

INDIVIDUAL HOLDINGS	% OF FUND	Portfolio Value	TRADE YIELD TO MATURITY	MATURITY DATE
OMO 16-96 MATURING 10.01.20	7.65	398,705,337	2.65	10-Jan-2020
FIRST CITIZENS GROUP CASH ACCOUNTS	5.00	260,701,308	0.00	
GOTT \$1399.8M 6.60% FXRB DUE 4-FEB-2027	4.76	247,963,735	4.25	4-Feb-2027
GOTT \$1,250M FLRB 2015-2020 TRANCHE A	4.07	212,332,899	3.33	30-Nov-2020
GOTT TT\$500M FXRB DUE 2023	4.04	210,473,897	3.71	25-Feb-2023
GOTT \$1000M FXRB @ 2.20% DUE 27.06.21	4.00	208,343,114	2.02	27-Jun-2021
T-NOTE 2-38 MAT 28-JAN-2021	3.40	177,047,241	2.86	28-Jan-2021
MASSY HOLDINGS \$1.2B FXRB DUE 2029	3.22	167,719,438	5.20	30-Jul-2029
GOTT \$1,200M FXRB @ 4.15% DUE 2025	3.19	166,094,370	4.15	26-Mar-2025
FCBL TT\$860.755MM FXRB DUE 2024	3.03	157,771,160	4.50	27-Apr-2024
MASSY HOLDINGS \$1.2B FXRB DUE 2024	2.49	129,905,628	3.90	30-Jul-2024
GOTT \$500M 3.40% FXRB DUE 2021	2.21	115,380,628	3.33	26-Nov-2021
AT&T INC FL RATE GLOBAL NOTES DUE 2024	2.10	109,236,856	4.49	12-Jun-2024
GHL TT\$517M 5Y SECURED NOTES	1.94	101,327,397	4.25	9-Dec-2019
TIDCO 11.85% FIXED: DUE 2-APRIL-2027	1.93	100,712,611	11.85	2-Apr-2027
GOTT US\$500M FXRB @ 4.375% DUE 16.01.24	1.88	98,159,589	4.10	16-Jan-2024
FCBL TT\$900M FXRB DUE 2022	1.86	96,991,249	4.25	21-Oct-2022
GOTT \$1.5B FXR AMORTISING BOND DUE 2026	1.81	94,336,979	2.15	23-Dec-2026
GOTT \$2.5B 2.80% FXRB DUE 2026	1.79	93,203,066	3.20	23-Sep-2026
NIF \$1,200M SERIES A @ 4.50% DUE 2023	1.77	92,098,607	4.50	9-Aug-2023
OMO 16-83 MATURING 01.11.19	1.70	88,395,166	2.64	1-Nov-2019
OMO 16-84 MATURING 07.11.19	1.69	87,931,366	2.63	7-Nov-2019
TTMF TT\$400M FXRB DUE 2023	1.35	70,299,733	4.70	28-Dec-2023
GOTT US\$1B FXRB DUE 2026	1.34	69,810,845	4.72	4-Aug-2026
UDECOTT TT\$213M 3.35% FXRB DUE 31.10.20	1.33	69,480,762	2.90	31-Oct-2020
TTMF \$725M BOND SERIES E - MAT 12.10.26	1.24	64,621,417	5.35	12-Oct-2026
GOTT TT\$500M 2.3% FXRB DUE 2027	1.20	62,603,819	2.50	5-Mar-2027
OMO 16-80 MATURING 02.10.19	1.15	59,998,339	2.64	2-Oct-2019
GOLDMAN SACHS FLOAT 4.306% DUE 29.11.23	1.03	53,780,395	4.29	29-Nov-2023
UDECOTT \$180.3M 5% FXRL MAT 16.11.28	1.02	53,361,345	5.07	16-Nov-2028
AMBL FXR MED TERM NOTE 3.75% DUE 2022	0.96	50,235,891	3.75	28-Nov-2022
GOTT TT\$500M FXRB @ 3.80% MAT 19.12.22	0.93	48,634,487	3.55	19-Dec-2022
CERT OF INT- FC FXRB DUE 04.08.21 SER 14	0.90	47,100,707	3.02	4-Aug-2021
GOTT TT\$600M FXRB MAT 30.06.20	0.89	46,163,216	5.33	30-Jun-2020
