

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	Purchase 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	B	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	DOMINICAN REPUBLIC 6% DUE 2028	19-Jul-28	B	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	B	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	B	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	B	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	B	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	B	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	B	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	B	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	B	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	B	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	B	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	B	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	B	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	B	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	B	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	B	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	B	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	General 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	B	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	B	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	B	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	B	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	B	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	B	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

Security Number	Security Name	Maturity	Informal Rating	Coupon	Curr	Face Value In Respective Currency	Purchase YTM	IFRS 9 Classification	BPM Price 12/31/2020	Amortized Price 12/31/2020	Market Price in Respective Currency 12/31/2020	\$3,043,213,593.56		\$0.00	
												Market Value in TTD 12/31/2020	MTM in TTD 12/31/2020	MTM in TTD 10/30/2020	MoM Change MTM in TTD
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	\$0.00	\$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	\$0.00	\$0.00
000502-750	GUARDIAN HOLDINGS LTD STRIP	27-Jul-21	B-	0.00%	TTD	\$39,089,708.33	8.80%	Amortized Cost	\$99.27	\$95.31	\$95.31	\$37,256,078.98	\$0.00	\$0.00	\$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	\$0.00	\$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	\$0.00	\$0.00
000502-823	NATIONAL INSURANCE PROPERTY DEVELOPMENT COMPANY LIMITED TTF50M	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	\$0.00	\$0.00
000502-835	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	\$0.00	\$0.00
000502-945	Govt of St Lucia 7.5% 15-Nov-21	15-Nov-21	B-	7.50%	USD	\$1,566,269.77	7.14%	Amortized Cost	\$103.25	\$100.31	\$100.31	\$10,545,510.87	\$0.00	\$0.00	\$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	\$0.00	\$0.00
000503-032	GOVERNMENT OF ST.LUCIA FIXED RATE Bond	19-Mar-22	B-	7.40%	XCD	\$3,500,000.00	7.40%	Amortized Cost	\$103.63	\$100.00	\$100.00	\$8,842,575.00	\$0.00	\$0.00	\$0.00
