

Abercrombie – Total Individual Holdings

ISSUER	% OF PORTFOLIO	MARKET VALUE TTD	YIELD TO MATURITY	MATURITY DATE
GOTT \$1,250M FLRB 2015-2020 TRANCHE A	6.63	351,788,740	3.33	30-Nov-2020
FIRST CITIZENS GROUP CASH ACCOUNTS	5.45	289,135,467	0.00	
GOTT \$1399.8M 6.60% FXRB DUE 4-FEB-2027	4.79	253,965,450	4.25	4-Feb-2027
GOTT \$1000M FXRB @ 2.20% DUE 27.06.21	3.78	200,595,808	2.00	27-Jun-2021
OMO 16-04 MATURING 13.07.18	3.77	199,957,634	2.60	13-Jul-2018
OMO 16-05 MATURING 03.08.18	3.77	199,858,080	2.60	3-Aug-2018
OMO 16-40 MATURING 10.01.19	3.68	194,956,000	2.63	10-Jan-2019
GOTT \$1,200M FXRB @ 4.15% DUE 2025	3.23	171,416,375	4.15	26-Mar-2025
MASSY HOLDINGS \$1.2B FXRB DUE 2029	3.10	164,177,021	5.20	30-Jul-2029
FCBL TT\$860.755MM FXRB DUE 2024	2.88	152,477,055	4.50	27-Apr-2024
OMO 16-47 MATURING 13.03.19	2.53	133,947,192	2.63	13-Mar-2019
MASSY HOLDINGS \$1.2B FXRB DUE 2024	2.40	127,494,287	3.90	30-Jul-2024
TIDCO 11.85% FIXED: DUE 2-APRIL-2027	2.13	112,930,627	11.85	2-Apr-2027
GHL TT\$517M 5Y SECURED NOTES	1.92	102,016,164	4.25	9-Dec-2019
GOTT \$1.5B FXR AMORTISING BOND DUE 2026	1.92	101,778,056	2.15	23-Dec-2026
OMO 16-11 MATURING 15.08.18	1.88	99,891,989	2.53	15-Aug-2018
FCBL TT\$900M FXRB DUE 2022	1.81	95,796,523	4.25	21-Oct-2022
GOTT US\$500M FXRB @ 4.375% DUE 16.01.24	1.78	94,497,699	4.10	16-Jan-2024

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GOTT \$2.5B 2.80% FXRB DUE 2026	1.74	92,212,314	3.20	23-Sep-2026
TTMF \$300M COMM PAPER @ 3.92% - 01.09.18	1.69	89,659,334	3.92	1-Sep-2018
FCIB TT\$480M 3.45% SENIOR FXRB DUE 2018	1.49	78,913,820	3.20	20-Oct-2018
OMO 16-22 MATURING 21.09.18	1.41	74,803,883	2.62	21-Sep-2018
GOTT TT\$500M 2.3% FXRB DUE 2027	1.38	72,983,333	2.50	5-Mar-2027
GOTT US\$1B FXRB DUE 2026	1.24	65,921,106	4.72	4-Aug-2026
UDECOTT TT\$213M 3.35% FXRB DUE 31.10.20	1.22	64,867,076	2.90	31-Oct-2020
TTMF \$725M BOND SERIES E - MAT 12.10.26	1.17	61,809,014	5.35	12-Oct-2026
FCB ITC FD @ 2.25%-365 DAYS MAT 12.03.19	0.95	50,342,123	2.26	12-Mar-2019
OMO 16-15 MATURING 29.08.18	0.94	49,920,435	2.60	29-Aug-2018
OMO 16-50 MATURING 20.03.19	0.93	49,249,342	2.63	20-Mar-2019
AMBL FXR MED TERM NOTE 3.75% DUE 2022	0.91	48,526,538	3.75	28-Nov-2022
GOTT TT\$500M FXRB @ 3.80% MAT 19.12.22	0.90	47,878,064	3.55	19-Dec-2022
GOTT TT\$600M FXRB MAT 30.06.20	0.89	47,022,049	5.33	30-Jun-2020
OMO 16-17 MATURING 06.09.18	0.88	46,909,690	2.60	6-Sep-2018
GOTT \$1000M @ 4.10% FXRB MAT 14.02.25	0.85	45,210,176	4.03	14-Feb-2025
CERT OF PART-WASA TT\$1.3359B SERIES 16	0.85	44,880,801	5.60	28-Mar-2019
CERT OF INT- FC FXRB DUE 04.08.21 SER 14	0.84	44,715,813	3.02	4-Aug-2021

