



H2O
Asset Management

French UCITS

H2O MULTISTRATEGIES

SEMI-ANNUAL REPORT

On 30 september 2019

Management Company: H2O AM LLP

Custodian: Caceis Bank

Auditor: Kpmg Audit

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- **STATEMENT OF NET ASSETS IN EUR**

Elements of Statement of Net Assets	Semi-Annual Report Amounts*
a) Eligible financial securities mentioned in paragraph 1 of section I of Article L. 214-20 of the French Monetary and Financial Code.	1,133,832,212.09
b) Cash at banks and liquidities	25,667,815.26
c) Other Assets held by the UCITS	5,788,836,901.07
d) Total of Assets held by the UCITS (lines a+b+c)	6,948,336,928.42
e) Liabilities	-5,825,708,711.37
f) Net Asset Value (lines d+e= net asset of the UCITS)	1,122,628,217.05

* Amounts are signed

- **NUMBER OF UNITS OUTSTANDING AND NET ASSET VALUE PER UNIT**

Unit	Unit type	Net Assets per unit	Number of units outstanding	Net asset value per share
H2O MULTISTRATEGIES N in EUR	C	29,326,744.92	245,383.7100	119.51
H2O MULTISTRATEGIES HSGD-R in SGD	C	550,545.67	2,696.6389	204.15
H2O MULTISTRATEGIES HCHF-R in CHF	C	3,652,544.83	14,006.6152	260.77
H2O MULTISTRATEGIES R in EUR	C	973,527,419.02	2,663,712.1956	365.47
H2O MULTISTRATEGIES I in EUR	C	111,937,632.21	294.5278	380,057.95
H2O MULTISTRATEGIES RUSD in USD	C	2,852,268.36	14,150.6403	201.56
H2O MULTISTRATEGIES HCHF-I in CHF	C	897,793.41	5.1463	174,454.15
H2O MULTISTRATEGIES IUSD in USD	C	729,577.36	4.0196	181,504.96

• **ITEMS OF PORTFOLIO LISTING**

Items of portfolio listing	Percentage Net Assets *	Total Percentage of Assets **
A) Eligible financial securities and money market instruments admitted for trading on a regulated market pursuant to Article L. 422-1 of the French Monetary and Financial Code. and B) Eligible financial securities and money market instruments admitted for trading on another regulated market that is operating regularly, recognised, open to the public and whose registered offices are located in a European Union member state or in another state party to the agreement on the European Economic Area.	40.66	6.57
C) Eligible financial securities and money market instruments officially listed on a stock exchange in a non-member state or traded on another regulated market in a non-member state that is operating regularly, recognised and open to the public, provided that this exchange or market does not appear on a list drawn up by the AMF or that the choice of this exchange or market is established by law, regulations, or the articles of association of the undertaking for collective investment in transferable securities.	53.85	8.70
D) Recently issued financial securities mentioned in paragraph in paragraph 4 of section I of Article R. 214-11 of the French Monetary and Financial Code.		
E) Other assets.	10.47	1.69

* Please see point f) in the statement of asset

** Please see point d) in the statement assets

- BREAKDOWN OF ASSETS IN A), B), C), D) OF THE SECURITIES PORTFOLIO, BY CURRENCY**

Securities		In amount (EUR)	Percentage of Net Assets *	Percentage of Total Assets **
Canadian dollar	CAD	430,984.93	0.04	0.01
Euro	EUR	201,042,231.42	17.91	2.89
Mexican peso	MXN	389,653,133.89	34.71	5.61
United kingdom pounds	GBP	42,356,784.60	3.77	0.61
Us dollar	USD	201,042,231.42	17.91	2.89
Yen	JPY	15,840,412.18	1.41	0.23
TOTAL		1,086,499,512.09	96.78	15.64

* Please see point f) in the statement of asset

** Please see point d) in the statement assets

- BREAKDOWN OF ASSETS IN A), B), C), D) OF THE SECURITIES PORTFOLIO, BY COUNTRY OF RESIDENCE OF ISSUER**

Country	Percentage of Net Assets *	Percentage of Total Assets **
Mexico	34.71	5.61
Greece	12.28	1.98
France	11.90	1.92
Usa	11.55	1.87
Italy	6.61	1.07
Netherlands	4.46	0.72
Turkey	5.10	0.82
United kingdom	3.77	0.61
Germany	2.82	0.45
Japan	1.41	0.23
Portugal	1.01	0.16
Bermuda	0.56	0.09
Iliac tracts caimanes	0.34	0.06
Eire	0.08	0.01
Switzerland	0.08	0.01
Canada	0.04	0.01
Southern africa	0.03	0.01
Israel	0.03	
TOTAL	96.78	15.64

* Please see point f) in the statement of asset

** Please see point d) in the statement assets

- **BREAKDOWN OF OTHER ASSETS BY TYPE**

Type of assets	Percentage Net Assets *	Total Percentage of Assets **
Collective investment undertakings		
General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries	3.55	0.57
Other Funds intended for non-professionals and equivalents in other EU Member States		
General-purpose professional funds and equivalents in other EU Member States and listed securitisation entities		
Other professional investment funds and equivalents in other EU Member States and listed securitisation agencies		
Other non-European entities	0.42	0.07
Other Assets		
Other	7.24	1.17
TOTAL	11.22	1.81

* Please see point f) in the statement of asset

** Please see point d) in the statement assets

- **MOVEMENTS IN PORTFOLIO LISTING DURING THE PERIOD IN EUR**

Items of portfolio listing	Movements (in amount)	
	Acquisitions	Transfers
A) Eligible financial securities and money market instruments admitted for trading on a regulated market pursuant to Article L. 422-1 of the French Monetary and Financial Code. and B) Eligible financial securities and money market instruments admitted for trading on another regulated market that is operating regularly, recognised, open to the public and whose registered offices are located in a European Union member state or in another state party to the agreement on the European Economic Area.	525,808,686.01	552,058,991.21
C) Eligible financial securities and money market instruments officially listed on a stock exchange in a non-member state or traded on another regulated market in a non-member state that is operating regularly, recognised and open to the public, provided that this exchange or market does not appear on a list drawn up by the AMF or that the choice of this exchange or market is established by law, regulations, or the articles of association of the undertaking for collective investment in transferable securities.	167,954,049.92	322,922,853.93
D) Recently issued financial securities mentioned in paragraph in paragraph 4 of section I of Article R. 214-11 of the French Monetary and Financial Code.		
E) Other assets.		2,106,570.00

- **GENERAL INFORMATION**

Custodian : Caceis Bank - 1-3 place Valhubert - 75013 - Paris, France

The itemised half-yearly asset statement is available within eight weeks of the end of the period. These may be obtained on request from the Management Company:

H2O AM LLP - 10 Old Burlington Street - London W1S 3AG - Grande Bretagne, France

• **TRANSPARENCY OF SECURITIES FINANCING TRANSACTIONS AND OF REUSE (SFTR) – REGULATION SFTR – IN ACCOUNTING CURRENCY OF THE PORTFOLIO (EUR)**

	Securities lending	Securities loan	Repurchase	Reverse repurchase agreement	Total Return Swaps (TRS)
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a) Securities and commodities on loan

