

GMM HIGH YIELD BOND FUND

MUTUAL FUNDS INVESTMENTS TABLE 2020

Quarter: D

MUTUAL FUND ASSETS LINE UP	PIECES	PRICE ON LAST DAY OF THE QUARTER	TOTAL VALUE ON LAST DAY OF THE QUARTER
I. DOMESTIC INVESTMENTS			
1. CASH ASSETS, DEPOSITS			
TD no tax 02/10-04/01 4% Optima Bank S			150.000,00
NATIONAL BANK OF GREECE (CYPRUS) CASH IN EURO			21.524,76
CASH ACCOUNT IN RUB	130.890,9000	0,01093289	1.431,02
CASH ACCOUNT IN GBP	0,1500	1,11230993	0,17
CASH ACCOUNT IN ZAR	273,5100	0,05548805	15,18
CASH ACCOUNT IN AUD	1.507,5700	0,62908908	948,40
CASH ACCOUNT IN USD	167.870,7300	0,81492951	136.802,81
EUROBANK CYPRUS CASH EURO			653.182,39
TOTAL I.1			963.904,73
2. ΟΜΟΛΟΓΑ ΔΙΑΠΡΑΓΜΑΤΕΥΣΙΜΑ			
FIXED			
CYPRUS 9.25 19/1/2027	1.000,0000	99,29100000	99.291,00
- Isin: XS1551761569			
- Issuer: BANK OF CYPRUS PCL			
- Issue Date - Maturity Date 19-JAN-17 - 19-JAN-27 Interest Rate: 9.25%			
- Interest Type: Fixed Source: BLOOMBERG			
- Credit Rating: CCC			
- Other Terms:			
TOTAL FIXED			99.291,00
TOTAL I.2			99.291,00
TOTAL DOMESTIC INVESTMENTS (I)			1.063.195,73
II. FOREIGN INVESTMENTS (I)			
1. BONDS-TBILLS			
STEPPED			
ARGENT 0.125% 07/09/46	1.358,0000	29,91035775	40.618,27
- Isin: US040114HW38			
- Issuer: REPUBLIC OF ARGENTINA			
- Issue Date - Maturity Date 04-SEP-20 - 09-JUL-46 Interest Rate: .125%			
- Interest Type: Stepped Source: BLOOMBERG			
- Credit Rating: CCC+			
- Other Terms:			
ΣΥΝΟΛΟ STEPPED			40.618,27
OTHER			
ASIAN DEVELOPMENT BANK 2.9% 5/3/24	10.000,0000	12,67186039	126.718,60
- Isin: XS1958237403			
- Issuer: ASIAN DEVELOPMENT BANK			
- Issue Date - Maturity Date 05-MAR-19 - 05-MAR-24 Interest Rate: 2.9%			
- Interest Type: Other Source: BLOOMBERG			
- Credit Rating: Aaa			
- Other Terms:			
ETEGA 2.75% 10/08/26	2.000,0000	99,44800000	198.896,00
- Isin: XS2237982769			
- Issuer: NATIONAL BANK GREECE SA			
- Issue Date - Maturity Date 08-OCT-20 - 08-OCT-26 Interest Rate: 2.75%			
- Interest Type: Other Source: BLOOMBERG			
- Credit Rating: CCC-			
- Other Terms:			
INFINEON 3.625% 01/04/2028	1.000,0000	107,22500000	107.225,00
- Isin: XS2056730679			
- Issuer: INFINEON			
- Issue Date - Maturity Date 01-OCT-19 - 01-APR-28 Interest Rate: 3.625%			
- Interest Type: Other Source: BLOOMBERG			
- Credit Rating: BB+			
- Other Terms:			
RWE 6.625% 07/30/75	1.000,0000	94,77711678	94.777,12
- Isin: XS1254119750			
- Issuer: RWE AG			
- Issue Date - Maturity Date 23-JUL-15 - 30-JUL-75 Interest Rate: 6.625%			
- Interest Type: Other Source: BLOOMBERG			
- Credit Rating: Ba2			
- Other Terms:			
ENERGIAS DE PORTUGAL 1.7% 20/4/25	1.000,0000	99,75000000	99.750,00
- Isin: PTEDPLOM0017			
- Issuer: ENERGIAS DE PORTUGAL			
- Issue Date - Maturity Date 20-JAN-20 - 20-JUL-80 Interest Rate: 1.7%			
- Interest Type: Other Source: BLOOMBERG			
- Credit Rating: Ba2			
- Other Terms:			
ΣΥΝΟΛΟ OTHER			627.366,72
FIXED			
PETROBRAS ARGENTINA 21/7/2023	800,0000	77,00594899	61.604,76
- Isin: USP7873PAE62			
- Issuer: PAMPA ENERGIA SA			
- Issue Date - Maturity Date 07-JUL-16 - 21-JUL-23 Interest Rate: 7.375%			
- Interest Type: Fixed Source: BLOOMBERG			
- Credit Rating: B2			
- Other Terms:			
BNQ CEN TUNISIA 17/02/24	1.000,0000	92,41700000	92.417,00
- Isin: XS1567439689			
- Issuer: CENTRAL BANK OF TUNISIA			
- Issue Date - Maturity Date 10-FEB-17 - 17-FEB-24 Interest Rate: 5.625%			

