

INDIVIDUAL HOLDINGS	% OF FUND	Portfolio Value	TRADE YIELD TO MATURITY	MATURITY DATE
FIRST CITIZENS GROUP CASH ACCOUNTS	11.49	688,231,488	0.00	
GOTT \$1399.8M 6.60% FXRB DUE 4-FEB-2027	4.06	243,219,806	4.25	4-Feb-2027
GOTT TT\$500M FXRB DUE 2023	3.58	214,799,016	3.71	25-Feb-2023
MASSY HOLDINGS \$1.2B FXRB DUE 2029	2.81	168,350,292	5.20	30-Jul-2029
GOTT \$1,200M FXRB @ 4.15% DUE 2025	2.77	166,094,370	4.15	26-Mar-2025
FCBL TT\$860.755MM FXRB DUE 2024	2.67	160,118,425	4.50	27-Apr-2024
MASSY HOLDINGS \$1.2B FXRB DUE 2024	2.26	135,156,272	3.90	30-Jul-2024
GOTT \$545.3M @ 4.70% FXRB DUE 26.03.29	2.19	131,392,979	4.70	26-Mar-2029
T NOTE @ 0.75% MAT 27-JAN-2023	2.07	124,316,964	0.69	27-Jan-2023
GOTT \$500M 3.40% FXRB DUE 2021	1.90	113,841,370	3.33	26-Nov-2021
AT&T INC FL RATE GLOBAL NOTES DUE 2024	1.83	109,789,037	1.30	12-Jun-2024
GOTT TT\$2,000,000,000 FXRB DUE 23.09.27	1.67	100,064,438	2.94	23-Sep-2027
GOTT US\$500M FXRB @ 4.375% DUE 16.01.24	1.65	99,019,722	4.38	16-Jan-2024
GOTT TT\$1,600M 5.50% FXRB DUE 2034	1.65	98,965,745	5.50	26-Nov-2034
FCBL TT\$900M FXRB DUE 2022	1.62	97,173,597	4.25	21-Oct-2022
GOTT \$2.5B 2.80% FXRB DUE 2026	1.62	96,971,370	3.20	23-Sep-2026
NIF \$1,200M SERIES A @ 4.50% DUE 2023	1.53	91,452,615	4.50	9-Aug-2023
MTS TT\$400M FXRB DUE 12.12.28	1.50	89,735,433	4.52	12-Dec-2028
GOTT TT\$268.875MM 3.85% FXRB DUE 2025	1.39	83,034,198	3.85	26-Jun-2025
GOTT TT\$500M @ 4.31% FXRB DUE 11.06.31	1.32	78,839,529	4.28	11-Jun-2031
TIDCO 11.85% FIXED: DUE 2-APRIL-2027	1.26	75,534,459	11.85	2-Apr-2027
TTMF TT\$400M FXRB DUE 2023	1.19	71,209,754	4.70	28-Dec-2023
GOTT US\$1B FXRB DUE 2026	1.18	70,822,766	4.50	4-Aug-2026
DUAL TRAN COI IN TRAN 2 GOTT FXRDB	1.17	70,157,589	2.75	28-Jul-2026
GOTT \$1.5B FXR AMORTISING BOND DUE 2026	1.15	69,180,451	2.15	23-Dec-2026
TTMF \$725M BOND SERIES E - MAT 12.10.26	1.09	65,064,658	5.35	12-Oct-2026
GORTT 3.30% FXRB DUE 15.05.2023	1.07	64,128,917	3.29	15-May-2023
TTMF \$500M SENIOR SECURED FXRB 30.11.25	1.06	63,488,219	4.70	30-Nov-2025
TTMF \$500M SENIOR SECURED FXRB 30.11.24	1.06	63,360,493	4.24	30-Nov-2024
FCBL US\$92.362M @ 4.25% FXRB DUE 2025	0.97	58,301,232	4.25	20-Mar-2025
GOTT TT\$500M FXRB @ 3.80% MAT 19.12.22	0.97	57,832,359	3.59	19-Dec-2022
GOTT \$1,000MM FXRB DUE 2029	0.91	54,244,968	3.59	14-Sep-2029
GOLDMAN SACHS US3M +160BPS DUE 29.11.23	0.90	53,756,684	1.72	29-Nov-2023

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UDECOTT \$180.3M 5% FXRL MAT 16.11.28	0.89	53,083,333	5.07	16-Nov-2028
MORGAN STANLEY CASH ACCOUNTS	0.88	52,925,738	0.00	
AMBL FXR MED TERM NOTE 3.75% DUE 2022	0.84	50,598,013	3.75	28-Nov-2022
FCB ITC CD @ 0.30% 364 DAYS MAT 7 FEB 22	0.84	50,096,575	0.30	7-Feb-2022
GOTT TT\$2,000,000,000 FXRB DUE 23.09.33	0.84	50,049,315	4.50	23-Sep-2033
FCISL TT\$200M 3.3% MTN FXRB DUE 2023	0.78	46,462,808	3.30	21-Feb-2023