Amount					
% of Net Assets*					

*% excluding cash and cash equivalent

b) Assets engaged in each type of SFTs and TRS expressed in absolute amount

Amount			133,205,328.65		326,190,806.73
% of Net Assets			11.87%		47.76%

c) 10 largest collateral issuers received (excluding cash) across all SFTs and TRS

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d) Top 10 counterparties expressed as an absolute amount of assets and liabilities without clearing

BNP PARIBAS FRANCE FRANCE			88,524,585.03		
JP MORGAN SECURITIES LONDRES UNITED KINGDOM			44,680,743.62		
BNP PARIBAS FRANCE FRANCE					210,728,171.80
B.R.E.D. PARIS FRANCE					20,121,221.26
SOCIETE GENERALE FRANCE					1,224,000.00
SOCIETE GENERALE CORPORATE INVESTMENT BANKING Others Countries					1,277,658.00
MERRILL LYNCH INTERNATIONAL UNITED KINGDOM					11,568,700.00
MERRILL LYNCH INTERNATIONAL BANK LTD Others Countries					10,218,008.00
NATIXIS FRANCE					5,182,500.00
UBS AG SINGAPORE BRANCH Others Countries					4,937,114.65
UBS AG LONDON BRANCH UNITED KINGDOM					388,117.52

e) Type and quality (collateral)

Type					
- Equities					
- Bonds					
- UCITS					

	Securities lending	Securities loan	Repurchase	Reverse repurchase agreement	Total Return Swaps (TRS)
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- Notes					
- Cash			478,027,424.28		37,436,791.60
Rating					

Currency of the collateral					
- MEXICAN PESO			390,577,711.53		
- EURO			87,449,712.75		37,436,791.60

f) Settlement and clearing

Tri-party					
Central Counterparty					
Bilateral	X			X	

g) Maturity tenor of the collateral broken down maturity buckets

< 1 day					
[1 day - 1 week]					
]1 week - 1 month]					
]1 month - 3 months]					
]3 months - 1 year]					
> 1 year					
Open					

h) Maturity tenor of the SFTs and TRS broken down maturity buckets

< 1 day					
[1 day - 1 week]			9,329,738.54		
]1 week - 1 month]			88,524,585.03		140,000.00
]1 month - 3 months]			35,351,005.08		88,374,564.17
]3 months - 1 year]					52,545,600.76
> 1 year					185,130,641.80
Open					

i) Data on reuse of collateral

Maximum amount (%)					
Amount reused (%)					
Cash collateral reinvestment returns to the collective investment undertaking in euro					

j) Data on safekeeping of collateral received by the collective investment undertaking

Caceis Bank					
Securities					
Cash					37,436,791.60

	Securities lending	Securities loan	Repurchase	Reverse repurchase agreement	Total Return Swaps (TRS)
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k) Data on safekeeping of collateral granted by the collective investment undertaking

Securities					
Cash					

l) Data on return and cost broken down

Revenus					
- UCITS			69,450.28		
- Manager					
- Third parties					
Coûts					
- UCITS			14,836,017.07		
- Manager					
- Third parties					

e) Type and quality (collateral)

The Collateral is managed in accordance with the Collateral management policy of H2O in order to ensure a high level of safety and liquidity and a low correlation with the counterparty to the transaction. In addition, the collateral management policy of H2O defines haircuts adapted to each type of security to cope with their market price variation. A daily margin call monitoring is in place in order to manage the daily mark to market variation of securities.

i) Data on reuse of collateral

Ucits should always reinvest all their cash Collateral (ie. maximum amount = maximum amount used = 100%), but cannot re use their collateral under the form of securities. (ie. maximum amount = amount used = 0%).

In case of cash Collateral, it should be under the conditions defined by the regulation, invested exclusively in the following:

- cash deposits;
- high Investment grade sovereign bonds;
- used in reverse repo transaction;
- invested in short term money market Ucit or equivalent.

Regarding the transactions carried out by H2O, both as principal and agent, the amounts received as cash collateral of temporary sale of securities are invested in investment grade sovereign bonds.

k) Data on safekeeping of collateral granted by the collective investment undertaking

All collateral cash or securities given by the Ucits are fully transferred, with all rights and proxy rights attached.

I) Data on return and cost broken down

All income generated by repos and reverse repos as well as securities lending, net of associated operational costs, are paid to the UCITS.

Those transactions are undertaken with counterparties selected by H2O. H2O never receives any remuneration associated with the transactions.

The income generated by those transactions is disclosed in the annual report of the UCITS.

• **PORTFOLIO LISTING ON 09/30/19 IN EUR**

Name of security	Currency	Quantity	Market value	%
Equities and similar securities				
Listed equities & similar securities				
BERMUDA				
AXALTA COATING SYSTEMS LTD	USD	5,537	153,128.37	0.01
BUNGE LTD	USD	46,100	2,394,223.08	0.21
LAZARD A	USD	117,894	3,784,892.68	0.34
TOTAL BERMUDA			6,332,244.13	0.56
CANADA				
AGF MANAGEMENT PREF.CL.B	CAD	73,416	315,341.16	0.03
BALLARD POWER SYSTEMS	CAD	25,800	115,643.77	0.01
TOTAL CANADA			430,984.93	0.04
EIRE				
HORIZON THERAPEUTICS PLC	USD	36,727	917,332.79	0.08
TOTAL EIRE			917,332.79	0.08
GERMANY				
AMATHEON AGRI	EUR	200,000	18,500.00	
TOTAL GERMANY			18,500.00	
ISRAEL				
MELLANOX TECHNOLOGIES LTD	USD	3,429	344,692.82	0.03
TOTAL ISRAEL			344,692.82	0.03
JAPAN				
GCA SAVVIAN GROUP CORPORATION	JPY	116,200	764,322.18	0.07
HITACHI CHEMI	JPY	93,200	2,788,326.76	0.25
HONDA MOTOR CO JPY50	JPY	75,850	1,801,563.31	0.16
NGK INSULATORS JPY50	JPY	135,800	1,773,809.69	0.16
NISSAN MOTOR CO	JPY	163,126	933,289.00	0.08
STRIKE COMPANY LTD	JPY	47,800	1,180,158.26	0.11
TOYOTA MOTOR	JPY	107,748	6,598,942.98	0.59
TOTAL JAPAN			15,840,412.18	1.42
MEXICO				
URBI DESARROLLOS URBANOS	MXN	488,028	34,009.00	
TOTAL MEXICO			34,009.00	
NETHERLANDS				
Altice Europe N.V.	EUR	47,900	229,920.00	0.02
LA PERLA FASHION HOLDING NV	EUR	4,000,000	8,000,000.00	0.71
LYONDELLBASELL INDUSTRIES A	USD	5,472	449,073.42	0.04
PHILIPS LIGHTING NEWCO BV	EUR	22,900	577,767.00	0.05
PROSUS ADR	EUR	13,630	180,025.04	0.02
TOTAL NETHERLANDS			9,436,785.46	0.84

