**GMM HIGH YIELD BOND FUND**

**MUTUAL FUNDS INVESTMENTS TABLE 2022**

**Quarter: C**

| Mutual Fund Assets Line Up | Isin | Quantity | Price | Value at Currency | Value | % NAV |
|---|---|---|---|---|---|---|
| DOMESTIC INVESTMENTS | | | | | | |
| DOMESTIC CASH ASSETS, DEPOSITS | | | | | 344.038,45 | 15,59 |
| NATIONAL BANK OF GREECE (CYPRUS) LTD | | | | | 71.464,76 | 3,24 |
| Cash NATIONAL BANK OF GREECE (CYPRUS) LTD (EUR) | | 71.464,7600 | 1,00000000 | 71.464,76 | 71.464,76 | 3,24 |
| EUROBANK CYPRUS LTD | | | | | 272.573,69 | 12,35 |
| CASH EUROBANK CYPRUS LTD (USD) | | 200.218,9600 | 1,00000000 | 200.218,96 | 205.394,91 | 9,31 |
| Cash EUROBANK CYPRUS LTD (EUR) | | 54.773,5000 | 1,00000000 | 54.773,50 | 54.773,50 | 2,48 |
| Cash EUROBANK CYPRUS LTD (AUD) | | 1.507,5700 | 1,00000000 | 1.507,57 | 999,98 | 0,05 |
| Cash EUROBANK CYPRUS LTD (ZAR) | | 52.988,0700 | 1,00000000 | 52.988,07 | 3.021,79 | 0,14 |
| Cash EUROBANK CYPRUS LTD (CNY) | | 43.500,0000 | 1,00000000 | 43.500,00 | 6.270,90 | 0,28 |
| Cash EUROBANK CYPRUS LTD (RUB) | | 125.281,8100 | 1,00000000 | 125.281,81 | 2.112,44 | 0,10 |
| Cash EUROBANK CYPRUS LTD (GBP) | | 0,1500 | 1,00000000 | 0,15 | 0,17 | 0,00 |
| DOMESTIC NON -TRADING BONDS | | | | | 65.000,00 | 2,95 |
| Fixed Interest Rate | | | | | 65.000,00 | 2,95 |
| CELTONA LTD NOTE 2024 | 1813 | 65.000,0000 | 100,00000000 | 65.000,00 | 65.000,00 | 2,95 |
| DOMESTIC MIXED MUTUAL FUNDS | | | | | 334.698,17 | 15,17 |
| HELLAS-CYPRUS GMM RECOVERY | CYF000000010 | 34.538,7930 | 9,69050000 | 334.698,17 | 334.698,17 | 15,17 |
| FOREIGN INVESTMENTS | | | | | | |
| FOREIGN CASH ASSETS, DEPOSITS | | | | | 53.675,39 | 2,43 |
| Optima Bank S.A. | | | | | 141,77 | 0,01 |
| Cash Optima Bank S.A. (EUR) | | 141,7700 | 1,00000000 | 141,77 | 141,77 | 0,01 |
| INTERACTIVE BROKERS | | | | | 1,61 | 0,00 |
| Cash INTERACTIVE BROKERS (EUR) | | 1,6100 | 1,00000000 | 1,61 | 1,61 | 0,00 |

| | | | | | | |
|---|---|---|---|---|---|---|
| BETA SECURITIES SA | | | | | 53.532,01 | 2,43 |
| Cash BETA SECURITIES SA (EUR) | | 19.874,2000 | 1,00000000 | 19.874,20 | 19.874,20 | 0,90 |
| Cash BETA SECURITIES SA (USD) | | 32.809,6300 | 1,00000000 | 32.809,63 | 33.657,81 | 1,53 |
| FOREIGN TRADING BONDS | | | | | 1.094.197,19 | 49,59 |
| Fixed Interest Rate | | | | | 1.094.197,19 | 49,59 |
| RBLX 3.875 1/5/2030 | USU7502FAA94 | 100.000,0000 | 81,37700000 | 81.377,00 | 83.480,71 | 3,78 |
| TRAGAS 6.75 02/05/25 | USP9308RAZ66 | 150.000,0000 | 86,21100000 | 129.316,50 | 132.659,52 | 6,01 |
| EBRD 0 13/4/2023 | XS2468427104 | 13.000.000,0000 | 60,48800000 | 7.863.440,00 | 54.489,43 | 2,47 |
| DAC 8.5 1/3/2028 | USY1968PAA31 | 200.000,0000 | 96,01800000 | 192.036,00 | 197.000,41 | 8,93 |
| FRIGOGLASS FINANCE BV 6.875 12/02/2025 | XS2114234714 | 100.000,0000 | 47,72000000 | 47.720,00 | 47.720,00 | 2,16 |
| PESAAR 7.375 21/07/23 | USP7873PAE62 | 90.000,0000 | 98,78200000 | 88.903,80 | 91.202,09 | 4,13 |
| SANIIK 5.625 15/12/2026 | XS2367107856 | 200.000,0000 | 94,12500000 | 188.250,00 | 188.250,00 | 8,53 |
| PUBLIC POWER CORP 30/3/2026 3,875%FIXED | XS2314265237 | 100.000,0000 | 88,55700000 | 88.557,00 | 88.557,00 | 4,01 |
| SHIMAO 4 3/4 07/03/22 | XS1637274124 | 200.000,0000 | 13,14300000 | 26.286,00 | 26.965,53 | 1,22 |
| IFC 6.3 25/11/24 | US45950VEM46 | 7.000.000,0000 | 97,36700000 | 6.815.690,00 | 85.812,91 | 3,89 |
| TUICRU 6.5 15/05/26 | XS2342247355 | 100.000,0000 | 75,60500000 | 75.605,00 | 75.605,00 | 3,43 |
| IFC 8.25 30/1/2023 | XS1760804424 | 120.000,0000 | 98,39600000 | 118.075,20 | 22.454,59 | 1,02 |
| FOREIGN NON-TRADING BONDS | | | | | 224.359,20 | 10,17 |
| Fixed Interest Rate | | | | | 224.359,20 | 10,17 |
| CULINARY SERV 1% 20/6/29 ex globo | GB00BBHXPS12 | 224.359,2000 | 100,00000000 | 224.359,20 | 224.359,20 | 10,17 |
| FOREIGN BOND FUNDS | | | | | 74.927,25 | 3,40 |
| Greece | | | | | 74.927,25 | 3,40 |
| INCOME GREEK BOND FUND CLASS ATHOS | GRF000171006 | 7.500,0000 | 9,99030000 | 74.927,25 | 74.927,25 | 3,40 |
| *Total Assets* | | | | | *2.190.895,65* | *99,29* |
| *Receivables/Liabilities* | | | | | *15.763,42* | *0,71* |
| *Net Assets* | | | | | *2.206.659,07* | *100,00* |

