

## Abercrombie – Total Individual Holdings

ISSUER	% OF PORTFOLIO	MARKET VALUE TTD	YIELD TO MATURITY	MATURITY DATE
FIRST CITIZENS GROUP CASH ACCOUNTS	13.04	666,993,692	0.00	
GOTT \$1,250M FLRB 2015-2020 TRANCHE A	6.92	353,947,616	3.33	30-Nov-2020
GOTT \$1399.8M 6.60% FXRB DUE 4-FEB-2027	4.86	248,590,884	4.25	4-Feb-2027
GOTT \$1000M FXRB @ 2.20% DUE 27.06.21	4.00	204,629,925	2.02	27-Jun-2021
OMO 16-40 MATURING 10.01.19	3.88	198,521,208	2.63	10-Jan-2019
GOTT \$1,200M FXRB @ 4.15% DUE 2025	3.25	166,094,370	4.15	26-Mar-2025
MASSY HOLDINGS \$1.2B FXRB DUE 2029	3.24	165,597,969	5.20	30-Jul-2029
FCBL TT\$860.755MM FXRB DUE 2024	2.99	152,819,420	4.50	27-Apr-2024
OMO 16-47 MATURING 13.03.19	2.63	134,276,371	2.63	13-Mar-2019
MASSY HOLDINGS \$1.2B FXRB DUE 2024	2.47	126,505,414	3.90	30-Jul-2024
TIDCO 11.85% FIXED: DUE 2-APRIL-2027	2.22	113,301,688	11.85	2-Apr-2027
GOTT \$1.5B FXR AMORTISING BOND DUE 2026	2.09	106,915,243	2.15	23-Dec-2026
GHL TT\$517M 5Y SECURED NOTES	1.98	101,327,397	4.25	9-Dec-2019
FCBL TT\$900M FXRB DUE 2022	1.90	97,314,014	4.25	21-Oct-2022
GOTT US\$500M FXRB @ 4.375% DUE 16.01.24	1.81	92,533,120	4.10	16-Jan-2024
GOTT \$2.5B 2.80% FXRB DUE 2026	1.78	90,882,744	3.20	23-Sep-2026
NIF \$1,200M SERIES A @ 4.50% DUE 2023	1.77	90,304,187	4.50	9-Aug-2023
FCIB TT\$480M 3.45% SENIOR FXRB DUE 2018	1.55	79,107,557	3.20	20-Oct-2018

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GOTT TT\$500M 2.3% FXRB DUE 2027	1.39	70,950,995	2.50	5-Mar-2027
UDECOTT TT\$213M 3.35% FXRB DUE 31.10.20	1.36	69,335,725	2.90	31-Oct-2020
TTMF \$725M BOND SERIES E - MAT 12.10.26	1.25	63,814,373	5.35	12-Oct-2026
GOTT US\$1B FXRB DUE 2026	1.24	63,203,241	4.72	4-Aug-2026
FCB ITC FD @ 2.25%-365 DAYS MAT 12.03.19	0.99	50,625,685	2.26	12-Mar-2019
AMBL FXR MED TERM NOTE 3.75% DUE 2022	0.98	50,141,074	3.75	28-Nov-2022
OMO 16-50 MATURING 20.03.19	0.97	49,373,612	2.63	20-Mar-2019
GOTT TT\$500M FXRB @ 3.80% MAT 19.12.22	0.94	48,075,696	3.55	19-Dec-2022
GOTT TT\$600M FXRB MAT 30.06.20	0.93	47,324,738	5.33	30-Jun-2020
CERT OF PART-WASA TT\$1.3359B SERIES 16	0.89	45,600,000	5.60	28-Mar-2019
CERT OF INT- FC FXRB DUE 04.08.21 SER 14	0.88	44,955,912	3.02	4-Aug-2021
GOTT \$1000M @ 4.10% FXRB MAT 14.02.25	0.87	44,426,002	4.03	14-Feb-2025
UTC TT\$ INCOME FUND (SUS)	0.79	40,539,936	0.00	
FCIS REPO 1.65%-365 DAYS MAT 13.12.18	0.67	34,443,765	1.66	13-Dec-2018
FCIS REPO-1.65% FOR 365 DAY MAT 20.12.18	0.67	34,432,860	1.66	20-Dec-2018
FCIS REPO @ 1.55% -364 DAYS MAT 01.11.18	0.67	34,390,160	1.54	1-Nov-2018
FCIS REPO @ 1.55% -363 DAYS MAT 06.11.18	0.67	34,381,402	1.54	6-Nov-2018
AMBL US\$50M FXR MED TERM NOTE DUE 2021	0.65	33,269,201	3.45	17-Sep-2021

