

INDIVIDUAL HOLDINGS	% OF FUND	Portfolio Value	TRADE YIELD TO MATURITY	MATURITY DATE
FIRST CITIZENS GROUP CASH ACCOUNTS	10.96	658,511,457	0.00	
GOTT \$1399.8M 6.60% FXRB DUE 4-FEB-2027	4.06	244,026,820	4.25	4-Feb-2027
GOTT TT\$500M FXRB DUE 2023	3.59	215,914,064	3.71	25-Feb-2023
MASSY HOLDINGS \$1.2B FXRB DUE 2029	2.88	172,842,542	5.20	30-Jul-2029
GOTT \$1,200M FXRB @ 4.15% DUE 2025	2.79	167,830,775	4.15	26-Mar-2025
FCBL TT\$860.755MM FXRB DUE 2024	2.63	158,075,548	4.50	27-Apr-2024
GOTT TT\$2,000,000,000 FXRB DUE 23.09.27	2.52	151,208,219	2.94	23-Sep-2027
MASSY HOLDINGS \$1.2B FXRB DUE 2024	2.29	137,370,722	3.90	30-Jul-2024
GOTT \$545.3M @ 4.70% FXRB DUE 26.03.29	2.21	132,911,301	4.70	26-Mar-2029
T NOTE @ 0.75% MAT 27-JAN-2023	2.08	124,873,775	0.69	27-Jan-2023
AT&T INC FL RATE GLOBAL NOTES DUE 2024	1.81	109,016,432	1.38	12-Jun-2024
TRITOB US\$550M FXRB @ 4.375% 16.01.24	1.63	98,038,154	4.38	16-Jan-2024
GOTT \$2.5B 2.80% FXRB DUE 2026	1.62	97,327,123	3.20	23-Sep-2026
GOTT TT\$1,600M 5.50% FXRB DUE 2034	1.61	96,847,214	5.50	26-Nov-2034
FCBL TT\$900M FXRB DUE 2022	1.57	94,384,701	4.25	21-Oct-2022
NIF \$1,200M SERIES A @ 4.50% DUE 2023	1.54	92,470,949	4.50	9-Aug-2023
MTS TT\$400M FXRB DUE 12.12.28	1.49	89,308,756	4.52	12-Dec-2028
GOTT TT\$268.875MM 3.85% FXRB DUE 2025	1.37	82,576,831	3.85	26-Jun-2025
GOTT TT\$500M @ 4.31% FXRB DUE 11.06.31	1.31	78,553,358	4.28	11-Jun-2031
GOTT TT\$2,000,000,000 FXRB DUE 23.09.33	1.18	70,863,014	4.50	23-Sep-2033
DUAL TRAN COI IN TRAN 2 GOTT FXRDB	1.17	70,527,058	2.75	28-Jul-2026
TTMF TT\$400M FXRB DUE 2023	1.17	70,366,278	4.70	28-Dec-2023
TRITOB US\$1B FXRB DUE 2026	1.16	69,767,008	4.50	4-Aug-2026
TIDCO 11.85% FIXED: DUE 2-APRIL-2027	1.12	67,308,435	11.85	2-Apr-2027
GORTT 3.30% FXRB DUE 15.05.2023	1.06	63,560,083	3.29	15-May-2023
TTMF \$725M BOND SERIES E - MAT 12.10.26	1.04	62,698,356	5.35	12-Oct-2026
GOTT \$1.5B FXR AMORTISING BOND DUE 2026	1.04	62,531,944	2.15	23-Dec-2026
TTMF \$500M SENIOR SECURED FXRB 30.11.24	1.02	61,594,192	4.24	30-Nov-2024
TTMF \$500M SENIOR SECURED FXRB 30.11.25	1.01	60,489,863	4.70	30-Nov-2025
FCBL US\$96.903M @ 4.25% FXRB DUE 2025	0.98	59,094,194	4.25	20-Mar-2025