• **PORTFOLIO LISTING ON 09/30/19 IN EUR**

Name of security	Currency	Quantity	Market value	%
SOUTHERN AFRICA				
NASPERS -N- SPONSORED AMERICAN DEPOSIT RECEIPT REPR 1/5 SH -	USD	13,630	374,568.70	0.03
TOTAL SOUTHERN AFRICA			374,568.70	0.03
SWITZERLAND				
GARRETT MOTION INC-WI	USD	94,719	865,346.95	0.08
TOTAL SWITZERLAND			865,346.95	0.08
USA				
ABERCROMBIE & FITCH CO	USD	8,455	120,985.14	0.01
ACUITY BRANDS INC	USD	1,300	160,729.22	0.01
AKAMAI TECHNOLOGIES	USD	13,100	1,098,035.22	0.10
AKORN	USD	30,933	107,820.03	0.01
AMERICAN AIRLINES GROUP INC - REGS	USD	13,800	341,392.41	0.03
AMGEN	USD	26,623	4,725,570.29	0.42
APPLE INC / EX - APPLE SHS	USD	31,859	6,545,092.85	0.57
BANK OF NEW YORK MELLON	USD	4,130	171,268.85	0.02
BIOGEN IDEC INC	USD	10,941	2,336,528.73	0.21
BORGWARNER INC	USD	2,200	74,019.45	0.01
CELGENE	USD	18,791	1,711,563.29	0.15
CIENA	USD	79,700	2,867,942.58	0.26
COTY INC-CL A	USD	84,011	809,902.41	0.07
CREE	USD	4,500	202,256.47	0.02
CYPRESS SEMICONDUCTOR	USD	21,370	457,508.53	0.04
DELTA AIR LINES	USD	12,300	649,862.41	0.06
DR HORTON INC	USD	122,376	5,916,748.27	0.53
EMERSON ELECTRIC	USD	79,571	4,879,945.94	0.43
ENERSYS INC	USD	1,600	96,774.90	0.01
EVERCORE INC	USD	47,016	3,454,395.16	0.31
FACEBOOK INC-A	USD	19,324	3,156,501.49	0.28
FORD MOTOR COMPANY	USD	434,909	3,654,161.11	0.33
FuelCell Energy --- Registered Shs	USD	351	105.41	
GENERAL ELECTRIC CO USD	USD	103,090	845,372.04	0.08
GENERAL MOTORS CO	USD	143,860	4,945,764.81	0.44
GENESEE WYOMING IN	USD	3,739	379,010.17	0.03
GILEAD SCIENCES INC	USD	13,021	756,990.44	0.07
GOLDMAN SACHS GROUP	USD	25,773	4,899,044.94	0.44
HERT RENT CAR HOLD COMP INC	USD	28,013	355,622.75	0.03
HEXCEL CORP	USD	9,800	738,281.05	0.07
HOULIHAN LOKEY INC	USD	96,725	4,001,373.60	0.36
ILLUMINA	USD	2,436	679,765.11	0.06

• **PORTFOLIO LISTING ON 09/30/19 IN EUR**

Name of security	Currency	Quantity	Market value	%
ITRON INC.	USD	3,000	203,522.29	0.02
KB HOME	USD	24,977	778,956.15	0.07
LENNAR CORP COM	USD	94,760	4,854,472.57	0.43
LIVONGO HEALTH INC	USD	12,291	196,619.92	0.02
M D C HOLDINGS	USD	18,934	748,537.33	0.07
MACYS INC.	USD	21,082	300,508.42	0.03
MERITAGE HOMES	USD	11,943	770,675.15	0.07
MONSTER BEVERAGE CORP	USD	16,500	878,728.67	0.08
MORGAN STANLEY	USD	19,200	751,480.46	0.07
NETWORK APPLIANCE INC	USD	52,300	2,519,054.30	0.22
NIKE INC CLASS B COM NPV	USD	44,787	3,858,370.06	0.34
NVR	USD	968	3,300,674.00	0.29
ORACLE CORP COM	USD	189,198	9,550,143.04	0.84
PLUG POWER INC	USD	32,700	78,885.53	0.01
PULTE GROUP	USD	81,733	2,740,177.17	0.24
REGENERON PHARMACEUTICALS	USD	14,015	3,566,098.88	0.32
SALESFORCE.COM INC	USD	16,400	2,232,999.45	0.20
SHOCKWAVE MEDICAL INC	USD	32,736	898,723.61	0.08
SPRINT CORP-W/I	USD	278,277	1,574,912.03	0.14
SYMANTEC CORP	USD	133,328	2,889,874.00	0.26
TAYLOR MORRISON HOME CORP	USD	40,207	956,677.29	0.09
TESLA INC	USD	351	77,550.33	0.01
TMOBILE US INC	USD	99,972	7,223,256.69	0.63
TOLL BROTHERS INC	USD	43,827	1,650,246.15	0.15
TRI POINTE GROUP SHS	USD	52,011	717,524.71	0.06
TWITTER INC	USD	133,300	5,037,571.09	0.45
UNITED CONTINENTAL HOLDINGS	USD	8,500	689,309.30	0.06
VERTEX PHARMACEUTICALS INC	USD	9,774	1,518,905.78	0.14
VOYA FINANCIAL INC	USD	67,274	3,359,380.44	0.30
WABTEC	USD	334	22,015.45	
WENDY'S COMPANY (THE)	USD	130,700	2,395,327.46	0.21
WHIRLPOOL CORP	USD	13,000	1,888,350.76	0.17
ZAYO GROUP HOLDINGS INC	USD	9,665	300,535.22	0.03
TOTAL USA			129,670,398.77	11.56
TOTAL listed equities & similar securities traded in a regulated market or equivalent			164,265,275.73	14.64

• **PORTFOLIO LISTING ON 09/30/19 IN EUR**

Name of security	Currency	Quantity	Market value	%
Equities and similar securities not traded in a regulated market or equivalent				
NETHERLANDS				
AVATERA MEDICAL INVESTMENT	EUR	15,070,000	39,332,700.00	3.50
TOTAL NETHERLANDS			39,332,700.00	3.50
TOTAL equities and similar securities not traded in a regulated market or equivalent			39,332,700.00	3.50
Total equities & similar securities			203,597,975.73	18.14
Bonds and similar securities				
Listed bonds and similar securities				
FRANCE				
AXASA 5 1/2 07/22/49	USD	500,000	473,013.87	0.04
SOCGEN TV 11/49	USD	1,000,000	571,655.13	0.05
TOTAL FRANCE			1,044,669.00	0.09
GERMANY				
ALLEMAGNE 0.25% 11-10-19	EUR	31,500,000	31,584,368.22	2.81
TOTAL GERMANY			31,584,368.22	2.81
GREECE				
GRECE 15/10/2042	EUR	19,821,900	80,080.48	0.01
HELLENIC REPUBLIC GOVERNMENT BOND 3.5% 30-01-23	EUR	55,963,236	62,905,931.56	5.61
HELLENIC REPUBLIC GOVERNMENT BOND 3.75% 29-01-28	EUR	39,926,352	48,703,810.45	4.34
HELLENIC REPUBLIC GOVERNMENT BOND 3.9% 30-01-33	EUR	17,278,593	22,057,213.94	1.96
HELLENIC REPUBLIC GOVERNMENT BOND 4.2% 29-01-42	EUR	2,969,725	4,066,286.40	0.36
TOTAL GREECE			137,813,322.83	12.28
ILIAC TRACTS CAIMANES				
ADS SECURITIES FUNDING LIMITED 6.5% 18-06-23	USD	15,550,000	3,833,695.14	0.34
TOTAL ILIAC TRACTS CAIMANES			3,833,695.14	0.34
ITALY				
BTPS 4 3/4 09/01/44	EUR	15,200,000	24,290,821.01	2.16
ITALIE 5%09-010325	EUR	3,000,000	3,768,924.73	0.34
ITALY BUONI POLIENNALI DEL TESORO 3.0% 01-08-29	EUR	4,457,000	5,400,900.55	0.48
TOTAL ITALY			33,460,646.29	2.98
MEXICO				
CORPORACION GEO SA DE CV 9.25% 30-06-20 DEFAULT	USD	4,280,000	157.04	
CORPORACION GEO 8.875% 03/22 DEFAULT	USD	4,000,000	146.76	
MEXICAN BONOS 10.0% 05-12-24	MXN	22,019,300	120,184,695.53	10.70
MEXICAN BONOS 7.5% 03-06-27 - PAYE TOUS LES 182 JOURS	MXN	23,580,000	116,361,134.40	10.37
MEXICAN BONOS 7.75% 23-11-34	MXN	3,043,800	15,318,244.84	1.36
MEXICAN BONOS 7.75% 29-05-31	MXN	7,869,000	39,615,993.19	3.53
MEXICAN BONOS 8.0% 07-12-23	MXN	5,400,000	26,904,160.06	2.40