000503-058	GOVERNMENT OF ST.VINCENT	29-Apr-22	B-	7.50%	XCD	\$833,333.30	7.22%	Amortized Cost	\$102.63	\$100.00	\$100.00	\$2,105,374.93	\$0.00	\$0.00	\$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 Cost	\$107.96	\$110.19	\$110.19	\$47,490,584.37	\$0.00	\$0.00	\$0.00
000503-130HTM	NIPDEC 5.15% due 22 Aug 2025	22-Aug-25	B+	5.15%	TTD	\$10,000.00	3.00%	Amortized Cost	\$107.96	\$109.24	\$109.24	\$10,924.16	\$0.00	\$0.00	\$0.00
000503-155	GORTT 5.2% due 27 Sep 2027	27-Sep-27	B+	5.20%	TTD	\$6,214,000.00	4.00%	Amortized Cost	\$107.28	\$107.01	\$107.01	\$6,649,570.73	\$0.00	\$0.00	\$0.00
000503-204	GORTT 5.95% due 20 Apr 2023	20-Apr-23	B+	5.95%	TTD	\$98,000.00	3.72%	Amortized Cost	\$110.51	\$104.87	\$104.87	\$102,767.91	\$0.00	\$0.00	\$0.00
000503-217	HOUSING DEVELOPMENT CORPORATION 2024	17-Feb-24	B+	8.25%	TTD	\$30,000.00	3.75%	Amortized Cost	\$119.01	\$113.16	\$113.16	\$33,948.50	\$0.00	\$0.00	\$0.00
000503-261	St. Lucia 2023	7-Feb-23	B-	7.50%	XCD	\$2,423,750.00	7.50%	Amortized Cost	\$105.05	\$100.00	\$100.00	\$6,123,483.19	\$0.00	\$0.00	\$0.00
000503-369	GOVERNMENT OF ST.LUCIA FIXED RATE BOND	11-Jul-21	B-	7.10%	XCD	\$12,917,000.00	7.10%	Amortized Cost	\$101.60	\$100.00	\$100.00	\$32,634,154.65	\$0.00	\$0.00	\$0.00
000503-378	GOTT 2.5% due 06 Aug 2023	6-Aug-23	B+	2.50%	TTD	\$20,000,000.00	2.50%	Amortized Cost	\$102.35	\$100.00	\$100.00	\$20,000,000.00	\$0.00	\$0.00	\$0.00
000503-389	TFM 4.68% due 15Feb2021	15-Feb-21	B+	4.68%	TTD	\$15,000,000.00	4.68%	Amortized Cost	\$100.00	\$100.00	\$100.00	\$15,000,000.00	\$0.00	\$0.00	\$0.00
000503-409	Certificates of Participation in GOTT 2028 A	20-Sep-23	B+	0.00%	TTD	\$6,793,000.00	3.15%	Amortized Cost	\$95.49	\$91.91	\$91.91	\$6,243,667.07	\$0.00	\$0.00	\$0.00
000503-411	Certificates of Participation in GOTT 2028 B	20-Mar-28	B+	0.00%	TTD	\$35,790,115.82	4.09%	Amortized Cost	\$73.72	\$74.85	\$74.85	\$26,788,571.45	\$0.00	\$0.00	\$0.00
000503-412	Certificates of Participation in GOTT 2028 C	20-Sep-28	B+	0.00%	TTD	\$10,455,000.00	4.20%	Amortized Cost	\$71.51	\$72.79	\$72.79	\$7,609,966.87	\$0.00	\$0.00	\$0.00
000503-472	URBAN DEVELOPMENT CORPORATION FLOATING RATE BOND	1-Nov-28	B+	4.30%	TTD	\$4,791,067.16	5.86%	Amortized Cost	\$100.00	\$100.00	\$100.00	\$4,791,067.16	\$0.00	\$0.00	\$0.00
000503-564	GORTT Zero Coupon due 30 Mar 2021	30-Mar-21	B+	0.00%	TTD	\$38,427,209.94	5.49%	Amortized Cost	\$100.00	\$98.71	\$98.71	\$37,929,605.12	\$0.00	\$0.00	\$0.00
000503-565	THE NATIONAL HOUSING AUTHORITY FXRB TRANCHE 1	23-Aug-25	B+	7.00%	TTD	\$50,000,000.00	5.78%	Amortized Cost	\$116.09	\$104.89	\$104.89	\$52,445,504.03	\$0.00	\$0.00	\$0.00
000503-573	St. Kitts and Nevis Restructured	18-Apr-32	C	6.00%	USD	\$4,117,522.59	11.82%	Amortized Cost	\$79.10	\$74.40	\$74.40	\$20,561,874.27	\$0.00	\$0.00	\$0.00
000503-582	WASA FIXED RATE BOND	21-Nov-21	B+	11.50%	TTD	\$3,732,494.57	5.31%	Amortized Cost	\$107.23	\$102.93	\$102.93	\$3,841,694.48	\$0.00	\$0.00	\$0.00
000503-591	St. Vincent 2021	21-Aug-21	B-	7.00%	XCD	\$5,000,000.00	7.00%	Amortized Cost	\$101.84	\$100.00	\$100.00	\$12,632,250.00	\$0.00	\$0.00	\$0.00
