

| FIXED INCOME | CORPORATES & FINANCIALS - EUROPE & USA

|| FIXED RATE

ISIN	NAME	SECURITY DES	CUR	COUPON	INDUSTRY	Min piece	Min Increment
XS0486101024 corp	TELECOM ITALIA SPA	TITIM 5 1/4 02/10/22	EUR	5,25	Communications	50000	50 000
XS1169832810 corp	TELECOM ITALIA SPA	TITIM 3 1/4 01/16/23	EUR	3,25	Communications	100000	1 000
PTGALLOM0004 corp	GALP ENERGIA SGPS SA	GALPPL 1 02/15/23	EUR	1	Energy	100000	100 000
XS1374865555 corp	UNICREDIT SPA	UCGIM 2 03/04/23	EUR	2	Financial	100000	1 000
XS1551678409 corp	TELECOM ITALIA SPA	TITIM 2 1/2 07/19/23	EUR	2,5	Communications	100000	1 000
PTGGDAOE0001 corp	GALP GAS NATURAL DISTRIB	GALPNA 1 3/8 09/19/23	EUR	1,375	Utilities	100000	100 000
XS1946004451 corp	TELEFONICA EMISIONES SAU	TELEFO 1.069 02/05/24	EUR	1,069	Communications	100000	100 000
XS1471646965 corp	EDP FINANCE BV	EDPPL 1 1/8 02/12/24	EUR	1,125	Utilities	100000	1 000
XS1991397545 CORP	BANCO DE SABADELL SA	SABSM 1 3/4 05/10/24	EUR	1,75	Financial	100000	100 000
ES0313307219 CORP	BANKIA SA	BKIASM 1 06/25/24	EUR	1	Financial	100000	100 000
XS1485597329 corp	HSBC HOLDINGS PLC	HSBC 0 7/8 09/06/24	EUR	0,875	Financial	100000	1 000
XS0454773713 CORP	KONINKLIJKE KPN NV	KPN 5 5/8 09/30/24	EUR	5,625	Communications	50000	1 000
XS1720922175 CORP	BRITISH TELECOMMUNICATIO	BRITEL 1 11/21/24	EUR	1	Communications	100000	1 000
XS1550951211 CORP	TELEFONICA EMISIONES SAU	TELEFO 1.528 01/17/25	EUR	1,528	Communications	100000	100 000
XS1550951138 CORP	TELEFONICA EMISIONES SAU	TELEFO 2.318 10/17/28	EUR	2,318	Communications	100000	100 000
XS1751004232 corp	BANCO SANTANDER SA	SANTAN 1 1/8 01/17/25	EUR	1,125	Financial	100000	100 000
XS1189286286 CORP	REN FINANCE BV	RENEPL 2 1/2 02/12/25	EUR	2,5	Utilities	100000	1 000
DE000A14J587 CORP	THYSSENKRUPP AG	TKAGR 2 1/2 02/25/25	EUR	2,5	Basic Materials	1000	1 000
XS1748456974 corp	BNP PARIBAS	BNP 1 1/8 06/11/26	EUR	1,125	Financial	100000	1 000
XS1875275205 corp	ROYAL BK SCOTLND GRP PLC	RBS 2 03/04/25	EUR	2	Financial	100000	1 000
XS2080205367 CORP	ROYAL BK SCOTLND GRP PLC	RBS 0 3/4 11/15/25	EUR	0,75	Financial	100000	1 000
XS1788515606 corp	ROYAL BK SCOTLND GRP PLC	RBS 1 3/4 03/02/26	EUR	1,75	Financial	100000	1 000
XS1372839214 corp	VODAFONE GROUP PLC	VOD 2.2 08/25/26	EUR	2,2	Communications	100000	1 000
XS1652855815 corp	VODAFONE GROUP PLC	VOD 1 1/2 07/24/27	EUR	1,5	Communications	100000	1 000
XS1721422902 corp	VODAFONE GROUP PLC	VOD 2 7/8 11/20/37	EUR	2,875	Communications	100000	1 000