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FCIB CD @ 2.95% - 365 DAYS MAT 22.08.19	0.60	30,892,274	2.95	22-Aug-2019
ANSA CD @ 2.95% - 365 DAYS MAT 27.08.19	0.60	30,892,274	2.95	27-Aug-2019
FCIS REPO @ 2.00% 182 DAYS MAT 30.10.18	0.59	30,251,507	2.00	30-Oct-2018
ANSA CD @ 2.10% - 180 DAYS MAT 05.11.18	0.59	30,250,274	2.10	5-Nov-2018
FCIS REPO @ 2.00% 180 DAYS MAT 16.01.19	0.59	30,120,000	2.00	16-Jan-2019
ANSA CD @ 2.25% - 181 DAYS MAT 11.03.19	0.59	30,036,986	2.25	11-Mar-2019
OMO 16-52 MATURING 10.04.19	0.58	29,569,733	2.64	10-Apr-2019
OMO 16-57 MATURING 02.05.19	0.58	29,509,225	2.64	2-May-2019
GOTT US\$100M 3.10% FXRB DUE DEC 2020	0.54	27,489,858	3.10	14-Dec-2020
ANSA US TD @ 1.55% -364DAYS MAT 12.10.18	0.53	27,261,522	1.55	12-Oct-2018
CER OF PART-GOTT TT\$2.5B DUE 2027 SER 13	0.53	27,075,616	2.65	27-Mar-2019
WASA \$420 MM 6.35% FXRB 2020 - TRANCHE 1	0.53	26,922,148	6.40	6-Jun-2020
FCIB CD @ 2.95% - 365 DAYS MAT 27.08.19	0.50	25,743,562	2.95	27-Aug-2019
UNITED MEXICAN STATES 3.50% DUE 21.01.21	0.50	25,645,649	3.36	21-Jan-2021
UDECOTT TT\$223M FXRB MAT 03.10.22	0.49	25,241,042	1.95	3-Oct-2022
PPGL US\$80.7M LOAN 2.04% DUE 26.03.21	0.49	25,003,943	3.34	26-Mar-2021
RILIN 4.50% DUE 19.10.20	0.47	24,114,408	3.72	19-Oct-2020
UDECOTT TT\$399.019M FXRL 1.95% DUE 2021	0.43	22,030,221	1.95	20-Nov-2021
WASA \$420 MM 6.35% FXRB 2020 - TRANCHE 3	0.42	21,337,542	7.20	10-Oct-2020

