

Abercrombie – Total Individual Holdings

ISSUER	% OF PORTFOLIO	MARKET VALUE TTD	YIELD TO MATURITY	MATURITY DATE
FIRST CITIZENS GROUP CASH ACCOUNTS	13.17%	699,307,412	0.00	26-Oct-2018
GOTT \$1399.8M 6.60% FXRB DUE 4-FEB-2027	4.72%	250,783,214	4.25	4-Feb-2027
GOTT \$1000M FXRB @ 2.20% DUE 27.06.21	3.79%	201,122,448	2.00	27-Jun-2021
OMO 16-04 MATURING 13.07.18	3.75%	199,266,148	2.60	13-Jul-2018
OMO 16-05 MATURING 03.08.18	3.75%	199,023,402	2.60	3-Aug-2018
OMO 16-40 MATURING 10.01.19	3.67%	194,956,000	2.63	10-Jan-2019
GOTT \$1,200M FXRB @ 4.15% DUE 2025	3.20%	169,864,844	4.15	26-Mar-2025
MASSY HOLDINGS \$1.2B FXRB DUE 2029	3.07%	162,964,627	5.20	30-Jul-2029
OMO 16-47 MATURING 13.03.19	2.50%	132,595,458	2.63	13-Mar-2019
MASSY HOLDINGS \$1.2B FXRB DUE 2024	2.40%	127,266,968	3.90	30-Jul-2024
TIDCO 11.85% FIXED: DUE 2-APRIL-2027	2.23%	118,140,901	11.85	2-Apr-2027
GOTT \$1.5B FXR AMORTISING BOND DUE 2026	2.05%	108,726,875	2.15	23-Dec-2026
GHL TT\$517M 5Y SECURED NOTES	1.94%	103,255,753	4.25	9-Dec-2019
OMO 16-11 MATURING 15.08.18	1.87%	99,435,305	2.53	15-Aug-2018
GOTT US\$500M FXRB @ 4.375% DUE 16.01.24	1.84%	97,473,731	4.10	16-Jan-2024
FCBL TT\$900M FXRB DUE 2022	1.83%	97,228,218	4.25	21-Oct-2022
GOTT \$2.5B 2.80% FXRB DUE 2026	1.72%	91,106,275	3.20	23-Sep-2026
TTMF \$300M COMM PAPER @ 3.92% - 01.09.18	1.69%	89,659,334	3.92	1-Sep-2018

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FCIB TT\$480M 3.45% SENIOR FXRB DUE 2018	1.50%	79,725,660	3.20	20-Oct-2018
TBILL 25052018 - MAT 25.05.18	1.41%	74,895,758	2.60	25-May-2018
OMO 16-22 MATURING 21.09.18	1.40%	74,375,881	2.62	21-Sep-2018
GOTT TT\$500M 2.3% FXRB DUE 2027	1.36%	72,027,083	2.50	5-Mar-2027
GOTT US\$1B FXRB DUE 2026	1.29%	68,582,753	4.72	4-Aug-2026
UDECOTT TT\$213M 3.35% FXRB DUE 31.10.20	1.23%	65,377,425	2.90	31-Oct-2020
TTMF \$725M BOND SERIES E - MAT 12.10.26	1.19%	63,209,765	5.35	12-Oct-2026
FCB ITC FD @ 2.25%-365 DAYS MAT 12.03.19	0.94%	50,061,644	2.26	12-Mar-2019
OMO 16-15 MATURING 29.08.18	0.94%	49,669,878	2.60	29-Aug-2018
AMBL FXR MED TERM NOTE 3.75% DUE 2022	0.93%	49,245,613	3.75	28-Nov-2022
OMO 16-50 MATURING 20.03.19	0.92%	48,744,412	2.63	20-Mar-2019
GOTT TT\$500M FXRB @ 3.80% MAT 19.12.22	0.91%	48,420,175	3.55	19-Dec-2022
GOTT TT\$600M FXRB MAT 30.06.20	0.90%	48,016,039	5.33	30-Jun-2020
OMO 16-17 MATURING 06.09.18	0.88%	46,662,567	2.60	6-Sep-2018
GOTT \$1000M @ 4.10% FXRB MAT 14.02.25	0.84%	44,810,269	4.03	14-Feb-2025
CERT OF PART-WASA TT\$1.3359B SERIES 16	0.84%	44,411,073	5.60	28-Mar-2019
CERT OF INT- FC FXRB DUE 04.08.21 SER 14	0.84%	44,360,132	3.02	4-Aug-2021
FCIS REPO @ 1.95% -181 DAYS MAT 10.04.18	0.79%	41,814,866	1.95	10-Apr-2018

