

<u>INDIVIDUAL HOLDINGS</u>	<u>% OF FUND</u>	<u>PORTFOLIO VALUE</u>	<u>TRADE YIELD</u>	<u>MATURITY DATE</u>
FIRST CITIZENS GROUP CASH ACCOUNTS	12.94	767,569,545	0.00	
TB140624 360 DAYS MAT 14.06.24	4.25	252,220,500	1.28	14-Jun-2024
COP IN GOTT TT\$2000MM TRIPLE TRANCHE	3.72	220,541,356	3.50	18-Nov-2028
TBILL 0.95% 361 DAYS MAT 01.12.23	3.37	199,720,000	0.95	1-Dec-2023
GOTT 3.15% FXRB DUE 22.06.26	3.13	185,875,009	3.05	22-Jun-2026
TBOM1770 350 DAYS MAT 15.03.24	2.85	168,963,000	1.18	15-Mar-2024
GOTT \$1,200M FXRB @ 4.15% DUE 2025	2.80	166,094,370	4.15	26-Mar-2025
FCBL TT\$860.755MM FXRB DUE 2024	2.58	152,903,425	4.50	27-Apr-2024
GOTT TT\$2.0B TRIPLE TRANCHE FXRB 2029	2.25	133,549,012	4.34	24-Aug-2029
MASSY HOLDINGS \$1.2B FXRB DUE 2024	2.24	132,682,822	3.90	30-Jul-2024
GORTT TT\$1B FXRB DUE 28.08.2027	2.07	123,043,819	3.71	28-Aug-2027
MASSY HOLDINGS \$1.2B FXRB DUE 2029	1.70	101,019,583	5.20	30-Jul-2029
GOTT TT\$2,000,000,000 FXRB DUE 23.09.27	1.69	100,064,438	2.94	23-Sep-2027
TBOM1764 FOR 218 DAYS MAT 28.11.23	1.68	99,870,000	1.00	28-Nov-2023
TB160224 @ 1.10% 298 DAYS MAT 16.02.24	1.68	99,540,000	1.10	16-Feb-2024
GOTT \$2.5B 2.80% FXRB DUE 2026	1.68	99,481,370	3.20	23-Sep-2026
COP IN NIPDEC TT\$310.5M FR MED TERM BOND	1.67	99,150,265	3.15	11-Aug-2026
TRITOB US\$550M FXRB @ 4.375% 16.01.24	1.58	93,660,288	3.83	16-Jan-2024
CERT OF PART GORTT 5.20% FXRB 27.09.27	1.25	74,321,200	4.23	27-Sep-2027
TTMF TT\$400M FXRB DUE 2023	1.12	66,609,984	4.70	28-Dec-2023
GOTT \$1B DUAL TRANCHE FXRB DUE 2032	1.10	65,073,509	4.44	12-May-2032
TRITOB US\$1B FXRB DUE 2026	1.08	64,330,944	4.29	4-Aug-2026
TTMF \$500M SENIOR SECURED FXRB 30.11.24	1.04	61,932,493	4.24	30-Nov-2024
TTMF \$500M SENIOR SECURED FXRB 30.11.25	1.04	61,928,219	4.70	30-Nov-2025
GOTT TT\$500M @ 4.31% FXRB DUE 11.06.31	0.99	58,969,890	4.27	11-Jun-2031
GOTT TT\$2,000,000,000 FXRB DUE 23.09.33	0.98	58,390,868	4.50	23-Sep-2033
FCBL US\$92.362M @ 4.25% FXRB DUE 2025	0.98	58,301,232	4.25	20-Mar-2025
GAM MONTHLY INCOME FUND @ 4.75%	0.96	56,678,691	1.58	
TIDCO 11.85% FIXED: DUE 2-APRIL-2027	0.90	53,181,176	11.84	2-Apr-2027
GOLDMAN SACHS US3M +160BPS DUE 29.11.23	0.89	52,623,921	1.52	29-Nov-2023
FCB ITC CD @ 0.70% 364 DAYS 06.02.24	0.85	50,477,433	0.70	6-Feb-2024
UST TBILL 07/11/2024	0.76	44,922,739	5.30	11-Jul-2024
DUAL TRAN COI IN TRAN 2 GOTT FXRDB	0.75	44,316,620	2.75	28-Jul-2026
GOTT \$1.5B FXR AMORTISING BOND DUE 2026	0.74	44,023,924	2.15	23-Dec-2026
AMBL CD @ 2.00% 364 DAYS MAT 16.02.24	0.72	42,669,394	2.00	16-Feb-2024
GOTT \$1,000MM FXRB DUE 2029	0.68	40,379,726	3.59	14-Sep-2029
RFHL CD @ 1.10% 364 DAYS 24.11.23	0.68	40,373,699	1.10	24-Nov-2023
FCB ITC REPO @ 1.25% 364 DAYS 10.05.24	0.68	40,274,689	1.24	10-May-2024
RFHL CD @ 1.25% 365 DAYS MAT 16.04.24	0.68	40,228,767	1.25	16-Apr-2024
