

INDIVIDUAL HOLDINGS	% OF FUND	Portfolio Value	TRADE YIELD TO MATURITY	MATURITY DATE
FIRST CITIZENS GROUP CASH ACCOUNTS	14.99	889,054,168	0.00	
GOTT \$1399.8M 6.60% FXRB DUE 4-FEB-2027	4.20	249,046,445	4.25	4-Feb-2027
GOTT TT\$500M FXRB DUE 2023	3.66	217,187,320	3.71	25-Feb-2023
MASSY HOLDINGS \$1.2B FXRB DUE 2029	2.94	174,610,542	5.20	30-Jul-2029
GOTT \$1,200M FXRB @ 4.15% DUE 2025	2.83	167,830,775	4.15	26-Mar-2025
FCBL TT\$860.755MM FXRB DUE 2024	2.68	158,957,055	4.50	27-Apr-2024
MASSY HOLDINGS \$1.2B FXRB DUE 2024	2.31	137,034,022	3.90	30-Jul-2024
GOTT \$545.3M @ 4.70% FXRB DUE 26.03.29	2.26	134,098,801	4.70	26-Mar-2029
T NOTE @ 0.75% MAT 27-JAN-2023	2.09	123,995,584	0.69	27-Jan-2023
GOTT \$500M 3.40% FXRB DUE 2021	1.90	112,877,260	3.33	26-Nov-2021
AT&T INC FL RATE GLOBAL NOTES DUE 2024	1.85	109,928,420	1.30	12-Jun-2024
GOTT US\$500M FXRB @ 4.375% DUE 16.01.24	1.70	100,569,226	4.38	16-Jan-2024
GOTT TT\$1,600M 5.50% FXRB DUE 2034	1.65	97,696,054	5.50	26-Nov-2034
GOTT \$2.5B 2.80% FXRB DUE 2026	1.64	97,347,123	3.20	23-Sep-2026
FCBL TT\$900M FXRB DUE 2022	1.59	94,373,803	4.25	21-Oct-2022
NIF \$1,200M SERIES A @ 4.50% DUE 2023	1.56	92,479,921	4.50	9-Aug-2023
MTS TT\$400M FXRB DUE 12.12.28	1.53	90,547,478	4.52	12-Dec-2028
GOTT TT\$268.875MM 3.85% FXRB DUE 2025	1.39	82,410,761	3.85	26-Jun-2025
TIDCO 11.85% FIXED: DUE 2-APRIL-2027	1.24	73,404,228	11.85	2-Apr-2027
GOTT US\$1B FXRB DUE 2026	1.21	71,970,547	4.50	4-Aug-2026
TTMF TT\$400M FXRB DUE 2023	1.19	70,818,440	4.70	28-Dec-2023
GOTT \$1.5B FXR AMORTISING BOND DUE 2026	1.16	68,785,139	2.15	23-Dec-2026
TTMF \$725M BOND SERIES E - MAT 12.10.26	1.09	64,603,562	5.35	12-Oct-2026
GORTT 3.30% FXRB DUE 15.05.2023	1.07	63,724,913	3.29	15-May-2023
TTMF \$500M SENIOR SECURED FXRB 30.11.24	1.06	63,016,192	4.24	30-Nov-2024
TTMF \$500M SENIOR SECURED FXRB 30.11.25	1.06	62,841,863	4.70	30-Nov-2025
FCBL US\$92.362M @ 4.25% FXRB DUE 2025	1.01	59,880,602	4.25	20-Mar-2025
GOTT \$1,000MM FXRB DUE 2029	0.99	58,581,845	3.59	14-Sep-2029
GOTT TT\$500M FXRB @ 3.80% MAT 19.12.22	0.97	57,508,612	3.59	19-Dec-2022
GOLDMAN SACHS US3M +160BPS DUE 29.11.23	0.91	53,814,657	1.73	29-Nov-2023
UDECOTT \$180.3M 5% FXRL MAT 16.11.28	0.90	53,499,444	5.07	16-Nov-2028
GOTT TT\$500M 2.3% FXRB DUE 2027	0.85	50,370,556	2.50	5-Mar-2027
GOTT TT\$500M @ 4.31% FXRB DUE 11.06.31	0.84	50,118,082	4.31	11-Jun-2031
FCB ITC CD @ 0.30% 364 DAYS MAT 7 FEB 22	0.84	50,058,767	0.30	7-Feb-2022
CERT OF INT- FC FXRB DUE 04.08.21 SER 14	0.84	49,631,016	3.02	4-Aug-2021
AMBL FXR MED TERM NOTE 3.75% DUE 2022	0.83	49,168,438	3.75	28-Nov-2022
GOTT \$1000M @ 4.10% FXRB MAT 14.02.25	0.79	46,893,513	4.03	14-Feb-2025
FCISL TT\$200M 3.3% MTN FXRB DUE 2023	0.79	46,856,404	3.30	21-Feb-2023