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UTC TT\$ INCOME FUND (SUS)	0.76%	40,539,936	0.00	
AMBL US\$50M FXR MED TERM NOTE DUE 2021	0.66%	34,970,694	3.45	17-Sep-2021
FCIS REPO 1.65%-365 DAYS MAT 13.12.18	0.64%	34,158,683	1.66	13-Dec-2018
FCIS REPO-1.65% FOR 365 DAY MAT 20.12.18	0.64%	34,147,778	1.66	20-Dec-2018
FCIS REPO @ 1.55% -364 DAYS MAT 01.11.18	0.64%	34,123,025	1.54	1-Nov-2018
FCIS REPO @ 1.55% -363 DAYS MAT 06.11.18	0.64%	34,114,266	1.54	6-Nov-2018
FCIS REPO @ 1.95% -183 DAYS MAT 01.05.18	0.59%	31,391,311	0.04	1-May-2018
GG0084 - MAT UDECOTT TT\$496M SYN LN	0.58%	30,841,988	14.04	30-May-2018
FCIB CD @ 2.85% - 365 DAYS MAT 02.08.18	0.58%	30,566,877	2.85	2-Aug-2018
FCB ITC CD @ 1.95% 185 DAYS MAT 26.04.18	0.57%	30,256,438	0.06	26-Apr-2018
ANSA TD @ 2.00% -182 DAYS MAT 27.08.18	0.57%	30,179,531	0.02	27-Aug-2018
PPGL US\$80.7M LOAN 2.04% DUE 26.03.21	0.56%	29,851,751	3.34	26-Mar-2021
CERT OF PART-TT\$448M FXRB DUE 2022-SER11	0.53%	27,992,215	2.51	19-Jun-2018
GOTT US\$100M 3.10% FXRB DUE DEC 2020	0.52%	27,642,396	3.10	14-Dec-2020
UDECOTT TT\$223M FXRB MAT 03.10.22	0.52%	27,476,157	1.95	3-Oct-2022
WASA \$420 MM 6.35% FXRB 2020 - TRANCHE 1	0.51%	27,310,518	6.40	6-Jun-2020
ANSA US TD @ 1.55% -364DAYS MAT 12.10.18	0.51%	27,049,940	1.55	12-Oct-2018
CER OF PART-GOTT TT\$2.5B DUE 2027 SER 13	0.50%	26,373,411	2.65	27-Mar-2019
UDECOTT TT\$399.019M FXRL 1.95% DUE 2021	0.47%	24,772,396	1.95	20-Nov-2021

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WASA \$420 MM 6.35% FXRB 2020 - TRANCHE 3	0.41%	21,642,185	7.20	10-Oct-2020
TTMF \$725M BOND SERIES D - MAT 12.10.24	0.39%	20,965,951	5.10	12-Oct-2024
FCIS REPO @ 1.95% -181 DAYS MAT 16.04.18	0.39%	20,816,805	1.95	16-Apr-2018
FCIS REPO @ 1.83% -365 DAYS MAT 18.01.19	0.39%	20,473,091	1.83	18-Jan-2019
ANSA US CD @ 1.90%-365 DAYS MAT 24.01.19	0.38%	20,148,797	1.90	24-Jan-2019
ANSA US CD @ 2.15% 365 DAYS MAT 28.02.19	0.38%	20,116,171	2.15	28-Feb-2019
ANSA CD @ 1.75% - 92 DAYS MAT 22.06.18	0.38%	20,009,589	1.75	22-Jun-2018
TTMF TT\$500M SECURED FXRB SERIES 10	0.37%	19,762,922	3.89	15-Aug-2018
HADCO TT\$200M FXR MB LOAN SERIES 1A	0.37%	19,416,735	8.00	26-Apr-2027
CERT OF PART-SPORTT TT\$495.9 DUE2030-S15	0.34%	18,247,931	3.08	19-Jun-2021
GOPOLAND USD 6.375% BOND 15.07.19	0.33%	17,364,166	2.85	15-Jul-2019
CERT OF PART-SPORTT TT\$495.9 DUE2030-S17	0.32%	17,093,154	3.49	19-Jun-2022
WASA \$192 M 6.35% FXRB BOND 03/08/2020	0.31%	16,298,693	6.99	3-Aug-2020
PANAMA GLOBAL BOND 5.20% DUE 2020	0.30%	16,020,005	3.43	30-Jan-2020
GOTT 6.20% FIXED:DUE 6-NOV-2018	0.30%	15,749,178	6.20	6-Nov-2018
FCIS REPO @ 2.30% 363 DAYS MAT 30.01.19	0.28%	15,055,767	2.27	30-Jan-2019
FCIS REPO 2.30% 365 DAYS MAT 01.02.19	0.28%	15,055,767	2.27	1-Feb-2019
EHL TT\$400M 5.5% FXR MTG BACKED BOND	0.27%	14,217,637	5.50	30-Sep-2022