• **PORTFOLIO LISTING ON 09/30/19 IN EUR**

Name of security	Currency	Quantity	Market value	%
MEXICAN BONOS 8.5% 31-05-29	MXN	13,435,000	71,234,896.87	6.35
TOTAL MEXICO			389,619,428.69	34.71
NETHERLANDS				
CIVITAS PROPERTIES FINANCE B V 4.0% 24-11-22	EUR	30,000,000	14,675,753.42	1.31
LA PERLA FASHION FINANCE BV 7.25% 29-03-23	EUR	1,000,000	437,042.35	0.04
TOTAL NETHERLANDS			15,112,795.77	1.35
PORTUGAL				
BANCO ESPIRITO SANTO S 2.625% 08/05/2017	EUR	1,500,000	387,180.00	0.03
BCO ESPI 4.75% 15-01-18 EMTN DEFAULT	EUR	1,600,000	431,200.00	0.04
PGB 3 7/8 02/15/30	EUR	4,000,000	5,595,466.58	0.50
PORTUGAL OBRIGACOES DO TESOURO OT 4.125% 14-04-27	EUR	3,700,000	4,920,953.90	0.44
TOTAL PORTUGAL			11,334,800.48	1.01
TURKEY				
REPU DE TURQ 4.875% 09-10-26	USD	12,500,000	10,896,648.36	0.97
TURKEY GOVERNMENT INTL BOND 6.125% 24-10-28	USD	33,500,000	30,918,267.42	2.76
TURKEY 5 3/4 03/22/24	USD	3,400,000	3,119,199.74	0.28
TURQUIE 6.25% 09/22	USD	13,000,000	12,275,790.38	1.09
TOTAL TURKEY			57,209,905.90	5.10
Total listed bond and similar securities			681,013,632.32	60.67
Bonds and similar securities not negotiated on a regulated or assimilated market				
NETHERLANDS				
CHAIN FINANCE BV 7.75% 11-08-20	EUR	61,600,000	29,322,273.22	2.61
EVEREST MEDTECH BV 5.0% 29-01-24	EUR	10,000,000	4,186,986.30	0.37
TOTAL NETHERLANDS			33,509,259.52	2.98
TOTAL Bonds & similar sec. not nego. on reg. market			33,509,259.52	2.98
Total bonds and similar securities			714,522,891.84	63.65
Credit instruments				
Credit instruments traded in a regulated market or equivalent				
FRANCE				
FRENCH REP ZCP 11-12-19	EUR	73,000,000	73,087,372.47	6.51
REPUBLIQUE FRANCAISE ZCP 161019	EUR	59,500,000	59,516,139.04	5.30
TOTAL FRANCE			132,603,511.51	11.81
UNITED KINGDOM				
UNIT KING TREA BIL ZCP 21-10-19	GBP	15,000,000	16,947,831.56	1.51
UNITED KINGDOM OF GR ZCP 231219	GBP	15,000,000	16,926,273.15	1.51
TOTAL UNITED KINGDOM			33,874,104.71	3.02
Total credit instruments traded on a regulated or similar market			166,477,616.22	14.83
Total credit instruments			166,477,616.22	14.83

• **PORTFOLIO LISTING ON 09/30/19 IN EUR**

Name of security	Currency	Quantity	Market value	%
Collective investment undertakings				
General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries				
EIRE				
H2O Barry Active Val I EUR	EUR	46,280.87	4,840,053.38	0.43
H2O BARRY VOLATIBILITY ARBITRAGE FUND FOUNDER CLASS	EUR	70,000	7,611,800.00	0.68
TOTAL EIRE			12,451,853.38	1.11
LUXEMBURG				
QUADRA CAPITAL EUROPEAN EQT ALPHA S -A-	EUR	8,800	9,420,576.00	0.84
SATELLITE EVENT-DRIVEN SEEDER	EUR	18,000	18,032,400.00	1.61
TOTAL LUXEMBURG			27,452,976.00	2.45
TOTAL General-purpose UCITS and alternative investment funds intended for non-professionals and equivalents in other countries			39,904,829.38	3.56
Other non-European entities				
ILIAC TRACTS CAIMANES				
POINCARE GLOBAL EQUITY MASTER FUND LTD	USD	5,740.275607	4,767,374.65	0.42
TOTAL ILIAC TRACTS CAIMANES			4,767,374.65	0.42
TOTAL Other non-European entities			4,767,374.65	0.42
Total collective investment undertakings			44,672,204.03	3.98
Titles put in dépôt				
Listed bonds and similar securities				
BTPS 4 3/4 09/01/44	EUR	25,500,000	40,751,048.41	3.63
UK TSY 3.25% 22/01/2044	GBP	5,000,000	8,482,679.89	0.76
Total listed bond and similar securities			49,233,728.30	4.39
TOTAL Securities put in dépôt			49,233,728.30	4.39
Securities sold under agreements to repurchase				
ITALY				
ITALIE 5%09-010325	EUR	30,000,000	37,689,247.25	3.36
ITALY BUONI POLIENNALI DEL TESORO 3.0% 01-08-29	EUR	20,000,000	24,235,586.96	2.16
TOTAL ITALY			61,924,834.21	5.52
MEXICO				
MEXICAN BONOS 10.0% 05-12-24	MXN	3,123,000	17,046,654.39	1.52
MEXICAN BONOS 7.5% 03-06-27 - PAYE TOUS LES 182 JOURS	MXN	2,620,000	12,929,014.93	1.15
MEXICAN BONOS 7.75% 29-05-31	MXN	800,000	4,027,550.46	0.36
MEXICAN BONOS 8.0% 07-12-23	MXN	600,000	2,989,351.12	0.27
MEXICAN BONOS 8.5% 31-05-29	MXN	1,450,000	7,688,172.72	0.68
TOTAL MEXICO			44,680,743.62	3.98

