

Abercrombie – Total Individual Holdings

ISSUER	% OF PORTFOLIO	MARKET VALUE TTD	YIELD TO MATURITY	MATURITY DATE
FIRST CITIZENS GROUP CASH ACCOUNTS	9.83%	509,311,878	0.00	
GOTT \$1399.8M 6.60% FXRB DUE 4-FEB-2027	4.92%	254,863,682	4.25	4-Feb-2027
GOTT \$1,200M @ 1.90% FXRB DUE 2018	3.90%	201,986,849	3.65	4-Jan-2018
OMO 15-70 @ 2.70% -364 DAYS MAT 10.01.18	3.86%	199,968,774	2.70	10-Jan-2018
OMO 15-72 @ 2.70% -361 DAYS MAT 19.01.18	3.86%	199,933,318	2.70	19-Jan-2018
GOTT \$1000M FXRB @ 2.20% DUE 27.06.21	3.84%	199,007,690	2.00	27-Jun-2021
OMO 16-04 MATURING 13.07.18	3.82%	198,070,400	2.60	13-Jul-2018
OMO 16-05 MATURING 03.08.18	3.81%	197,738,212	2.60	3-Aug-2018
MASSY HOLDINGS \$1.2B FXRB DUE 2029	3.21%	166,410,457	5.20	30-Jul-2029
MASSY HOLDINGS \$1.2B FXRB DUE 2024	2.48%	128,399,145	3.90	30-Jul-2024
TIDCO 11.85% FIXED: DUE 2-APRIL-2027	2.36%	122,425,664	11.85	2-Apr-2027
GOTT \$1.5B FXR AMORTISING BOND DUE 2026	2.07%	107,348,750	2.15	23-Dec-2026
GHL TT\$517M 5Y SECURED NOTES	1.97%	102,337,808	4.25	9-Dec-2019
OMO 16-11 MATURING 15.08.18	1.91%	98,768,964	2.53	15-Aug-2018
GOTT US\$500M FXRB @ 4.375% DUE 16.01.24	1.90%	98,513,527	4.10	16-Jan-2024
FCBL TT\$900M FXRB DUE 2022	1.85%	96,116,301	4.25	21-Oct-2022
GOTT \$2.5B 2.80% FXRB DUE 2026	1.76%	91,417,285	3.20	23-Sep-2026

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TTMF \$300M COMM PAPER @ 3.92% - 01.09.18	1.73%	89,659,334	3.92	1-Sep-2018
GCL TT\$620M SEC BOND DUE 28.12.20	1.61%	83,613,622	6.75	28-Dec-2020
FCIB TT\$480M 3.45% SENIOR FXRB DUE 2018	1.53%	79,063,919	3.20	20-Oct-2018
GOTT TT\$500M 2.3% FXRB DUE 2027	1.47%	76,167,130	2.50	5-Mar-2027
TBILL 25.05.2018 - MAT 25.05.18	1.44%	74,543,350	2.60	25-May-2018
OMO 16-22 MATURING 21.09.18	1.42%	73,827,353	2.62	21-Sep-2018
GOTT US\$1B FXRB DUE 2026	1.35%	70,096,619	4.72	4-Aug-2026
UDECOTT TT\$213M 3.35% FXRB DUE 31.10.20	1.25%	64,760,874	2.90	31-Oct-2020
TTMF \$725M BOND SERIES E - MAT 12.10.26	1.20%	62,366,610	5.35	12-Oct-2026
OMO 16-15 MATURING 29.08.18	0.95%	49,323,671	2.60	29-Aug-2018
AMBL FXR MED TERM NOTE 3.75% DUE 2022	0.94%	48,649,038	3.75	28-Nov-2022
GOTT TT\$600M FXRB MAT 30.06.20	0.92%	47,588,912	5.33	30-Jun-2020
OMO 16-17 MATURING 06.09.18	0.89%	46,330,506	2.60	6-Sep-2018
GOTT \$1000M @ 4.10% FXRB MAT 14.02.25	0.87%	45,110,514	4.03	14-Feb-2025
CERT OF PART-WASA TT\$1.3359B SERIES 16	0.85%	44,081,247	5.60	28-Mar-2019
CERT OF INT- FC FXRB DUE 04.08.21 SER 14	0.85%	43,906,248	3.02	4-Aug-2021
GHL ZCB TT\$700M DUE 2018 SER 14	0.84%	43,667,729	6.30	27-Jan-2018
FCIS REPO @ 1.95% -181 DAYS MAT 10.04.18	0.80%	41,615,642	1.95	10-Apr-2018

