Feb-2021
FCB ITC REPO @ 2.5%-365 DYS MAT 22.07.20	0.57	31,389,405	2.50	22-Jul-2020
FCIB CD @ 3.00% - 365 DAYS MAT 21.08.20	0.56	30,774,247	3.00	21-Aug-2020
FCB ITC REPO @ 2.40% - 364 DAYS 28.09.20	0.56	30,542,466	2.37	28-Sep-2020
FCB ITC REPO @ 2.40% 364 DAYS 01.10.20	0.56	30,536,548	2.38	1-Oct-2020
FCB ITC REPO @ 2.10% 365 DAYS 24.03.21	0.55	30,170,877	2.11	24-Mar-2021
FCB ITC REPO @1.55%-350 DAY MAT 11.06.21	0.55	30,006,370	1.48	11-Jun-2021
FCB ITC REPO @ 1.55%-364 DAYS 25.06.21	0.55	30,006,370	1.54	25-Jun-2021
GOTT US\$100M 3.10% FXRB DUE DEC 2020	0.50	27,278,757	3.10	14-Dec-2020
FCIS REPO @ 2.50% 365 DAYS MAT 07.07.20	0.47	25,913,895	2.50	7-Jul-2020
FCIS REPO @ 2.50%-365 DAYS MAT 09.07.20	0.47	25,913,612	2.50	9-Jul-2020
FCB ITC CD @2.5% - 365 DAYS MAT 14.07.20	0.47	25,904,431	2.50	14-Jul-2020
FCB ITC CD @ 2.5%-365 DAYS MAT 17.07.20	0.47	25,904,073	2.50	17-Jul-2020
FCIB CD @ 3.00% - 365 DAYS MAT 26.08.20	0.47	25,634,932	3.00	26-Aug-2020
ANSA CD @ 2.25% - 365 DAYS MAT 07.01.21	0.46	25,391,298	2.23	7-Jan-2021
FCB ITC REPO @ 2.10% 364 DAYS 12.02.21	0.46	25,198,493	2.07	12-Feb-2021

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FCB ITC REPO @ 2.10% 357 DAYS 05.02.21	0.46	25,198,493	2.03	5-Feb-2021
RILIN 4.50% DUE 19.10.20	0.43	23,819,967	3.72	19-Oct-2020
FCB ITC REPO @ 2.05% 365 DAYS 15.01.21	0.38	20,722,560	2.03	15-Jan-2021
TTMF \$725M BOND SERIES D - MAT 12.10.24	0.38	20,705,178	5.10	12-Oct-2024
FCB ITC REPO @ 2.50% - 364 DAYS 14.08.20	0.37	20,438,356	2.48	14-Aug-2020
CERT OF PART-SPORTT TT\$495.9 DUE2030-S15	0.36	19,774,954	3.08	19-Jun-2021
WASA \$420 MM 6.35% FXRB 2020 - TRANCHE 3	0.36	19,742,683	7.20	10-Oct-2020
CERT OF PART-SPORTT TT\$495.9 DUE2030-S17	0.34	18,686,242	3.49	19-Jun-2022
MORGAN STANLEY CASH ACCOUNTS	0.33	18,059,710	0.00	
GOTT US\$36,000,000 FXRB DUE 2026	0.31	17,066,152	4.25	23-Aug-2026
FCB ITC REPO @ 2.5%-365 DYS MAT 28.07.20	0.29	15,881,360	2.50	28-Jul-2020
WASA \$192 M 6.35% FXRB BOND 03/08/2020	0.28	15,388,829	6.99	3-Aug-2020
GOTT US\$102.392M 6.30% FXRB DUE 2023	0.27	14,774,918	6.30	24-Apr-2023
UDECOTT TT\$223M FXRB MAT 03.10.22	0.25	13,955,093	1.95	3-Oct-2022
TBILL 1628 MATURING 24.03.21	0.25	13,484,533	2.35	24-Mar-2021
EHL TT\$400M 5.5% FXR MTG BACKED BOND	0.20	10,740,745	5.50	30-Sep-2022
PPGL US\$80.7M LOAN 2.04% DUE 26.03.21	0.18	10,052,571	3.34	26-Mar-2021
UDECOTT TT\$399.019M FXRL 1.95% DUE 2021	0.17	9,395,820	1.95	20-Nov-2021
NIPDEC TT\$405M 4.65% FXRB DUE 2032	0.16	8,510,267	4.65	15-May-2032
CHILE REPUBLIC NOTE @ 3.25% DUE 14.09.21	0.14	7,658,983	2.29	14-Sep-2021
CHILE REPUBLIC NOTE 3.875% DUE 05.08.20	0.14	7,498,167	2.22	5-Aug-2020
ALLERGAN INC 3.375% DUE 15.09.20	0.12	6,769,816	3.24	15-Sep-2020
CERT OF PART-SPORTT TT\$495.9 DUE2030-S19	0.08	4,242,046	3.90	19-Jun-2023
GOTT CLICO / BAT ZCB DUE 30.11.20	0.04	2,369,000	4.48	30-Nov-2020
GOTT CLICO / BAT ZCB DUE 30.11.21	0.04	2,299,588	4.82	30-Nov-2021
NATIONAL LIBRARY BUILDING LEASE PMTS	0.02	1,314,740	4.75	28-Jan-2023
GOTT TT \$1,500MM 7.75% FXRB 2024	0.01	692,340	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	291,114	3.48	22-Feb-2021
CERT OF INT-NIPDEC \$90M FXRB-22.08.21	0.01	282,324	3.53	22-Aug-2021
GOTT CLICO/SALY ZCB MAT 30.11.20	0.0047	256,000	4.65	30-Nov-2020
GOTT CLICO/SALY ZCB MAT 30.11.21	0.0045	248,346	4.97	30-Nov-2021
ANSA SECURED TT\$ FUND	0.0009	50,000	0.00	
TIDCO 12.25% FIXED: DUE 29-NOV-2020	0.0006	30,166	12.25	29-Nov-2020
GAM MONTHLY INCOME FUND @ 4.75%	0.0004	23,332	0.00	
ROYTRIN TT\$ INCOME FUND	0.000062	3,419	0.00	
ROYTRIN US\$ INCOME FUND	0.000021	1,155	0.00	