GOTT TT\$500M FXRB @ 3.80% MAT 19.12.22	0.95	56,974,591	3.59	19-Dec-2022
GOTT \$1,000MM FXRB DUE 2029	0.91	54,805,187	3.59	14-Sep-2029
GOLDMAN SACHS US3M +160BPS DUE 29.11.23	0.89	53,483,610	1.77	29-Nov-2023
UDECOTT \$180.3M 5% FXRL MAT 16.11.28	0.88	52,659,444	5.07	16-Nov-2028

INDIVIDUAL HOLDINGS	% OF FUND	Portfolio Value	TRADE YIELD TO MATURITY	MATURITY DATE
FCB ITC CD @ 0.30% 364 DAYS MAT 7 FEB 22	0.83	50,134,384	0.30	7-Feb-2022
AMBL FXR MED TERM NOTE 3.75% DUE 2022	0.82	49,168,438	3.75	28-Nov-2022
GOTT \$1000M @ 4.10% FXRB MAT 14.02.25	0.78	46,916,961	4.03	14-Feb-2025
FCISL TT\$200M 3.3% MTN FXRB DUE 2023	0.78	46,783,110	3.30	21-Feb-2023
GOTT TT\$500M 2.3% FXRB DUE 2027	0.77	46,173,009	2.50	5-Mar-2027
FCB ITC REPO @ 1.10% 365 DAYS 21.10.22	0.70	42,165,380	1.11	21-Oct-2022
ANSA CD @ 1.00% 364 DAYS MAT 18 FEB 22	0.70	42,092,579	1.00	18-Feb-2022
CERT OF PART GORTT 5.20% FXRB 27.09.27	0.65	39,077,359	4.23	27-Sep-2027
CERT OF INT GORTT 4.27% FXRB 25.11.26	0.61	36,782,769	4.32	25-Nov-2026
FCB ITC CD @ 0.30% 364 DAYS MAT 03.06.22	0.59	35,565,534	0.30	3-Jun-2022
FCB ITC CD @ 0.30% 364 DAYS MAT 17.06.22	0.58	35,056,671	0.30	17-Jun-2022
CERT OF INT GORTT 4.49% FXRB 25.11.27	0.57	34,059,754	4.54	25-Nov-2027
GORTT TT\$1.3B DUAL TRANCHE FXRB DUE 2026	0.55	33,125,568	2.96	10-May-2026
CERT OF INT GORTT 4.38% FXRB 25.05.27	0.55	33,009,100	4.43	25-May-2027
GOTT 6.00% FXRB DUE 2031	0.54	32,630,260	4.99	22-Nov-2031
CERT OF INT GOTT \$2000MM FXRB 24.02.27	0.54	32,430,564	4.46	24-Feb-2027
ANSA CD @ 1.00% 365 DAYS MAT 25 FEB 22	0.54	32,231,732	1.00	25-Feb-2022
COP IN NIPDEC TT\$310.5M FR MED TERM BOND	0.53	31,990,647	3.23	11-Feb-2026
CERT OF INT GORTT 4.72% FXRB 25.11.28	0.52	31,090,516	4.78	25-Nov-2028
CERT OF INT GOTT \$2000MM FXRB 24.02.26	0.51	30,775,500	4.03	24-Feb-2026
GORTT 3.30% FXRB DUE 15.07.23	0.51	30,774,381	3.29	15-Jul-2023
COP IN NIPDEC TT\$310.5M FR MED TERM BOND	0.51	30,508,339	2.82	11-Aug-2025
GAM MONTHLY INCOME FUND @ 4.75%	0.51	30,479,742	1.58	
FCB ITC REPO @ 0.30% 365 DAYS 27.09.22	0.51	30,397,939	0.30	27-Sep-2022
FCB ITC REPO @ 0.30% 358 DAYS 23.09.22	0.51	30,397,190	0.29	23-Sep-2022
HDC TT\$475M 5.125% FXR LOAN DUE 11.10.31	0.50	30,341,667	5.12	11-Oct-2031