GOTT \$1000M @ 4.10% FXRB MAT 14.02.25	0.77	46,264,828	4.03	14-Feb-2025
GOTT TT\$500M 2.3% FXRB DUE 2027	0.77	45,909,468	2.50	5-Mar-2027
ANSA CD @ 1.00% 364 DAYS MAT 18 FEB 22	0.70	41,987,393	1.00	18-Feb-2022
FCB ITC REPO @ 1.10% 183 DAYS 21.10.21	0.70	41,920,376	1.10	21-Oct-2021
CERT OF PART GORTT 5.20% FXRB 27.09.27	0.64	38,632,962	4.23	27-Sep-2027
GORTT TT\$1.3B DUAL TRANCHE FXRB DUE 2026	0.62	36,982,187	2.96	10-May-2026
CERT OF INT GORTT 4.27% FXRB 25.11.26	0.61	36,734,026	4.32	25-Nov-2026
FCB ITC CD @ 0.30% 364 DAYS MAT 03.06.22	0.59	35,538,688	0.30	3-Jun-2022
FCB ITC CD @ 0.30% 364 DAYS MAT 17.06.22	0.58	35,030,205	0.30	17-Jun-2022
CERT OF INT GORTT 4.49% FXRB 25.11.27	0.56	33,599,781	4.54	25-Nov-2027
CERT OF INT GORTT 4.38% FXRB 25.05.27	0.55	32,841,000	4.43	25-May-2027
RFHL FXR NOT-5.07% DUE 2024	0.55	32,780,678	5.07	17-Apr-2024
GOTT 6.00% FXRB DUE 2031	0.54	32,537,959	4.99	22-Nov-2031
CERT OF INT GOTT \$2000MM FXRB 24.02.27	0.54	32,374,957	4.46	24-Feb-2027
ANSA CD @ 1.00% 365 DAYS MAT 25 FEB 22	0.54	32,151,175	1.00	25-Feb-2022
GORTT 3.30% FXRB DUE 15.07.23	0.51	30,531,559	3.29	15-Jul-2023
CERT OF INT GORTT 4.72% FXRB 25.11.28	0.51	30,502,078	4.78	25-Nov-2028
CERT OF INT GOTT \$2000MM FXRB 24.02.26	0.51	30,481,500	4.03	24-Feb-2026
FCB ITC REPO @ 0.30% 365 DAYS 27.09.22	0.51	30,374,971	0.30	27-Sep-2022
FCB ITC REPO @ 0.30% 358 DAYS 23.09.22	0.51	30,374,222	0.29	23-Sep-2022
GAM MONTHLY INCOME FUND @ 4.75%	0.50	30,236,821	1.58	
FCIB CD @ 1.50% 364 DAYS MAT 19.08.22	0.50	30,051,781	1.50	19-Aug-2022
FCB ITC REPO @ 0.30% 364 DAYS 10.06.22	0.50	30,028,000	0.30	10-Jun-2022
FCB ITC REPO @ 0.30% - 364 DAYS 24.06.22	0.50	30,024,164	0.30	24-Jun-2022
FCB ITC REPO @ 0.30% 365 DAYS 21.07.22	0.50	30,017,753	0.30	21-Jul-2022
CERT OF INT GOTT \$2000MM FXRB 24.08.28	0.48	28,974,350	4.80	24-Aug-2028
CERT OF PART GORTT 5.20% FXRB 27.09.27	0.48	28,653,438	4.23	27-Sep-2027

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GHL TT\$1.02B SECURED FXRB MAT 11/12/2025	0.47	28,260,950	5.00	11-Dec-2025
CERT OF INT GOTT \$2000MM FXRB 24.08.27	0.47	28,070,810	4.57	24-Aug-2027
CERT OF INT GORTT 4.60% FXRB 25.05.28	0.47	28,050,000	4.65	25-May-2028
CERT OF INT GORTT 4.16% FXRB 25.05.26	0.46	27,681,100	4.20	25-May-2026
FCB ITC REPO @ 0.30% - 364 DAYS 11.02.22	0.43	25,572,021	0.30	11-Feb-2022
FCB ITC REPO @ 0.30% - 364 DAYS 04.02.22	0.43	25,564,095	0.30	4-Feb-2022
FCIB CD @ 1.75% - 365 DAYS MAT 22.02.22	0.42	25,264,897	1.75	22-Feb-2022
ANSA CD @ 0.25% 365 DAYS MAT 7 JAN 22	0.42	25,169,232	0.25	7-Jan-2022
SITT REPO @ 2.80% 365 DAYS MAT 26.07.22	0.42	25,128,493	2.80	26-Jul-2022
SITT REPO @ 2.80% 365 DAYS MAT 27.07.22	0.42	25,126,575	2.80	27-Jul-2022
FCB ITC REPO @ 0.30% - 365 DAYS 01.07.22	0.42	25,018,904	0.30	1-Jul-2022