- Interest Type: Fixed Source: BLOOMBERG			
- Credit Rating: B+			
- Other Terms:			
TEVA PHARM FNC NL II,1.125%,CORP	1,000,000	92,72300000	92,723,00
- Isin: XS1439749281			
- Issuer: TEVA PHARM FNC NL II			
- Issue Date - Maturity Date 25-JUL-16 - 15-OCT-24 Interest Rate: 1.125%			
- Interest Type: Fixed Source: BLOOMBERG			
- Credit Rating: BBB-			
- Other Terms:			
INTL FINANCE CORP 6.3% 11/25/24	100,000,000	1,15565940	115,565,94
- Isin: US45950VEM46			
- Issuer: INTL FINANCE			
- Issue Date - Maturity Date 17-NOV-14 - 25-NOV-24 Interest Rate: 6.3%			
- Interest Type: Fixed Source: BLOOMBERG			
- Credit Rating: Aaa			
- Other Terms:			
ADANI GREEN ENERGY 6.25% 10/12/24	2,000,000	90,37731236	180,754,62
- Isin: XS1854172043			
- Issuer: Adani Green Energy Ltd			
- Issue Date - Maturity Date 30-MAY-19 - 10-DEC-24 Interest Rate: 6.25%			
- Interest Type: Fixed Source: BLOOMBERG			
- Credit Rating: BB-			
- Other Terms:			
TEVA PHARM FNC NL 6% 31/01/25	1,000,000	108,57000000	108,570,00
- Isin: XS2198213956			
- Issuer: TEVA PHARM FNC NL II			
- Issue Date - Maturity Date 14-SEP-20 - 31-JAN-25 Interest Rate: 6%			
- Interest Type: Fixed Source: BLOOMBERG			
- Credit Rating: BB-u			
- Other Terms:			
FRIGOG 6.875% 02/12/25	1,000,000	77,24400000	77,244,00
- Isin: XS2114234714			
- Issuer: FRIGOLASS FINANCE BV			
- Issue Date - Maturity Date 12-FEB-20 - 12-FEB-25 Interest Rate: 6.875%			
- Interest Type: Fixed Source: BLOOMBERG			
- Credit Rating: B-			
- Other Terms:			
PAPREC 4 31/03/25	1,000,000	99,57000000	99,570,00
- Isin: XS1794209459			
- Issuer: Paprec Holding S.A			
- Issue Date - Maturity Date 15-MAR-18 - 31-MAR-25 Interest Rate: 4%			
- Interest Type: Fixed Source: BLOOMBERG			
- Credit Rating: Baa3			
- Other Terms:			
TRANSPORT DE GAS 2/5/2025	1,500,000	74,61820553	111,927,31
- Isin: USP9308RAZ66			
- Issuer: TRANSPORT DE GAS DEL SUR			
- Issue Date - Maturity Date 02-MAY-18 - 02-MAY-25 Interest Rate: 6.75%			
