

ABERCROMBIE FUND - TOTAL INDIVIDUAL HOLDINGS

<u>INDIVIDUAL HOLDINGS</u>	<u>% OF FUND</u>	<u>Portfolio Value</u>	<u>TRADE YIELD TO MATURITY</u>	<u>MATURITY DATE</u>
OMO 16-96 MATURING 10.01.20	7.28	395,856,998.88	2.65	10-Jan-2020
FIRST CITIZENS GROUP CASH ACCOUNTS	7.17	389,736,329.00	0.00	
GOTT \$1399.8M 6.60% FXRB DUE 4-FEB-2027	4.65	252,665,851.77	4.25	04-Feb-2027
GOTT TT\$500M FXRB DUE 2023	3.89	211,526,106.19	3.71	25-Feb-2023
GOTT \$1,250M FLRB 2015-2020 TRANCHE A	3.87	210,602,038.35	3.33	30-Nov-2020
GOTT \$1000M FXRB @ 2.20% DUE 27.06.21	3.78	205,822,580.23	2.02	27-Jun-2021
T-NOTE 2-38 MAT 28-JAN-2021	3.27	177,850,785.44	2.86	28-Jan-2021
MASSY HOLDINGS \$1.2B FXRB DUE 2029	3.16	171,631,775.41	5.20	30-Jul-2029
GOTT \$1,200M FXRB @ 4.15% DUE 2025	3.09	167,830,775.34	4.15	26-Mar-2025
FCBL TT\$860.755MM FXRB DUE 2024	2.86	155,603,117.64	4.50	27-Apr-2024
MASSY HOLDINGS \$1.2B FXRB DUE 2024	2.41	131,055,309.32	3.90	30-Jul-2024
GOTT \$500M 3.40% FXRB DUE 2021	2.10	113,961,202.05	3.33	26-Nov-2021
AT&T INC FL RATE GLOBAL NOTES DUE 2024	1.99	108,431,669.56	4.49	12-Jun-2024
GHL TT\$517M 5Y SECURED NOTES	1.84	100,256,164.38	4.25	09-Dec-2019
TIDCO 11.85% FIXED: DUE 2-APRIL-2027	1.80	97,872,304.61	11.85	02-Apr-2027
GOTT US\$500M FXRB @ 4.375% DUE 16.01.24	1.78	96,877,588.00	4.10	16-Jan-2024
FCBL TT\$900M FXRB DUE 2022	1.76	95,946,011.49	4.25	21-Oct-2022
GOTT \$1.5B FXR AMORTISING BOND DUE 2026	1.72	93,797,916.67	2.15	23-Dec-2026
GOTT \$2.5B 2.80% FXRB DUE 2026	1.72	93,794,824.53	3.20	23-Sep-2026
NIF \$1,200M SERIES A @ 4.50% DUE 2023	1.71	93,107,967.75	4.50	09-Aug-2023
OMO 16-83 MATURING 01.11.19	1.63	88,450,000.00	2.64	01-Nov-2019
OMO 16-84 MATURING 07.11.19	1.62	88,000,000.00	2.63	07-Nov-2019
TTMF TT\$400M FXRB DUE 2023	1.28	69,456,359.24	4.70	28-Dec-2023
UDECOTT TT\$213M 3.35% FXRB DUE 31.10.20	1.26	68,774,302.67	2.90	31-Oct-2020
GOTT US\$1B FXRB DUE 2026	1.25	67,804,403.76	4.72	04-Aug-2026
GOTT TT\$500M 2.3% FXRB DUE 2027	1.23	67,160,740.72	2.50	05-Mar-2027
TTMF \$725M BOND SERIES E - MAT 12.10.26	1.17	63,895,657.94	5.35	12-Oct-2026
OMO 16-80 MATURING 02.10.19	1.10	60,000,000.00	2.64	02-Oct-2019
GOLDMAN SACHS FLOAT 4.306% DUE 29.11.23	0.99	53,692,564.82	4.29	29-Nov-2023