XS1419869885 corp	TELECOM ITALIA SPA	TITIM 3 5/8 05/25/26	EUR	3,625	Communications	100000	1 000
XS1508450688 CORP	UNICREDIT SPA	UCGIM 2 1/8 10/24/26	EUR	2,125	Financial	100000	1 000
XS1527192485 corp	HEINEKEN NV	HEIANA 1 3/8 01/29/27	EUR	1,375	Consumer, Non-cyclical	100000	1 000
XS0306646042 corp	ENEL SPA	ENELIM 5 5/8 06/21/27	EUR	5,625	Utilities	50000	1 000
XS2066706909 corp	ENEL FINANCE INTL NV	ENELIM 0 3/8 06/17/27	EUR	0,375	Utilities	100000	1 000
XS1750986744 CORP	ENEL FINANCE INTL NV	ENELIM 1 1/8 09/16/26	EUR	1,125	Utilities	100000	1 000
FR0013444684 corp	ORANGE SA	ORAFP 0 1/2 09/04/32	EUR	0,5	Communications	100000	100 000
FR0013444692 corp	ORANGE SA	ORAFP 1 3/8 09/04/49	EUR	1,375	Communications	100000	100 000
US06051GFN43 corp	BANK OF AMERICA CORP	BAC 2 1/4 04/21/20	USD	2,25	Financial	2000	1 000
US06051GEC96 CORP	BANK OF AMERICA CORP	BAC 5 5/8 07/01/20	USD	5,625	Financial	5000	5 000
US06051GEE52 CORP	BANK OF AMERICA CORP	BAC 5 7/8 01/05/21	USD	5,875	Financial	5000	5 000
US06051GEM78 CORP	BANK OF AMERICA CORP	BAC 5.7 01/24/22	USD	5,7	Financial	2000	1 000
US06051GEU94 CORP	BANK OF AMERICA CORP	BAC 3.3 01/11/23	USD	3,3	Financial	2000	1 000
US06053FAA75 CORP	BANK OF AMERICA CORP	BAC 4.1 07/24/23	USD	4,1	Financial	2000	1 000
US06051GFF19 CORP	BANK OF AMERICA CORP	BAC 4 04/01/24	USD	4	Financial	2000	1 000
US06051GFH74 CORP	BANK OF AMERICA CORP	BAC 4.2 08/26/24	USD	4,2	Financial	2000	1 000
US06051GFF90 corp	BANK OF AMERICA CORP	BAC 3.95 04/21/25	USD	3,95	Financial	2000	1 000
US037833AX89 corp	APPLE INC	AAPL 1.55 02/07/20	USD	1,55	Technology	2000	1 000
US594918BV54 corp	MICROSOFT CORP	MSFT 1.85 02/06/20	USD	1,85	Technology	2000	1 000
XS1219971931 corp	STANDARD CHARTERED PLC	STANLN 2 1/4 04/17/20	USD	2,25	Financial	200000	1 000
XS1140811750 corp	EDP FINANCE BV	EDPPL 4 1/8 01/15/20	USD	4,125	Utilities	200000	1 000
XS1014868779 corp	EDP FINANCE BV	EDPPL 5 1/4 01/14/21	USD	5,25	Utilities	200000	1 000
XS1638075488 corp	EDP FINANCE BV	EDPPL 3 5/8 07/15/24	USD	3,625	Utilities	200000	1 000
US404280AV16 corp	HSBC HOLDINGS PLC	HSBC 3.4 03/08/21	USD	3,4	Financial	200000	1 000
US404280BF56 corp	HSBC HOLDINGS PLC	HSBC 2.65 01/05/22	USD	2,65	Financial	200000	1 000
USN39427AQ76 corp	HEINEKEN NV	HEIANA 2 3/4 04/01/23	USD	2,75	Consumer, Non-cyclical	2000	1 000
USF86921CJ48 CORP	SCHNEIDER ELECTRIC SE	SUPF 2.95 09/27/22	USD	2,95	Industrial	2000	1 000
USF2893TAD84 corp	ELECTRICITE DE FRANCE SA	EDF 4.6 01/27/20	USD	4,6	Utilities	2000	1 000