• **PORTFOLIO LISTING ON 09/30/19 IN EUR**

Name of security	Currency	Quantity	Market value	%
PORTUGAL				
PORTUGAL OBRIGACOES DO TESOURO OT 4.125% 14-04-27	EUR	20,000,000	26,599,750.82	2.37
TOTAL PORTUGAL			26,599,750.82	2.37
TOTAL Securities sold under agreement to resell			133,205,328.65	11.87
Debts representative of securities sold under agreements to repurchase			-475,781,273.49	-42.38
Indemnification on securities sold under agreements to repurchase			-2,246,150.79	-0.20
Hedges				
Urgent commitments closed				
Urgent commitments firm on regulated or assimilated market				
ASD Index 1220	USD	100	8,140.71	
CBF CBOE VIX FU 0220	USD	-51	-23,403.96	
CBF CBOE VIX FU 1119	USD	-51	-12,864.61	
CBF CBOE VIX FU 1219	USD	-2	412.77	
CBOT USUL 30A 1219	USD	520	-2,759,812.32	-0.25
CME CME SP MID4 1219	USD	822	-2,557,980.19	-0.23
CME XAY CONS DI 1219	USD	209	-256,888.64	-0.02
CREDIT SUISSE 1219	CHF	750	-1,429.98	
EOE XAMS FTI AM 1019	EUR	-212	-254,340.00	-0.02
E-STOXX C&M 1219	EUR	-161	-75,267.50	-0.01
EUR DJE 600 EUR 1219	EUR	9,136	1,759,821.00	0.16
EUR DJE 600 HEA 1219	EUR	-274	-339,075.00	-0.03
EUR DJE 600 IND 1219	EUR	-1,136	194,185.00	0.02
EUR DJE 600 INS 1219	EUR	-3,122	-1,019,065.00	-0.09
EUR DJES BANKS 1219	EUR	155,788	-3,922,090.00	-0.35
EUR DJES TELECO 1219	EUR	2,368	568,045.00	0.05
EUR E-STOXX INS 1219	EUR	-1,417	-141,700.00	-0.01
EUR E-STOXX UTI 1219	EUR	99	70,290.00	0.01
EUR EUREX DIVID 1220	EUR	-12	-1,620.00	
EUR GR AXA D 10 1220	EUR	150	3,600.00	
EUR GR BASF 100 1220	EUR	80	4,400.00	
EUR GR BNP 1000 1220	EUR	450	41,000.00	
EUR GR CA DV 10 1220	EUR	300	-1,900.00	
EUR GR DAIML 10 1219	EUR	129	30,960.00	
EUR GR ENI 1000 1220	EUR	150	2,250.00	
EUR I2NN ING GR 1220	EUR	900	4,500.00	
EUR SOFFEX SMI 1219	CHF	-1,381	-1,215,343.57	-0.11
EUR STOXX 600 P 1219	EUR	-261	-74,390.00	-0.01
EUR UBS GROUP A 1220	CHF	750	4,254.44	
EUR VSTOXX FUTU 0220	EUR	326	33,925.00	

• **PORTFOLIO LISTING ON 09/30/19 IN EUR**

Name of security	Currency	Quantity	Market value	%
EUR VSTOXX FUTU 1219	EUR	-18	-1,224.00	
EUR XEUR A2S 1220	EUR	150	750.00	
EUR XEUR A2SG A 1219	EUR	500	8,750.00	
EUR XEUR FDAX D 1219	EUR	750	1,009,575.00	0.09
EUR XEUR FESX D 1219	EUR	4,624	2,261,860.00	0.20
EUR XEUR FGBX B 1219	EUR	-213	676,600.00	0.06
EUR XEUR FSTC D 1219	EUR	-247	-113,740.00	-0.01
EUR XEUR FSTM D 1219	EUR	-39	-10,920.00	
EUR XEUR FSTO D 1219	EUR	-1,560	-936,905.00	-0.08
EUR XEUR FSTT D 1219	EUR	722	74,005.00	0.01
EUR XEUR FSTY D 1219	EUR	-469	116,487.50	0.01
EUR XEUR I3ES I 1220	EUR	2,000	38,000.00	
EUR XEUR V4O VO 1219	GBP	3,500	-193,851.02	-0.02
EUREX DIVIDEN 1221	EUR	-197	-21,235.00	
FP MICHELIN 1 1220	EUR	23	-22,200.00	
FV CBOT UST 5 1219	USD	-24,253	15,634,961.50	1.40
GR BASF 1000 1219	EUR	48	5,280.00	
GR RENAU 1000 1220	EUR	120	-28,800.00	
JGBL JAPAN GO 1219	JPY	162	-31,827.31	
LIF Z UKX - LON 1219	GBP	369	390,185.37	0.03
LIFFE LG GILT 1219	GBP	-99	-133,457.67	-0.01
MFM MEFF IBEX35 1019	EUR	8	14,400.00	
MIF MTAA SPMI F 1219	EUR	23	44,045.00	
NIKEI 225 JPY 1219	JPY	-170	17,844.51	
NIKKEI Z9	JPY	30	45,958.63	
NK2 TOKYO NIK 1219	JPY	-579	-1,189,978.77	-0.11
NQ USA NASDAQ 1219	USD	343	-998,094.84	-0.09
OSE JN40 JPX NI 1219	JPY	6,691	2,052,762.26	0.18
OSE TSE TOPIX I 1219	JPY	2,172	7,316,882.25	0.65
RTY INDEX 50 1219	USD	-8,568	24,047,518.80	2.15
SP 500 MINI 0320	USD	-201	-393,569.07	-0.04
SP 500 MINI 1219	USD	-1,258	1,649,184.09	0.15
STX 50 DIV 1219	EUR	976	68,320.00	0.01
STX 50 DIV 1222	EUR	-1	-205.00	
TU CBOT UST 2 1219	USD	-1	598.38	
TY CBOT YST 1 1219	USD	-2,582	3,575,282.43	0.32
UBS GROUP AG 1219	CHF	250	10,348.63	
US US TBOND 3 1219	USD	599	-2,086,154.04	-0.19
VSTOXX MINI 0120	EUR	5	515.00	