GOTT TT\$1,700MM FXRB DUE 2020	0.86	45,088,654	3.05	10-May-2020
GOTT \$1000M @ 4.10% FXRB MAT 14.02.25	0.86	45,047,004	4.03	14-Feb-2025
RFHL FXR NOT-5.07% DUE 2024	0.81	42,280,831	5.07	17-Apr-2024
BARCLAYS PLC FL NOTE-4.807% DUE 2021	0.80	41,842,209	3.77	10-Aug-2021
FCB ITC REPO@ 2.5%-365 DAYS MAT 22.04.20	0.78	40,604,562	2.50	22-Apr-2020
AMBL CD @ 2.60% - 179 DAYS MAT 21.02.20	0.78	40,444,381	2.60	21-Feb-2020
AMBL US\$50M FXR MED TERM NOTE DUE 2021	0.66	34,364,648	3.45	17-Sep-2021
AMBL CD @ 2.60% - 183 DAYS MAT 26.02.20	0.59	30,962,001	2.60	26-Feb-2020
FCB ITC REPO @ 2.5%-365 DYS MAT 22.07.20	0.59	30,806,148	1.27	22-Jul-2020
FCIB CD @ 3.00% - 365 DAYS MAT 21.08.20	0.58	30,098,630	3.00	21-Aug-2020
AMBL CD @ 2.60% - 182 DAYS MAT 10.03.20	0.58	30,044,877	2.60	10-Mar-2020

FCB ITC REPO @ 2.40% - 364 DAYS 28.09.20	0.58	30,001,973	2.37	28-Sep-2020
GOTT US\$100M 3.10% FXRB DUE DEC 2020	0.53	27,489,858	3.10	14-Dec-2020
WASA \$420 MM 6.35% FXRB 2020 - TRANCHE 1	0.50	26,274,147	6.40	6-Jun-2020
FCIS REPO @ 2.50% 365 DAYS MAT 07.07.20	0.49	25,432,805	2.50	7-Jul-2020
FCIS REPO @ 2.50%-365 DAYS MAT 09.07.20	0.49	25,432,462	2.50	9-Jul-2020
FCB ITC CD @2.5% - 365 DAYS MAT 14.07.20	0.49	25,429,725	2.50	14-Jul-2020
FCB ITC CD @ 2.5%-365 DAYS MAT 17.07.20	0.49	25,429,277	2.50	17-Jul-2020
FCIB CD @ 3.00% - 365 DAYS MAT 26.08.20	0.48	25,071,918	3.00	26-Aug-2020
GOTT TBILL 1606 MAT 10.06.20	0.47	24,680,377	2.80	10-Jun-2020
RILIN 4.50% DUE 19.10.20	0.47	24,360,596	3.72	19-Oct-2020
OMO 16-86 MATURING 13.11.19	0.45	23,527,529	2.64	13-Nov-2019
TTMF \$725M BOND SERIES D - MAT 12.10.24	0.41	21,382,989	5.10	12-Oct-2024
OMO 17-80 MAT 14.04.20	0.40	20,825,704	2.65	14-Apr-2020
WASA \$420 MM 6.35% FXRB 2020 - TRANCHE 3	0.40	20,824,935	7.20	10-Oct-2020
FCB ITC CD @ 2.65% 365 DAYS MAT 14.01.20	0.39	20,377,534	2.65	14-Jan-2020
FCB ITC REPO @ 2.50% - 364 DAYS 14.08.20	0.38	20,063,014	2.48	14-Aug-2020
UDECOTT TT\$223M FXRB MAT 03.10.22	0.38	19,631,921	1.95	3-Oct-2022
GOTT TT\$1000M FXRB @ 2.60% DUE 21.05.20	0.37	19,283,360	2.82	21-May-2020
CERT OF PART-SPORTT TT\$495.9 DUE2030-S15	0.37	19,249,867	3.08	19-Jun-2021
GOTT US\$36,000,000 FXRB DUE 2026	0.35	18,291,747	4.25	23-Aug-2026
CERT OF PART-SPORTT TT\$495.9 DUE2030-S17	0.35	18,102,404	3.49	19-Jun-2022
UDECOTT TT\$399.019M FXRL 1.95% DUE 2021	0.30	15,735,872	1.95	20-Nov-2021
WASA \$192 M 6.35% FXRB BOND 03/08/2020	0.30	15,677,369	6.99	3-Aug-2020
