

**First Citizens Depository Services Limited**

**THE ABERCROMBIE TTD MONTHLY FIXED INCOME FUND**

**SUMMARY OF INVESTMENT PORTFOLIO AS AT 31<sup>ST</sup> DECEMBER 2023**

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**Net Asset Value of the Fund (Total):**                    **TTD \$5,865,704,356**

**Net Asset Value of the Fund (By Subgroups):**

**1. Asset Type**

<b>Category</b>	<b>% Of Net Asset Value</b>
Bonds	54.74
Cash Equivalents	30.77
Cash	13.52
Money Market Funds	0.97
<b>Total</b>	<b>100%</b>

**2. Domicile of Investment**

<b>Category</b>	<b>% Of Net Asset Value</b>
Trinidad & Tobago	92.03
North America	7.97
<b>Total</b>	<b>100%</b>

**3. Currency**

<b>Category</b>	<b>% Of Net Asset Value</b>
TTD	86.96
USD	13.04
<b>Total</b>	<b>100%</b>

## Top 10 Positions

### 1. By Credit Exposure

Issuer	% Of Net Asset Value
GOVERNMENT OF TRINIDAD & TOBAGO	41.08
FIRST CITIZENS GROUP	32.42
GOVT OF THE UNITED STATES OF AMERICA	4.57
MASSY HOLDINGS LIMITED	4.02
REPUBLIC FINANCE HOLDINGS LIMITED	3.69
TRINIDAD AND TOBAGO MORTGAGE FINANCE CO	2.21
ANSA GROUP OF COMPANIES	2.18
NIPDEC	1.80
GUARDIAN HOLDINGS LIMITED	1.43
FIRST CARIBBEAN INTERNATIONAL BANK	0.95
<b>Total</b>	<b>94.35%</b>

### 2. By Individual Holdings

Investment	% Of Net Asset Value
FIRST CITIZENS GROUP CASH ACCOUNTS	13.36
TB140624 360 DAYS MAT 14.06.24	4.31
GOTT 3.15% FXRB DUE 22.06.26	4.16
COP IN GOTT TT\$2000MM TRIPLE TRANCHE	3.48
TBOM1770 350 DAYS MAT 15.03.24	2.88
GOTT \$1,200M FXRB @ 4.15% DUE 2025	2.85
FCBL TT\$860.755MM FXRB DUE 2024	2.57
GOTT TT\$2.0B TRIPLE TRANCHE FXRB 2029	2.29
MASSY HOLDINGS \$1.2B FXRB DUE 2024	2.27
GORTT TT\$1B FXRB DUE 28.08.2027	2.11
<b>Total</b>	<b>40.30%</b>

## 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.