000503-626	AMBL TRANCHE 1 Fixed Rate Callable Medium Term Note	28-Nov-22	B	3.35%	TTD	\$20,000,000.00	3.35%	Amortized Cost	\$100.00	\$100.00	\$100.00	\$20,000,000.00	\$0.00	\$0.00	\$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	\$0.00	\$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	\$0.00	\$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	\$0.00	\$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	\$0.00	\$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	\$0.00	\$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	\$0.00	\$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	\$0.00	\$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	\$0.00	\$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	\$0.00	\$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	\$0.00	\$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	\$0.00	\$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	\$0.00	\$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	\$0.00	\$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	\$0.00	\$0.00

000503-801	Government of St. Lucia 2021	6-Aug-21	B-	7.15%	XCD	\$10,000,000.00	7.15%	Amortized Cost	\$101.82	\$100.00	\$100.00	\$25,264,500.00	\$0.00	\$0.00	\$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	\$0.00	\$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	\$0.00	\$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	\$0.00	\$0.00
000503-875	GOVERNMENT OF ST. LUCIA 7.5% FXRB DUE 2026	2-Feb-26	B-	7.50%	XCD	\$5,500,000.00	7.50%	Amortized Cost	\$106.47	\$100.00	\$100.00	\$13,895,475.00	\$0.00	\$0.00	\$0.00
000503-879	GOVERNMENT OF ST. LUCIA EUROBOND	18-Feb-22	B-	7.00%	USD	\$2,000,000.00	7.00%	Amortized Cost	\$104.24	\$100.00	\$100.00	\$13,424,700.00	\$0.00	\$0.00	\$0.00
000503-888	GOTT TTS600M 6.5% FXRB due 2025	9-Feb-25	B+	6.50%	TTD	\$100,100,000.00	4.50%	Amortized Cost	\$114.30	\$107.41	\$107.41	\$107,519,248.70	\$0.00	\$0.00	\$0.00
000503-889	GORTT 1B 6% due 22 Nov 2031	22-Nov-31	B+	6.00%	TTD	\$125,000,000.00	5.32%	Amortized Cost	\$110.18	\$105.59	\$105.59	\$131,985,650.22	\$0.00	\$0.00	\$0.00
000503-909	MILSHRV PROPERTIES LIMITED	29-Apr-36	B-	7.00%	TTD	\$12,980,597.45	6.00%	Amortized Cost	\$105.30	\$100.00	\$100.00	\$12,980,597.45	\$0.00	\$0.00	\$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	\$0.00	\$0.00
000503-919	Government of St Lucia USD Bond	5-May-21	B-	7.00%	USD	\$5,000,000.00	7.00%	Amortized Cost	\$100.00	\$100.00	\$100.00	\$33,561,750.00	\$0.00	\$0.00	\$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	\$0.00	\$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	\$0.00	\$0.00
000503-951	GOSL 7.5% due 2026	2-Sep-26	B-	7.50%	XCD	\$25,000,000.00	7.50%	Amortized Cost	\$106.69	\$100.00	\$100.00	\$63,161,250.00	\$0.00	\$0.00	\$0.00
000503-952	GOSL 7% due 2024	5-Sep-24	B-	7.00%	XCD	\$12,000,000.00	7.00%	Amortized Cost	\$105.24	\$100.00	\$100.00	\$30,317,400.00	\$0.00	\$0.00	\$0.00
000503-992	GOSL 6.8% due 2021	1-Nov-21	B-	6.80%	XCD	\$1,741,666.64	6.80%	Amortized Cost	\$102.04	\$100.00	\$100.00	\$4,400,233.69	\$0.00	\$0.00	\$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	\$0.00	\$0.00
000504-027	Government of St. Vincent 7% Amortizing due 2023	17-Dec-23	B-	7.00%	XCD	\$4,285,714.32	7.00%	Amortized Cost	\$103.68	\$100.00	\$100.00	\$10,827,842.94	\$0.00	\$0.00	\$0.00