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BRAZIL 8.875% GLOABL BOND DUE 2019	0.26%	13,749,118	2.70	14-Oct-2019
TTMF TT\$500M SECURED FXRB SERIES 11	0.26%	13,728,798	3.97	15-Feb-2019
CITI 5.5Y FIXED TO CAPPED FLOATER NOTE	0.25%	13,310,508	1.85	7-May-2020
OMO 16-23 MATURING 05.10.18	0.24%	12,875,323	2.65	5-Oct-2018
CERT OF PART-SPORTT TT\$495.9 DUE 2030-S9	0.23%	12,469,284	2.05	19-Jun-2018
CERT OF PART-SPORTT TT\$495.9 DUE2030-S10	0.23%	12,304,588	2.17	19-Dec-2018
FCIS REPO @ 1.95% 182 DAYS MAT 23.04.18	0.21%	11,238,802	1.95	23-Apr-2018
TTMF TT\$500M SECURED FXRB SERIES 12	0.19%	10,224,093	4.20	15-Aug-2019
FCB ITC BA @ 2.05%-182 DAYS MAT 16.07.18	0.19%	10,143,785	0.02	16-Jul-2018
GOTT \$200MM @ 6.40% FXRB 2018	0.15%	8,184,405	5.90	30-Sep-2018
VMCOTT TT\$41.3MM FXRB DUE MAR 31, 2020	0.14%	7,616,507	4.90	31-Mar-2020
CHILE REPUBLIC NOTE 3.875% DUE 05.08.20	0.14%	7,578,724	2.22	5-Aug-2020
CHILE REPUBLIC NOTE @ 3.25% DUE 14.09.21	0.14%	7,428,446	2.29	14-Sep-2021
CERT OF INT-GOTT TT\$1.5B FXRB DUE 2028	0.13%	7,012,009	1.88	20-Sep-2018
FCB ITC BA @ 1.65% -91 DAYS MAT 18.04.18	0.11%	6,058,237	1.65	18-Apr-2018
CERT OF PART- GOTT TT\$1B DUE 2031 SER 12	0.11%	5,615,130	2.40	22-Nov-2018
CERT OF PART- GOTT TT\$1B DUE 2031 SER 11	0.11%	5,590,815	2.30	22-May-2018
CERT OF PART- GOTT TT\$1B DUE 2031 SER 14	0.10%	5,435,679	2.70	22-Nov-2019