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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	34,933,885	3.45	17-Sep-2021
FCIS REPO 1.65%-365 DAYS MAT 13.12.18	0.65	34,300,445	1.66	13-Dec-2018
FCIS REPO-1.65% FOR 365 DAY MAT 20.12.18	0.65	34,289,540	1.66	20-Dec-2018
FCIS REPO @ 1.55% -364 DAYS MAT 01.11.18	0.65	34,255,863	1.54	1-Nov-2018
FCIS REPO @ 1.55% -363 DAYS MAT 06.11.18	0.65	34,247,104	1.54	6-Nov-2018
FCIB CD @ 2.85% - 365 DAYS MAT 02.08.18	0.58	30,780,041	2.85	2-Aug-2018
ANSA TD @ 2.00% -182 DAYS MAT 27.08.18	0.57	30,329,736	0.02	27-Aug-2018
FCIS REPO @ 2.00% 182 DAYS MAT 30.10.18	0.57	30,100,274	2.00	30-Oct-2018
ANSA CD @ 2.10% - 180 DAYS MAT 05.11.18	0.57	30,091,479	2.10	5-Nov-2018
PPGL US\$80.7M LOAN 2.04% DUE 26.03.21	0.56	29,941,740	3.34	26-Mar-2021
GG0084 - MAT USECOTT TT\$496M SYND LOAN	0.56	29,759,760	6.50	30-Nov-2018
OMO 16-52 MATURING 10.04.19	0.56	29,489,374	2.64	10-Apr-2019
OMO 16-57 MATURING 02.05.19	0.55	29,422,621	2.64	2-May-2019
GOTT US\$100M 3.10% FXRB DUE DEC 2020	0.52	27,455,809	3.10	14-Dec-2020
ANSA US TD @ 1.55% -364DAYS MAT 12.10.18	0.51	27,155,153	1.55	12-Oct-2018
WASA \$420 MM 6.35% FXRB 2020 - TRANCHE 1	0.50	26,747,855	6.40	6-Jun-2020
CER OF PART-GOTT TT\$2.5B DUE 2027 SER 13	0.50	26,651,246	2.65	27-Mar-2019
UDECOTT TT\$223M FXRB MAT 03.10.22	0.46	24,611,667	1.95	3-Oct-2022

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UDECOTT TT\$399.019M FXRL 1.95% DUE 2021	0.41	21,580,143	1.95	20-Nov-2021
WASA \$420 MM 6.35% FXRB 2020 - TRANCHE 3	0.40	21,207,305	7.20	10-Oct-2020
FCIS REPO @ 1.95% 185 DAYS MAT 12.10.18	0.40	21,009,030	0.04	12-Oct-2018
FCIS REPO @ 1.95% 181 DAYS MAT 08.10.18	0.40	21,009,030	1.95	8-Oct-2018
FCIS REPO @ 1.95% 184 DAYS MAT 17.10.18	0.39	20,917,929	0.02	17-Oct-2018
FCIS REPO @ 1.83% -365 DAYS MAT 18.01.19	0.39	20,567,446	1.83	18-Jan-2019
TTMF \$725M BOND SERIES D - MAT 12.10.24	0.39	20,512,832	5.10	12-Oct-2024
ANSA US CD @ 1.90%-365 DAYS MAT 24.01.19	0.38	20,245,227	1.90	24-Jan-2019
ANSA US CD @ 2.15% 365 DAYS MAT 28.02.19	0.38	20,225,288	2.15	28-Feb-2019
TTMF TT\$500M SECURED FXRB SERIES 10	0.37	19,858,429	3.89	15-Aug-2018
HADCO TT\$260M VARIABLE FXRN SERIES 3	0.36	19,265,060	8.00	14-May-2028
CERT OF PART-SPORTT TT\$495.9 DUE2030-S15	0.35	18,403,922	3.08	19-Jun-2021
GOPOLAND USD 6.375% BOND 15.07.19	0.33	17,449,214	2.85	15-Jul-2019
CERT OF PART-SPORTT TT\$495.9 DUE2030-S17	0.32	17,225,390	3.49	19-Jun-2022
WASA \$192 M 6.35% FXRB BOND 03/08/2020	0.31	16,438,606	6.99	3-Aug-2020
PANAMA GLOBAL BOND 5.20% DUE 2020	0.30	16,078,319	3.43	30-Jan-2020
GOTT 6.20% FIXED:DUE 6-NOV- 2018	0.29	15,391,037	6.20	6-Nov-2018
FCIS REPO @ 2.30% 363 DAYS MAT 30.01.19	0.29	15,141,781	2.27	30-Jan-2019