000504-037	St. Vincent and the Grenadines 7.5% due 2025	2-Feb-25	B-	7.50%	XCD	\$8,437,500.00	7.50%	Amortized Cost	\$104.72	\$100.00	\$100.00	\$21,316,921.88	\$0.00	\$0.00	\$0.00
000504-045	GORTT 4.1% due 14 Feb 2025	14-Feb-25	B+	4.10%	TTD	\$299,913,000.00	4.07%	Amortized Cost	\$104.83	\$100.10	\$100.10	\$300,203,568.76	\$0.00	\$0.00	\$0.00
000504-066	GGVLCNOT06.3500XCD10AP21X X	10-Apr-21	B-	6.35%	XCD	\$14,000,000.00	6.35%	Amortized Cost	\$100.00	\$100.00	\$100.00	\$35,370,300.00	\$0.00	\$0.00	\$0.00
000504-073	Government of St. Vincent & the Grenadines 7.5% due 2024	4-May-24	B-	7.50%	XCD	\$2,499,999.98	7.50%	Amortized Cost	\$104.60	\$100.00	\$100.00	\$6,316,124.95	\$0.00	\$0.00	\$0.00
000504-075	Govt of St. Vincent FXRB due May 14th 2024	14-May-24	B-	7.50%	XCD	\$4,795,000.00	7.50%	Amortized Cost	\$104.64	\$100.00	\$100.00	\$12,114,327.75	\$0.00	\$0.00	\$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	\$0.00	\$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	\$0.00	\$0.00
000504-133	GOSL 6.5% DUE 2024	12-Oct-24	B-	6.50%	USD	\$2,500,000.00	6.50%	Amortized Cost	\$105.40	\$100.00	\$100.00	\$16,780,875.00	\$0.00	\$0.00	\$0.00
000504-134	GOSL 6.5% due 2024	12-Oct-24	B-	6.50%	USD	\$3,360,000.00	6.50%	Amortized Cost	\$105.40	\$100.00	\$100.00	\$22,553,496.00	\$0.00	\$0.00	\$0.00
000504-135	GOSL 7.25% DUE 2027	16-Oct-27	B-	7.25%	XCD	\$12,000,000.00	7.29%	Amortized Cost	\$105.32	\$100.00	\$100.00	\$30,317,400.00	\$0.00	\$0.00	\$0.00
000504-161	GOVERNMENT OF ST. LUCIA 6.25% DUE 2024	23-Nov-24	B-	6.25%	XCD	\$3,500,000.00	6.25%	Amortized Cost	\$102.56	\$100.00	\$100.00	\$8,842,575.00	\$0.00	\$0.00	\$0.00
000504-165	St. Lucia 7.25% due 2021	23-Sep-21	B-	7.25%	XCD	\$1,125,000.00	7.25%	Amortized Cost	\$102.16	\$100.00	\$100.00	\$2,842,256.25	\$0.00	\$0.00	\$0.00
000504-193	GOSL 7.25% due 2028	23-Jan-28	B-	7.25%	XCD	\$4,785,000.00	7.25%	Amortized Cost	\$105.58	\$100.00	\$100.00	\$12,089,063.25	\$0.00	\$0.00	\$0.00
000504-194	GOSL 7.25% DUE 2028	23-Jan-28	B-	7.25%	XCD	\$12,815,000.00	7.25%	Amortized Cost	\$105.58	\$100.00	\$100.00	\$32,376,456.75	\$0.00	\$0.00	\$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	\$0.00	\$0.00
000504-242	GOSL 6.85% due 2026	16-Apr-26	B-	6.85%	XCD	\$12,500,000.00	6.85%	Amortized Cost	\$103.58	\$100.00	\$100.00	\$31,580,625.00	\$0.00	\$0.00	\$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	\$0.00	\$0.00
000504-254	GOSL 7% DUE 2028	23-May-28	B-	7.00%	USD	\$3,000,000.00	7.00%	Amortized Cost	\$82.58	\$100.00	\$100.00	\$20,137,050.00	\$0.00	\$0.00	\$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	\$0.00	\$0.00
000504-277	Govt of St Vincent & the Grenadines 7% Due 2025	15-Jun-25	B-	7.00%	XCD	\$5,819,785.70	7.00%	Amortized Cost	\$104.14	\$100.00	\$100.00	\$14,703,397.58	\$0.00	\$0.00	\$0.00
000504-311	Government of St. Lucia 6.95% 01AU26	1-Aug-26	B-	6.95%	XCD	\$18,000,000.00	6.95%	Amortized Cost	\$104.06	\$100.00	\$100.00	\$45,476,100.00	\$0.00	\$0.00	\$0.00
000504-312	Government of St. Lucia 7.25% 03AU28	3-Aug-28	B-	7.25%	XCD	\$36,000,000.00	7.25%	Amortized Cost	\$105.03	\$100.00	\$100.00	\$90,952,200.00	\$0.00	\$0.00	\$0.00
