## Group Market Risk First Citizens Investment Services - Eurobond Report All Eurobond except SP and HTM Summary 08/31/2020

		New Positions Broker Quotes										••			\$354,731,817.63	\$36,973,438.25	\$30,765,361.97	\$6,208,076.28
	Security Number	Security Name	Maturity	Internal Rating	Curr	Face Value in Respective Currency	Purcha se YTM	Amortized Price 12/31/2020	Market Price in Respective Currency 12/31/2020	IFRS 9 Classification	Current Yield	Market Price in Respective Currency 30/11/2020	MoM Change in Price	MoM Change in Yield	Market Value in USD 12/31/2020	MTM in USD 12/31/2020	MTM in USD 30/11/2020	MoM Change
1	000503-941	TRITOB 4.5% DUE 2026	4-Aug-26	B+	USD	\$46,574,000.00	4.50%	\$100.03	\$109.68	FVOCI	2.62%	\$106.05	\$3.64	-0.70%	\$51,082,828.94	\$4,492,814.69	\$2,799,174.04	\$1,693,640.64
2	000502-620	Jamaica 2039	15-Mar-39	B-	USD	\$9,350,000.00	6.49%	\$115.73	\$145.75	FVOCI	4.34%	\$139.25	\$6.50	-0.42%	\$13,627,438.00	\$2,806,713.77	\$2,195,187.26	\$611,526.51
3	000504-083	Dom Rep 5.95% Due 2027	25-Jan-27	В	USD	\$10,600,000.00	5.07%	\$104.57	\$117.18	FVOCI	2.84%	\$112.34	\$4.83	-0.84%	\$12,420,656.00	\$1,336,310.09	\$818,427.34	\$517,882.75
4	000504-123	Jamaica 2028	28-Apr-28	B-	USD	\$8,700,000.00	4.75%	\$111.25	\$121.76	FVOCI	3.37%	\$117.73	\$4.03	-0.60%	\$10,592,685.00	\$914,191.19	\$554,255.28	\$359,935.91
5	000504-304	REPUBLIC 6%	19-Jul-28	В	USD	\$5,745,000.00	5.50%	\$103.05	\$119.34	FVOCI	3.10%	\$113.73	\$5.62	-0.80%	\$6,856,140.45	\$936,186.23	\$611,984.51	\$324,201.73
6	000502-698	URUGUAY 7.625% DUE 2036	21-Mar-36	B+	USD	\$7,650,000.00	4.34%	\$135.35	\$161.68	FVOCI	2.67%	\$158.39	\$3.29	-0.21%	\$12,368,520.00	\$2,014,054.18	\$1,751,553.70	\$262,500.48
7	000502-714	WESTERN UNION 6.2% DUE 2036	17-Nov-36	B+	USD	\$4,850,000.00	5.67%	\$105.73	\$126.41	FVOCI	3.94%	\$122.66	\$3.75	-0.29%	\$6,130,788.00	\$1,002,907.93	\$820,026.32	\$182,881.61
8	000503-450	GOTT 2024	16-Jan-24	B+	USD	\$12,475,000.00	3.95%	\$101.20	\$106.05	FVOCI	2.30%	\$104.63	\$1.42	-0.52%	\$13,229,737.50	\$604,875.89	\$423,747.57	\$181,128.33
9	000100-361	Colombia 7.375% due 2037	18-Sep-37	B+	USD	\$8,000,000.00	4.96%	\$127.62	\$145.63	FVOCI	3.69%	\$143.49	\$2.13	-0.15%	\$11,650,240.00	\$1,440,873.45	\$1,262,939.09	\$177,934.36
10	000503-988	TRNGEN 5.25% DUE 2027	4-Nov-27	В	USD	\$13,000,000.00	5.48%	\$98.84	\$105.77	FVOCI	4.27%	\$104.48	\$1.29	-0.22%	\$13,749,710.00	\$899,933.85	\$733,644.47	\$166,289.38
11	000100-405	Panama 2036	26-Jan-36	B+	USD	\$6,300,000.00	4.17%	\$127.01	\$148.44	FVOCI	2.75%	\$146.65	\$1.79	-0.13%	\$9,351,720.00	\$1,350,336.54	\$1,230,644.45	\$119,692.09
12	000503-680	Dom Rep 2025	27-Jan-25	В	USD	\$2,600,000.00	5.10%	\$101.47	\$112.69	FVOCI	2.21%	\$108.74	\$3.95	-1.02%	\$2,930,018.00	\$291,818.69	\$188,441.43	\$103,377.25
13	000504-490	Dell Inc 5.3% due 01 Oct 2029	1-Oct-29	B+	USD	\$5,100,000.00	4.63%	\$104.73	\$121.56	FVOCI	2.53%	\$119.86	\$1.70	-0.22%	\$6,199,662.00	\$858,390.68	\$769,872.90	\$88,517.78
14	000504-238	Dominican Republic DUE 2026	29-Jan-26	В	USD	\$1,860,000.00	4.99%	\$108.34	\$120.50	FVOCI	2.54%	\$115.87	\$4.63	-0.95%	\$2,241,355.80	\$226,321.51	\$137,948.32	\$88,373.20
15	000503-721	Dominican Republic 2024	18-Apr-24	В	USD	\$3,698,000.00	4.33%	\$104.07	\$108.96	FVOCI	3.01%	\$106.68	\$2.28	-0.74%	\$4,029,229.86	\$180,795.06	\$93,021.75	\$87,773.31
16	000504-095	Colombia 3.875% due 2027	25-Apr-27	B+	USD	\$5,000,000.00	3.88%	\$99.96	\$111.19	FVOCI	1.98%	\$109.59	\$1.59	-0.28%	\$5,559,250.00	\$561,168.85	\$481,591.19	\$79,577.65
17	000504-317	ANGLO AMERICAN 4.5% due 15Mar2028	15-Mar-28	B+	USD	\$4,000,000.00	4.84%	\$97.98	\$116.86	FVOCI	1.98%	\$115.00	\$1.86	-0.28%	\$4,674,240.00	\$754,958.68	\$681,460.47	\$73,498.22
18	000100-401	Mexico 6.75% due 2034	27-Sep-34	B+	USD	\$4,000,000.00	4.59%	\$121.96	\$140.01	FVOCI	3.14%	\$138.21	\$1.80	-0.15%	\$5,600,480.00	\$721,909.77	\$646,103.13	\$75,806.64
19	000501-497	National Gas Co 6.05% due 15Jan2036	15-Jan-36	B+	USD	\$1,800,000.00	5.57%	\$104.87	\$107.52	FVOCI	5.32%	\$103.53	\$3.99	-0.38%	\$1,935,279.00	\$47,671.67	(\$24,466.29)	\$72,137.96
20	000504-092	Mexico 4.15% due 2027	28-Mar-27	B+	USD	\$4,000,000.00	3.90%	\$101.39	\$115.39	FVOCI	1.55%	\$113.62	\$1.77	-0.31%	\$4,615,600.00	\$559,916.94	\$488,540.12	\$71,376.81
21	000502-717	Bahamas 6.95% due 2029	20-Nov-29	В	USD	\$4,044,000.00	5.84%	\$107.60	\$99.07	FVOCI	7.09%	\$97.70	\$1.37	-0.21%	\$4,006,309.92	(\$345,132.13)	(\$402,785.88)	\$57,653.75
22	000504-571	TRITOB 4.5% due 26 Jun 2030	26-Jun-30	B+	USD	\$1,500,000.00	4.50%	\$100.00	\$107.46	FVOCI	3.57%	\$103.78	\$3.68	-0.46%	\$1,611,870.00	\$111,870.00	\$56,700.00	\$55,170.00
23	000400-137	GOTT 2027	17-May-27	B+	USD	\$1,723,000.00	4.22%	\$109.18	\$115.65	FVOCI	3.14%	\$112.63	\$3.03	-0.52%	\$1,992,701.19	\$111,589.34	\$57,615.29	\$53,974.05
