

First Citizens Depository Services Limited

THE ABERCROMBIE TTD MONTHLY FIXED INCOME FUND

SUMMARY OF INVESTMENT PORTFOLIO AS AT 30TH JUNE 2024

Net Asset Value of the Fund (Total): **TTD \$5,813,346,429**

Net Asset Value of the Fund (By Subgroups):

1. Asset Type

Category	% Of Net Asset Value
Bonds	53.82
Cash Equivalents	26.88
Cash	18.32
Money Market Funds	0.98
Total	100%

2. Domicile of Investment

Category	% Of Net Asset Value
Trinidad & Tobago	90.03
North America	9.97
Total	100%

3. Currency

Category	% Of Net Asset Value
TTD	86.70
USD	13.30
Total	100%

Top 10 Positions

1. By Credit Exposure

Issuer	% Of Net Asset Value
FIRST CITIZENS GROUP	39.99
GOVERNMENT OF TRINIDAD & TOBAGO	29.88
GOVT OF THE UNITED STATES OF AMERICA	6.61
MASSY HOLDINGS LIMITED	3.99
REPUBLIC FINANCE HOLDINGS LIMITED	2.77
TRINIDAD AND TOBAGO MORTGAGE FINANCE CO	2.13
ANSA GROUP OF COMPANIES	1.85
NIPDEC	1.80
HOUSING DEVELOPMENT CORPORATION	1.56
GUARDIAN HOLDINGS LIMITED	1.44
Total	92.03%

2. By Individual Holdings

Investment	% Of Net Asset Value
FIRST CITIZENS GROUP CASH ACCOUNTS	17.70
GOTT 3.15% FXRB DUE 22.06.26	4.80
COP IN GOTT TT\$2000MM TRIPLE TRANCHE	3.23
GOTT \$1,200M FXRB @ 4.15% DUE 2025	2.87
FCB ITC CD @ 3.25% 364 DAYS MAT 24.06.25	2.40
MASSY HOLDINGS \$1.2B FXRB DUE 2024	2.25
GORTT TT\$1B FXRB DUE 28.08.2027	2.11
MASSY HOLDINGS \$1.2B FXRB DUE 2029	1.74
GOTT TT\$2.5BN TRIPLE TRANCHE FXRB 2028	1.71
GOTT TT\$2.0B TRIPLE TRANCHE FXRB 2029	1.71
Total	40.52%

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.