• **PORTFOLIO LISTING ON 09/30/19 IN EUR**

Name of security	Currency	Quantity	Market value	%
VSTOXX MINI 0320	EUR	13	754.00	
XEUR FBTP BTP 1219	EUR	10,132	22,895,140.00	2.05
XEUR FGBL BUN 1219	EUR	-5,352	9,230,540.00	0.82
XEUR FGBM BOB 1219	EUR	-1,992	1,734,880.00	0.15
XEUR FGBS SCH 1219	EUR	-10,209	3,340,113.00	0.30
XEUR FSTA DJ STOXX 6	EUR	1,281	-378,685.00	-0.03
XEUR I3ES INT 1219	EUR	2,750	33,000.00	
XPAR FCE CAC 40 IND	EUR	12	2,190.00	
XSFE AP S&P/A 1219	AUD	261	-5,908.19	
XSFE XT AUSTR 1219	AUD	1	885.92	
XSTO OMXS STO 1019	SEK	2,170	-4,017.63	
Total Firm urgent commitments on market reglemente			79,815,457.88	7.11
Total Firm urgent commitments			79,815,457.88	7.11
Commitments with conditional terms				
Commitments with conditional terms on OTC market				
DJ EURO STOXX 50 ' 03/2020 PUT 3200	EUR	5,000	90,122.69	0.01
DJ EURO STOXX 50 ' 10/2019 PUT 3250	EUR	5,000	6,022.46	
DJ EURO STOXX 50 ' 10/2019 PUT 3300	EUR	7,000	57.22	
DJ EURO STOXX 50 ' 12/2019 CALL 3500	EUR	5,000	282,965.28	0.02
DJ EURO STOXX 50 ' 12/2019 CALL 3500	EUR	-2,500	-141,482.64	-0.01
DJ EURO STOXX 50 ' 12/2019 CALL 3500	EUR	-2,500	-204,863.70	-0.02
DJ EURO STOXX 50 ' 12/2019 PUT 3000	EUR	5,000	9,892.26	
DJ EURO STOXX 50 ' 12/2019 PUT 3200	EUR	5,000	60,916.53	0.01
DJ EURO STOXX 50 ' 12/2019 PUT 3200	EUR	-2,500	-30,458.26	
DJ EURO STOXX 50 ' 12/2019 PUT 3300	EUR	5,000	24,595.81	
DJES BANKS 12/2019 CALL 100	EUR	50,000	17,006.50	
EUR/USD OTC 11/2019 CALL 1,16	EUR	100,000,000	12,156.55	
S&P 500 INDEX 10/2019 CALL 2700	USD	5,000	6,041.17	
S&P 500 INDEX 10/2019 PUT 2800	USD	10,000	62,941.35	0.01
S&P 500 INDEX 11/2019 PUT 2800	USD	5,000	136,989.30	0.01
USD/TWD OTC 03/2020 PUT 30,1	USD	-19,000,000	-86,858.03	-0.01
TOTAL Commitments with conditional terms on OTC			246,044.49	0.02
Commitments with conditional terms on regulated or assimilated market				
ASML HLDG 03/2020 CALL 250	EUR	72	56,448.00	0.01
ASML HLDG 03/2020 PUT 210	EUR	72	74,016.00	0.01
AXA 03/2020 CALL 24	EUR	400	34,400.00	
AXA 03/2020 PUT 21	EUR	400	18,000.00	
BARC BANK P WR 01-48 10/2019 PUT 19	USD	-1,000	-3,669.05	
BARC BANK P WR 01-48 10/2019 PUT 22	USD	500	27,976.52	

• **PORTFOLIO LISTING ON 09/30/19 IN EUR**

Name of security	Currency	Quantity	Market value	%
BASF SE 03/2020 CALL 72	EUR	300	31,200.00	
BASF SE 03/2020 PUT 56	EUR	300	41,400.00	
BNP PARIBAS 03/2020 CALL 48	EUR	450	66,600.00	0.01
BNP PARIBAS 03/2020 PUT 42	EUR	450	85,050.00	0.01
CBOE SPX VOLATILITY 10/2019 CALL 23	USD	1	55.04	
CBOE SPX VOLATILITY 11/2019 CALL 16	USD	550	176,573.11	0.02
CBOE SPX VOLATILITY 11/2019 CALL 23	USD	2,000	243,991.93	0.02
CBOE SPX VOLATILITY 11/2019 CALL 30	USD	-4,000	-238,488.35	-0.02
CBOE SPX VOLATILITY 11/2019 PUT 14	USD	-2,000	-51,366.72	
CBOE SPX VOLATILITY 11/2019 PUT 16	USD	-50	-4,494.59	
CBOE SPX VOLATILITY 11/2019 PUT 17	USD	500	67,877.45	0.01
CBOE SPX VOLATILITY 12/2019 CALL 18	USD	-2,080	-539,937.63	-0.05
CBOE SPX VOLATILITY 12/2019 CALL 23	USD	1,000	146,762.06	0.01
CBOE SPX VOLATILITY 12/2019 CALL 25	USD	2,500	293,524.12	0.03
CBOE SPX VOLATILITY 12/2019 CALL 30	USD	-2,000	-146,762.06	-0.01
CBOE SPX VOLATILITY 12/2019 PUT 14	USD	-4,000	-165,107.32	-0.01
CBOE SPX VOLATILITY 12/2019 PUT 15	USD	-2,500	-183,452.58	-0.02
CBOE SPX VOLATILITY 12/2019 PUT 18	USD	2,080	454,081.82	0.04
CBOT US TRES BD 30 A 10/2019 CALL 164	USD	-240	-182,306.00	-0.02
CREDIT SUISSE GROUP 03/2020 CALL 13	CHF	750	38,634.90	
CREDIT SUISSE GROUP 03/2020 CALL 14	CHF	1,625	41,854.48	
CREDIT SUISSE GROUP 03/2020 PUT 12	CHF	1,625	124,068.62	0.01
DAX Xetra 12/2019 PUT 10250	EUR	-50	-7,450.00	
DAX Xetra 12/2019 PUT 10400	EUR	-171	-29,925.00	
DEUTSCHE POST NAMEN 12/2019 PUT 28	EUR	-1	-36.00	
DIVIDND FUTURE EUREX 12/2019 CALL 122	EUR	-1,500	-54,000.00	
DIVIDND FUTURE EUREX 12/2019 PUT 120	EUR	-1,250	-13,750.00	
DIVIDND FUTURE EUREX 12/2020 PUT 100	EUR	-650	-3,900.00	
DIVIDND FUTURE EUREX 12/2020 PUT 107	EUR	-2,500	-27,500.00	
DIVIDND FUTURE EUREX 12/2020 PUT 110	EUR	1,125	14,625.00	
DIVIDND FUTURE EUREX 12/2021 CALL 120	EUR	875	352,625.00	0.03
DIVIDND FUTURE EUREX 12/2021 CALL 130	EUR	-1,000	-33,000.00	
DIVIDND FUTURE EUREX 12/2021 CALL 132	EUR	-375	-6,000.00	
DJ EURO STOXX 50 ' 03/2020 CALL 3400	EUR	-62	-149,792.00	-0.01
DJ EURO STOXX 50 ' 03/2020 CALL 3450	EUR	-50	-102,650.00	-0.01
DJ EURO STOXX 50 ' 03/2020 CALL 3475	EUR	-75	-141,150.00	-0.01
DJ EURO STOXX 50 ' 03/2020 CALL 3700	EUR	2,350	1,588,600.00	0.14
DJ EURO STOXX 50 ' 03/2020 CALL 3750	EUR	350	173,250.00	0.02
DJ EURO STOXX 50 ' 03/2020 CALL 3775	EUR	500	209,250.00	0.02