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FCIS REPO 2.30% 365 DAYS MAT 01.02.19	0.29	15,141,781	2.27	1-Feb-2019
TTMF TT\$500M SECURED FXRB SERIES 11	0.26	13,860,887	3.97	15-Feb-2019
EHL TT\$400M 5.5% FXR MTG BACKED BOND	0.26	13,636,965	5.50	30-Sep-2022
CITI 5.5Y FIXED TO CAPPED FLOATER NOTE	0.25	13,353,594	1.85	7-May-2020
BRAZIL 8.875% GLOABL BOND DUE 2019	0.25	13,161,512	2.70	14-Oct-2019
OMO 16-23 MATURING 05.10.18	0.24	12,956,337	2.65	5-Oct-2018
CERT OF PART-SPORTT TT\$495.9 DUE2030-S10	0.23	12,404,727	2.17	19-Dec-2018
FCIS REPO @ 1.95% 185 DAYS MAT 25.10.18	0.21	11,293,378	0.04	25-Oct-2018
TTMF TT\$500M SECURED FXRB SERIES 12	0.19	10,308,429	4.20	15-Aug-2019
FCB ITC BA @ 2.05%-182 DAYS MAT 16.07.18	0.19	10,196,123	0.02	16-Jul-2018
NIPDEC TT\$405M 4.65% FXRB DUE 2032	0.18	9,492,675	4.65	15-May-2032
GOTT \$200MM @ 6.40% FXRB 2018	0.16	8,233,655	5.90	30-Sep-2018
CHILE REPUBLIC NOTE 3.875% DUE 05.08.20	0.14	7,607,785	2.22	5-Aug-2020
CHILE REPUBLIC NOTE @ 3.25% DUE 14.09.21	0.14	7,439,967	2.29	14-Sep-2021
CERT OF INT-GOTT TT\$1.5B FXRB DUE 2028	0.13	7,051,498	1.88	20-Sep-2018
VMCOTT TT\$41.3MM FXRB DUE MAR 31, 2020	0.12	6,129,904	4.90	31-Mar-2020
FCB ITC BA @ 1.70% 90 DAYS MAT 18.07.18	0.11	6,058,153	1.70	18-Jul-2018
CERT OF PART- GOTT TT\$1B DUE 2031 SER 12	0.11	5,656,950	2.40	22-Nov-2018

