

First Citizens Abercrombie Fund Allocation Report September 30th 2017



Top Credit Exposure

	Issuer	% of Fund
	Government of Trinidad & Tobago	49.25%
	First Citizens Group	16.08%
	Massy Group	5.42%
	First Caribbean International Bank	3.69%
	Ansa Group of Companies	3.06%
	Trinidad and Tobago Mortgage Finance Co.	3.01%
	Urban Development Corp. of T'dad & T'bgo	2.91%
	Guardian Holdings Limited	2.78%
	Water and Sewerage Authority	2.66%
	Tourism Industrial Development Company	2.56%

Top 10 Individual Holdings

	Issuer	% of Fund
	FIRST CITIZENS GROUP CASH ACCOUNTS	7.96
	GOTT \$1,200M @ 1.90% FXRB Due 2018	3.87
	OMO 15-70 @ 2.70% – 364 DAYS MAT 10.01.18	3.83
	OMO 15-72 @ 2.70% –361 DAYS MAT 19.01.18	3.83
	GOTT \$1000M FXRB @ 2.20% DUE 27.06.21	3.82
	OMO 16-04 MATURING 13.07.18	3.77
	OMO 16-05 MATURING 03.08.18	3.76
	MASSY HOLDINGS \$1.2B FXRB DUE 2029	3.09
	TIDCO 11.85% FIXED: DUE 2 – APRIL - 2027	2.59
	OMO 15-59 @ 2.66% – 364 DAYS MAT 10.11.17	2.56

Percentages are rounded to 2 decimal points.

Exposure

Exposure by Assets

48.07%	TTD Bonds
33.92%	TTD Cash Equivalents
6.20%	TTD Cash
0.39%	TTD Money Market Funds
5.94%	USD Bonds
3.84%	USD Cash Equivalents
1.64%	USD Cash
0.00002%	USD Money Market Funds

Exposure by Region

100%	Trinidad & Tobago
3.11%	Caribbean
0.88%	Latin America
0.34%	Europe
0.25%	North America

Exposure by Currency

88.58%	TTD
11.42%	USD

Percentages are rounded to 2 decimal points.