COP IN NIPDEC TT\$310.5M FR MED TERM BOND	0.50	30,323,557	3.40	11-Aug-2026
FCIB CD @ 1.50% 364 DAYS MAT 19.08.22	0.50	30,165,205	1.50	19-Aug-2022
FCB ITC REPO @ 0.30% 364 DAYS 10.06.22	0.50	30,051,000	0.30	10-Jun-2022
FCB ITC REPO @ 0.30% - 364 DAYS 24.06.22	0.50	30,046,849	0.30	24-Jun-2022
FCB ITC REPO @ 0.30% 365 DAYS 21.07.22	0.50	30,040,438	0.30	21-Jul-2022
CERT OF INT GOTT \$2000MM FXRB 24.08.28	0.49	29,492,450	4.80	24-Aug-2028
CERT OF PART GORTT 5.20% FXRB 27.09.27	0.48	28,983,041	4.23	27-Sep-2027
RFHL FXR NOT-5.07% DUE 2024	0.48	28,827,128	5.07	17-Apr-2024

INDIVIDUAL HOLDINGS	% OF FUND	Portfolio Value	TRADE YIELD TO MATURITY	MATURITY DATE
CERT OF INT GORTT 4.60% FXRB 25.05.28	0.47	28,528,720	4.65	25-May-2028
CERT OF INT GOTT \$2000MM FXRB 24.08.27	0.47	28,345,315	4.57	24-Aug-2027
CERT OF INT GORTT 4.16% FXRB 25.05.26	0.46	27,871,670	4.20	25-May-2026
GHL TT\$1.02B SECURED FXRB MAT 11/12/2025	0.46	27,794,196	5.00	11-Dec-2025
FCB ITC REPO @ 0.30% - 364 DAYS 11.02.22	0.43	25,591,321	0.30	11-Feb-2022
FCB ITC REPO @ 0.30% - 364 DAYS 04.02.22	0.43	25,583,655	0.30	4-Feb-2022
FCIB CD @ 1.75% - 365 DAYS MAT 22.02.22	0.42	25,375,171	1.75	22-Feb-2022
SITT REPO @ 2.80% 365 DAYS MAT 26.07.22	0.42	25,304,932	2.80	26-Jul-2022
SITT REPO @ 2.80% 365 DAYS MAT 27.07.22	0.42	25,303,014	2.80	27-Jul-2022
ANSA CD @ 0.25% 365 DAYS MAT 7 JAN 22	0.42	25,185,063	0.25	7-Jan-2022
GENERAL MOTORS CO 6.80% 01.10.27	0.42	25,058,732	2.29	1-Oct-2027
FCB ITC REPO @ 0.30% - 365 DAYS 01.07.22	0.42	25,037,808	0.30	1-Jul-2022
FCB ITC REPO @ 0.30% - 365 DAYS 08.07.22	0.42	25,036,370	0.30	8-Jul-2022
FCB ITC CD @ 0.30% 365 DAYS MAT 14.07.22	0.42	25,035,137	0.30	14-Jul-2022
FCB ITC CD @ 0.30% 364 DAYS MAT 15.07.22	0.42	25,034,726	0.30	15-Jul-2022
JNPR FXRB 3.75% MAT 15-AUG-2029	0.40	24,294,391	1.75	15-Aug-2029
DELL INT LLC 5.30% FXRB DUE 01.10.29	0.40	23,887,754	2.29	1-Oct-2029
T-MOBILE USA INC 3.875% 04/15/30	0.37	22,134,419	2.52	15-Apr-2030
BROADCOM INC 4.75% DUE 04/15/29	0.36	21,565,584	2.34	15-Apr-2029
FCB ITC REPO @ 0.30% -364 DAYS 14.01.22	0.35	21,011,307	0.30	14-Jan-2022
TTMF \$725M BOND SERIES D - MAT 12.10.24	0.35	20,977,918	5.10	12-Oct-2024