000504-324	National Investment Fund 5.7% FXRB Aug 2030	9-Aug-30	B+	5.70%	TTD	\$74,580,000.00	5.70%	Amortized Cost	\$103.00	\$100.00	\$100.00	\$74,580,000.00	\$0.00	\$0.00	\$0.00
000504-357	Govt of St Vincent 8 Yr Bond 7.25% due 2026	9-Nov-26	B-	7.25%	XCD	\$265,000.00	7.25%	Amortized Cost	\$105.48	\$100.00	\$100.00	\$664,456.35	\$0.00	\$0.00	\$0.00
000504-362	Govt of St Vincent 7.50% due 27Nov2028	27-Nov-28	B-	7.50%	XCD	\$1,265,600.00	7.50%	Amortized Cost	\$105.81	\$100.00	\$100.00	\$3,197,475.12	\$0.00	\$0.00	\$0.00
000504-368	Govt of St Vincent 7.50% due 7 Dec 2028	7-Dec-28	B-	7.50%	USD	\$2,400,000.00	7.50%	Amortized Cost	\$101.60	\$100.00	\$100.00	\$16,109,640.00	\$0.00	\$0.00	\$0.00
000504-380	Government of St Lucia 7% 2026	21-Dec-26	B-	7.00%	USD	\$2,000,000.00	7.00%	Amortized Cost	\$97.40	\$100.00	\$100.00	\$13,424,700.00	\$0.00	\$0.00	\$0.00
000504-381	Government of St. Lucia 7% 2026	21-Dec-26	B-	7.00%	XCD	\$16,000,000.00	7.00%	Amortized Cost	\$104.21	\$100.00	\$100.00	\$40,423,200.00	\$0.00	\$0.00	\$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	\$0.00	\$0.00

000504-424	Government of Antigua & Barbuda 7.25% 2027	25-Feb-27	C	7.25%	XCD	\$10,000,000.00	7.25%	Amortized Cost	\$100.57	\$100.00	\$100.00	\$25,264,500.00	\$0.00	\$0.00	\$0.00
000504-426	Government of St. Lucia 6.25% 2025	4-Mar-25	B-	6.25%	XCD	\$2,777,000.00	6.25%	Amortized Cost	\$102.29	\$100.00	\$100.00	\$7,015,951.65	\$0.00	\$0.00	\$0.00
000504-432	Govt of St. Vincent 7.25% 18 Mar 2027	18-Mar-27	B-	7.25%	XCD	\$15,000,000.00	7.25%	Amortized Cost	\$105.46	\$100.00	\$100.00	\$37,896,750.00	\$0.00	\$0.00	\$0.00
000504-434	GOVERNMENT OF ST. LUCIA FIXED RATE BOND	23-Jan-24	B-	6.00%	XCD	\$5,383,000.00	6.00%	Amortized Cost	\$102.42	\$100.00	\$100.00	\$13,599,880.35	\$0.00	\$0.00	\$0.00
000504-435	Govt of St Vincent 4.5% due 17 Dec 2028	17-Dec-28	B-	4.50%	XCD	\$5,500,000.00	8.25%	Amortized Cost	\$87.60	\$78.05	\$78.05	\$10,845,881.98	\$0.00	\$0.00	\$0.00
000504-452	Govt of St Vincent 7.50% due 17 Apr 2029	17-Apr-29	B-	7.50%	XCD	\$8,500,000.00	7.50%	Amortized Cost	\$105.37	\$100.00	\$100.00	\$21,474,825.00	\$0.00	\$0.00	\$0.00
000504-475	Govt of St. Vincent 6.25% due 8 May 2024	8-May-24	B-	6.25%	XCD	\$5,390,000.00	6.25%	Amortized Cost	\$102.31	\$100.00	\$100.00	\$13,617,565.50	\$0.00	\$0.00	\$0.00
000504-485	Govt of St Vincent 7.25% due 14 Jun 2027	14-Jun-27	B-	7.25%	XCD	\$8,125,000.00	7.25%	Amortized Cost	\$104.63	\$100.00	\$100.00	\$20,527,406.25	\$0.00	\$0.00	\$0.00
000504-503	FCBL 4.25% TTS900M FXRB DUE 2022	21-Oct-22	B+	4.25%	TTD	\$190,000.00	3.78%	Amortized Cost	\$100.00	\$100.80	\$100.80	\$191,522.30	\$0.00	\$0.00	\$0.00
000504-504	GORTT 2.3% due 23 Dec 2026	23-Dec-26	B+	2.30%	TTD	\$49,999.97	3.02%	Amortized Cost	\$100.00	\$96.06	\$96.06	\$48,031.47	\$0.00	\$0.00	\$0.00
000504-508	Govt of St. Vincent 7.5% due 18 Jul 2029	18-Jul-29	B-	7.50%	XCD	\$10,800,000.00	7.50%	Amortized Cost	\$105.17	\$100.00	\$100.00	\$27,285,660.00	\$0.00	\$0.00	\$0.00
