

First Citizens Depository Services Limited

THE ABERCROMBIE TTD MONTHLY FIXED INCOME FUND

SUMMARY OF INVESTMENT PORTFOLIO AS AT 30TH SEPTEMBER 2024

Net Asset Value of the Fund (Total): **TTD \$5,958,599,549**

Net Asset Value of the Fund (By Subgroups):

1. Asset Type

Category	% Of Net Asset Value
Bonds	53.59
Cash Equivalents	31.30
Cash	14.14
Money Market Funds	0.97
Total	100%

2. Domicile of Investment

Category	% Of Net Asset Value
Trinidad & Tobago	89.63
North America	10.37
Total	100%

3. Currency

Category	% Of Net Asset Value
TTD	86.57
USD	13.43
Total	100%

Top 10 Positions

1. By Credit Exposure

Issuer	% Of Net Asset Value
FIRST CITIZENS GROUP	38.71
GOVERNMENT OF TRINIDAD & TOBAGO	30.84
GOVT OF THE UNITED STATES OF AMERICA	6.35
MASSY HOLDINGS LIMITED	4.40
REPUBLIC FINANCE HOLDINGS LIMITED	2.72
TRINIDAD AND TOBAGO MORTGAGE FINANCE CO	2.11
ANSA GROUP OF COMPANIES	1.87
NIPDEC	1.78
HOUSING DEVELOPMENT CORPORATION	1.45
GUARDIAN HOLDINGS LIMITED	1.43
Total	91.66%

2. By Individual Holdings

Investment	% Of Net Asset Value
FIRST CITIZENS GROUP CASH ACCOUNTS	13.76
GOTT 3.15% FXRB DUE 22.06.26	4.73
COP IN GOTT TT\$2000MM TRIPLE TRANCHE	3.19
MHL TT\$600M SENIOR UNSECURED SYNDICATED	3.05
GOTT \$1,200M FXRB @ 4.15% DUE 2025	2.79
FCB ITC CD @ 3.25% 364 DAYS MAT 24.06.25	2.37
GORTT TT\$1B FXRB DUE 28.08.2027	2.05
COP IN NIPDEC TT\$310.5M FR MED TERM BOND	1.68
GOTT \$2.5B 2.80% FXRB DUE 2026	1.65
GOTT TT\$2.5BN TRIPLE TRANCHE FXRB 2028	1.61
Total	36.88%

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.