- Interest Type: Fixed Source: BLOOMBERG			
- Credit Rating: B1			
- Other Terms:			
ASTONM 10.5% 11/30/25	2,000,000	88,62358406	177,247,17
- Isin: USG05891AH20			
- Issuer: ASTON MARTIN			
- Issue Date - Maturity Date 16-NOV-20 - 30-NOV-25 Interest Rate: 10.5%			
- Interest Type: Fixed Source: BLOOMBERG			
- Credit Rating: Caa1			
- Other Terms:			
RPVIN 5.875% 03/5/27	2,000,000	86,61070817	173,221,42
- Isin: USY7279WAA90			
- Issuer: RENEW POWER PVT LTD			
- Issue Date - Maturity Date 29-JAN-20 - 03-MAY-27 Interest Rate: 5.875%			
- Interest Type: Fixed Source: BLOOMBERG			
- Credit Rating: BB-			
- Other Terms:			
EUROPEAN INVT 8% 5/5/2027	20,000,000	6,11339537	122,267,91
- Isin: XS1605368536			
- Issuer: EUROPEAN INVESTMENT BANK			
- Issue Date - Maturity Date 05-MAY-17 - 05-MAY-27 Interest Rate: 8%			
- Interest Type: Fixed Source: BLOOMBERG			
- Credit Rating: Aaa			
- Other Terms:			
GEKTER 2.75% 07/03/27	1,550,000	98,12430000	152,092,67
- Isin: GRC1451207D3			
- Issuer: GEK TERNA HLD ESTATE			
- Issue Date - Maturity Date 03-JUL-20 - 03-JUL-27 Interest Rate: 2.75%			
- Interest Type: Fixed Source: BLOOMBERG			
- Credit Rating: NA			
- Other Terms:			
NEP 4.5%09/15/27	1,200,000	90,94694809	109,136,34
- Isin: USU6500TAB18			
- Issuer: NEXTERA ENERGY			
- Issue Date - Maturity Date 25-SEP-17 - 25-SEP-27 Interest Rate: 4.5%			
- Interest Type: Fixed Source: BLOOMBERG			
- Credit Rating: Ba1			
- Other Terms:			
ARGENT 1% 07/09/29	2,767,4400	35,42743053	98,043,29
- Isin: US040114HX11			
- Issuer: REPUBLIC OF ARGENTINA			
- Issue Date - Maturity Date 09-APR-20 - 09-JUL-29 Interest Rate: 1%			
- Interest Type: Fixed Source: BLOOMBERG			
- Credit Rating: CCC+			
- Other Terms:			
NVDA 3.5% 04/01/40	900,000	97,40037487	87,660,34
- Isin: US67066GAG91			
- Issuer: NVIDIA CORP			
- Issue Date - Maturity Date 31-MAR-20 - 01-APR-40 Interest Rate: 3.5%			