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AMBL US\$50M FXR MED TERM NOTE DUE 2021	0.69%	35,726,958	3.45	17-Sep-2021
PPGL US\$80.7M LOAN 2.04% DUE 26.03.21	0.68%	35,229,493	3.34	26-Mar-2021
FCIS REPO 1.65%-365 DAYS MAT 13.12.18	0.66%	34,018,479	1.66	13-Dec-2018
FCIS REPO-1.65% FOR 365 DAY MAT 20.12.18	0.66%	34,007,574	1.66	20-Dec-2018
FCIS REPO @ 1.55% -364 DAYS MAT 01.11.18	0.66%	33,991,646	1.54	1-Nov-2018
FCIS REPO @ 1.55% -363 DAYS MAT 06.11.18	0.66%	33,982,888	1.54	6-Nov-2018
FCIS REPO @ 1.95% -183 DAYS MAT 01.05.18	0.60%	31,241,599	0.04	1-May-2018
FCIB CD @ 2.85% - 365 DAYS MAT 02.08.18	0.59%	30,356,055	2.85	2-Aug-2018
FCB ITC CD @ 1.95% 185 DAYS MAT 26.04.18	0.58%	30,112,192	0.06	26-Apr-2018
ANSA CD @ 1.65% - 91 DAYS MAT 26.02.18	0.58%	30,047,466	1.65	26-Feb-2018
GG0084-MAT UDECOTT \$496M SYN LN	0.56%	29,183,535	5.50	12-Jan-2018
CERT OF PART-TT\$448M FXRB DUE 2022-SER11	0.54%	27,839,152	2.51	19-Jun-2018
UDECOTT TT\$223M FXRB MAT 03.10.22	0.53%	27,232,407	1.95	3-Oct-2022
WASA \$420 MM 6.35% FXRB 2020 - TRANCHE 1	0.52%	27,070,337	6.40	6-Jun-2020
ANSA US TD @ 1.55% -364DAYS MAT 12.10.18	0.52%	26,945,883	1.55	12-Oct-2018
CERT OF PART-WASA TT\$1.3359B SERIES 14	0.51%	26,183,325	5.40	28-Mar-2018
CER OF PART-GOTT TT\$2.5B DUE 2027 SER 13	0.51%	26,178,157	2.65	27-Mar-2019
TTMF TT\$500M SECURED FXRB SERIES 9	0.49%	25,611,872	3.49	15-Feb-2018
RBL 8.55% FXRB DUR FEB 14, 2018	0.48%	25,004,794	8.55	14-Feb-2018

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UDECOTT TT\$399.019M FXRL 1.95% DUE 2021	0.47%	24,565,521	1.95	20-Nov-2021
WASA \$420 MM 6.35% FXRB 2020 - TRANCHE 3	0.41%	21,442,469	7.20	10-Oct-2020
FCIS REPO @ 1.95% -181 DAYS MAT 16.04.18	0.40%	20,717,593	1.95	16-Apr-2018
TTMF \$725M BOND SERIES D - MAT 12.10.24	0.40%	20,684,494	5.10	12-Oct-2024
UTC TT\$ INCOME FUND (SUS)	0.39%	20,424,039	0.00	
FCIS REPO @ 1.57% -365 DAYS MAT 18.01.18	0.39%	20,378,340	1.55	18-Jan-2018
AMBL TD @ 1.62% -365 DAYS MAT 06.02.18	0.39%	20,375,052	1.60	6-Feb-2018
HADCO TT\$200M FXR MB LOAN SERIES 1A	0.39%	20,121,008	8.00	26-Apr-2027
TTMF TT\$500M SECURED FXRB SERIES 10	0.39%	20,001,401	3.89	15-Aug-2018
CERT OF PART-SPORTT TT\$495.9 DUE2030-S15	0.35%	18,054,878	3.08	19-Jun-2021
GOPOLAND USD 6.375% BOND 15.07.19	0.34%	17,853,882	2.85	15-Jul-2019
CERT OF PART-SPORTT TT\$495.9 DUE2030-S17	0.33%	16,879,845	3.49	19-Jun-2022
WASA \$192 M 6.35% FXRB BOND 03/08/2020	0.32%	16,628,258	6.99	3-Aug-2020
PANAMA GLOBAL BOND 5.20% DUE 2020	0.32%	16,419,222	3.43	30-Jan-2020
GOTT 6.20% FIXED:DUE 6-NOV- 2018	0.30%	15,615,363	6.20	6-Nov-2018
EHL TT\$400M 5.5% FXR MTG BACKED BOND	0.28%	14,478,252	5.50	30-Sep-2022
TTMF TT\$500M SECURED FXRB SERIES 11	0.27%	13,866,280	3.97	15-Feb-2019
BRAZIL 8.875% GLOABL BOND DUE 2019	0.27%	13,769,146	2.70	14-Oct-2019