FCB ITC CD @ 0.30% 365 DAYS MAT 07.10.22	0.34	20,163,013	0.30	7-Oct-2022
FCB ITC REPO @ 0.30% 365 DAYS 24.03.22	0.33	20,046,521	0.30	24-Mar-2022
HCA INC 2.375% 07/15/2031	0.33	19,983,178	2.35	15-Jul-2031
CERT OF PART-SPORTT TT\$495.9 DUE2030-S17	0.33	19,574,945	3.49	19-Jun-2022
CERT OF INT GOTT \$2000MM FXRB 24.02.28	0.32	19,253,907	4.68	24-Feb-2028
DFL FXR TAX EXEMPT INDUSTRIAL BOND	0.30	18,226,027	3.25	30-Jul-2028
DFL FXR TAX EXEMPT INDUSTRIAL BOND	0.29	17,670,493	3.75	30-Jul-2030
GENERAL MILLS INC 2.875% 15-APR-30	0.29	17,575,907	1.95	15-Apr-2030
FCB ITC REPO @ 0.30% 364 DAY MAT 27.7.22	0.25	15,019,356	0.30	27-Jul-2022
HP ENTERPRISE 4.90% FXRB 10/15/2025	0.25	15,017,578	1.36	15-Oct-2025
TTMF \$500 SENIOR SECURED FXRB 30.11.26	0.24	14,493,464	4.90	30-Nov-2026
ABBVIE INC REG 3.20% 11/21/29	0.24	14,418,981	1.81	21-Nov-2029
WALGREENS BOOTS ALLIANCE 3.20% 04/15/30	0.24	14,283,391	2.40	15-Apr-2030

INDIVIDUAL HOLDINGS	% OF FUND	Portfolio Value	TRADE YIELD TO MATURITY	MATURITY DATE
GOTT US\$102.392M 6.30% FXRB DUE 2023	0.24	14,235,994	6.30	24-Apr-2023
AMBL CD @ 1.00% 365 DAYS MAT 21.07.22	0.23	14,062,904	1.00	21-Jul-2022
AMGEN INC 2.45% 02/21/30	0.23	13,754,342	1.68	21-Feb-2030
GOTT US\$36,000,000 FXRB DUE 2026	0.22	13,067,918	4.25	23-Aug-2026
CERT OF PART IN GOTT TT\$373M FXRB 2028	0.20	12,040,053	4.60	22-Jul-2028
GORTT US\$100M 3.75% FXRB DUE 16.01.2024	0.20	11,743,836	3.75	16-Jan-2024
HCA INC SR SECURED NOTE 4.125% 06/15/29	0.18	11,094,926	2.55	15-Jun-2029
EHL TT\$400M 5.5% FXR MTG BACKED BOND	0.16	9,477,128	5.50	30-Mar-2023
MORGAN STANLEY CASH ACCOUNTS	0.14	8,419,490	0.00	
NIPDEC TT\$405M 4.65% FXRB DUE 2032	0.13	7,559,652	4.65	15-May-2032
WESTERN UNION CO 2.85% 10/01/25	0.12	7,037,532	1.41	10-Jan-2025
NIDCO TT\$1.5B FRB 4.900% DUE 06-14-31	0.10	5,717,171	4.90	14-Jun-2031
UDECOTT TT\$223M FXRB MAT 03.10.22	0.09	5,582,037	1.95	3-Oct-2022
CERT OF PART-SPORTT TT\$495.9 DUE2030-S19	0.08	4,571,803	3.90	19-Jun-2023
GOTT TT \$1,500MM 7.75% FXRB 2024	0.01	673,156	7.75	23-Apr-2024
NATIONAL LIBRARY BUILDING LEASE PMTS	0.01	659,747	4.75	28-Jan-2023
ANSA SECURED TT\$ FUND	0.0008	50,000	1.25	
ROYTRIN TT\$ INCOME FUND	0.0001	3,434	0.05	
ROYTRIN US\$ INCOME FUND	0.0000	1,171	0.05	