UDECOTT \$180.3M 5% FXRL MAT 16.11.28	0.98	53,050,731.99	5.07	16-Nov-2028
FCB ITC CD @ 2.40%-189 DAYS MAT 17.09.19	0.95	51,498,142.47	2.40	17-Sep-2019
AMBL FXR MED TERM NOTE 3.75% DUE 2022	0.91	49,709,052.49	3.75	28-Nov-2022
GOTT TT\$500M FXRB @ 3.80% MAT 19.12.22	0.88	48,007,785.10	3.55	19-Dec-2022
GOTT TT\$600M FXRB MAT 30.06.20	0.86	47,019,990.09	5.33	30-Jun-2020
CERT OF INT- FC FXRB DUE 04.08.21 SER 14	0.85	46,484,591.47	3.02	04-Aug-2021
GOTT \$1000M @ 4.10% FXRB MAT 14.02.25	0.84	45,469,590.53	4.03	14-Feb-2025
GOTT TT\$1,700MM FXRB DUE 2020	0.82	44,567,743.56	3.05	10-May-2020
BARCLAYS PLC FL NOTE-4.807% DUE 2021	0.77	41,921,964.68	3.77	10-Aug-2021
RFHL FXR NOT-5.07% DUE 2024	0.75	40,865,406.85	5.07	17-Apr-2024
FCB ITC REPO@ 2.5%-365 DAYS MAT 22.04.20	0.74	40,348,012.25	2.50	22-Apr-2020
AMBL CD @ 2.55%-122 DAYS MAT 26.08.19	0.74	40,184,438.36	2.55	26-Aug-2019
AMBL US\$50M FXR MED TERM NOTE DUE 2021	0.63	34,061,237.99	3.45	17-Sep-2021
FCIB CD @ 2.95% - 365 DAYS MAT 22.08.19	0.57	30,758,917.81	2.95	22-Aug-2019
ANSA CD @ 2.95% - 365 DAYS MAT 27.08.19	0.57	30,746,794.52	2.95	27-Aug-2019
FCIS REPO @ 2.30% 187 DAYS MAT 22.07.19	0.56	30,612,793.72	0.15	22-Jul-2019
FCB ITC CD @ 2.30% 183 DAYS MAT 10.09.19	0.56	30,211,726.03	2.30	10-Sep-2019
GOTT US\$100M 3.10% FXRB DUE DEC 2020	0.50	27,278,756.71	3.10	14-Dec-2020
UNITED MEXICAN STATES 3.50% DUE 21.01.21	0.48	26,192,434.49	3.36	21-Jan-2021
WASA \$420 MM 6.35% FXRB 2020 - TRANCHE 1	0.48	25,964,345.11	6.40	06-Jun-2020
FCIB CD @ 2.95% - 365 DAYS MAT 27.08.19	0.47	25,622,328.77	2.95	27-Aug-2019
FCB ITC CD @ 2.30% 190 DAYS MAT 18.07.19	0.46	25,272,534.25	2.30	18-Jul-2019
FCIS REPO @ 2.30% 180 DAYS MAT 08.07.19	0.46	25,272,534.25	2.30	08-Jul-2019
FCIS REPO @ 2.30% 182 DAYS MAT 10.07.19	0.46	25,272,534.25	0.03	10-Jul-2019
GOTT TBILL 1606 MAT 10.06.20	0.45	24,357,153.25	2.80	10-Jun-2020
RILIN 4.50% DUE 19.10.20	0.44	24,172,031.51	3.72	19-Oct-2020
OMO 16-86 MATURING 13.11.19	0.43	23,550,000.00	2.64	13-Nov-2019
TTMF \$725M BOND SERIES D - MAT 12.10.24	0.39	21,109,427.86	5.10	12-Oct-2024

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WASA \$420 MM 6.35% FXRB 2020 - TRANCHE 3	0.38	20,610,141.76	7.20	10-Oct-2020
OMO 17-80 MAT 14.04.20	0.38	20,596,422.98	2.65	14-Apr-2020