• **PORTFOLIO LISTING ON 09/30/19 IN EUR**

Name of security	Currency	Quantity	Market value	%
DJ EURO STOXX 50 ' 03/2020 PUT 2500	EUR	-1,000	-80,000.00	-0.01
DJ EURO STOXX 50 ' 03/2020 PUT 2800	EUR	-1,100	-214,500.00	-0.02
DJ EURO STOXX 50 ' 03/2020 PUT 2900	EUR	3,000	777,000.00	0.07
DJ EURO STOXX 50 ' 03/2020 PUT 3000	EUR	-5,550	-1,892,550.00	-0.17
DJ EURO STOXX 50 ' 03/2020 PUT 3100	EUR	-600	-265,500.00	-0.02
DJ EURO STOXX 50 ' 03/2020 PUT 3200	EUR	-3,100	-1,798,000.00	-0.16
DJ EURO STOXX 50 ' 03/2020 PUT 3250	EUR	-412	-275,628.00	-0.02
DJ EURO STOXX 50 ' 03/2020 PUT 3275	EUR	-500	-358,000.00	-0.03
DJ EURO STOXX 50 ' 03/2020 PUT 3300	EUR	-2,350	-1,800,100.00	-0.16
DJ EURO STOXX 50 ' 03/2020 PUT 3325	EUR	-75	-61,425.00	-0.01
DJ EURO STOXX 50 ' 03/2020 PUT 3350	EUR	-300	-262,800.00	-0.02
DJ EURO STOXX 50 ' 03/2020 PUT 3500	EUR	2,500	3,286,250.00	0.29
DJ EURO STOXX 50 ' 06/2020 PUT 3000	EUR	-244	-155,428.00	-0.01
DJ EURO STOXX 50 ' 10/2019 CALL 3600	EUR	-750	-180,000.00	-0.02
DJ EURO STOXX 50 ' 10/2019 CALL 3650	EUR	3,280	226,320.00	0.02
DJ EURO STOXX 50 ' 10/2019 CALL 3850	EUR	-1,125	-1,687.50	
DJ EURO STOXX 50 ' 10/2019 PUT 2900	EUR	-3,125	-12,500.00	
DJ EURO STOXX 50 ' 10/2019 PUT 2950	EUR	-1,000	-5,000.00	
DJ EURO STOXX 50 ' 10/2019 PUT 3050	EUR	-750	-6,750.00	
DJ EURO STOXX 50 ' 10/2019 PUT 3100	EUR	-2,500	-30,000.00	
DJ EURO STOXX 50 ' 10/2019 PUT 3200	EUR	900	19,800.00	
DJ EURO STOXX 50 ' 10/2019 PUT 3250	EUR	1,250	37,500.00	
DJ EURO STOXX 50 ' 10/2019 PUT 3300	EUR	-125	-5,250.00	
DJ EURO STOXX 50 ' 10/2019 PUT 3350	EUR	1,000	61,000.00	0.01
DJ EURO STOXX 50 ' 10/2019 PUT 3375	EUR	250	18,375.00	
DJ EURO STOXX 50 ' 10/2019 PUT 3400	EUR	250	22,500.00	
DJ EURO STOXX 50 ' 10/2019 PUT 3425	EUR	700	77,700.00	0.01
DJ EURO STOXX 50 ' 10/2019 PUT 3450	EUR	750	103,500.00	0.01
DJ EURO STOXX 50 ' 11/2019 CALL 3750	EUR	350	17,150.00	
DJ EURO STOXX 50 ' 11/2019 PUT 3275	EUR	-750	-112,875.00	-0.01
DJ EURO STOXX 50 ' 12/2019 CALL 3475	EUR	1,000	1,506,000.00	0.13
DJ EURO STOXX 50 ' 12/2019 CALL 3600	EUR	-2,000	-1,463,000.00	-0.13
DJ EURO STOXX 50 ' 12/2019 CALL 3725	EUR	500	117,250.00	0.01
DJ EURO STOXX 50 ' 12/2019 CALL 3800	EUR	200	18,200.00	
DJ EURO STOXX 50 ' 12/2019 PUT 2900	EUR	-1,500	-117,750.00	-0.01
DJ EURO STOXX 50 ' 12/2019 PUT 3000	EUR	-1,750	-198,625.00	-0.02
DJ EURO STOXX 50 ' 12/2019 PUT 3200	EUR	244	58,194.00	0.01
DJ EURO STOXX 50 ' 12/2019 PUT 3250	EUR	1,000	288,000.00	0.03
DJ EURO STOXX 50 ' 12/2019 PUT 3300	EUR	-1,500	-522,750.00	-0.05

• **PORTFOLIO LISTING ON 09/30/19 IN EUR**

Name of security	Currency	Quantity	Market value	%
DJ EURO STOXX 50 ' 12/2019 PUT 3350	EUR	1,000	424,000.00	0.04
DJ EURO STOXX 50 ' 12/2020 PUT 1300	EUR	-300	-6,300.00	
DJ EURO STOXX 50 ' 12/2020 PUT 1600	EUR	400	21,600.00	
DJ EURO STOXX 50 ' 12/2020 PUT 2800	EUR	-750	-567,750.00	-0.05
DJ EURO STOXX 50 ' 12/2020 PUT 3000	EUR	-750	-840,750.00	-0.07
DJES BANKS 06/2020 PUT 55	EUR	1,263	41,047.50	
DJES BANKS 06/2020 PUT 70	EUR	-361	-45,125.00	
DJES BANKS 10/2019 CALL 87,5	EUR	1,500	161,250.00	0.01
DJES BANKS 10/2019 CALL 92,5	EUR	4,100	102,500.00	0.01
DJES BANKS 10/2019 CALL 97,5	EUR	-7,750	-38,750.00	
DJES BANKS 12/2019 CALL 100	EUR	3,000	94,500.00	0.01
DJES BANKS 12/2019 CALL 102,5	EUR	-375	-7,500.00	
DJES BANKS 12/2019 CALL 105	EUR	4,000	56,000.00	
DJES BANKS 12/2019 CALL 110	EUR	3,500	17,500.00	
DJES BANKS 12/2019 CALL 115	EUR	232,200	580,500.00	0.05
DJES BANKS 12/2019 CALL 120	EUR	-102,700	-256,750.00	-0.02
DJES BANKS 12/2019 CALL 125	EUR	-132,000	-330,000.00	-0.03
DJES BANKS 12/2019 CALL 95	EUR	250	16,875.00	
DJES BANKS 12/2019 CALL 97,5	EUR	28,800	1,368,000.00	0.12
DJES BANKS 12/2019 PUT 65	EUR	-4,600	-46,000.00	
DJES BANKS 12/2019 PUT 70	EUR	-16,320	-367,200.00	-0.03
DJES BANKS 12/2019 PUT 75	EUR	-10,000	-425,000.00	-0.04
DJES BANKS 12/2019 PUT 80	EUR	-7,500	-637,500.00	-0.06
ENGIE SA 03/2020 CALL 15	EUR	1,375	107,250.00	0.01
ENGIE SA 03/2020 PUT 14	EUR	2,175	103,312.50	0.01
ENI SPA 03/2020 CALL 14,5	EUR	250	61,437.50	0.01
ENI SPA 03/2020 CALL 15	EUR	50	7,425.00	
ENI SPA 03/2020 PUT 13	EUR	50	8,712.50	
ENI SPA 03/2020 PUT 13,5	EUR	250	59,187.50	0.01
EUREX EURO BUND 10/2019 CALL 177	EUR	-300	123,000.00	0.01
EUREX EURO BUND 10/2019 PUT 172	EUR	-300	159,000.00	0.01
EUREX EURO BUND 10/2019 PUT 173,5	EUR	300	9,800.00	
EURO STOXX BANKS W1 10/2019 PUT 80	EUR	750	3,288,750.00	0.29
FRESENIUS 03/2020 CALL 46	EUR	400	63,400.00	0.01
FRESENIUS 03/2020 PUT 42	EUR	400	93,400.00	0.01
FTSE/XINHUA CHINA2 03/2020 CALL 42	USD	2,000	199,963.31	0.02
FTSE/XINHUA CHINA2 03/2020 PUT 38	USD	2,000	275,178.87	0.02
GR B3AY 1000 1219	EUR	55	4,675.00	
INFINEON TECHNOLOG 03/2020 CALL 20	EUR	1,020	37,740.00	