FCB ITC REPO @ 0.30% - 365 DAYS 08.07.22	0.42	25,017,466	0.30	8-Jul-2022
FCB ITC CD @ 0.30% 365 DAYS MAT 14.07.22	0.42	25,016,233	0.30	14-Jul-2022
FCB ITC CD @ 0.30% 364 DAYS MAT 15.07.22	0.42	25,015,822	0.30	15-Jul-2022
DELL INT LLC 5.30% FXRB DUE 01.10.29	0.41	24,796,083	2.29	1-Oct-2029
JNPR FXRB 3.75% MAT 15-AUG-2029	0.41	24,269,660	1.75	15-Aug-2029
BROADCOM INC 4.75% DUE 04/15/29	0.37	21,966,236	2.34	15-Apr-2029
TTMF \$725M BOND SERIES D - MAT 12.10.24	0.36	21,503,233	5.10	12-Oct-2024
FCB ITC REPO @ 0.30% -364 DAYS 14.01.22	0.35	20,995,465	0.30	14-Jan-2022
FCB ITC CD @ 0.75% 363 DAYS MAT 7 OCT 21	0.34	20,146,712	0.75	7-Oct-2021
FCB ITC REPO @ 0.30% 365 DAYS 24.03.22	0.33	20,031,397	0.30	24-Mar-2022
HCA INC 2.375% 07/15/2031	0.33	19,807,029	2.35	15-Jul-2031
CERT OF PART-SPORTT TT\$495.9 DUE2030-S17	0.33	19,516,220	3.49	19-Jun-2022
CERT OF INT GOTT \$2000MM FXRB 24.02.28	0.32	18,948,092	4.68	24-Feb-2028
GENERAL MILLS INC 2.875% 15-APR-30	0.30	17,835,059	1.95	15-Apr-2030
DFL FXR TAX EXEMPT INDUSTRIAL BOND	0.30	17,812,192	3.25	30-Jul-2028
DFL FXR TAX EXEMPT INDUSTRIAL BOND	0.29	17,083,452	3.75	30-Jul-2030
TTMF \$500 SENIOR SECURED FXRB 30.11.26	0.26	15,629,737	4.90	30-Nov-2026
HP ENTERPRISE 4.90% FXRB 10/15/2025	0.26	15,447,785	1.36	15-Oct-2025
FCB ITC REPO @ 0.30% 364 DAY MAT 27.7.22	0.25	15,008,014	0.30	27-Jul-2022
GOTT US\$102.392M 6.30% FXRB DUE 2023	0.25	14,693,938	6.30	24-Apr-2023
WALGREENS BOOTS ALLIANCE 3.20% 04/15/30	0.24	14,521,009	2.40	15-Apr-2030
ABBVIE INC REG 3.20% 11/21/29	0.24	14,372,433	1.81	21-Nov-2029

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AMBL CD @ 1.00% 365 DAYS MAT 21.07.22	0.23	14,027,616	1.00	21-Jul-2022
AMGEN INC 2.45% 02/21/30	0.23	13,721,466	1.68	21-Feb-2030
GOTT US\$36,000,000 FXRB DUE 2026	0.22	13,225,932	4.25	23-Aug-2026
GORTT US\$100M 3.75% FXRB DUE 16.01.2024	0.20	12,111,128	3.75	16-Jan-2024
CERT OF PART IN GOTT TT\$373M FXRB 2028	0.20	11,829,691	4.60	22-Jul-2028
HCA INC SR SECURED NOTE 4.125% 06/15/29	0.19	11,336,386	2.55	15-Jun-2029
EHL TT\$400M 5.5% FXR MTG BACKED BOND	0.16	9,347,562	5.50	30-Mar-2023
UDECOTT TT\$223M FXRB MAT 03.10.22	0.14	8,413,681	1.95	3-Oct-2022
NIPDEC TT\$405M 4.65% FXRB DUE 2032	0.13	8,059,128	4.65	15-May-2032
WESTERN UNION CO 2.85% 10/01/25	0.12	7,053,415	1.41	10-Jan-2025
NIDCO TT\$1.5B FRB 4.900% DUE 06-14-31	0.10	6,222,501	4.90	14-Jun-2031
CERT OF PART-SPORTT TT\$495.9 DUE2030-S19	0.08	4,536,241	3.90	19-Jun-2023
UDECOTT TT\$399.019M FXRL 1.95% DUE 2021	0.05	3,147,174	1.95	20-Nov-2021
GOTT CLICO / BAT ZCB DUE 30.11.21	0.04	2,369,000	4.82	30-Nov-2021
GOTT TT \$1,500MM 7.75% FXRB 2024	0.01	697,014	7.75	23-Apr-2024
NATIONAL LIBRARY BUILDING LEASE PMTS	0.01	652,067	4.75	28-Jan-2023
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	3,467	0.05	
ROYTRIN US\$ INCOME FUND	0.00	1,183	0.05	