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CITI 5.5Y FIXED TO CAPPED FLOATER NOTE	0.26%	13,345,364	1.85	7-May-2020
OMO 16-23 MATURING 05.10.18	0.25%	12,774,854	2.65	5-Oct-2018
CERT OF PART-SPORTT TT\$495.9 DUE 2030-S9	0.24%	12,400,592	2.05	19-Jun-2018
CERT OF PART-SPORTT TT\$495.9 DUE2030-S10	0.24%	12,185,395	2.17	19-Dec-2018
FCIS REPO @ 1.95% 182 DAYS MAT 23.04.18	0.22%	11,185,222	1.95	23-Apr-2018
TTMF TT\$500M SECURED FXRB SERIES 12	0.20%	10,348,408	4.20	15-Aug-2019
FCB ITC BA @ 2.05%-180 DAYS MAT 15.01.18	0.20%	10,194,449	2.05	15-Jan-2018
GOTT \$200MM @ 6.40% FXRB 2018	0.16%	8,375,255	5.90	30-Sep-2018
CHILE REPUBLIC NOTE 3.875% DUE 05.08.20	0.15%	7,792,789	2.22	5-Aug-2020
VMCOTT TT\$41.3MM FXRB DUE MAR 31, 2020	0.15%	7,661,887	4.90	31-Mar-2020
CHILE REPUBLIC NOTE @ 3.25% DUE 14.09.21	0.15%	7,658,173	2.29	14-Sep-2021
CERT OF INT-GOTT TT\$1.5B FXRB DUE 2028	0.13%	6,959,835	1.88	20-Sep-2018
FCB ITC BA @ 1.65% -92 DAYS MAT 17.01.18	0.12%	6,059,205	1.65	17-Jan-2018
FCB ITC BA @ 1.65%-89 DAYS MAT 14.03.18	0.12%	6,041,636	1.65	14-Mar-2018
CERT OF PART- GOTT TT\$1B DUE 2031 SER 12	0.11%	5,565,851	2.40	22-Nov-2018
CERT OF PART- GOTT TT\$1B DUE 2031 SER 11	0.11%	5,564,901	2.30	22-May-2018
CERT OF PART- GOTT TT\$1B DUE 2031 SER 14	0.10%	5,391,995	2.70	22-Nov-2019
CERT OF PART- GOTT TT\$1B DUE 2031 SER 13	0.10%	5,387,695	2.55	22-May-2019