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CERT OF PART- GOTT TT\$1B DUE 2031 SER 14	0.10	5,480,230	2.70	22-Nov-2019
CERT OF PART- GOTT TT\$1B DUE 2031 SER 13	0.10	5,478,557	2.55	22-May-2019
CERT OF PART- GOTT TT\$1B DUE 2031 SER 15	0.10	5,338,307	2.90	22-May-2020
NIDCO TT\$153.8M FXRAB DUE 2018	0.10	5,313,354	4.79	17-Dec-2018
GOTT 6.15% FIXED:DUE AUG. 3 2019	0.10	5,310,847	6.14	3-Aug-2019
CERT OF PART-WASA TT\$1.3359B SERIES 17	0.09	4,836,799	2.07	28-Sep-2019
CERT OF PART-SPORTT TT\$495.9 DUE2030-S19	0.07	3,895,748	3.90	19-Jun-2023
TCCL 2.75% BELOW APLR:DUE 6-APRIL-2019	0.07	3,565,212	7.00	6-Apr-2019
CERT OF PART-SPORTT TT\$495.9 DUE2030-S12	0.06	3,098,752	2.35	19-Dec-2019
FCB ITC BA @ 1.75% - 1 DAYS MAT 12.09.18	0.06	3,021,516	1.75	12-Sep-2018
GOTT CLICO / BAT ZCB DUE 30.11.18	0.04	2,353,891	3.82	30-Nov-2018
GOTT CLICO / BAT ZCB DUE 30.11.19	0.04	2,280,052	4.15	30-Nov-2019
GOTT CLICO / BAT ZCB DUE 30.11.20	0.04	2,208,359	4.48	30-Nov-2020
CERT OF INT- FC FXRB DUE 04.08.21 SER 9	0.04	2,189,131	1.99	4-Feb-2019
CERT OF INT- FC FXRB DUE 04.08.21 SER 8	0.04	2,175,872	1.96	4-Aug-2018
GOTT CLICO / BAT ZCB DUE 30.11.21	0.04	2,130,234	4.82	30-Nov-2021
NATIONAL LIBRARY BUILDING LEASE PMTS	0.04	2,036,112	4.75	28-Jan-2023
CERT OF INT- FC FXRB DUE 04.08.21 SER 10	0.03	1,593,576	2.22	4-Aug-2019

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CERT OF PART-SPORTT TT\$495.9 DUE2030-S11	0.0143	756,276	2.25	19-Jun-2019
AATT 11.50% FIXED:DUE 17-DEC-2019	0.0137	725,701	11.50	17-Dec-2019
GOTT TT \$1,500MM 7.75% FXRB 2024	0.0137	724,010	7.75	23-Apr-2024
CERT OF INT-NIPDEC \$90M FXRB-22.08.18	0.0110	584,310	2.99	22-Aug-2018
CERT OF INT-NIPDEC \$90M FXRB-22.02.19	0.0110	583,971	2.62	22-Feb-2019
CERT OF INT-NIPDEC \$90M FXRB-22.08.19	0.0107	567,632	2.82	22-Aug-2019
CERT OF INT-NIPDEC \$90M FXRB-22.02.20	0.0089	471,734	3.02	22-Feb-2020
CERT OF INT-NIPDEC \$90M FXRB-22.08.20	0.0087	461,329	3.28	22-Aug-2020
AATT USD \$45.3MM FXRB APRIL 2019	0.0065	346,174	6.95	22-Apr-2019
CERT OF INT-NIPDEC \$90M FXRB-22.02.21	0.0051	271,519	3.48	22-Feb-2021
CERT OF INT-NIPDEC \$90M FXRB-22.08.21	0.0049	262,368	3.53	22-Aug-2021
GOTT CLICO/SALY ZCB MAT 30.11.18-SER 7	0.0048	254,335	4.03	30-Nov-2018
GOTT CLICO/SALY ZCB MAT 30.11.19-SER 8	0.0046	246,333	4.34	30-Nov-2019
GOTT CLICO/SALY ZCB MAT 30.11.20	0.0045	238,583	4.65	30-Nov-2020
GOTT CLICO/SALY ZCB MAT 30.11.21	0.0043	230,139	4.97	30-Nov-2021
NIPDEC 299M FXRB 7.75% 6-OCT-2018	0.0032	172,021	7.74	6-Oct-2018
TIDCO 12.25% FIXED: DUE 29-NOV-2020	0.0016	85,619	12.25	29-Nov-2020
ANSA SECURED TT\$ FUND	0.0009	50,000	0.00	

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GAM MONTHLY INCOME FUND @ 4.75%	0.0004	23,332	0.00	
ROYTRIN TT\$ INCOME FUND	0.0001	3,041	0.00	
ROYTRIN US\$ INCOME FUND	0.00002	894	0.00	