US TREASURY BILL 02/22/24	0.66	39,308,317	5.41	22-Feb-2024
CERT OF INT GORTT 4.49% FXRB 25.11.27	0.63	37,119,014	4.54	25-Nov-2027
DFL FXR TAX EXEMPT INDUSTRIAL BOND	0.62	36,793,644	3.50	30-Jul-2030
CERT OF INT GORTT 4.38% FXRB 25.05.27	0.61	36,166,100	4.43	25-May-2027
FCB ITC CD @ 0.80% 362 DAYS MAT 29.05.24	0.61	35,989,476	0.80	29-May-2024
FCB ITC REPO @ 1.25% 365 DAYS 14.03.24	0.60	35,676,602	1.25	14-Mar-2024
CERT OF INT GORTT 4.72% FXRB 25.11.28	0.57	33,561,953	4.78	25-Nov-2028
GOTT 6.00% FXRB DUE 2031	0.56	32,930,959	4.99	22-Nov-2031
CERT OF INT GOTT \$2000MM FXRB 24.02.26	0.55	32,875,500	4.03	24-Feb-2026
AMBL CD @ 2.00% 364 DAYS MAT 23.02.24	0.55	32,667,250	2.00	23-Feb-2024
UST TBILL 06/13/24	0.54	32,221,523	5.31	13-Jun-2024
CERT OF INT GOTT \$2000MM FXRB 24.08.27	0.52	30,990,545	4.57	24-Aug-2027
FCB ITC REPO @ 1.50% 357 DAYS 06.09.24	0.52	30,930,606	1.45	6-Sep-2024
FCB ITC REPO @ 1.50% 359 DAYS 20.09.24	0.52	30,927,154	1.46	20-Sep-2024
HDC TT\$475M 5.125% FXR LOAN DUE 11.10.31	0.52	30,726,042	5.12	11-Oct-2031
FCIS TT\$200M 3.40% FXRB DUE 28.02.2026	0.52	30,646,459	3.40	28-Feb-2026
FCB ITC REPO @ 1.25% 364 DAYS 08.12.23	0.51	30,304,110	1.24	8-Dec-2023

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FCIB CD @ 3.15% - 360 DAYS MAT 12.08.24	0.51	30,113,918	3.15	12-Aug-2024
CERT OF INT GORTT 4.16% FXRB 25.05.26	0.50	29,721,600	4.20	25-May-2026
UST TBILL 08/08/2024	0.50	29,397,513	5.27	8-Aug-2024
GOTT TT\$500M 2.3% FXRB DUE 2027	0.49	29,215,116	2.50	5-Mar-2027
GHL TT\$1.02B SECURED FXRB MAT 11/12/2025	0.46	27,392,194	5.00	11-Dec-2025
FCB ITC REPO @ 1.25% 364 DAYS 09.02.24	0.44	25,984,330	1.24	9-Feb-2024
FCB ITC REPO @ 1.25% 364 DAYS 02.02.24	0.44	25,980,258	1.24	2-Feb-2024
UST TBILL 05/16/2024	0.44	25,881,623	5.17	16-May-2024
FCB ITC REPO @ 1.25% 364 DAYS 05.07.24	0.43	25,462,350	1.24	5-Jul-2024
FCIB CD @ 2.85% 365 DAYS MAT 22.02.24	0.43	25,431,404	2.85	22-Feb-2024
FCB ITC REPO @ 1.25% 364 DAYS 09.01.24	0.43	25,402,610	1.24	9-Jan-2024
FCB ITC CD @ 1.10% 358 DAYS MAT 05.07.24	0.43	25,386,121	1.10	5-Jul-2024
FCB ITC CD @ 1.10% 360 DAYS MAT 08.07.24	0.43	25,385,149	1.10	8-Jul-2024
FCB ITC REPO @ 1.25% 364 DAYS 10.11.23	0.43	25,277,397	1.24	10-Nov-2023
FCB ITC REPO @ 1.30% 360 DAYS 02.08.24	0.42	25,048,082	1.28	2-Aug-2024
COP IN GOTT TT\$500M FXRB DUE 2030	0.42	24,966,342	4.59	24-Aug-2029
UST TNOTE 0.25 05/15/2024	0.37	22,048,172	5.24	15-May-2024
FCB ITC REPO @ 1.25% 364 DAYS 12.01.24	0.36	21,285,693	1.24	12-Jan-2024
GENERAL MOTORS CO 6.80% 01.10.27	0.36	21,121,846	2.29	1-Oct-2027
CERT OF INT GOTT \$2000MM FXRB 24.02.28	0.35	20,907,297	4.68	24-Feb-2028
FCB ITC REPO @ 1.25% 364 DAYS 22.03.24	0.34	20,443,605	1.24	22-Mar-2024
FCB ITC CD @ 1.00% 364 DAYS MAT 06.10.23	0.34	20,407,987	1.00	6-Oct-2023