24	000504-178	HASBRO 3.5% due 09/15/27	15-Sep-27	B+	USD	\$5,000,000.00	3.99%	\$97.17	\$109.79	FVOCI	1.93%	\$108.69	\$1.10	-0.18%	\$5,489,450.00	\$630,938.97	\$577,423.73	\$53,515.24
25	000504-548	Teck 6.0% due 15Aug2040	15-Aug-40	B+	USD	\$1,500,000.00	5.14%	\$110.38	\$123.88	FVOCI	4.20%	\$120.35	\$3.54	-0.24%	\$1,858,260.00	\$202,587.46	\$149,114.94	\$53,472.52
26	000502-661	Uruguay 2033	15-Jan-33	B+	USD	\$2,000,000.00	3.90%	\$137.90	\$159.52	FVOCI	2.21%	\$157.05	\$2.47	-0.20%	\$3,190,440.00	\$432,380.22	\$378,876.81	\$53,503.41
27	000504-429	Bahamas 6.625% due 2033	15-May-33	В	USD	\$1,850,000.00	6.02%	\$105.25	\$90.92	FVOCI	7.78%	\$88.33	\$2.58	-0.35%	\$1,681,927.50	(\$265,262.43)	(\$313,474.53)	\$48,212.10
28	000504-169	Hewlett-Packard 6.2% due 2035	15-Oct-35	B+	USD	\$3,500,000.00	5.14%	\$110.88	\$128.32	FVOCI	3.70%	\$127.01	\$1.32	-0.11%	\$4,491,235.00	\$610,552.84	\$563,048.47	\$47,504.38
29	000504-155	Bahamas 2028	21-Nov-28	В	USD	\$2,356,000.00	5.21%	\$104.66	\$96.01	FVOCI	6.66%	\$94.07	\$1.94	-0.32%	\$2,261,924.92	(\$203,929.42)	(\$250,476.61)	\$46,547.19
30	000504-107	Paraguay 4.7% due 2027	27-Mar-27	В	USD	\$3,000,000.00	4.01%	\$103.75	\$116.47	FVOCI	1.89%	\$115.04	\$1.43	-0.26%	\$3,493,980.00	\$381,473.74	\$337,220.78	\$44,252.96

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31	000503-902	Paraguay 5% due 15 Apr 2026	15-Apr-26	в	USD	\$3,000,000.00	4.01%	\$104.69	\$116.88	FVOCI	1.65%	\$115.61	\$1.27	-0.28%	\$3,506,490.00	\$365,868.79	\$325,779.80	\$40,088.99
32	000504-342	Republic of Colombia 4.5% due 15MAR2029	15-Mar-29	B+	USD	\$2,000,000.00	4.60%	\$99.34	\$115.62	FVOCI	2.39%	\$113.82	\$1.81	-0.24%	\$2,312,460.00	\$325,630.90	\$289,601.25	\$36,029.65
33	000503-931	Bahamas 5.75% due 2024	16-Jan-24	в	USD	\$2,000,000.00	4.81%	\$102.62	\$99.01	FVOCI	6.11%	\$97.37	\$1.63	-0.58%	\$1,980,120.00	(\$72,377.44)	(\$106,351.45)	\$33,974.01
34	000504-438	HCA 5 7/8% due 02/01/29	1-Feb-29	в	USD	\$3,600,000.00	4.82%	\$106.67	\$120.04	FVOCI	3.06%	\$119.20	\$0.84	-0.13%	\$4,321,440.00	\$481,179.96	\$448,837.67	\$32,342.28
35	000504-565	HCA 3.5% due 01 Sep 2030	1-Sep-30	В	USD	\$1,500,000.00	3.76%	\$97.87	\$105.36	FVOCI	2.86%	\$103.34	\$2.02	-0.24%	\$1,580,325.00	\$112,307.65	\$82,251.61	\$30,056.04
36	000504-318	Anglo American 4.75% due 10 Apr 2027	10-Apr-27	B+	USD	\$2,000,000.00	4.72%	\$100.16	\$118.03	FVOCI	1.70%	\$116.54	\$1.49	-0.27%	\$2,360,680.00	\$357,393.27	\$327,555.72	\$29,837.54
37	000504-093	BERMUDA 3.717% DUE 2027	25-Jan-27	A-	USD	\$4,000,000.00	3.44%	\$101.46	\$111.70	FVOCI	1.68%	\$110.98	\$0.72	-0.14%	\$4,467,960.00	\$409,410.56	\$380,047.42	\$29,363.14
38	000504-520	Dell 8.1% due 15July2036	15-Jul-36	B+	USD	\$1,500,000.00	5.59%	\$125.32	\$145.49	FVOCI	4.12%	\$143.58	\$1.90	-0.13%	\$2,182,290.00	\$302,549.63	\$272,712.49	\$29,837.14
39	000500-207	Panama 2029	1-Apr-29	B+	USD	\$1,561,000.00	4.69%	\$131.83	\$155.45	FVOCI	2.03%	\$153.92	\$1.52	-0.21%	\$2,426,527.67	\$368,600.39	\$340,704.91	\$27,895.49
40	000504-326	Anglo American 4.875% due 14 May 2025	14-May-25	B+	USD	\$3,800,000.00	4.39%	\$101.92	\$115.44	FVOCI	1.23%	\$114.79	\$0.65	-0.21%	\$4,386,530.00	\$513,473.90	\$487,662.37	\$25,811.53
41	000504-248	HCA 4.5% Due 2027	15-Feb-27	В	USD	\$1,800,000.00	4.08%	\$102.15	\$115.99	FVOCI	1.73%	\$114.67	\$1.32	-0.24%	\$2,087,802.00	\$249,175.93	\$224,988.86	\$24,187.07
42	000503-995	BERMUDA-GOVT 4.854% due 2024	6-Feb-24	A-	USD	\$4,000,000.00	3.82%	\$102.98	\$111.29	FVOCI	1.12%	\$110.76	\$0.53	-0.26%	\$4,451,560.00	\$332,197.10	\$308,056.10	\$24,141.00
43	000504-218	Ashtead 4.375% 2027	15-Aug-27	B+	USD	\$4,000,000.00	4.90%	\$97.06	\$105.85	FVOCI	3.38%	\$105.25	\$0.61	-0.11%	\$4,234,040.00	\$351,459.56	\$328,482.36	\$22,977.20
44	000504-491	Dell Inc 4.9% due 01Oct2026	1-Oct-26	B+	USD	\$1,800,000.00	4.46%	\$102.14	\$117.80	FVOCI	1.64%	\$116.66	\$1.14	-0.23%	\$2,120,454.00	\$281,903.75	\$260,857.43	\$21,046.32
45	000504-458	VZ 5.85 09/15/35	15-Sep-35	B+	USD	\$1,500,000.00	4.04%	\$119.91	\$143.13	FVOCI	2.36%	\$141.85	\$1.29	-0.10%	\$2,147,006.38	\$348,396.06	\$327,871.88	\$20,524.18
46	000504-439	HCA 5 5/8 due 09/01/28	1-Sep-28	В	USD	\$1,800,000.00	4.74%	\$105.39	\$117.95	FVOCI	2.98%	\$116.91	\$1.04	-0.16%	\$2,123,136.00	\$226,074.98	\$206,496.24	\$19,578.74
47	000504-176	ICICI 3.8% due 2027	14-Dec-27	B+	USD	\$2,000,000.00	3.99%	\$98.85	\$107.73	FVOCI	2.58%	\$106.83	\$0.89	-0.15%	\$2,154,520.00	\$177,492.01	\$159,891.08	\$17,600.93
48	000504-168	Hewlett-Packard 4.9% due 2025	15-Oct-25	B+	USD	\$2,000,000.00	4.32%	\$102.43	\$116.72	FVOCI	1.28%	\$116.02	\$0.70	-0.20%	\$2,334,380.00	\$285,807.27	\$270,986.51	\$14,820.75
49	000504-221	EXIMBK 3.875% Due 02/01/28	1-Feb-28	B+	USD	\$2,000,000.00	4.31%	\$97.34	\$110.04	FVOCI	2.33%	\$109.35	\$0.69	-0.12%	\$2,200,740.00	\$253,946.95	\$240,662.74	\$13,284.21
