

INDIVIDUAL HOLDINGS	% OF FUND	Portfolio Value	TRADE YIELD TO MATURITY	MATURITY_DATE
GOTT 9.75% EUROBOND FIXED DUE:1-JUL-2020	8.70	15,753,383.68	4.99	1-Jul-2020
GOTT US\$1B FXRB DUE 2026	8.60	15,575,643.86	4.58	4-Aug-2026
FIRST CITIZENS GROUP CASH ACCOUNTS	7.39	13,389,817.80	0.00	
GOTT US\$100M 3.10%FXRB DUE DEC 2020	5.57	10,092,138.89	3.10	14-Dec-2020
RFHL FXR NOTE-5.07% DUE 2024	3.49	6,317,549.42	5.08	17-Apr-2024
GOTT US\$550M @ 4.375% MAT 16.01.24	3.47	6,285,807.50	3.50	16-Jan-2024
REP OF INDONESIA 2.95% DUE11.01.23	3.37	6,109,533.33	4.10	11-Jan-2023
DELL INT LLC 6.02% FXRB DUE 15/06/2026	3.15	5,711,677.78	4.48	15-Jun-2026
ALLERGAN INC 3.375% DUE 15.09.20	3.07	5,564,130.00	3.25	15-Sep-2020
CDEL US\$0.75\B FXRN DUE 2023	3.04	5,509,150.00	3.24	13-Aug-2023
GM CO 5.0% DUE 011028	3.00	5,427,700.00	4.16	1-Oct-2028
COLOM 11.75% MAT 25.02.20	2.89	5,232,900.00	3.20	25-Feb-2020
AMGEN US\$1.75B 3.875% FXRN 2021	2.89	5,227,644.45	2.44	15-Nov-2021
GOLDMAN SACHS FLOAT 4.306% DUE 2023	2.85	5,153,785.83	3.88	29-Nov-2023
AT&T INC FL RATE GLOBAL NOTE DUE 2024	2.81	5,095,807.19	4.19	12-Jun-2024
CERT OF PART - GOCI EUROBOND DUE 2019	2.76	5,004,585.00	3.80	24-Nov-2019
GRUPO TELEVIA 6.625% MAT 18.03.25	2.58	4,681,849.44	4.56	18-Mar-2025
FCIS US\$25M MED TERM FLT RATE NOTE	2.26	4,101,472.48	3.45	20-Aug-2020
FCBL USD 90.4M 4.25% FXRB DUE 2023	2.23	4,031,166.67	4.25	25-Jan-2023
US TSY NOTE 30.11.19	2.22	4,020,305.71	1.86	30-Nov-2019
US TNOTE MAT 31.10.19	2.22	4,015,142.66	1.96	31-Oct-2019
US TSY NOTE MAT 31.12.19	2.21	4,003,403.53	1.90	31-Dec-2019
FCB ITC REPO-2.75% MAT 24.02.20	1.73	3,130,625.03	2.73	24-Feb-2020
AMBL US\$50M FXRT MED TERM NOTE DUE 2021	1.70	3,080,833.88	3.45	17-Sep-2021
FCIS US\$25M MED TERM FLT RATE NOTE	1.69	3,068,074.91	3.45	28-Aug-2020
CITI 5.5Y FX TO CAPPED FLOATER NOTE	1.66	3,010,475.40	1.85	7-May-2020
DB CREDIT LINKED NOTE GORTT DUE 2020	1.65	2,997,548.83	3.04	20-Mar-2020
PHOENIX PARK GAS US\$80.7M 2.04% FXR LOAN	1.51	2,741,443.19	3.10	26-Mar-2021
HCA 7.50% FXRB DUE 02/15/2022	1.23	2,232,166.67	3.65	15-Feb-2022
GOPOLAND US\$1M NOTES @ 5% DUE 23.03.22	1.19	2,149,322.22	2.75	23-Mar-2022
GOTT US\$31.3 FXRB DUE 03.09.28	1.15	2,081,751.90	3.18	4-Sep-2028
AMBL CD @ 1.95% - 90 DAYS MAT 25.11.19	1.14	2,073,576.80	1.95	25-Nov-2019
BARCLAYS PLC FL NOTE-4.807% DUE 2021	1.13	2,050,106.75	3.82	10-Aug-2021
WESTERN UNION 3.6% DUE 15/03/22	0.85	1,543,590.00	2.37	15-Mar-2022
CHILE REPUBLIC NOTE 3.875% DUE 2020	0.82	1,479,895.78	2.32	5-Aug-2020
ACIL US\$40M FXRL @ 4.62% MAT 26.04.24	0.80	1,456,988.11	4.62	26-Apr-2024
GOPANAMA FXRB 9.375% DUE 16-JAN-2023	0.48	870,982.88	4.96	16-Jan-2023
ANSA SECURED US\$ FUND	0.43	785,340.71	0.00	1-Oct-2050
ROYTRIN US\$ INCOME FUND	0.02	31,126.46	0.00	
GAM USD MONTHLY INCOME FUND	0.02	27,902.49	0.00	
BNOC SER 5 US\$20M 7.25% FLRB 2020	0.01	20,075.59	7.25	31-Dec-2019
UNIT TRUST CORPORATION OF T&T MUTUAL FND	0.002	4,221.49	0.00	