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FCIS REPO @ 1.95% 185 DAYS MAT 12.10.18	0.41	21,111,840	0.04	12-Oct-2018
FCIS REPO @ 1.95% 181 DAYS MAT 08.10.18	0.41	21,111,840	1.95	8-Oct-2018
TTMF \$725M BOND SERIES D - MAT 12.10.24	0.41	21,097,234	5.10	12-Oct-2024
FCIS REPO @ 1.95% 184 DAYS MAT 17.10.18	0.41	21,020,326	0.02	17-Oct-2018
FCIS REPO @ 1.83% -365 DAYS MAT 18.01.19	0.40	20,662,838	1.83	18-Jan-2019
ANSA US CD @ 1.90%-365 DAYS MAT 24.01.19	0.40	20,342,715	1.90	24-Jan-2019
ANSA US CD @ 2.15% 365 DAYS MAT 28.02.19	0.40	20,335,605	2.15	28-Feb-2019
ANSA CD @ 2.25% - 182 DAYS MAT 13.03.19	0.39	20,023,425	0.02	13-Mar-2019
GOTT TT\$1000M FXRB @ 2.60% DUE 21.05.20	0.37	19,093,486	2.82	21-May-2020
PANAMA GLOBAL BOND 5.20% DUE 2020	0.37	18,877,862	3.43	30-Jan-2020
CERT OF PART-SPORTT TT\$495.9 DUE2030-S15	0.36	18,486,360	3.08	19-Jun-2021
HADCO TT\$260M VARIABLE FXRN SERIES 3	0.36	18,292,995	8.00	26-Oct-2019
CERT OF PART-SPORTT TT\$495.9 DUE2030-S17	0.34	17,269,980	3.49	19-Jun-2022
GOPOLAND USD 6.375% BOND 15.07.19	0.33	17,029,534	2.85	15-Jul-2019
WASA \$192 M 6.35% FXRB BOND 03/08/2020	0.31	16,068,593	6.99	3-Aug-2020
GOTT 6.20% FIXED:DUE 6-NOV- 2018	0.30	15,377,096	6.20	6-Nov-2018
FCIS REPO @ 2.30% 363 DAYS MAT 30.01.19	0.30	15,228,740	2.27	30-Jan-2019
FCIS REPO 2.30% 365 DAYS MAT 01.02.19	0.30	15,228,740	2.27	1-Feb-2019

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TTMF TT\$500M SECURED FXRB SERIES 11	0.27	13,568,483	3.97	15-Feb-2019
CITI 5.5Y FIXED TO CAPPED FLOATER NOTE	0.26	13,444,480	1.85	7-May-2020
BRAZIL 8.875% GLOABL BOND DUE 2019	0.26	13,151,724	2.70	14-Oct-2019
OMO 16-23 MATURING 05.10.18	0.25	13,000,000	2.65	5-Oct-2018
CERT OF PART-SPORTT TT\$495.9 DUE2030-S10	0.24	12,500,000	2.17	19-Dec-2018
EHL TT\$400M 5.5% FXR MTG BACKED BOND	0.24	12,463,416	5.50	30-Sep-2022
FCIS REPO @ 1.95% 185 DAYS MAT 25.10.18	0.22	11,348,682	0.04	25-Oct-2018
TTMF TT\$500M SECURED FXRB SERIES 12	0.20	10,187,159	4.20	15-Aug-2019
NIPDEC TT\$405M 4.65% FXRB DUE 2032	0.18	9,158,100	4.65	15-May-2032
CHILE REPUBLIC NOTE 3.875% DUE 05.08.20	0.15	7,516,295	2.22	5-Aug-2020
CHILE REPUBLIC NOTE @ 3.25% DUE 14.09.21	0.14	7,381,330	2.29	14-Sep-2021
ALLERGAN INC 3.375% DUE 15.09.20	0.13	6,704,178	3.24	15-Sep-2020
CERT OF PART- GOTT TT\$1B DUE 2031 SER 12	0.11	5,690,712	2.40	22-Nov-2018
CERT OF PART- GOTT TT\$1B DUE 2031 SER 13	0.11	5,522,152	2.55	22-May-2019
CERT OF PART- GOTT TT\$1B DUE 2031 SER 14	0.11	5,510,895	2.70	22-Nov-2019
CERT OF PART- GOTT TT\$1B DUE 2031 SER 15	0.10	5,369,355	2.90	22-May-2020
GOTT 6.15% FIXED:DUE AUG. 3 2019	0.10	5,200,728	6.14	3-Aug-2019
CERT OF PART-WASA TT\$1.3359B SERIES 17	0.10	4,867,658	2.07	28-Sep-2019