50	000500-206	Panama 2027	30-Sep-27	B+	USD	\$1,000,000.00	4.01%	\$128.50	\$143.99	FVOCI	1.89%	\$143.04	\$0.95	-0.19%	\$1,439,910.00	\$154,863.85	\$142,256.21	\$12,607.64
51	000504-210	Dell Inc 6.02% due 15Jun 2026	15-Jun-26	B+	USD	\$1,800,000.00	4.62%	\$106.46	\$121.78	FVOCI	1.80%	\$121.25	\$0.53	-0.15%	\$2,192,040.00	\$275,702.53	\$264,563.44	\$11,139.10
52	000504-486	HCA 5.375% due 2026	1-Sep-26	В	USD	\$1,500,000.00	4.53%	\$103.94	\$113.92	FVOCI	2.70%	\$113.30	\$0.62	-0.15%	\$1,708,755.00	\$149,688.80	\$139,671.44	\$10,017.36
53	000504-202	T-Mobile 5.375% due 2027	15-Apr-27	В	USD	\$2,000,000.00	4.95%	\$101.83	\$107.16	FVOCI	4.07%	\$106.75	\$0.41	-0.09%	\$2,143,120.00	\$106,448.64	\$97,813.90	\$8,634.73
54	000504-271	Gerneral Mills Inc. 4.2% due 2028	17-Apr-28	B+	USD	\$2,000,000.00	4.38%	\$98.88	\$119.41	FVOCI	1.39%	\$119.02	\$0.39	-0.08%	\$2,388,280.00	\$410,624.19	\$403,021.13	\$7,603.05
55	000504-059	Reliance Industries 4.125% due 2025	28-Jan-25	B+	USD	\$2,000,000.00	3.86%	\$101.00	\$110.66	FVOCI	1.42%	\$110.31	\$0.35	-0.14%	\$2,213,220.00	\$193,294.63	\$185,958.68	\$7,335.95
56	000504-473	Mexico 4.5% due 2029	22-Apr-29	B+	USD	\$380,000.00	3.88%	\$104.36	\$117.16	FVOCI	2.22%	\$115.41	\$1.75	-0.23%	\$445,204.20	\$48,650.81	\$41,878.94	\$6,771.86
57	000504-139	GOLDMAN SACHS 3.691% DUE 2028	5-Jun-28	B+	USD	\$1,000,000.00	3.51%	\$101.11	\$114.98	FVOCI	1.31%	\$114.34	\$0.64	-0.11%	\$1,149,820.00	\$138,758.82	\$132,260.12	\$6,498.69
58	000502-390	Uruguay 2022	18-Nov-22	B+	USD	\$666,666.03	2.82%	\$108.30	\$108.76	FVOCI	3.14%	\$108.34	\$0.42	-0.42%	\$725,045.97	\$3,026.98	(\$3,244.05)	\$6,271.02
59	000503-604	Panama 2024	22-Sep-24	B+	USD	\$500,000.00	2.66%	\$104.60	\$110.56	FVOCI	1.09%	\$109.52	\$1.04	-0.33%	\$552,800.00	\$29,818.71	\$24,145.25	\$5,673.46
60	000504-249	HCA 5.25% Due 2026	15-Jun-26	В	USD	\$1,800,000.00	3.98%	\$105.79	\$118.17	FVOCI	1.74%	\$117.94	\$0.23	-0.09%	\$2,127,096.00	\$222,835.79	\$217,179.87	\$5,655.92
61	000504-164	RILIN 3.667 11/30/27	30-Nov-27	B+	USD	\$1,000,000.00	3.63%	\$100.25	\$111.37	FVOCI	1.90%	\$111.16	\$0.21	-0.05%	\$1,113,710.00	\$111,196.24	\$109,069.57	\$2,126.67
62	000504-235	T-Mobile 5.125% due 2025	15-Apr-25	В	USD	\$2,000,000.00	4.64%	\$101.14	\$102.04	FVOCI	4.59%	\$101.96	\$0.07	-0.03%	\$2,040,700.00	\$17,958.80	\$16,099.57	\$1,859.23

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63	000504-461	T 4 1/2 05/15/35	15-May-35	B+	USD	\$1,900,000.00	4.42%	\$100.80	\$121.23	FVOCI	2.71%	\$121.17	\$0.06	-0.01%	\$2,303,354.37	\$388,100.28	\$386,917.50	\$1,182.78
64	000503-670	Indonesia 2023	17-Oct-23	B+	USD	\$250,000.00	3.08%	\$106.15	\$112.96	FVOCI	0.67%	\$112.82	\$0.14	-0.18%	\$282,402.50	\$17,033.51	\$16,242.83	\$790.68
65	000502-617	Dom Rep 2021	6-May-21	В	USD	\$694,332.32	7.18%	\$100.13	\$102.32	FVOCI	0.58%	\$102.33	(\$0.01)	-1.42%	\$710,426.95	\$15,201.83	\$15,047.98	\$153.85
66	000504-052	SBIIN 3 1/4 01/24/22 EMTN	24-Jan-22	B+	USD	\$1,000,000.00	3.03%	\$100.22	\$102.06	FVOCI	1.28%	\$102.13	(\$0.07)	-0.09%	\$1,020,580.00	\$18,333.12	\$18,870.58	(\$537.46)
67	000504-137	Indonesia 2027	8-Jan-27	B+	USD	\$3,000,000.00	3.56%	\$104.26	\$116.29	FVOCI	1.50%	\$116.37	(\$0.07)	-0.03%	\$3,488,790.00	\$361,131.83	\$361,767.12	(\$635.29)
68	000504-441	T 4.35 03/01/29	1-Mar-29	B+	USD	\$1,800,000.00	4.03%	\$102.13	\$118.94	FVOCI	1.84%	\$119.03	(\$0.09)	-0.01%	\$2,140,956.00	\$302,641.41	\$303,840.88	(\$1,199.46)
69	000504-568	AT&T Inc 6.25% due 29 Mar 2041	29-Mar-41	B+	USD	\$1,500,000.00	4.11%	\$129.21	\$142.02	FVOCI	3.37%	\$142.18	(\$0.15)	0.00%	\$2,130,335.41	\$192,132.67	\$193,288.97	(\$1,156.30)
70	000504-272	GENERAL MILLS INC FXRB 4% DUE 2025	17-Apr-25	B+	USD	\$2,000,000.00	4.15%	\$99.41	\$112.90	FVOCI	0.92%	\$113.04	(\$0.15)	-0.03%	\$2,257,900.00	\$269,764.85	\$272,915.05	(\$3,150.21)
71	000504-285	Amgen Inc 3.2% FXRB due Nov 2027	2-Nov-27	A-	USD	\$2,000,000.00	4.05%	\$94.98	\$112.23	FVOCI	1.32%	\$112.33	(\$0.11)	-0.01%	\$2,244,500.00	\$344,835.05	\$348,057.53	(\$3,222.49)
72	000504-485	T-Mobile 6.5% due 2026	15-Jan-26	В	USD	\$1,800,000.00	4.42%	\$104.91	\$103.29	FVOCI	5.74%	\$103.63	(\$0.34)	0.06%	\$1,859,256.00	(\$29,151.93)	(\$24,319.38)	(\$4,832.56)
73	000504-220	AHTLN 4.125% DUE 08/15/25	15-Aug-25	B+	USD	\$4,000,000.00	4.55%	\$98.25	\$102.63	FVOCI	3.50%	\$102.76	(\$0.13)	0.02%	\$4,105,080.00	\$175,134.32	\$181,639.04	(\$6,504.72)
74	000504-477	AMGEN 6.375% due 01Jun2037	1-Jun-37	A-	USD	\$1,094,000.00	4.12%	\$126.96	\$148.02	FVOCI	2.73%	\$148.65	(\$0.63)	0.02%	\$1,619,371.62	\$230,437.95	\$236,265.44	(\$5,827.49)
75	000504-507	AT&T Inc 5.25% due 01Mar2037	1-Mar-37	B+	USD	\$1,500,000.00	4.28%	\$111.06	\$128.90	FVOCI	2.98%	\$129.38	(\$0.47)	0.02%	\$1,933,515.00	\$267,620.77	\$274,148.84	(\$6,528.08)