## Derivatives Positions

| Mutual Fund Assets Line Up | Isin | Quantity | Price | Value at Currency | Value | % NAV |
|---|---|---|---|---|---|---|

| | | | | | | |
|---|---|---|---|---|---|---|
| DERIVATIVES | | | | | 126.461,84 | 5,73 |
| EURO E-MINI FUT Dec22 | | 2,0000 | 0,98620000 | 123.275,00 | 126.461,84 | 5,73 |

**Bonds Investments Table (30/09/2022)**

| Issuer | Isin | Issue Date | Maturity Date | Interest (%) | Source of Prices | Moody's \| S&P \| Fitch |
|---|---|---|---|---|---|---|
| **Fixed Interest Rate Bonds** | | | | | | |
| FRIGOGLASS FINANCE BV | XS2114234714 | 12/02/2020 | 12/02/2025 | 6,8750 | BVAL (BID) | B3 \| B- \| NULL |
| PUBLIC POWER CORP SA (ATH) | XS2314265237 | 18/03/2021 | 30/03/2026 | 3,8750 | BVAL (BID) | n/a \| n/a \| n/a |
| TUI AG (EX.PREUSSAG AG) | XS2342247355 | 06/05/2021 | 15/05/2026 | 6,5000 | BVAL (BID) | n/a \| n/a \| n/a |
| INTL FINANCE CORP | XS1760804424 | 30/01/2018 | 30/01/2023 | 8,2500 | BVAL (BID) | n/a \| n/a \| n/a |
| INTL FINANCE CORP | US45950VEM46 | 07/11/2014 | 25/11/2024 | 6,3000 | BVAL (BID) | Aaa \| AAA \| |
| CELTONA LTD | 1813 | 10/06/2019 | 10/06/2024 | 3,0000 | NOT LISTED / | n/a \| n/a \| n/a |
| PAMPA ENERGIA ADR | USP7873PAE62 | 07/07/2017 | 21/07/2023 | 7,3750 | BVAL (BID) | n/a \| n/a \| n/a |
| SHIMAO GROUP HLDGS LTD | XS1637274124 | 03/07/2017 | 03/07/2028 | 0,0000 | BVAL (BID) | n/a \| n/a \| n/a |
| CULINARY SERVICES UK LIMITED | GB00BBHXPS12 | 20/06/2013 | 20/06/2029 | 1,0000 | NOT LISTED / | NULL \| NULL \| |
| EUROPEAN BK RECON & DEV | XS2468427104 | 13/04/2022 | 13/04/2023 | 0,0000 | BVAL (BID) | n/a \| n/a \| n/a |
| SANI/IKOS FINANCIAL HLDG | XS2367107856 | 22/07/2021 | 15/12/2026 | 5,6250 | BVAL (BID) | n/a \| n/a \| n/a |
| TRANSPORT DE GAS DEL SUR | USP9308RAZ66 | 26/04/2018 | 02/05/2025 | 6,7500 | BVAL (BID) | n/a \| n/a \| n/a |
| DANAOS CORP | USY1968PAA31 | 11/02/2021 | 01/03/2028 | 8,5000 | BVAL (BID) | B3 \| n/a \| n/a |
| ROBLOX Corp | USU7502FAA94 | 29/10/2021 | 01/05/2030 | 3,8750 | BVAL (BID) | n/a \| n/a \| n/a |

GMM GLOBAL MONEY MANAGERS LTD

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