| FIXED INCOME | CORPORATES & FINANCIALS - CHINA

|| INVESTMENT GRADE CHINESE BONDS

ISIN	NAME	SECURITY DES	CUR	COUPON	INDUSTRY	Min piece	Min Increment
XS1394989922 corp	SUNSHINE LIFE INSURANCE	SUNSHG 3.15 04/20/21	USD	3,15	Financial	200000	1 000
USG8201JAB73 corp	SINOPEC GRP OVERSEA 2015	SINOPE 2 1/2 04/28/20	USD	2,5	Energy	200000	1 000
XS1165659357 corp	HUARONG FINANCE II	HRINTH 4 1/2 01/16/20	USD	4,5	Financial	200000	1 000
XS1301292261 corp	CHINA DEVELOPMENT BANK	SDBC 2 1/2 10/09/20	USD	2,5	Financial	200000	1 000
XS1422299518 Corp	CHINA DEVELOPMENT BANK	SDBC 2 1/8 06/01/21	USD	2,125	Financial	200000	1 000
XS1252209322 corp	BANK OF CHINA/HONG KONG	BCHINA 2 7/8 06/30/20	USD	2,875	Financial	200000	1 000
XS1317967146 corp	HUARONG FINANCE II	HRINTH 3 3/4 11/19/20	USD	3,75	Financial	200000	1 000
XS1958532829 corp	VANKE REAL ESTATE HK	VNKRLE 4.2 06/07/24	USD	4,2	Financial	200000	1 000
XS1561673804 corp	BANK OF CHINA/HONG KONG	BCHINA 2 3/8 02/14/20	USD	2,375	Financial	200000	1 000
XS1371532208 corp	BANK OF CHINA/HONG KONG	BCHINA 2 3/8 03/01/21	USD	2,375	Financial	200000	1 000
XS1394989922 corp	SUNSHINE LIFE INSURANCE	SUNSHG 3.15 04/20/21	USD	3,15	Financial	200000	1 000
USG8850LAB65 corp	THREE GORGES FIN I KY	YANTZE 2.3 06/02/21	USD	2,3	Utilities	200000	1 000
USG82016AA75 corp	SINOPEC GRP DEV 2018	SINOPE 3 3/4 09/12/23	USD	3,75	Energy	200000	1 000
US88032XAE40 corp	TENCENT HOLDINGS LTD	TENCNT 2.985 01/19/23	USD	2,985	Communications	200000	1 000
XS0912154381 corp	CITIC LTD	CITLTD 6 3/8 04/10/20	USD	6,375	Financial	200000	1 000
US12634GAA13 corp	CNOOC FINANCE 2015 AU	CNOOC 2 5/8 05/05/20	USD	2,625	Energy	200000	1 000
XS0508012092 corp	CHINA OVRSEA FIN KY II	CHIOLI 5 1/2 11/10/20	USD	5,5	Financial	100000	1 000
USG8450LAB02 corp	STATE GRID OVERSEAS INV	CHGRID 2 1/8 05/18/21	USD	2,125	Utilities	200000	1 000

| FIXED INCOME | GOVERNMENT BONDS

ISIN	NAME	SECURITY DES	CUR	COUPON	INDUSTRY	Min piece	Min Increment
US							
ISIN	NAME	SECURITY DES	CUR	COUPON	INDUSTRY	Min piece	Min Increment
GT2 govt	US TREASURY N/B	T 1 1/8 02/28/22	USD	1,125	Government	---	---
GT5 govt	US TREASURY N/B	T 1 1/8 02/28/25	USD	1,125	Government	---	---
GT10 govt	US TREASURY N/B	T 1 1/2 02/15/30	USD	1,5	Government	---	---
CHINA							
ISIN	NAME	SECURITY DES	CUR	COUPON	INDUSTRY	Min piece	Min Increment
GTCNY2Y Corp	CHINA GOVERNMENT BOND	CGB 2.69 11/14/21	CNY	2,69	Government	100000	10000
GTCNY5Y Corp	CHINA GOVERNMENT BOND	CGB 2.94 10/17/24	CNY	2,94	Government	100000	10000
GTCNY10Y Corp	CHINA GOVERNMENT BOND	CGB 3.13 11/21/29	CNY	3,13	Government	100000	10000
GERMANY							
GTDEM2Y CORP	BUNDESSCHATZANWEISUNGEN	BKO 0 03/11/22	EUR	0	Government	0,01	0,01
GTDEM5Y CORP	BUNDESobligation	OBL 0 04/11/25	EUR	0	Government	0,01	0,01
GTDEM10Y CORP	BUNDESREPUB. DEUTSCHLAND	DBR 0 02/15/30	EUR	0	Government	0,01	0,01
PORTUGAL							
ISIN	NAME	SECURITY DES	CUR	COUPON	INDUSTRY	Min piece	Min Increment
GTPTE2Y Corp	OBRIGACOES DO TESOURO	PGB 2.2 10/17/22	EUR	2,2	Government	0,01	0,01
GTPTE5Y Corp	OBRIGACOES DO TESOURO	PGB 2 7/8 10/15/25	EUR	2,875	Government	0,01	0,01
GTPTE10Y Corp	OBRIGACOES DO TESOURO	PGB 0.475 10/18/30	EUR	0,475	Government	0,01	0,01
SPAIN							
GTESP2Y Corp	BONOS Y OBLIG DEL ESTADO	SPGB 0.05 10/31/21	EUR	0,05	Government	1000	1000
GTESP5Y Corp	BONOS Y OBLIG DEL ESTADO	SPGB 0 1/4 07/30/24	EUR	0,25	Government	1000	1000
GTESP10Y Corp	BONOS Y OBLIG DEL ESTADO	SPGB 0 1/2 04/30/30	EUR	0,5	Government	1000	1000
ITALY							
GTITL5Y Corp	BUONI POLIENNALI DEL TES	BTPS 0.35 02/01/25	EUR	0,35	Government	1000	1000
GTITL7Y Corp	BUONI POLIENNALI DEL TES	BTPS 0.85 01/15/27	EUR	0,85	Government	1000	1000
GTITL10Y Corp	BUONI POLIENNALI DEL TES	BTPS 1.35 04/01/30	EUR	1,35	Government	1000	1000