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CERT OF PART- GOTT TT\$1B DUE 2031 SER 13	0.10%	5,428,025	2.55	22-May-2019
NIDCO TT\$153.8M FXRAB DUE 2018	0.10%	5,386,480	4.79	17-Dec-2018
CERT OF PART- GOTT TT\$1B DUE 2031 SER 15	0.10%	5,293,207	2.90	22-May-2020
GOTT 6.15% FIXED:DUE AUG. 3 2019	0.10%	5,269,065	6.14	3-Aug-2019
CERT OF PART-WASA TT\$1.3359B SERIES 17	0.09%	4,798,395	2.07	28-Sep-2019
TCCL 2.75% BELOW APLR:DUE 6-APRIL-2019	0.08%	4,409,928	7.00	6-Apr-2019
CERT OF PART-SPORTT TT\$495.9 DUE2030-S19	0.07%	3,871,076	3.90	19-Jun-2023
CERT OF PART-SPORTT TT\$495.9 DUE2030-S12	0.06%	3,073,564	2.35	19-Dec-2019
FCB ITC BA @ 1.65% -91 DAYS MAT 13.06.18	0.06%	3,021,370	1.65	13-Jun-2018
FCB ITC BA @ 1.65% 91 DAYS MAT 20.06.18	0.06%	3,020,402	1.65	20-Jun-2018
GOTT CLICO / BAT ZCB DUE 30.11.18	0.04%	2,336,020	3.82	30-Nov-2018
GOTT CLICO / BAT ZCB DUE 30.11.19	0.04%	2,261,438	4.15	30-Nov-2019
GOTT CLICO / BAT ZCB DUE 30.11.20	0.04%	2,189,310	4.48	30-Nov-2020
CERT OF INT- FC FXRB DUE 04.08.21 SER 9	0.04%	2,168,388	1.99	4-Feb-2019
CERT OF INT- FC FXRB DUE 04.08.21 SER 8	0.04%	2,166,288	1.96	4-Aug-2018
GOTT CLICO / BAT ZCB DUE 30.11.21	0.04%	2,112,560	4.82	30-Nov-2021
NATIONAL LIBRARY BUILDING LEASE PMTS	0.04%	2,028,004	4.75	28-Jan-2023
CERT OF INT-PHL \$140M FXRB DUE JUNE 2023	0.03%	1,657,097	4.39	3-Jun-2018

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CERT OF INT- FC FXRB DUE 04.08.21 SER 10	0.03%	1,580,472	2.22	4-Aug-2019
CERT OF PART-SPORTT TT\$495.9 DUE2030-S11	0.01%	750,126	2.25	19-Jun-2019
AATT 11.50% FIXED:DUE 17-DEC-2019	0.01%	744,322	11.50	17-Dec-2019
GOTT TT \$1,500MM 7.75% FXRB 2024	0.01%	741,242	7.75	23-Apr-2024
CERT OF INT-NIPDEC \$90M FXRB-22.08.18	0.01%	581,544	2.99	22-Aug-2018
CERT OF INT-NIPDEC \$90M FXRB-22.02.19	0.01%	578,329	2.62	22-Feb-2019
CERT OF INT-NIPDEC \$90M FXRB-22.08.19	0.01%	563,160	2.82	22-Aug-2019
CERT OF INT-NIPDEC \$90M FXRB-22.02.20	0.01%	467,813	3.02	22-Feb-2020
CERT OF INT-NIPDEC \$90M FXRB-22.08.20	0.01%	457,385	3.28	22-Aug-2020
AATT USD \$45.3MM FXRB APRIL 2019	0.01%	435,442	6.95	22-Apr-2019
NIPDEC 299M FXRB 7.75% 6-OCT-2018	0.01%	351,254	7.74	6-Oct-2018
CERT OF INT-NIPDEC \$90M FXRB-22.02.21	0.01%	269,179	3.48	22-Feb-2021
CERT OF INT-NIPDEC \$90M FXRB-22.08.21	0.0049%	260,150	3.53	22-Aug-2021
GOTT CLICO/SALY ZCB MAT 30.11.18-SER 7	0.0048%	252,378	4.03	30-Nov-2018
GOTT CLICO/SALY ZCB MAT 30.11.19-SER 8	0.0046%	244,301	4.34	30-Nov-2019
GOTT CLICO/SALY ZCB MAT 30.11.20	0.0045%	236,504	4.65	30-Nov-2020
GOTT CLICO/SALY ZCB MAT 30.11.21	0.0043%	228,209	4.97	30-Nov-2021
TIDCO 12.25% FIXED: DUE 29-NOV-2020	0.0020%	105,373	12.25	29-Nov-2020

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ANSA SECURED TT\$ FUND	0.0009%	50,000	0.00	
GAM MONTHLY INCOME FUND @ 4.75%	0.0004%	23,332	0.00	
ROYTRIN TT\$ INCOME FUND	0.0001%	3,089	0.00	
ROYTRIN US\$ INCOME FUND	0.00002%	911	0.00	