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VMCOTT TT\$41.3MM FXRB DUE MAR 31, 2020	0.09	4,569,501	4.90	31-Mar-2020
FCB ITC BA @ 1.75% -91 DAYS MAT 12.12.18	0.08	4,028,884	1.75	12-Dec-2018
CERT OF PART-SPORTT TT\$495.9 DUE2030-S19	0.08	3,894,543	3.90	19-Jun-2023
CERT OF PART-SPORTT TT\$495.9 DUE2030-S12	0.06	3,115,413	2.35	19-Dec-2019
FCB ITC BA @ 1.75% -91 DAYS MAT 28.11.18	0.06	3,023,718	1.75	28-Nov-2018
FCB ITC BA @ 1.75% -91 DAYS MAT 05.12.18	0.06	3,022,690	1.75	5-Dec-2018
NIDCO TT\$153.8M FXRAB DUE 2018	0.05	2,644,067	4.79	17-Dec-2018
GOTT CLICO / BAT ZCB DUE 30.11.18	0.05	2,369,000	3.82	30-Nov-2018
GOTT CLICO / BAT ZCB DUE 30.11.19	0.04	2,292,537	4.15	30-Nov-2019
GOTT CLICO / BAT ZCB DUE 30.11.20	0.04	2,219,607	4.48	30-Nov-2020
CERT OF INT- FC FXRB DUE 04.08.21 SER 9	0.04	2,215,255	1.99	4-Feb-2019
GOTT CLICO / BAT ZCB DUE 30.11.21	0.04	2,138,196	4.82	30-Nov-2021
NATIONAL LIBRARY BUILDING LEASE PMTS	0.04	1,888,226	4.75	28-Jan-2023
TCCL 2.75% BELOW APLR:DUE 6-APRIL-2019	0.04	1,819,804	7.00	6-Apr-2019
CERT OF INT- FC FXRB DUE 04.08.21 SER 10	0.03	1,607,127	2.22	4-Aug-2019
CERT OF PART-SPORTT TT\$495.9 DUE2030-S11	0.01	762,684	2.25	19-Jun-2019
GOTT TT \$1,500MM 7.75% FXRB 2024	0.01	727,381	7.75	23-Apr-2024
CERT OF INT-NIPDEC \$90M FXRB-22.02.19	0.01	591,480	2.62	22-Feb-2019

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CERT OF INT-NIPDEC \$90M FXRB-22.08.19	0.01	571,815	2.82	22-Aug-2019
AATT 11.50% FIXED:DUE 17- DEC-2019	0.01	548,267	11.50	17-Dec-2019
CERT OF INT-NIPDEC \$90M FXRB-22.02.20	0.01	474,366	3.02	22-Feb-2020
CERT OF INT-NIPDEC \$90M FXRB-22.08.20	0.01	463,870	3.28	22-Aug-2020
CERT OF INT-NIPDEC \$90M FXRB-22.02.21	0.01	272,830	3.48	22-Feb-2021
CERT OF INT-NIPDEC \$90M FXRB-22.08.21	0.01	263,469	3.53	22-Aug-2021
AATT USD \$45.3MM FXRB APRIL 2019	0.01	256,863	6.95	22-Apr-2019
GOTT CLICO/SALY ZCB MAT 30.11.18-SER 7	0.01	256,000	4.03	30-Nov-2018
GOTT CLICO/SALY ZCB MAT 30.11.19-SER 8	0.0048	247,605	4.34	30-Nov-2019
GOTT CLICO/SALY ZCB MAT 30.11.20	0.0047	239,575	4.65	30-Nov-2020
GOTT CLICO/SALY ZCB MAT 30.11.21	0.0045	230,623	4.97	30-Nov-2021
NIPDEC 299M FXRB 7.75% 6-OCT-2018	0.0034	172,366	7.74	6-Oct-2018
TIDCO 12.25% FIXED: DUE 29- NOV-2020	0.0017	86,174	12.25	29-Nov-2020
ANSA SECURED TT\$ FUND	0.0010	50,000	0.00	
GAM MONTHLY INCOME FUND @ 4.75%	0.0005	23,332	0.00	
ROYTRIN TT\$ INCOME FUND	0.0001	3,041	0.00	
ROYTRIN US\$ INCOME FUND	0.0000	892	0.00	