FCB ITC CD @ 2.65% 365 DAYS MAT 14.01.20	0.37	20,243,945.21	2.65	14-Jan-2020
US TSY NOTE MAT 31/08/2019	0.37	20,140,330.77	2.41	31-Aug-2019
FCB ITC CD @ 2.30%-190 DAYS MAT 19.09.19	0.37	20,138,630.14	2.30	19-Sep-2019
PPGL US\$80.7M LOAN 2.04% DUE 26.03.21	0.37	20,105,141.95	3.34	26-Mar-2021
UDECOTT TT\$223M FXRB MAT 03.10.22	0.36	19,537,129.65	1.95	03-Oct-2022
GOTT TT\$1000M FXRB @ 2.60% DUE 21.05.20	0.35	19,057,129.16	2.82	21-May-2020
CERT OF PART-SPORTT TT\$495.9 DUE2030-S15	0.35	19,017,550.23	3.08	19-Jun-2021
CERT OF PART-SPORTT TT\$495.9 DUE2030-S17	0.33	17,866,647.83	3.49	19-Jun-2022
GOPLAND USD 6.375% BOND 15.07.19	0.31	16,859,968.21	2.85	15-Jul-2019
HADCO TT\$260M VARIABLE FXRN SERIES 3	0.30	16,244,244.93	8.00	26-Oct-2019
WASA \$192 M 6.35% FXRB BOND 03/08/2020	0.29	15,967,573.18	6.99	03-Aug-2020
PANAMA GLOBAL BOND 5.20% DUE 2020	0.29	15,791,467.65	3.43	30-Jan-2020
UDECOTT TT\$399.019M FXRL 1.95% DUE 2021	0.29	15,659,700.52	1.95	20-Nov-2021
FCIS REPO @ 2.30% 180 DAYS MAT 29.07.19	0.28	15,490,067.15	2.30	29-Jul-2019
GOTT TT\$1,700MM FXRB 3.05% DUE 2020	0.26	14,119,570.59	3.04	10-May-2020
CITI 5.5Y FIXED TO CAPPED FLOATER NOTE	0.25	13,448,686.00	1.85	07-May-2020
BRAZIL 8.875% GLOABL BOND DUE 2019	0.23	12,524,001.26	2.70	14-Oct-2019
EHL TT\$400M 5.5% FXR MTG BACKED BOND	0.22	12,004,362.19	5.50	30-Sep-2022
TTMF TT\$500M SECURED FXRB SERIES 12	0.19	10,158,666.67	4.20	15-Aug-2019
NIPDEC TT\$405M 4.65% FXRB DUE 2032	0.17	9,053,475.00	4.65	15-May-2032
CHILE REPUBLIC NOTE 3.875% DUE 05.08.20	0.14	7,620,152.93	2.22	05-Aug-2020
CHILE REPUBLIC NOTE @ 3.25% DUE 14.09.21	0.14	7,600,897.52	2.29	14-Sep-2021
ALLERGAN INC 3.375% DUE 15.09.20	0.13	6,817,065.63	3.24	15-Sep-2020
CERT OF PART- GOTT TT\$1B DUE 2031 SER 14	0.10	5,690,711.67	2.70	22-Nov-2019
CERT OF PART- GOTT TT\$1B DUE 2031 SER 15	0.10	5,500,220.70	2.90	22-May-2020
GOTT 6.15% FIXED:DUE AUG. 3 2019	0.09	5,124,684.93	6.14	03-Aug-2019
FCB ITC BA @ 1.75%-90DAY MAT 21.08.19	0.09	5,036,287.83	1.75	21-Aug-2019
FCB ITC BA @ 1.75%-59 DAYS MAT 26.08.19	0.09	5,021,568.28	1.75	26-Aug-2019
FCB ITC BA @ 1.00%-31 DAYS MAT 29.07.19	0.09	5,013,323.29	1.00	29-Jul-2019
CERT OF PART-WASA TT\$1.3359B SERIES 17	0.09	5,000,000.00	2.07	28-Sep-2019