76	000100-376	Indonesia 2035	12-Oct-35	B+	USD	\$1,340,000.00	4.25%	\$146.27	\$163.29	FVOCI	3.12%	\$164.00	(\$0.72)	0.03%	\$2,188,032.40	\$228,075.92	\$235,172.53	(\$7,096.60)
77	000504-518	Newmont Goldcorp 5.875% due 01Apr2035	1-Apr-35	B+	USD	\$1,500,000.00	3.50%	\$126.40	\$144.78	FVOCI	2.20%	\$145.42	(\$0.64)	0.03%	\$2,171,670.00	\$275,638.26	\$283,477.33	(\$7,839.08)
78	000504-451	GILD 4.6 09/01/35	1-Sep-35	B+	USD	\$1,800,000.00	3.99%	\$106.52	\$128.50	FVOCI	2.30%	\$129.04	(\$0.54)	0.03%	\$2,312,982.00	\$395,534.45	\$404,743.47	(\$9,209.02)
79	000504-203	T-Mobile 4.5% due 2026	1-Feb-26	В	USD	\$2,000,000.00	4.84%	\$98.46	\$102.02	FVOCI	4.06%	\$102.47	(\$0.46)	0.09%	\$2,040,320.00	\$71,026.91	\$80,631.06	(\$9,604.15)
80	000504-204	T-Mobile 4.75% due 2028	1-Feb-28	В	USD	\$2,000,000.00	5.11%	\$97.91	\$106.64	FVOCI	3.68%	\$107.11	(\$0.47)	0.06%	\$2,132,720.00	\$174,579.13	\$184,368.80	(\$9,789.67)
81	000504-540	Amgen Inc 5.15% due 15 Nov 2041	15-Nov-41	A-	USD	\$1,100,000.00	3.75%	\$120.13	\$136.97	FVOCI	2.80%	\$138.19	(\$1.22)	0.06%	\$1,506,648.00	\$185,213.14	\$198,046.68	(\$12,833.54)
82	000502-979	INDON 7 3/4 01/17/38 REGS	17-Jan-38	B+	USD	\$1,000,000.00	3.97%	\$146.49	\$157.00	FVOCI	3.34%	\$158.45	(\$1.45)	0.07%	\$1,569,950.00	\$105,005.47	\$117,946.49	(\$12,941.02)
83	000504-567	Hewlett-Packard 6.35% due 2045	15-Oct-45	B+	USD	\$2,000,000.00	5.24%	\$115.21	\$130.69	FVOCI	4.32%	\$131.45	(\$0.76)	0.04%	\$2,613,840.00	\$309,708.67	\$324,421.34	(\$14,712.66)
84	000504-444	C 3.878% due 01/24/39	24-Jan-39	B+	USD	\$2,000,000.00	4.04%	\$98.02	\$119.19	FVOCI	2.45%	\$119.95	(\$0.76)	0.04%	\$2,383,820.00	\$423,497.84	\$438,762.93	(\$15,265.09)
85	000100-374	Indonesia 2037	17-Feb-37	B+	USD	\$2,000,000.00	4.45%	\$124.87	\$142.16	FVOCI	3.24%	\$143.45	(\$1.29)	0.07%	\$2,843,280.00	\$345,866.93	\$369,817.56	(\$23,950.63)
86	000504-459	VZ 4.272 01/15/36	15-Jan-36	B+	USD	\$1,800,000.00	4.01%	\$102.89	\$123.85	FVOCI	2.38%	\$125.52	(\$1.67)	0.11%	\$2,229,336.27	\$377,279.71	\$407,106.47	(\$29,826.75)
87	000504-462	T 6.3 01/15/38	15-Jan-38	B+	USD	\$1,500,000.00	4.72%	\$118.31	\$140.06	FVOCI	3.23%	\$143.11	(\$3.05)	0.18%	\$2,100,911.81	\$326,217.92	\$371,055.80	(\$44,837.88)

Top MTM Movers Up: Tritob 2026, Jamaica 2039, Dom Rep 2027

Top MTM Movers Down: T-Mobile 2038, Verizon 2036, Indonesia 2037 MTM increased MoM by US\$6.23M Amortizations: Uruguay 2022 - US\$0.33M Sales/Maturities: Nil

## All NonEurobonds Securities Summary 12/31/2020

												\$3,043,213,593.56	\$0.00
Security Number	Security Name		Internal Rating		Curr		Purchase YTM	IFRS 9 Classificati on	BPM Price 12/31/2020	Amortized Price 12/31/2020	Market Price in Respective Currency 12/31/2020	Market Value in TTD 12/31/2020	MTM in TTD 12/31/2020
000501-518	HOUSING DEVELOPMENT CORPORATION FIXED RATE BOND	19-Sep-23	B+	8.70%	TTD	\$7,016,000.00	8.70%	Amortized Cost	\$118.74	\$100.00	\$100.00	\$7,016,000.00	\$0.00
000502-222	GORTT 7.75% due 23 Apr 2024	23-Apr-24	B+	7.75%	TTD	\$20,019,000.00	6.56%	Amortized Cost	\$117.94	\$104.06	\$104.06	\$20,831,032.10	\$0.00
000502-750	GUARDIAN HOLDINGS LTD STRIP	27-Jul-21	в-	0.00%	TTD	\$39,089,708.33	8.80%	Amortized Cost	\$99.27	\$95.31	\$95.31	\$37,256,078.98	\$0.00
000502-751	GUARDIAN HOLDINGS LTD STRIP	27-Jul-22	B-	0.00%	TTD	\$37,760,541.67	8.90%	Amortized Cost	\$94.94	\$87.48	\$87.48	\$33,031,650.25	\$0.00
000502-768	Needhams Point	7-Jan-21	Unrated	6.75%	BBD	\$2,000,000.00	6.75%	Amortized Cost	\$100.00	\$100.00	\$100.00	\$6,840,600.00	\$0.00
000502-823	NATIONAL INSURANCE PROPERTY DEVELOPMENT	17-May-30	B+	6.55%	TTD	\$500,000.00	5.60%	Amortized Cost	\$115.66	\$106.89	\$106.89	\$534,473.72	\$0.00
000502-835	COMPANY LIMITED TT750M NIPDEC 6.8% Due 21 Jul 2022	21-Jul-22	B+	6.80%	TTD	\$16,500,000.00	5.52%	Amortized Cost	\$109.44	\$101.88	\$101.88	\$16,809,482.18	\$0.00
000502-945	Govt of St Lucia 7.5% 15-Nov-21	15-Nov-21	в-	7.50%	USD	\$1,566,269.77	7.14%	Amortized Cost	\$103.25	\$100.31	\$100.31	\$10,545,510.87	\$0.00
000502-989	GOTT ZERO COUPON 2021	30-Nov-21	B+	0.00%	TTD	\$15,365,000.00	3.83%	Amortized Cost	\$99.83	\$96.62	\$96.62	\$14,845,001.07	\$0.00
000503-032	GOVERNMENT OF ST.LUCIA FIXED RATE Bond	19-Mar-22	в-	7.40%	XCD	\$3,500,000.00	7.40%	Amortized Cost	\$103.63	\$100.00	\$100.00	\$8,842,575.00	\$0.00
000503-058	GOVERMENT OF ST.VINCENT	29-Apr-22	в-	7.50%	XCD	\$833,333.30	7.22%	Amortized Cost	\$102.63	\$100.00	\$100.00	\$2,105,374.93	\$0.00
000503-130	NIPDEC 5.15% due 22 Aug 2025	22-Aug-25	B+	5.15%	TTD	\$43,100,000.00	2.79%	Amortized	\$107.96	\$110.19	\$110.19	\$47,490,584.37	\$0.00
000503- 130HTM	NIPDEC 5.15% due 22 Aug 2025	22-Aug-25	B+	5.15%	TTD	\$10,000.00	3.00%	Cost Amortized Cost	\$107.96	\$109.24	\$109.24	\$10,924.16	\$0.00