000504-509	Govt of St Vincent USD 7.5% due 18 Jul 2029	18-Jul-29	B-	7.50%	USD	\$3,500,000.00	7.50%	Amortized Cost	\$70.63	\$100.00	\$100.00	\$23,493,225.00	\$0.00	\$0.00	\$0.00
000504-515	GOVERNMENT OF BARBADOS#SERIES D AMORTISING STRIPS	31-Aug-53	B-	1.50%	BBD	\$2,000,000.00	7.93%	Amortized Cost	\$67.98	\$65.28	\$65.28	\$4,465,233.48	\$0.00	\$0.00	\$0.00
000504-515	GOVERNMENT OF BARBADOS#SERIES D AMORTISING STRIPS POCI	31-Aug-53	B-	1.50%	BBD	\$131,997,672.00	7.56%	Amortized Cost	\$67.98	\$76.63	\$76.63	\$345,962,715.85	\$0.00	\$0.00	\$0.00
000504-516	GOSL 6.5% Usd bond due 25Jul2026	25-Jul-26	B-	6.50%	USD	\$1,000,000.00	6.50%	Amortized Cost	\$97.89	\$100.00	\$100.00	\$6,712,350.00	\$0.00	\$0.00	\$0.00
000504-517	GORTT 4.25% USD due 23 Aug 2026	23-Aug-26	B+	4.25%	USD	\$2,742,857.14	4.25%	Amortized Cost	\$106.03	\$100.00	\$100.00	\$18,411,017.14	\$0.00	\$0.00	\$0.00
000504-523	GOSL 6.5% due 26Sep2026	26-Sep-26	B-	6.50%	XCD	\$5,000,000.00	6.50%	Amortized Cost	\$101.81	\$100.00	\$100.00	\$12,632,250.00	\$0.00	\$0.00	\$0.00
000504-544	GOSL 7.25% XCD bond due 20Nov2029	20-Nov-29	B-	7.25%	XCD	\$7,500,000.00	7.25%	Amortized Cost	\$104.14	\$100.00	\$100.00	\$18,948,375.00	\$0.00	\$0.00	\$0.00
000504-545	GORTT 5.5% due 26 Nov 2034	26-Nov-34	B+	5.50%	TTD	\$38,000,000.00	5.50%	Amortized Cost	\$101.77	\$100.00	\$100.00	\$38,000,000.00	\$0.00	\$0.00	\$0.00
000504-546	Williams Renewable Energy Ltd 4% due 30Nov2023	30-Nov-23	B-	4.00%	BBD	\$2,000,000.00	4.00%	Amortized Cost	\$90.01	\$100.00	\$100.00	\$6,840,600.00	\$0.00	\$0.00	\$0.00
000504-562	GOSL 7.25% bond due 10 Feb 2030	10-Feb-30	B-	7.25%	XCD	\$9,800,000.00	7.25%	Amortized Cost	\$103.96	\$100.00	\$100.00	\$24,759,210.00	\$0.00	\$0.00	\$0.00
000504-563	Govt of St. Vincent 7.25% due 21 Feb 2030	21-Feb-30	B-	7.25%	XCD	\$9,500,000.00	7.25%	Amortized Cost	\$97.05	\$100.00	\$100.00	\$24,001,275.00	\$0.00	\$0.00	\$0.00
000504-570	Prestige Holdings Ltd 2023	3-Sep-23	B+	6.25%	TTD	\$2,695,000.00	5.49%	Amortized Cost	\$107.06	\$101.78	\$101.78	\$2,742,937.81	\$0.00	\$0.00	\$0.00
000504-574	GORTT 5.5% FXRB due 29Jun2032	29-Jun-32	B+	5.50%	TTD	\$30,000,000.00	5.50%	Amortized Cost	\$105.13	\$100.00	\$100.00	\$30,000,000.00	\$0.00	\$0.00	\$0.00
000504-576	Govt of St. Vincent 6.75% due July 2028	6-Jul-28	B-	6.75%	XCD	\$2,000,000.00	6.75%	Amortized Cost	\$102.06	\$100.00	\$100.00	\$5,052,900.00	\$0.00	\$0.00	\$0.00
000504-592	ENDEAVOR HOLDINGS LIMITED Mortgage Back Bond	30-Mar-23	B	5.50%	TTD	\$29,423,076.93	5.50%	Amortized Cost	\$100.00	\$100.00	\$100.00	\$29,423,076.93	\$0.00	\$0.00	\$0.00
000504-593	ENDEAVOR HOLDINGS LIMITED MORTGAGE BACK BOND	30-Mar-31	B	6.25%	TTD	\$35,000,000.03	6.25%	Amortized Cost	\$100.00	\$100.00	\$100.00	\$35,000,000.03	\$0.00	\$0.00	\$0.00
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	\$100,000,000.00	\$0.00	\$0.00	\$0.00
000504-606	GOVERNMENT OF TRINIDAD & TOBAGO USD DUE 2024	16-Jan-24	B+	3.75%	USD	\$1,334,595.00	3.75%	Amortized Cost	\$100.00	\$100.00	\$100.00	\$8,958,268.75	\$0.00	\$0.00	\$0.00
000504-606	GOVERNMENT OF TRINIDAD & TOBAGO USD DUE 2024	16-Jan-24	B+	3.75%	USD	\$3,665,405.00	3.75%	FVPL	\$100.00	\$100.00	\$100.00	\$24,603,481.25	\$0.00	\$0.00	\$0.00