

First Citizens Depository Services Limited

THE ABERCROMBIE TTD MONTHLY FIXED INCOME FUND

SUMMARY OF INVESTMENT PORTFOLIO AS AT 30TH SEPTEMBER 2023

Net Asset Value of the Fund (Total): **TTD \$5,916,751,549**

Net Asset Value of the Fund (By Subgroups):

1. Asset Type

Category	% Of Net Asset Value
Bonds	53.58
Cash Equivalents	32.48
Cash	12.99
Money Market Funds	0.96
Total	100%

2. Domicile of Investment

Category	% Of Net Asset Value
Trinidad & Tobago	92.09
North America	7.91
Total	100%

3. Currency

Category	% Of Net Asset Value
TTD	87.50
USD	12.50
Total	100%

Top 10 Positions

1. By Credit Exposure

Issuer	% Of Net Asset Value
GOVERNMENT OF TRINIDAD & TOBAGO	42.94
FIRST CITIZENS GROUP	31.21
MASSY HOLDINGS LIMITED	3.94
GOVT OF THE UNITED STATES OF AMERICA	3.82
TRINIDAD AND TOBAGO MORTGAGE FINANCE CO	3.39
ANSA GROUP OF COMPANIES	2.14
REPUBLIC FINANCE HOLDINGS LIMITED	2.02
NIPDEC	1.78
GUARDIAN HOLDINGS LIMITED	1.42
FIRST CARIBBEAN INTERNATIONAL BANK	0.94
Total	93.59%

2. By Individual Holdings

Investment	% Of Net Asset Value
FIRST CITIZENS GROUP CASH ACCOUNTS	12.94
TB140624 360 DAYS MAT 14.06.24	4.25
COP IN GOTT TT\$2000MM TRIPLE TRANCHE	3.72
TBILL 0.95% 361 DAYS MAT 01.12.23	3.37
GOTT 3.15% FXRB DUE 22.06.26	3.13
TBOM1770 350 DAYS MAT 15.03.24	2.85
GOTT \$1,200M FXRB @ 4.15% DUE 2025	2.80
FCBL TT\$860.755MM FXRB DUE 2024	2.58
GOTT TT\$2.0B TRIPLE TRANCHE FXRB 2029	2.25
MASSY HOLDINGS \$1.2B FXRB DUE 2024	2.24
Total	40.12%

Net Asset Value Methodology

In accordance with the terms of the Fund's Trust Deed, distributions to unitholders are at the Trustee's discretion. The fair value reserve relating to unrealized gains on the fair value of financial assets is considered by the Trustee to be distributable when realized and therefore does not rank for immediate distribution.

- **Net Assets Attributable to Shareholders** = Total Equity + Fair Value Reserve – Undistributed Surplus
- **Net Asset Value Per Unit** =
$$\frac{\text{Net Assets Attributable to Shareholders}}{\text{Number of units outstanding}}$$

Disclosure(s):

- 100% of the Net Asset Value of this Fund is represented by Long positions
- The investment summary reflects the holdings as at the date specified. This is subject to change due to ongoing portfolio transactions. Quarterly updates are available.