130HTM 000503-155	GORTT 5.2% due 27 Sep 2027	27-Sep-27	B+	5.20%	TTD	\$6,214,000.00	4.00%	Amortized	\$107.28	\$107.01	\$107.01	\$6,649,570.73	\$0.00
000503-204	GORTT 5.95% due 20 Apr 2023	20-Apr-23	B+	5.95%	TTD	\$98,000.00	3.72%	Cost Amortized Cost	\$110.51	\$104.87	\$104.87	\$102,767.91	\$0.00
000503-217	HOUSING DEVELOPMENT	17-Feb-24	B+	8.25%	TTD	\$30,000.00	3.75%	Amortized	\$119.01	\$113.16	\$113.16	\$33,948.50	\$0.00
000503-261	CORPORATION 2024 St. Lucia 2023	7-Feb-23	в-	7.50%	XCD	\$2,423,750.00	7.50%	Cost Amortized	\$105.05	\$100.00	\$100.00	\$6.123.483.19	\$0.00
000503-369	GOVERNMENT OF ST.LUCIA	11-Jul-21	в-	7.10%	XCD	\$12,917,000.00	7.10%	Cost Amortized	\$101.60	\$100.00	\$100.00	\$32,634,154.65	\$0.00
000503-378	FIXED RATE BOND GOTT 2.5% due 06 Aug 2023	6-Aug-23	B+	2.50%	TTD	\$20,000,000.00	2.50%	Cost Amortized	\$102.35	\$100.00	\$100.00	\$20,000,000.00	\$0.00
000503-389	TTMF 4.68% due 15Feb2021	15-Feb-21	B+	4.68%	TTD	\$15,000,000.00	4.68%	Cost Amortized	\$102.33	\$100.00	\$100.00	\$15,000,000.00	\$0.00
000503-409	Certificates of Participation in GOTT	20-Sep-23	B+	0.00%	πр	\$6.793.000.00	3.15%	Cost Amortized	\$95.49	\$91.91	\$91.91	\$6.243.667.07	\$0.00
	2028 A Certificates of Participation in GOTT							Cost Amortized					
000503-411	2028 B Certificates of Participation in GOTT	20-Mar-28	B+	0.00%	TTD	\$35,790,115.82	4.09%	Cost Amortized	\$73.72	\$74.85	\$74.85	\$26,788,571.45	\$0.00
000503-412	2028 C URBAN DEVELOPMENT	20-Sep-28	B+	0.00%	TTD	\$10,455,000.00	4.20%	Cost Amortized	\$71.51	\$72.79	\$72.79	\$7,609,966.87	\$0.00
000503-472	CORPORATION FLOATING RATE BOND GORTT Zero Coupon due 30 Mar	1-Nov-28	B+	4.30%	TTD	\$4,791,067.16	5.86%	Cost Amortized	\$100.00	\$100.00	\$100.00	\$4,791,067.16	\$0.00
000503-564	2021 THE NATIONAL HOUSING	30-Mar-21	B+	0.00%	TTD	\$38,427,209.94	5.49%	Cost	\$100.00	\$98.71	\$98.71	\$37,929,605.12	\$0.00
000503-565	AUTHORITY FXRB TRANCHE 1	23-Aug-25	B+	7.00%	TTD	\$50,000,000.00	5.78%	Cost	\$116.09	\$104.89	\$104.89	\$52,445,504.03	\$0.00
000503-573	St. Kitts and Nevis Restructured	18-Apr-32	с	6.00%	USD	\$4,117,522.59	11.82%	Cost	\$79.10	\$74.40	\$74.40	\$20,561,874.27	\$0.00
000503-582	WASA FIXED RATE BOND	21-Nov-21	B+	11.50%	TTD	\$3,732,494.57	5.31%	Cost	\$107.23	\$102.93	\$102.93	\$3,841,694.48	\$0.00
000503-591	St. Vincent 2021	21-Aug-21	В-	7.00%	XCD	\$5,000,000.00	7.00%	Cost	\$101.84	\$100.00	\$100.00	\$12,632,250.00	\$0.00
000503-626	AMBL TRANCHE 1#Fixed Rate Callable Medium Term Note	28-Nov-22	в	3.35%	TTD	\$20,000,000.00	3.35%	Amortized Cost	\$100.00	\$100.00	\$100.00	\$20,000,000.00	\$0.00
000503-690	GORTT 2.3% due 05 Mar 2027	5-Mar-27	B+	2.30%	TTD	\$75,562,500.00	2.54%	Amortized Cost	\$98.46	\$99.25	\$99.25	\$74,997,514.74	\$0.00
000503-697	GOTT HCU ZERO COUPON 2021	3-Sep-21	B+	0.00%	TTD	\$675,000.00	3.50%	Amortized Cost	\$99.90	\$97.71	\$97.71	\$659,538.50	\$0.00
000503-698	GOTT HCU ZERO COUPON 2022	3-Sep-22	B+	0.00%	TTD	\$664,000.00	3.92%	Amortized Cost	\$98.66	\$93.77	\$93.77	\$622,617.63	\$0.00
000503-699	GOTT HCU ZERO COUPON 2023	3-Sep-23	B+	0.00%	TTD	\$619,000.00	4.14%	Amortized Cost	\$95.67	\$89.72	\$89.72	\$555,349.64	\$0.00
000503-700	GOTT HCU ZERO COUPON 2024	3-Sep-24	B+	0.00%	TTD	\$580,000.00	4.40%	Amortized Cost	\$91.10	\$85.37	\$85.37	\$495,123.40	\$0.00
000503-701	GOTT HCU ZERO COUPON 2025	3-Sep-25	B+	0.00%	TTD	\$579,000.00	4.75%	Amortized Cost	\$85.09	\$80.50	\$80.50	\$466,118.11	\$0.00
000503-702	GOTT HCU ZERO COUPON 2026	3-Sep-26	B+	0.00%	TTD	\$574,000.00	5.05%	Amortized Cost	\$80.29	\$75.61	\$75.61	\$433,978.28	\$0.00
000503-703	GOTT HCU ZERO COUPON 2027	3-Sep-27	B+	0.00%	TTD	\$572,000.00	5.22%	Amortized Cost	\$76.07	\$71.18	\$71.18	\$407,157.38	\$0.00
000503-704	GOTT HCU ZERO COUPON 2028	3-Sep-28	B+	0.00%	TTD	\$571,000.00	5.40%	Amortized Cost	\$71.72	\$66.79	\$66.79	\$381,342.50	\$0.00
000503-705	GOTT HCU ZERO COUPON 2029	3-Sep-29	B+	0.00%	TTD	\$569,000.00	5.57%	Amortized Cost	\$67.26	\$62.46	\$62.46	\$355,370.62	\$0.00
000503-706	GOTT HCU ZERO COUPON 2030	3-Sep-30	B+	0.00%	TTD	\$567,000.00	5.75%	Amortized Cost	\$62.71	\$58.23	\$58.23	\$330,169.13	\$0.00
000503-707	GOTT HCU ZERO COUPON 2031	3-Sep-31	B+	0.00%	TTD	\$563,000.00	5.93%	Amortized Cost	\$58.44	\$54.05	\$54.05	\$304,281.26	\$0.00
000503-708	GOTT HCU ZERO COUPON 2032	3-Sep-32	B+	0.00%	TTD	\$560,000.00	6.12%	Amortized Cost	\$54.27	\$49.97	\$49.97	\$279,857.38	\$0.00
000503-709	GOTT HCU ZERO COUPON 2033	3-Sep-33	B+	0.00%	TTD	\$560,000.00	6.33%	Amortized Cost	\$50.15	\$45.91	\$45.91	\$257,075.64	\$0.00

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000503-801	Government of St. Lucia 2021	6-Aug-21	В-	7.15%	XCD	\$10,000,000.00	7.15%	Amortized Cost	\$101.82	\$100.00	\$100.00	\$25,264,500.00	\$0.00
000503-814	GOVERNMENT OF TRINIDAD & TOBAGO USD DUE 2028	3-Sep-28	B+	3.10%	USD	\$3,076,923.10	3.25%	Amortized Cost	\$102.43	\$99.44	\$99.44	\$20,537,509.25	\$0.00
