

Paria – Total Individual Holdings

ISSUER	% OF PORTFOLIO	MARKET VALUE TTD	YIELD TO MATURITY	MATURITY DATE
GOTT 9.75% EUROBOND FIXED DUE:1-JUL-2020	8.49	17,276,519.74	4.99	1-Jul-2020
GOTT US\$1B FXRB DUE 2026	7.52	15,301,641.66	4.58	4-Aug-2026
FIRST CITIZENS GROUP CASH ACCOUNTS	6.16	12,545,007.66	1.54	11-Oct-2018
GOTT US\$100M 3.10%FXRB DUE DEC 2020	4.99	10,148,138.89	3.10	14-Dec-2020
US TN - MAT 15.06.18	4.92	10,016,249.95	1.22	15-Jun-2018
US TN - 363 DAYS MAT 31.05.18	4.92	10,009,533.55	1.18	31-May-2018
US TN 04/30/18-MAT 30.04.18	3.44	6,999,540.59	1.25	30-Apr-2018
TBILL-177 DAYS MAT 26.04.18	3.42	6,967,847.18	1.22	26-Apr-2018
GOTT US\$550M @ 4.375% MAT 16.01.24	3.07	6,241,887.50	3.50	16-Jan-2024
PHOENIX PARK GAS US\$80.7M 2.04% FXR LOAN	2.68	5,454,931.58	3.10	26-Mar-2021
CDEL US\$0.75\B FXRN DUE 2023	2.65	5,389,485.50	3.24	13-Aug-2023
ORACLE 5.00% FXR NOTES DUE 08.07.19	2.56	5,212,538.90	1.95	8-Jul-2019
AMGEN US\$1.75B 3.875% FXRN 2021	2.55	5,189,794.45	2.44	15-Nov-2021
DISNEY US\$500M @ 5.50% FXR GLOBAL MEDIUM	2.53	5,152,972.22	1.81	15-Mar-2019
FCB ITC REPO-1.55%-MAT 02.11.18	2.50	5,097,956.76	1.53	2-Nov-2018
GILEAD US\$1.75B 3.5% FXRN 2025	2.47	5,032,566.67	2.82	1-Feb-2025
CERT OF PART - GOCI EUROBOND DUE 2019	2.37	4,825,470.30	3.80	24-Nov-2019

Paria – Total Individual Holdings

ISSUER	% OF PORTFOLIO	MARKET VALUE TTD	YIELD TO MATURITY	MATURITY DATE
FCBL USD 90.4M 4.25% FXRB DUE 2023	2.08	4,227,166.67	4.25	25-Jan-2023
AT&T 5.20% FXR NOTE DUE 15.03.20	2.05	4,175,364.44	2.38	15-Mar-2020
AMBL US\$50M FXRT MED TERM NOTE TRANCHE 3	2.00	4,078,695.29	5.20	2-Aug-2018
FCIS US\$25M MED TERM FLT RATE NOTE	1.99	4,043,162.65	3.45	20-Aug-2020
GSGI MEDIUM TERM NOTES @ 7.5% DUE 2019	1.69	3,431,410.89	3.12	15-Feb-2019
AMBL US\$50M FXRT MED TERM NOTE DUE 2021	1.54	3,135,166.67	3.45	17-Sep-2021
ANSA CD @ 1.55%-365 DAYS MAT 19.10.18	1.51	3,064,067.35	1.56	19-Oct-2018
FCIB CD @ 1.50% - 365 DAYS MAT 02.08.18	1.49	3,030,250.00	1.53	2-Aug-2018
FCIS US\$25M MED TERM FLT RATE NOTE	1.48	3,008,912.50	3.45	28-Aug-2020
CITI 5.5Y FX TO CAPPED FLOATER NOTE	1.46	2,980,785.00	1.85	7-May-2020
DB CREDIT LINKED NOTE GORTT DUE 2020	1.45	2,953,440.00	3.04	20-Mar-2020
AMAZON 3.15% FXRB DUE 2027	1.43	2,909,557.50	3.56	22-Aug-2027
UNIT TRUST CORPORATION OF T&T MUTUAL FND	1.27	2,589,221.49	0.00	
GOTT US\$31.3 FXRB DUE 03.09.28	1.18	2,409,810.55	3.18	4-Sep-2028
MORGAN STANLEY FXR SENIOR NOTE DUE 2019	1.06	2,152,226.67	2.70	13-May-2019
GOPOLAND US\$1M NOTES @ 5% DUE 23.03.22	1.05	2,144,962.22	2.75	23-Mar-2022
ANSA CD @ 2.15-365 DAYS MAT 28.02.19	0.98	2,003,822.22	2.15	28-Feb-2019
ACIL US\$40M FXRL @ 4.62% MAT 26.04.24	0.98	1,986,384.53	4.62	26-Apr-2024

Paria – Total Individual Holdings

ISSUER	% OF PORTFOLIO	MARKET VALUE TTD	YIELD TO MATURITY	MATURITY DATE
GAM USD MONTHLY INCOME FUND	0.97	1,977,902.49	0.00	
GOPOLAND USD 6.375% COUPON BOND 15.0719	0.89	1,803,969.17	4.26	15-Jul-2019
ANSA CD @ 1.8%-365 DAYS MAT 08.01.19	0.74	1,506,139.73	1.78	8-Jan-2019
CHILE REPUBLIC NOTE 3.875% DUE 2020	0.73	1,492,713.78	2.32	5-Aug-2020
AT&T 5.875% FXR NOTE DUE 01.10.19	0.51	1,043,310.00	2.20	1-Oct-2019
GSGI NOTES 2.900% DUE 2018	0.50	1,008,300.00	2.58	19-Jul-2018
GOPANAMA FXRB 9.375% DUE 16-JAN-2023	0.44	901,852.88	4.96	16-Jan-2023
MORGAN STANLEY SENIOR FLRN DUE 2018	0.42	864,837.25	2.52	9-Nov-2018
ANSA SECURED US\$ FUND	0.38	779,860.44	4.61	11-Aug-2019
LUCELEC 7.15% SYNDICATED LOAN	0.21	434,802.38	5.10	9-Dec-2018
AATT USD \$45.5MM @ 7.00% FXRB 2019	0.11	221,202.78	6.97	22-Apr-2019
MORGAN STANLEY FX- FL NOTE DUE 10.27.18	0.07	148,266.69	3.13	27-Oct-2018
BNOC SER 5 US\$20M 7.25% FLRB 2020	0.07	135,003.74	7.25	31-Dec-2019
ROYTRIN US\$ INCOME FUND	0.01	28,661.15	0.00	