FCB ITC REPO @ 1.50% 357 DAYS 12.07.24	0.34	20,360,066	1.46	12-Jul-2024
RFHL CD @ 1.25% 365 DAYS MAT 09.05.24	0.34	20,098,630	1.25	9-May-2024
FCB ITC REPO @ 1.50% 350 DAYS 12.09.24	0.34	20,002,466	1.42	12-Sep-2024
FCB ITC REPO @ 1.50% 355 DAYS 17.09.24	0.34	20,002,466	1.45	17-Sep-2024
DELL INT LLC 5.30% FXRB DUE 01.10.29	0.34	19,961,349	2.29	1-Oct-2029
JNPR FXRB 3.75% MAT 15-AUG-2029	0.33	19,713,405	1.75	15-Aug-2029
UST TBILL 04/18/2024	0.33	19,493,536	4.70	18-Apr-2024
RFHL FXR NOT-5.07% DUE 2024	0.32	18,986,654	5.07	17-Apr-2024
T-MOBILE USA INC 3.875% 04/15/30	0.31	18,119,573	2.52	15-Apr-2030
BROADCOM INC 4.75% DUE 04/15/29	0.30	18,047,853	2.34	15-Apr-2029
HCA INC 2.375% 07/15/2031	0.26	15,424,045	2.35	15-Jul-2031
FCB ITC REPO @ 1.50% 358 DAYS 19.07.24	0.26	15,311,969	1.47	19-Jul-2024
GORTT TT\$1.5B TRIPLE TRANCHE FXRB 4.29%	0.25	15,045,838	4.29	5-Sep-2027
FCB ITC REPO @ 1.30% 356 DAYS 17.07.24	0.25	15,035,260	1.27	17-Jul-2024
AMBL CD @ 2.80% 360 DAYS MAT 15.07.24	0.25	14,545,116	2.80	15-Jul-2024
GENERAL MILLS INC 2.875% 15-APR-30	0.24	14,336,502	1.95	15-Apr-2030
MTS TT\$400M FXRB DUE 12.12.28	0.24	14,124,077	4.52	12-Dec-2028
GOTT TT\$2.0B TRIPLE TRAN BOND DUE 2028	0.23	13,545,539	4.09	21-Jun-2028
GOTT US\$102.392M 5.65% FXRB DUE 2028	0.23	13,484,399	5.65	21-Apr-2028
HP ENTERPRISE 4.90% FXRB 10/15/2025	0.23	13,433,312	1.36	15-Oct-2025
UST TBILL 10/12/2023	0.23	13,365,122	4.83	12-Oct-2023
CERT OF PART IN GOTT TT\$373M FXRB 2028	0.22	13,010,588	4.60	22-Jul-2028
AMBL CD @ 2.80% 358 DAYS MAT 12.07.24	0.21	12,344,746	2.80	12-Jul-2024
ABBVIE INC REG 3.20% 11/21/29	0.20	11,948,373	1.81	21-Nov-2029
GORTT US\$100M 3.75% FXRB DUE 16.01.2024	0.20	11,686,945	3.75	16-Jan-2024
AMGEN INC 2.45% 02/21/30	0.19	11,096,628	1.68	21-Feb-2030
WALGREENS BOOTS ALLIANCE 3.20% 04/15/30	0.19	11,083,689	2.40	15-Apr-2030
TTMF \$725M BOND SERIES D - MAT 12.10.24	0.17	10,375,616	5.10	12-Oct-2024
FCB ITC CD @ 1.10% 360 DAYS MAT 15.07.24	0.17	10,213,013	1.10	15-Jul-2024
GOTT TT\$268.875MM 3.85% FXRB DUE 2025	0.17	10,156,533	3.85	26-Jun-2025
HCA INC SR SECURED NOTE 4.125% 06/15/29	0.15	9,188,061	2.55	15-Jun-2029
GOTT \$545.3M @ 4.70% FXRB DUE 26.03.29	0.13	7,542,217	4.70	26-Mar-2029
GOTT US\$36,000,000 FXRB DUE 2026	0.12	7,322,211	4.25	23-Aug-2026
WESTERN UNION CO 2.85% 10/01/25	0.11	6,439,703	1.41	10-Jan-2025

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NIPDEC TT\$405M 4.65% FXRB DUE 2032	0.11	6,410,670	4.65	15-May-2032
BANK OF NEW YORK CASH ACCOUNTS	0.05	2,908,333	0.00	
GOTT TT \$1,500MM 7.75% FXRB 2024	0.01	629,897	7.75	23-Apr-2024
ANSA SECURED TT\$ FUND	0.00	50,000	1.25	
ROYTRIN TT\$ INCOME FUND	0.00	3,134	0.05	
UTC TT\$ INCOME FUND (SUS)	0.00	2,302	0.00	
ROYTRIN US\$ INCOME FUND	0.00	970	0.05	