000503-842	GOVERNMENT OF ST. LUCIA TREASURY	29-Oct-22	B-	7.50%	XCD	\$6,000,000.00	7.50%	Amortized Cost	\$105.02	\$100.00	\$100.00	\$15,158,700.00	\$0.00
000503-858	Government of St. Lucia 2021	22-Dec-21	B-	7.25%	USD	\$4,000,000.00	7.25%	Amortized Cost	\$103.96	\$100.00	\$100.00	\$26,849,400.00	\$0.00
000503-875	GOVERNMENT OF ST. LUCIA 7.5% FXRB DUE 2026	2-Feb-26	в-	7.50%	XCD	\$5,500,000.00	7.50%	Amortized Cost	\$106.47	\$100.00	\$100.00	\$13,895,475.00	\$0.00
000503-879	GOVERNMENT OF ST. LUCIA	18-Feb-22	В-	7.00%	USD	\$2.000.000.00	7.00%	Amortized	\$104.24	\$100.00	\$100.00	\$13.424.700.00	\$0.00
000503-888	EUROBOND GOTT TT\$600M 6.5% FXRB due	9-Feb-25	B+	6.50%	TTD	\$100,100,000.00	4.50%	Cost Amortized	\$114.30	\$107.41	\$107.41	\$107,519,248.70	\$0.00
	2025							Cost Amortized					
000503-889	GORTT 1B 6% due 22 Nov 2031	22-Nov-31	B+	6.00%	TTD	\$125,000,000.00	5.32%	Cost Amortized	\$110.18	\$105.59	\$105.59	\$131,985,650.22	\$0.00
000503-909	MILSHIRV PROPERTIES LIMITED	29-Apr-36	В-	7.00%	TTD	\$12,980,597.45	6.00%	Cost	\$105.30	\$100.00	\$100.00	\$12,980,597.45	\$0.00
000503-917	Certificates of Participation in GOTT Series 22	20-Sep-24	B+	0.00%	TTD	\$7,184,313.83	4.37%	Amortized Cost	\$90.86	\$85.28	\$85.28	\$6,126,458.06	\$0.00
000503-919	Government of St Lucia USD Bond	5-May-21	В-	7.00%	USD	\$5,000,000.00	7.00%	Amortized Cost	\$100.00	\$100.00	\$100.00	\$33,561,750.00	\$0.00
000503-940	NIDCO 4.9% FXRB DUE 2031	14-Jun-31	B+	4.90%	TTD	\$23,800,000.00	4.80%	Amortized Cost	\$105.94	\$100.78	\$100.78	\$23,986,520.06	\$0.00
000503-946	GOSL 7% FXR DUE 2024	22-Aug-24	B-	7.00%	XCD	\$15,000,000.00	7.00%	Amortized Cost	\$105.25	\$100.00	\$100.00	\$37,896,750.00	\$0.00
000503-951	GOSL 7.5% due 2026	2-Sep-26	В-	7.50%	XCD	\$25,000,000.00	7.50%	Amortized Cost	\$106.69	\$100.00	\$100.00	\$63,161,250.00	\$0.00
000503-952	GOSL 7% due 2024	5-Sep-24	в-	7.00%	XCD	\$12,000,000.00	7.00%	Amortized Cost	\$105.24	\$100.00	\$100.00	\$30,317,400.00	\$0.00
000503-992	GOSL 6.8% due 2021	1-Nov-21	в-	6.80%	XCD	\$1,741,666.64	6.80%	Amortized Cost	\$102.04	\$100.00	\$100.00	\$4,400,233.69	\$0.00
000504-025	GORTT 3.8% due 19 Dec 2022	19-Dec-22	B+	3.80%	TTD	\$22,266,000.00	3.80%	Amortized Cost	\$105.37	\$100.00	\$100.00	\$22,266,831.15	\$0.00
000504-027	Government of St. Vincent 7%	17-Dec-23	в-	7.00%	XCD	\$4,285,714.32	7.00%	Amortized	\$103.68	\$100.00	\$100.00	\$10.827.642.94	\$0.00
000504-027	Amortizing due 2023 St. Vincent and the Grenadines	2-Feb-25	в-	7.50%	XCD	\$4,205,714.32	7.50%	Cost Amortized	\$103.00	\$100.00	\$100.00	\$10,627,642.94	\$0.00
	7.5% due 2025							Cost Amortized					
000504-045	GORTT 4.1% due 14 Feb 2025	14-Feb-25	B+	4.10%	TTD	\$299,913,000.00	4.07%	Cost	\$104.83	\$100.10	\$100.10	\$300,203,568.76	\$0.00
000504-066	GGVLCTNOT06.3500XCD10AP21X X	10-Apr-21	В-	6.35%	XCD	\$14,000,000.00	6.35%	Amortized Cost	\$100.00	\$100.00	\$100.00	\$35,370,300.00	\$0.00
000504-073	Government of St. Vincent & the Grenadines 7.5% due 2024	4-May-24	В-	7.50%	XCD	\$2,499,999.98	7.50%	Amortized Cost	\$104.60	\$100.00	\$100.00	\$6,316,124.95	\$0.00
000504-075	Govt of St. Vincent FXRB due May 14th 2024	14-May-24	В-	7.50%	XCD	\$4,795,000.00	7.50%	Amortized Cost	\$104.64	\$100.00	\$100.00	\$12,114,327.75	\$0.00
000504-076	GOVERNMENT OF TRINIDAD & TOBAGO 4.25 due 2032	5-Jun-32	B+	4.25%	TTD	\$19,166,666.69	4.25%	Amortized Cost	\$101.52	\$100.00	\$100.00	\$19,166,666.69	\$0.00
000504-125	NSR Limited 5% due 2029	30-Sep-29	B-	5.00%	BBD	\$5,400,000.00	5.00%	Amortized Cost	\$65.91	\$100.00	\$100.00	\$18,469,620.00	\$0.00
000504-133	GOSL 6.5% DUE 2024	12-Oct-24	в-	6.50%	USD	\$2,500,000.00	6.50%	Amortized Cost	\$105.40	\$100.00	\$100.00	\$16,780,875.00	\$0.00
000504-134	GOSL 6.5% due 2024	12-Oct-24	в-	6.50%	USD	\$3,360,000.00	6.50%	Amortized Cost	\$105.40	\$100.00	\$100.00	\$22,553,496.00	\$0.00
000504-135	GOSL 7.25% DUE 2027	16-Oct-27	В-	7.25%	XCD	\$12,000,000.00	7.29%	Amortized Cost	\$105.32	\$100.00	\$100.00	\$30,317,400.00	\$0.00
000504-161	GOVERNMENT OF ST. LUCIA	23-Nov-24	в-	6.25%	XCD	\$3,500,000.00	6.25%	Amortized	\$102.56	\$100.00	\$100.00	\$8,842,575.00	\$0.00
000504-165	6.25% DUE 2024 St. Lucia 7.25% due 2021	23-Sep-21	в-	7.25%	XCD	\$1,125,000.00	7.25%	Cost Amortized	\$102.16	\$100.00	\$100.00	\$2,842,256.25	\$0.00
000504-193	GOSL 7.25% due 2028	23-Jan-28	в-	7.25%	XCD	\$4.785.000.00	7.25%	Cost Amortized	\$105.58	\$100.00	\$100.00	\$12.089.063.25	\$0.00
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000504-194	GOSL 7.25% DUE 2028	23-Jan-28	В-	7.25%	XCD	\$12,815,000.00	7.25%	Cost	\$105.58	\$100.00	\$100.00	\$32,376,456.75	\$0.00
000504-217	GORTT 4.15% due 26 Mar 2025	26-Mar-25	B+	4.15%	TTD	\$41,000,000.00	4.15%	Amortized Cost	\$100.00	\$100.00	\$100.00	\$41,000,000.00	\$0.00