CERT OF PART-SPORTT TT\$495.9 DUE2030-S19	0.07	4,056,424.85	3.90	19-Jun-2023
FCB ITC BA @ 1.75%-90 DAYS MAT 22.08.19	0.07	4,032,325.97	1.75	22-Aug-2019
CERT OF PART-SPORTT TT\$495.9 DUE2030-S12	0.06	3,224,715.78	2.35	19-Dec-2019
FCB ITC BA @ 2.25% 180 DAYS MAT 03.09.19	0.06	3,059,101.67	2.25	03-Sep-2019
VMCOTT TT\$41.3MM FXRB DUE MAR 31, 2020	0.06	3,037,052.05	4.90	31-Mar-2020
FCB ITC BA @1.75%-90 DAYS MAT 21.08.19	0.06	3,021,772.70	1.75	21-Aug-2019
FCB ITC BA @ 2.25%-94 DAYS MAT 23.09.19	0.06	3,017,459.89	2.25	23-Sep-2019
FCB ITC BA @ 2.25-94 DAYS MAT 23.09.19	0.06	3,017,459.89	2.25	23-Sep-2019
FCB ITC BA @ 2.25%-9 DAYS MAT 23.09.19	0.06	3,017,459.89	2.25	23-Sep-2019
GOTT CLICO / BAT ZCB DUE 30.11.19	0.04	2,369,000.00	4.15	30-Nov-2019
GOTT CLICO / BAT ZCB DUE 30.11.20	0.04	2,277,118.98	4.48	30-Nov-2020
GOTT CLICO / BAT ZCB DUE 30.11.21	0.04	2,204,901.57	4.82	30-Nov-2021
NATIONAL LIBRARY BUILDING LEASE PMTS	0.03	1,711,822.70	4.75	28-Jan-2023
CERT OF INT- FC FXRB DUE 04.08.21 SER 10	0.03	1,642,557.41	2.22	04-Aug-2019
UTC TT\$ INCOME FUND (SUS)	0.02	976,544.29	0.00	
GOTT TT \$1,500MM 7.75% FXRB 2024	0.01	710,327.10	7.75	23-Apr-2024
CERT OF INT-NIPDEC \$90M FXRB-22.08.19	0.01	585,097.13	2.82	22-Aug-2019
CERT OF INT-NIPDEC \$90M FXRB-22.02.20	0.01	486,570.35	3.02	22-Feb-2020
CERT OF INT-NIPDEC \$90M FXRB-22.08.20	0.01	475,174.41	3.28	22-Aug-2020
CERT OF INT-NIPDEC \$90M FXRB-22.02.21	0.01	280,251.13	3.48	22-Feb-2021
CERT OF INT-NIPDEC \$90M FXRB-22.08.21	0.00	271,258.57	3.53	22-Aug-2021
GOTT CLICO/SALY ZCB MAT 30.11.19-SER 8	0.00	256,000.00	4.34	30-Nov-2019
GOTT CLICO/SALY ZCB MAT 30.11.20	0.00	245,893.72	4.65	30-Nov-2020
GOTT CLICO/SALY ZCB MAT 30.11.21	0.00	237,950.90	4.97	30-Nov-2021
HMB GAREEMIC CMO 99-01 SERIES IO	0.00	189,446.09	8.50	15-Nov-2015

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AATT 11.50% FIXED:DUE 17-DEC-2019	0.00	167,399.37	11.50	17-Dec-2019
GOTT T-NOTE	0.00	78,983.00	5.20	18-Feb-2005
TIDCO 12.25% FIXED: DUE 29-NOV-2020	0.00	64,415.56	12.25	29-Nov-2020
ANSA SECURED TT\$ FUND	0.00	50,000.00	0.00	
GAM MONTHLY INCOME FUND @ 4.75%	0.00	23,332.30	0.00	
ROYTRIN TT\$ INCOME FUND	0.00	3,270.44	0.00	
ROYTRIN US\$ INCOME FUND	0.00	1,105.77	0.00	