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GOTT 6.15% FIXED:DUE AUG. 3 2019	0.10%	5,382,469	6.14	3-Aug-2019
NIDCO TT\$153.8M FXRAB DUE 2018	0.10%	5,346,902	4.79	17-Dec-2018
CERT OF PART- GOTT TT\$1B DUE 2031 SER 15	0.10%	5,247,007	2.90	22-May-2020
CERT OF PART-WASA TT\$1.3359B SERIES 17	0.09%	4,760,321	2.07	28-Sep-2019
TCCL 2.75% BELOW APLR:DUE 6-APRIL-2019	0.09%	4,409,493	7.00	6-Apr-2019
CERT OF PART-SPORTT TT\$495.9 DUE 2030-S19	0.07%	3,816,990	3.90	19-Jun-2023
CERT OF PART-SPORTT TT\$495.9 DUE 2030-S12	0.06%	3,048,168	2.35	19-Dec-2019
FCB ITC BA @ 1.65% -91 DAYS MAT 08.01.18	0.06%	3,030,502	1.65	8-Jan-2018
CERT OF INT-GOTT TT\$1.5B FXRB SER 9	0.06%	2,992,535	1.69	20-Mar-2018
GOTT CLICO / BAT ZCB DUE 30.11.18	0.04%	2,314,505	3.82	30-Nov-2018
GOTT CLICO / BAT ZCB DUE 30.11.19	0.04%	2,242,906	4.15	30-Nov-2019
NATIONAL LIBRARY BUILDING LEASE PMTS	0.04%	2,214,657	4.75	28-Jan-2023
CERT OF INT- FC FXRB DUE 04.08.21 SER 7	0.04%	2,213,531	1.62	4-Feb-2018
GOTT CLICO / BAT ZCB DUE 30.11.20	0.04%	2,168,107	4.48	30-Nov-2020
CERT OF INT- FC FXRB DUE 04.08.21 SER 8	0.04%	2,151,778	1.96	4-Aug-2018
CERT OF INT- FC FXRB DUE 04.08.21 SER 9	0.04%	2,148,211	1.99	4-Feb-2019
GOTT CLICO / BAT ZCB DUE 30.11.21	0.04%	2,088,476	4.82	30-Nov-2021
CERT OF INT-\$140M FXRB DUE JUNE 2023	0.03%	1,676,706	4.27	3-Mar-2018

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CERT OF INT-PHL \$140M FXRB DUE JUNE 2023	0.03%	1,648,463	4.39	3-Jun-2018
CERT OF INT- FC FXRB DUE 04.08.21 SER 10	0.03%	1,567,994	2.22	4-Aug-2019
UDECOTT \$192M 12YR 7.00 % FXRB	0.02%	791,597	7.00	18-Jan-2018
CERT OF PART-SPORTT TT\$495.9 DUE 2030-S11	0.01%	744,412	2.25	19-Jun-2019
AATT 11.50% FIXED:DUE 17-DEC-2019	0.01%	738,490	11.50	17-Dec-2019
GOTT TT \$1,500MM 7.75% FXRB 2024	0.01%	731,537	7.75	23-Apr-2024
CERT OF INT-NIPDEC \$90M FXRB-22.02.18	0.01%	590,689	2.21	22-Feb-2018
CERT OF INT-NIPDEC \$90M FXRB-22.08.18	0.01%	577,550	2.99	22-Aug-2018
CERT OF INT-NIPDEC \$90M FXRB-22.02.19	0.01%	573,396	2.62	22-Feb-2019
CERT OF INT-NIPDEC \$90M FXRB-22.08.19	0.01%	558,802	2.82	22-Aug-2019
AATT USD \$45.3MM FXRB APRIL 2019	0.01%	526,734	6.95	22-Apr-2019
CERT OF INT-NIPDEC \$90M FXRB-22.02.20	0.01%	463,876	3.02	22-Feb-2020
CERT OF INT-NIPDEC \$90M FXRB-22.08.20	0.01%	453,222	3.28	22-Aug-2020
NIPDEC 299M FXRB 7.75% 6-OCT-2018	0.01%	349,231	7.74	6-Oct-2018
CERT OF INT-NIPDEC \$90M FXRB-22.02.21	0.01%	266,503	3.48	22-Feb-2021
CERT OF INT-NIPDEC \$90M FXRB-22.08.21	0.005%	257,360	3.53	22-Aug-2021
GOTT CLICO/SALY ZCB MAT 30.11.18-SER 7	0.005%	250,041	4.03	30-Nov-2018
GOTT CLICO/SALY ZCB MAT 30.11.19-SER 8	0.005%	242,297	4.34	30-Nov-2019

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GOTT CLICO/SALY ZCB MAT 30.11.20	0.005%	234,212	4.65	30-Nov-2020
GOTT CLICO/SALY ZCB MAT 30.11.21	0.004%	225,605	4.97	30-Nov-2021
TIDCO 12.25% FIXED: DUE 29-NOV-2020	0.002%	104,555	12.25	29-Nov-2020
ANSA SECURED TT\$ FUND	0.001%	50,000	0.00	
GAM MONTHLY INCOME FUND @ 4.75%	0.0005%	23,332	0.00	
ROYTRIN TT\$ INCOME FUND	0.00006%	3,172	0.00	
ROYTRIN US\$ INCOME FUND	0.00002%	934	0.00	