000504-242	GOSL 6.85% due 2026	16-Apr-26	В-	6.85%	XCD	\$12,500,000.00	6.85%	Amortized Cost	\$103.58	\$100.00	\$100.00	\$31,580,625.00	\$0.00
000504-251	NIPDEC 4.65% due 15 May 2032	15-May-32	B+	4.65%	TTD	\$7,280,000.00	4.65%	Amortized Cost	\$104.02	\$100.00	\$100.00	\$7,280,000.00	\$0.00
000504-254	GOSL 7% DUE 2028	23-May-28	В-	7.00%	USD	\$3,000,000.00	7.00%	Amortized Cost	\$82.58	\$100.00	\$100.00	\$20,137,050.00	\$0.00
000504-266	Williams Renewable Energy Ltd 4.5% due 2026	30-Jun-26	B-	4.50%	BBD	\$1,875,000.00	4.50%	Amortized Cost	\$90.06	\$100.00	\$100.00	\$6,413,062.50	\$0.00
000504-277	Govt of St Vincent & the Grenadines 7% Due 2025	15-Jun-25	В-	7.00%	XCD	\$5,819,785.70	7.00%	Amortized Cost	\$104.14	\$100.00	\$100.00	\$14,703,397.58	\$0.00
000504-311	Goverment of St. Lucia 6.95% 01AU26	1-Aug-26	в-	6.95%	XCD	\$18,000,000.00	6.95%	Amortized Cost	\$104.06	\$100.00	\$100.00	\$45,476,100.00	\$0.00
000504-312	Government of St. Lucia 7.25% 03AU28	3-Aug-28	в-	7.25%	XCD	\$36,000,000.00	7.25%	Amortized Cost	\$105.03	\$100.00	\$100.00	\$90,952,200.00	\$0.00
000504-324	National Investment Fund 5.7%	9-Aug-30	B+	5.70%	TTD	\$74,580,000.00	5.70%	Amortized	\$103.00	\$100.00	\$100.00	\$74,580,000.00	\$0.00
000504-357	FXRB Aug 2030 Govt of St Vincent 8 Yr Bond 7.25%	9-Nov-26	в-	7.25%	XCD	\$263,000.00	7.25%	Cost Amortized	\$105.48	\$100.00	\$100.00	\$664,456.35	\$0.00
	due 2026 Govt of St Vincent 7.50% due							Cost Amortized					
000504-362	27Nov2028 Govt of St Vincent 7.50% due 7 Dec	27-Nov-28	В-	7.50%	XCD	\$1,265,600.00	7.50%	Cost	\$105.81	\$100.00	\$100.00	\$3,197,475.12	\$0.00
000504-368	2028 2028	7-Dec-28	В-	7.50%	USD	\$2,400,000.00	7.50%	Cost	\$101.60	\$100.00	\$100.00	\$16,109,640.00	\$0.00
000504-380	Government of St. Lucia 7% 2026	21-Dec-26	В-	7.00%	USD	\$2,000,000.00	7.00%	Amortized Cost	\$97.40	\$100.00	\$100.00	\$13,424,700.00	\$0.00
000504-381	Government of St. Lucia 7% 2026	21-Dec-26	В-	7.00%	XCD	\$16,000,000.00	7.00%	Amortized Cost	\$104.21	\$100.00	\$100.00	\$40,423,200.00	\$0.00
000504-401	GOVERNMENT OF BARBADOS#RESTRUCTURED FIXED RATE BOND#SERIES B	30-Sep-33	B-	1.00%	BBD	\$187,438.00	7.02%	Amortized Cost	\$85.81	\$75.44	\$75.44	\$483,620.20	\$0.00

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D00504-43 FREE BOND Z-34R-4 B 5000 X-D S-3,33,0000 5000 Cost S102-2 S100.00 S100.00 S13,399,880.3.5 S0   000504-435 Gott of St Vincent 4,5% due 17 Dec 2028 17.0ec-28 B 4.50% XCD \$5,500,000.00 2.25% Amotized Cost \$102.22 \$78.05 \$78.05 \$100.00 \$21,474,825.00 \$50.00   000504-475 Gott of St Vincent 7,50% due 17 Apr 2024 B 7.50% XCD \$5,390,000.00 7.50% Amotized Cost \$102.00 \$100.00 \$100.00 \$21,474,825.00 \$50.   000504-475 Gott of St Vincent 7,25% due 14 Jun 2027 B- 7.25% XCD \$5,390,000.00 7.25% Amotized Cost \$100.00
D000HRAS 2028 17 Junctical B 4.00 X/D S3,00,0000 5.25% Cost S3,00 S1,00
D0004-H22 2029 IT-Apr. Apr. 4 AD SAMD/0000 7.5% Cost \$100.00 \$100.00 \$22,147,4,623.00 Sam   000504-475 Gord of St. Vincent 6,25% due 8 May 8-May-24 B- 6.29% XCD \$55,380,000.00 6.25% Amotized \$100.21 \$100.00 \$100.00 \$13,617,565.50 \$00.   000504-465 Gord of St. Vincent 7,25% due 14 Jun 14-Jun-27 B- 7,25% XCD \$8,125,000.00 7,25% Amotized \$104.63 \$100.00 \$100.00 \$20,527,406.25 \$00.   000504-605 FCBL 4.25% TTS GOM FXRB DUE 21-Oct-22 B+ 4.25% TTD \$190,000.00 3.78% Amotized \$100.00 \$100.80 \$100.80 \$191,522.30 \$0.   000504-504 Gord of St. Vincent 7,5% due 18 Jul 18-Jul-29 B- 7,50% XCD \$10,800,000.00 7,50% Amotized \$100.00 \$100.00 \$22,2463,24.00 \$0.   000504-506 Gord of St. Vincent 7,5% due 18 Jul 18-Jul-29 B- 7,50% XCD
D00504-R3 2024 DHMP24 DB R2D R2D R2D Cost ST02.51
000504-685 2027 14-Jun-27 B- 7.25% XCD \$\$1,25,000.00 7.25% Coatt \$100.00 \$100.00 \$22,527,406.25 \$50   000504-500 FCEL 4 25% TTSSOM FXRB DUE 2022 21-Oct-22 B+ 425% TTD \$190,00.00 3.76% Amottad Coatt \$100.00 \$100.80 \$100.80 \$101.80 \$191,522.30 \$50   000504-504 GORTT 2.3% due 23 Dec 2026 23-Dec-26 B+ 2.30% TTD \$49,999.97 3.02% Amottad Coatt \$100.00 \$100.00 \$22,225,660.00 \$50   000504-506 Gort of S1 Vincent 7.5% due 18 Jul 2023 187.50% XCD \$10,800.000.00 7.50% Amottad Coatt \$100.00 \$100.00 \$22,403,225.00 \$50   000504-506 Gort of S1 Vincent USD 7.5% due 18 1816.29 B- 7.50% XCD \$10,800.000.00 7.50% Amottad Coatt \$70.63 \$100.00 \$100.00 \$22,403,225.00 \$50   000504-515 GARMADOGRERENED 31-Aug-63 B- 1.50% BED