FCB ITC REPO @ 2.5%-365 DYS MAT 28.07.20	0.30	15,586,103	2.50	28-Jul-2020
PANAMA GLOBAL BOND 5.20% DUE 2020	0.30	15,509,184	3.43	30-Jan-2020
HADCO TT\$260M VARIABLE FXRN SERIES 3	0.30	15,467,167	8.00	26-Oct-2019
PPGL US\$80.7M LOAN 2.04% DUE 26.03.21	0.29	15,002,366	3.34	26-Mar-2021
GOTT TT\$1,700MM FXRB 3.05% DUE 2020	0.27	14,284,341	3.04	10-May-2020
CITI 5.5Y FIXED TO CAPPED FLOATER NOTE	0.26	13,441,107	1.85	7-May-2020
BRAZIL 8.875% GLOABL BOND DUE 2019	0.24	12,569,749	2.70	14-Oct-2019
EHL TT\$400M 5.5% FXR MTG BACKED BOND	0.22	11,217,075	5.50	30-Sep-2022
NIPDEC TT\$405M 4.65% FXRB DUE 2032	0.18	9,158,100	4.65	15-May-2032
CHILE REPUBLIC NOTE @ 3.25% DUE 14.09.21	0.14	7,545,426	2.29	14-Sep-2021
CHILE REPUBLIC NOTE 3.875% DUE 05.08.20	0.14	7,513,645	2.22	5-Aug-2020
ALLERGAN INC 3.375% DUE 15.09.20	0.13	6,770,636	3.24	15-Sep-2020
CERT OF PART- GOTT TT\$1B DUE 2031 SER 14	0.11	5,690,712	2.70	22-Nov-2019
CERT OF PART- GOTT TT\$1B DUE 2031 SER 15	0.11	5,566,084	2.90	22-May-2020
CERT OF PART-SPORTT TT\$495.9 DUE2030-S19	0.08	4,108,728	3.90	19-Jun-2023
CERT OF PART-SPORTT TT\$495.9 DUE2030-S12	0.06	3,224,716	2.35	19-Dec-2019
VMCOTT TT\$41.3MM FXRB DUE MAR 31, 2020	0.06	3,125,065	4.90	31-Mar-2020
GOTT CLICO / BAT ZCB DUE 30.11.19	0.05	2,369,000	4.15	30-Nov-2019
GOTT CLICO / BAT ZCB DUE 30.11.20	0.04	2,300,097	4.48	30-Nov-2020

<b>GOTT CLICO / BAT ZCB DUE 30.11.21</b>	0.04	2,232,636	4.82	30-Nov-2021
<b>NATIONAL LIBRARY BUILDING LEASE PMTS</b>	0.03	1,503,735	4.75	28-Jan-2023
<b>GOTT TT \$1,500MM 7.75% FXRB 2024</b>	0.01	718,463	7.75	23-Apr-2024
<b>CERT OF INT-NIPDEC \$90M FXRB-22.02.20</b>	0.01	493,610	3.02	22-Feb-2020
<b>CERT OF INT-NIPDEC \$90M FXRB-22.08.20</b>	0.01	480,652	3.28	22-Aug-2020
<b>CERT OF INT-NIPDEC \$90M FXRB-22.02.21</b>	0.01	283,279	3.48	22-Feb-2021
<b>CERT OF INT-NIPDEC \$90M FXRB-22.08.21</b>	0.01	274,651	3.53	22-Aug-2021
<b>GOTT CLICO/SALY ZCB MAT 30.11.19-SER 8</b>	0.0049	256,000	4.34	30-Nov-2019
<b>GOTT CLICO/SALY ZCB MAT 30.11.20</b>	0.0048	248,411	4.65	30-Nov-2020
<b>GOTT CLICO/SALY ZCB MAT 30.11.21</b>	0.0046	240,998	4.97	30-Nov-2021
<b>AATT 11.50% FIXED:DUE 17-DEC-2019</b>	0.0033	172,230	11.50	17-Dec-2019
<b>TIDCO 12.25% FIXED: DUE 29-NOV-2020</b>	0.0012	64,865	12.25	29-Nov-2020
<b>ANSA SECURED TT\$ FUND</b>	0.0010	50,000	0.00	
<b>GAM MONTHLY INCOME FUND @ 4.75%</b>	0.0004	23,332	0.00	
<b>ROYTRIN TT\$ INCOME FUND</b>	0.0001	3,334	0.00	
<b>ROYTRIN US\$ INCOME FUND</b>	0.0000	1,131	0.00	