

First Citizens Depository Services Limited

THE PARIA USD MONTHLY FIXED INCOME FUND

SUMMARY OF INVESTMENT PORTFOLIO AS AT 30TH SEPTEMBER 2024

Net Asset Value of the Fund (Total): **USD \$141,837,109**

Net Asset Value of the Fund (By Subgroups):

1. Asset Type

Category	% Of Net Asset Value
Bonds	86.36
Cash	10.56
Cash Equivalents	2.40
Money Market Funds	0.69
Total	100%

2. Domicile of Investment

Category	% Of Net Asset Value
North America	71.89
Trinidad & Tobago	21.08
Latin America	2.45
South America	2.40
Asia	2.18
Total	100%

3. Currency

Category	% Of Net Asset Value
USD	100%
Total	100%

Top 10 Positions

1. By Credit Exposure

Issuer	% Of Net Asset Value
GOVERNMENT OF UNITED STATES	35.44
FIRST CITIZENS GROUP	10.34
GOVERNMENT OF TRINIDAD & TOBAGO	6.26
T-MOBILE US INC COM	4.06
BANK OF NEW YORK	3.79
MORGAN STANLEY	2.48
VERIZON COMMUNICATIONS INC.	2.48
WESTERN UNION CO	2.46
ASHTEAD CAPITAL INC.	2.46
GENERAL MILLS INC.	2.46
Total	72.24%

2. By Individual Holdings

Investment	% Of Net Asset Value
FIRST CITIZENS GROUP CASH ACCOUNTS	6.76
TRITOB US\$1B FXRB DUE 2026	4.14
BANK OF NEW YORK CASH ACCOUNTS	3.79
UST TNOTE @ 4.125% MAT 03.31.29	2.89
T-MOBILE US INC 2.05% 02/15/2028	2.63
US T-NOTE 1.25% MAT 04/30/2028	2.62
UST NOTE 4.625% 03.15.26	2.50
US TNOTE @ 3.875% MAT 15.01.26	2.49
MORGAN STANLEY 3.95% 04/23/2027	2.48
VERIZON COMMUNICATIONS 4.329% 09/21/28	2.48
Total	32.78%

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.