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U00004-030 Cont S100,00 S80,05 S80,05 S40,013,17 S30,7 Cost S100,00 S80,05 S40,013,17 S30,7 S30,7 Cost S100,00 S80,05 S40,013,17 S30,7 S30,7 Cost S100,00 S40,013,17 S30,7 S30,7 Cost S100,00 S40,013,17 S40,013,17 S30,7 S30,7 Cost S100,00 S100,00 S40,013,17 S10,7 S100,00 S100,00 S27,285,660,00 S50,7 S100,00 S100,00 S100,00 S100,00 S27,285,660,00 S50,7 S100,00 S100,00 S100,00 S100,00 S22,483,225,00 S50,7 S100,00 S100,00 S100,00 S100,00 S23,433,225,00 S50,7 S100,00 S100,00 S100,00 S23,433,225,00 S50,7   000504-515 GAVERNMENT OF BARBADOSERENES D 31-Aup-53 B- 1.50% BED \$131,997,672,00 7.56% Amortized Cost S87,68 \$76,63 \$344,962,715,65 S90,72,89 S100,00 \$100,00 \$100,00 \$344,962,
Documental 2029 House 2 Control And Red Processed
U0004030 Jul 2029 15342.23 15 7.50% Cost \$100.00 \$100.00 \$100.00 \$22,48,5,22.30 \$30   000504-515 QAVEENMENT OF BARBADOSEREEIRE D AMARDTSING STRIPS 31-Aug-53 B- 1.50% BED \$22,000,000.00 7.56% Amontized Cost \$57.88 \$56.28 \$58.28 \$54.465,233.48 \$50.   000504-515 GAVEENMENT OF BARBADOSEREEIRE D POCI 31-Aug-53 B- 1.50% BED \$13,997,672.00 7.56% Amontized Cost \$57.88 \$56.28 \$58.528 \$344,65,233.48 \$50.   000504-515 GOVERNMENT OF BARBADOSEREEIRE D 25.Ma268 31-Aug-53 B- 1.50% BED \$13,997,672.00 7.56% Amontized Cost \$57.88 \$76.63 \$76.63 \$344,962,2715.85 \$50.   000504-516 GOSE 6.5%, Uab dend due 25.Ma268 25.342,26 B- 6.50% USD \$2,742,857.14 4.25% Amontized Cost \$100.00 \$100.00 \$100.00 \$18,411,017.14 \$50.   000504-517 GORTT 4.25%, UED bord due 20Nov/2028 28-Sep.26
000504-515 BARBADOSSERIES D AMAGRETISNO STRIPS 31-Aug-53 B- 1.50% BED \$2.000.00.00 7.93% Amottad Cast \$57.98 \$56.28 \$56.28 \$4.465.23.48 \$9.   000504-515 BARBADOSSERIES D BARBADOSSERIES D POCOT 31-Aug-53 B- 1.50% BED \$131.997.672.00 7.56% Amottad Cost \$57.98 \$76.63 \$76.63 \$5345.962.715.85 \$9.   000504-516 GOSL 6.5% BandbaDOSSERIES D 25.Ju2026 31-Aug-53 B- 6.50% Non Amottad Cost \$57.98 \$76.63 \$76.63 \$5345.962.715.85 \$9.   000504-516 GOSL 6.5% BandbaDOSSERIES D 25.Ju2026 B+ 4.25% USD \$1,000.000.00 6.50% Amottad Cost \$100.00 \$100.00 \$6,712.350.00 \$9.   000504-517 GORT 4.25% USD 22.742.857.14 4.25% Amottad Cost \$100.00 \$100.00 \$10.00 \$10.00 \$10.00 \$10.00 \$10.41.017.14 \$9.   000504-523 GOSL 5.7% due 265ergt2026 26-Sep-26 B- 6.5
000094-915 BARBADOSSERIES D MANORTISING STRIPS 31-Aug-63 B- 1.50% BED \$131,997,672.00 7.56% Amotized Cost \$57.88 \$76.63 \$76.63 \$345,962,715.85 \$30.   000504-916 GOSL 6.5% MaxORTISING STRIPS 25-Ju-26 B- 6.50% USD \$1,000,000.00 6.50% Amotized Cost \$97.89 \$100.00 \$100.00 \$66,712,350.00 \$50.   000504-917 GORT 425% USD due 23 Aug 23-Aug-26 B+ 4.25% Montized Cost \$97.89 \$100.00 \$100.00 \$16,411,017.14 \$50.   000504-523 GOSL 6.5% use 26sept2026 26-Sep-26 B- 6.50% XCD \$5,000,000.00 6.50% Amotized Cost \$101.81 \$100.00 \$100.00 \$12,632,250.00 \$30.   000504-523 GOSL 6.5% ware 26sept2026 26-Sep-26 B- 6.50% XCD \$5,000,000.00 6.50% Amotized Cost \$101.81 \$100.00 \$100.00 \$12,632,250.00 \$30.   000504-544 GOSL 7.25% XCD bond due Z0Nov/2029 26-Nev-29
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000504-517 2026 25-Mig-26 6* 4.25% 050 52./42.05/.14 4.25% Cost 3100.00 3100.0
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000004-044 20Nov2029 20-40-29 D- 7.25% ACU 37,500,000.00 7.25% Cost 3104.14 3100.00 310,000 310,946,37300 30.
000504-546 Williams Renewable Energy Ltd 4% 30-Nov-23 B- 4.00% BBD \$2,000,000.00 4.00% Amortized Cost \$50.01 \$100.00 \$100.00 \$6,840,600.00 \$50
000504-562 GOSL 7.25% bond due 10 Feb 2030 10-Feb-30 B- 7.25% XCD \$9,800,000.00 7.25% Amontized Cost \$103.96 \$100.00 \$100.00 \$24,759,210.00 \$0.00
O00504-563 Govt of SL Vincent 7.25% due 21 21-Feb-30 B- 7.25% XCD \$9,500,000.00 7.25% Amotized Cost \$97.05 \$100.00 \$100.00 \$24,001,275.00 \$00
000504-570 Prestige Holdings Ltd 2023 3-Sep-23 B+ 6.25% TTD \$2,695,000.00 5.49% Amontized Cost \$107.06 \$101.78 \$101.78 \$2,742.937.81 \$30.
000504-574 GORTT 5.5% FXRB due 29Jun2032 29-Jun-32 B+ 5.50% TTD \$30,000,000 0 5.50% Amontized Cost \$105.13 \$100.00 \$100.00 \$30,000,000 00 \$0.
000504-576 Govt of St. Vincent 6.75% due July 2028 B- 6.75% XCD \$2,000.000.00 6.75% Amotized Cost \$100.00 \$100.00 \$5.052.900.00 \$0.
000504-592 ENDEAVOR HOLDINGS LIMITED 30-Mar-23 B 5.50% TTD \$29,423,076.93 5.50% Amontized Cost \$100.00 \$100.00 \$100.00 \$29,423,076.93 \$0.00
000504-583 ENDEAVOR HOLDINGS LIMITED 30-Mar-31 B 6.25% TTD \$35,000,000.03 6.25% Amontized Cost \$100.00 \$100.00 \$100.00 \$35,000,000.03 \$0.25%
000504-599 GORTT 5.65% due 28 Oct 2036 28-Oct-36 B+ 5.65% TTD \$100,000,000.00 5.65% Amortized Cost \$100.82 \$100.00 \$100.00 \$100,000 \$100,000 \$00.
000504-666 GOVERNMENT OF TRINIDAD & 16-Jan-24 B+ 3.75% USD \$1.334,595.00 3.75% Amotized Cost \$100.00 \$100.00 \$100.00 \$3.958,268,75 \$3.00 \$
000504-606 GOVERNMENT OF TRINDAD & TOBAGO USD DUE 2024 16-Jan-24 B+ 3.75% USD \$3,865,405.00 3.75% FVPL \$100.00 \$100.00 \$24,603,481.25 \$50.

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