ANSA CD @ 1.00% 364 DAYS MAT 18 FEB 22	0.71	41,882,207	1.00	18-Feb-2022

INDIVIDUAL HOLDINGS	% OF FUND	Portfolio Value	TRADE YIELD TO MATURITY	MATURITY DATE
FCB ITC REPO @ 1.10% 183 DAYS 21.10.21	0.70	41,804,716	1.10	21-Oct-2021
BARCLAYS PLC FL NOTE DUE 2021	0.69	41,038,698	2.31	10-Aug-2021
CERT OF PART GORTT 5.20% FXRB 27.09.27	0.66	38,865,036	4.23	27-Sep-2027
GORTT TT\$1.3B DUAL TRANCHE FXRB DUE 2026	0.62	36,767,787	2.96	10-May-2026
CERT OF INT GORTT 4.27% FXRB 25.11.26	0.61	36,454,865	4.32	25-Nov-2026
FCB ITC CD @ 0.30% 364 DAYS MAT 03.06.22	0.60	35,511,841	0.30	3-Jun-2022
FCB ITC CD @ 0.30% 364 DAYS MAT 17.06.22	0.59	35,003,740	0.30	17-Jun-2022
CERT OF INT GORTT 4.49% FXRB 25.11.27	0.57	33,860,143	4.54	25-Nov-2027
AMBL US\$50M FXR MED TERM NOTE DUE 2021	0.57	33,849,684	3.45	17-Sep-2021
GOTT 6.00% FXRB DUE 2031	0.56	33,302,260	4.99	22-Nov-2031
CERT OF INT GORTT 4.38% FXRB 25.05.27	0.55	32,886,100	4.43	25-May-2027
RFHL FXR NOT-5.07% DUE 2024	0.55	32,573,222	5.07	17-Apr-2024
CERT OF INT GOTT \$2000MM FXRB 24.02.27	0.54	32,291,547	4.46	24-Feb-2027
ANSA CD @ 1.00% 365 DAYS MAT 25 FEB 22	0.54	32,070,617	1.00	25-Feb-2022
CERT OF INT GORTT 4.72% FXRB 25.11.28	0.52	30,905,578	4.78	25-Nov-2028
GORTT 3.30% FXRB DUE 15.07.23	0.52	30,821,929	3.29	15-Jul-2023
FCIB CD @ 2.50% - 364 DAYS MAT 20.08.21	0.52	30,645,205	2.50	20-Aug-2021
FCB ITC REPO @1.55%-365 DYS MAT 21.07.21	0.51	30,439,521	1.55	21-Jul-2021
FCB ITC REPO @ 1.25% 364 DAYS-27.09.21	0.51	30,283,562	1.25	27-Sep-2021
FCB ITC REPO @ 1.25% 364 DAYS - 30.09.21	0.51	30,280,479	1.25	30-Sep-2021
CERT OF INT GOTT \$2000MM FXRB 24.02.26	0.51	30,103,500	4.03	24-Feb-2026
GAM MONTHLY INCOME FUND @ 4.75%	0.51	30,023,332	1.58	
FCB ITC REPO @ 0.30% 364 DAYS 10.06.22	0.51	30,005,000	0.30	10-Jun-2022
FCB ITC REPO @ 0.30% - 364 DAYS 24.06.22	0.51	30,001,479	0.30	24-Jun-2022
CERT OF INT GOTT \$2000MM FXRB 24.08.28	0.49	29,315,825	4.80	24-Aug-2028
CERT OF PART GORTT 5.20% FXRB 27.09.27	0.49	28,825,564	4.23	27-Sep-2027
GHL TT\$1.02B SECURED FXRB MAT 11/12/2025	0.48	28,751,986	5.00	11-Dec-2025
CERT OF INT GORTT 4.60% FXRB 25.05.28	0.48	28,352,940	4.65	25-May-2028
CERT OF INT GOTT \$2000MM FXRB 24.08.27	0.48	28,209,845	4.57	24-Aug-2027
CERT OF INT GORTT 4.16% FXRB 25.05.26	0.46	27,287,040	4.20	25-May-2026
FCB ITC REPO @ 0.30% - 364 DAYS 11.02.22	0.43	25,552,721	0.30	11-Feb-2022
FCB ITC REPO @ 0.30% - 364 DAYS 04.02.22	0.43	25,544,535	0.30	4-Feb-2022
FCB ITC REPO @ 1.55%-359 DAYS-01.07.21	0.43	25,381,130	1.54	1-Jul-2021
FCB ITC REPO @ 1.55%-364 DAYS-08.07.21	0.43	25,379,007	1.54	8-Jul-2021
FCB ITC CD @ 1.55-365 DAYS MAT 14.07.21	0.43	25,373,699	1.55	14-Jul-2021
FCB ITC CD @ 1.55%-364 DAYS MAT 16.07.21	0.43	25,370,514	1.55	16-Jul-2021
FCIB CD @ 1.75% - 365 DAYS MAT 22.02.22	0.42	25,154,623	1.75	22-Feb-2022