- Interest Type: Fixed Source: BLOOMBERG			
- Credit Rating: A3			
- Other Terms:			
MEX 4.75% 03/08/44	1,000,000	97,05321490	97,053,21
- Isin: US91086QBB32			
- Issuer: UNITED MEXICAN STATES			
- Issue Date - Maturity Date 08-SEP-12 - 08-MAR-44 Interest Rate: 4.75%			
- Interest Type: Fixed Source: BLOOMBERG			
- Credit Rating: Baa1			
- Other Terms:			
BHARTI 5.65% 15/01/2025	2,000,000	86,79325238	173,586,50
- Isin: USV6703DAA29			
- Issuer: NETWORK			
- Issue Date - Maturity Date 15-OCT-19 - 15-OCT-46 Interest Rate: 5.65%			
- Interest Type: Fixed Source: BLOOMBERG			
- Credit Rating: BB			
- Other Terms:			
ROMANIA 4.625% 04/03/49	1,000,000	134,89400000	134,894,00
- Isin: XS1968706876			
- Issuer: ROMANIA			
- Issue Date - Maturity Date 27-MAR-19 - 03-APR-49 Interest Rate: 4.625%			
- Interest Type: Fixed Source: BLOOMBERG			
- Credit Rating: Baa3			
- Other Terms:			
TOTAL FIXED			2,265,579,48
TOTAL II.1			2,933,564,47
2. NON TRADED BONDS			
FIXED			
Q & R CYPRUS LTD 21/7/2022 6%	1,720,000	100,00000000	172,000,00
- Isin: CY0148561711			
- Issuer: QUALITY & RELIABILITY			
- Issue Date - Maturity Date 06-MAY-19 - 21-JUL-22 Interest Rate: 6%			
- Interest Type: Fixed Source: BLOOMBERG			
- Credit Rating: NA			
- Other Terms:			
CELTONA LTD 10/06/2024	650,000	100,00000000	65,000,00
- Isin:			
- Issuer: CELTONA LTD			
- Issue Date - Maturity Date 10-JUN-19 - 10-JUN-24 Interest Rate: 3%			
- Interest Type: Fixed Source:			
- Credit Rating: NA			
- Other Terms:			
CULINARY SERV 1% 20/6/29ex globo	2,442,4920	100,00000000	244,249,20
- Isin: GB00BBHXP512			
- Issuer: CULINARY SERVICES UK LTD			
- Issue Date - Maturity Date 20-JUN-13 - 20-JUN-29 Interest Rate: 1%			
- Interest Type: Fixed Source: BLOOMBERG			
- Credit Rating: N/A			
- Other Terms:			
TOTAL FIXED			481,249,20
TOTAL II.2			481,249,20
3. MARGIN			
MARGIN BETA SEC IN EURO / EUREX			24,668,64
MARGIN IN USD/BETA	21,957,1400	0,81492951	17,893,52
EURO ACCOUNT IN INTERACTIVE BROKERS UK LTD			1,61
TOTAL II.3			42,563,77
4. EXCHANGE TRADED FUNDS			
VANECK CAMS CHINA BOND ETF	4,000,0000	19,58275609	78,331,02
INCOME GREEK BOND class ATHOS	15,000,0000	10,75360000	161,304,00
TOTAL II.4			239,635,02
ΣΥΝΟΛΑ FOREIGN INVESTMENTS (I) (II)			3,697,012,46
TOTAL ASSETS (I) + (II)			4,760,208,19
RECEIVABLES / LIABILITIES			54,846,13
TOTAL NET ASSETS (I) + (II) + RECEIVABLES - LIABILITIES			4,815,054,32
IV. ΠΑΡΑΓΩΓΑ ΠΡΟΙΟΝΤΑ ΕΞΩΤΕΡΙΚΟΥ			
1. FORWARDS IN FOREIGN CURRENCY			
EUR FX USD FUT MAR21	4,0000	1,22460000	498,981,34
- Χρηματιστήριο: CME CHICAGO MERCANTILE EXCHANGE Χώρα: UNITED STATES			
ΣΥΝΟΛΟ IV.1			498,981,34
ΣΥΝΟΛΑ ΠΑΡΑΓΩΓΑ ΠΡΟΙΟΝΤΑ ΕΞΩΤΕΡΙΚΟΥ (IV)			498,981,34
ΓΕΝΙΚΟ ΣΥΝΟΛΟ ΠΑΡΑΓΩΓΩΝ (III) + (IV)			498,981,34

GMM GLOBAL MONEY MANAGERS LTD

INVESTMENT IN UNITS OF THE FUNDS HAS NOT GUARANTEED RETURN AND PAST PERFORMANCE DOES NOT GUARANTEE FUTURE RETURNS