ANSA CD @ 0.25% 365 DAYS MAT 7 JAN 22	0.42	25,153,401	0.25	7-Jan-2022
JNPR FXRB 3.75% MAT 15-AUG-2029	0.42	24,810,204	1.75	15-Aug-2029

INDIVIDUAL HOLDINGS	% OF FUND	Portfolio Value	TRADE YIELD TO MATURITY	MATURITY DATE
BROADCOM INC 4.75% DUE 04/15/29	0.37	21,940,470	2.34	15-Apr-2029
TTMF \$725M BOND SERIES D - MAT 12.10.24	0.36	21,385,178	5.10	12-Oct-2024
FCB ITC REPO @ 0.30% -364 DAYS 14.01.22	0.35	20,979,622	0.30	14-Jan-2022
FCB ITC CD @ 0.75% 363 DAYS MAT 7 OCT 21	0.34	20,108,904	0.75	7-Oct-2021
FCB ITC REPO @ 0.30% 365 DAYS 24.03.22	0.34	20,016,274	0.30	24-Mar-2022
CERT OF PART-SPORTT TT\$495.9 DUE2030-S17	0.33	19,477,070	3.49	19-Jun-2022
CERT OF INT GOTT \$2000MM FXRB 24.02.28	0.32	19,129,592	4.68	24-Feb-2028
AMBL CD @ 2.00%-365 DAYS MAT 21.07.21	0.32	18,849,726	2.00	21-Jul-2021
GENERAL MILLS INC 2.875% 15-APR-30	0.30	17,796,785	1.95	15-Apr-2030
TTMF \$500 SENIOR SECURED FXRB 30.11.26	0.26	15,510,464	4.90	30-Nov-2026
HP ENTERPRISE 4.90% FXRB 10/15/2025	0.26	15,382,867	1.36	15-Oct-2025
FCB ITC REPO@1.55%-365 DAYS MAT 28.07.21	0.26	15,215,301	1.55	28-Jul-2021
GOTT US\$36,000,000 FXRB DUE 2026	0.25	14,672,425	4.25	23-Aug-2026
GOTT US\$102.392M 6.30% FXRB DUE 2023	0.25	14,598,234	6.30	24-Apr-2023
ABBVIE INC REG 3.20% 11/21/29	0.24	14,351,017	1.81	21-Nov-2029
WALGREENS BOOTS ALLIANCE 3.20% 04/15/30	0.24	14,348,339	2.40	15-Apr-2030
AMGEN INC 2.45% 02/21/30	0.23	13,877,069	1.68	21-Feb-2030
GORTT US\$100M 3.75% FXRB DUE 16.01.2024	0.20	12,040,913	3.75	16-Jan-2024
CERT OF PART IN GOTT TT\$373M FXRB 2028	0.20	11,963,558	4.60	22-Jul-2028
HCA INC SR SECURED NOTE 4.125% 06/15/29	0.19	11,305,140	2.55	15-Jun-2029
EHL TT\$400M 5.5% FXR MTG BACKED BOND	0.17	10,108,937	5.50	30-Mar-2023
UDECOTT TT\$223M FXRB MAT 03.10.22	0.14	8,373,056	1.95	3-Oct-2022
NIPDEC TT\$405M 4.65% FXRB DUE 2032	0.13	7,967,058	4.65	15-May-2032
CHILE REPUBLIC NOTE @ 3.25% DUE 14.09.21	0.13	7,475,672	3.25	14-Sep-2021
WESTERN UNION CO 2.85% 10/01/25	0.12	7,169,364	1.41	10-Jan-2025
NIDCO TT\$1.5B FRB 4.900% DUE 06-14-31	0.10	6,214,526	4.90	14-Jun-2031
MORGAN STANLEY CASH ACCOUNTS	0.08	4,598,053	0.00	
CERT OF PART-SPORTT TT\$495.9 DUE2030-S19	0.08	4,507,607	3.90	19-Jun-2023
UDECOTT TT\$399.019M FXRL 1.95% DUE 2021	0.05	3,131,940	1.95	20-Nov-2021
GOTT CLICO / BAT ZCB DUE 30.11.21	0.04	2,369,000	4.82	30-Nov-2021
NATIONAL LIBRARY BUILDING LEASE PMTS	0.01	869,538	4.75	28-Jan-2023
GOTT TT \$1,500MM 7.75% FXRB 2024	0.01	693,518	7.75	23-Apr-2024
CERT OF INT-NIPDEC \$90M FXRB-22.08.21	0.00	288,823	3.53	22-Aug-2021
GOTT CLICO/SALY ZCB MAT 30.11.21	0.00	256,000	4.97	30-Nov-2021
ANSA SECURED TT\$ FUND	0.00	50,000	1.25	
ROYTRIN TT\$ INCOME FUND	0.00	3,497	0.05	
ROYTRIN US\$ INCOME FUND	0.00	1,191	0.05	