• **PORTFOLIO LISTING ON 09/30/19 IN EUR**

Name of security	Currency	Quantity	Market value	%
INFINEON TECHNOLOG 03/2020 PUT 17	EUR	510	98,940.00	0.01
ING GROEP NV 03/2020 CALL 10,4	EUR	1,505	49,665.00	
ING GROEP NV 03/2020 PUT 9,2	EUR	1,505	76,755.00	0.01
ISHARES BARCLAYS 10/2019 PUT 128	USD	1,000	2,751.79	
ISHARES BARCLAYS 10/2019 PUT 133	USD	1,250	9,172.63	
ISHARES BARCLAYS 10/2019 PUT 136	USD	-500	-10,548.52	
ISHARES BARCLAYS 11/2019 PUT 133	USD	2,500	71,087.87	0.01
ISHARES BARCLAYS 11/2019 PUT 136	USD	-1,000	-62,373.88	-0.01
KONINKLIJKE AHOLD NV 03/2020 CALL 21	EUR	-1	-249.00	
KONINKLIJKE AHOLD NV 03/2020 PUT 19	EUR	-1	-26.00	
MERCK KGA 03/2020 CALL 110	EUR	5	1,520.00	
MERCK KGA 03/2020 PUT 100	EUR	5	2,152.50	
MUENCHEN RUECK 03/2020 CALL 240	EUR	67	60,970.00	0.01
MUENCHEN RUECK 03/2020 PUT 230	EUR	80	63,840.00	0.01
ORANGE 03/2020 PUT 13	EUR	1,500	40,500.00	
ORANGE 12/2019 CALL 15	EUR	1,500	21,000.00	
ROYA DUTC SHEL PLC 03/2020 CALL 26	EUR	1	157.00	
ROYA DUTC SHEL PLC 03/2020 CALL 28	EUR	819	48,321.00	
ROYA DUTC SHEL PLC 03/2020 PUT 24	EUR	701	37,854.00	
SEL SCT ENERGY 10/2019 CALL 64	USD	500	1,375.89	
SEL SCT ENERGY 10/2019 CALL 67	USD	-500	-1,375.89	
SEL SCT ENERGY 10/2019 CALL 70	USD	500	458.63	
SIEMENS AG-REG 03/2020 CALL 100	EUR	203	77,749.00	0.01
SIEMENS AG-REG 03/2020 PUT 92	EUR	203	79,982.00	0.01
S&P 500 INDEX 03/2020 CALL 3200	USD	250	318,175.56	0.03
S&P 500 INDEX 03/2020 PUT 2250	USD	-125	-157,654.56	-0.01
S&P 500 INDEX 03/2020 PUT 2500	USD	-375	-571,856.08	-0.05
S&P 500 INDEX 03/2020 PUT 2500	USD	-761	-2,313,992.85	-0.21
S&P 500 INDEX 03/2020 PUT 2750	USD	-300	-980,324.71	-0.09
S&P 500 INDEX 03/2020 PUT 2850	USD	150	1,293,340.67	0.12
S&P 500 INDEX 03/2020 PUT 2850	USD	-250	-1,060,585.21	-0.09
S&P 500 INDEX 03/2020 PUT 2900	USD	50	246,812.51	0.02
S&P 500 INDEX 03/2020 PUT 2900	USD	25	246,514.40	0.02
S&P 500 INDEX 06/2020 CALL 3150	USD	131	878,980.92	0.08
S&P 500 INDEX 06/2020 PUT 2500	USD	-175	-840,327.46	-0.07
S&P 500 INDEX 09/2019 CALL 3050	USD	-60	-275.18	
S&P 500 INDEX 09/2019 PUT 2700	USD	-244	-1,119.06	
S&P 500 INDEX 09/2019 PUT 2900	USD	83	380.66	
S&P 500 INDEX 10/2019 CALL 2950	USD	-70	-348,009.54	-0.03

• **PORTFOLIO LISTING ON 09/30/19 IN EUR**

Name of security	Currency	Quantity	Market value	%
S&P 500 INDEX 10/2019 CALL 2975	USD	-13	-44,478.08	
S&P 500 INDEX 10/2019 CALL 3015	USD	13	34,342.32	
S&P 500 INDEX 10/2019 CALL 3025	USD	38	41,130.07	
S&P 500 INDEX 10/2019 CALL 3050	USD	13	5,902.59	
S&P 500 INDEX 10/2019 CALL 3100	USD	50	3,439.74	
S&P 500 INDEX 10/2019 PUT 2500	USD	-250	-5,503.58	
S&P 500 INDEX 10/2019 PUT 2600	USD	-243	-21,175.01	
S&P 500 INDEX 10/2019 PUT 2600	USD	-142	-39,075.40	
S&P 500 INDEX 10/2019 PUT 2650	USD	-50	-6,650.16	
S&P 500 INDEX 10/2019 PUT 2700	USD	-50	-10,456.80	
S&P 500 INDEX 10/2019 PUT 2700	USD	-280	-31,205.28	
S&P 500 INDEX 10/2019 PUT 2750	USD	-150	-50,908.09	
S&P 500 INDEX 10/2019 PUT 2760	USD	-30	-28,343.42	
S&P 500 INDEX 10/2019 PUT 2780	USD	-200	-49,348.74	
S&P 500 INDEX 10/2019 PUT 2800	USD	63	36,117.23	
S&P 500 INDEX 10/2019 PUT 2800	USD	-50	-63,979.09	-0.01
S&P 500 INDEX 10/2019 PUT 2850	USD	50	48,844.25	
S&P 500 INDEX 10/2019 PUT 2875	USD	50	112,135.39	0.01
S&P 500 INDEX 10/2019 PUT 2900	USD	125	202,944.41	0.02
S&P 500 INDEX 10/2019 PUT 2900	USD	50	134,379.01	0.01
S&P 500 INDEX 10/2019 PUT 2925	USD	188	390,588.88	0.03
S&P 500 INDEX 10/2019 PUT 2930	USD	25	49,302.88	
S&P 500 INDEX 10/2019 PUT 2950	USD	25	66,157.59	0.01
S&P 500 INDEX 10/2019 PUT 2960	USD	30	123,830.49	0.01
S&P 500 INDEX 11/2019 CALL 3100	USD	50	40,130.25	
S&P 500 INDEX 11/2019 PUT 2725	USD	-25	-32,448.17	
S&P 500 INDEX 11/2019 PUT 2775	USD	-50	-88,515.87	-0.01
S&P 500 INDEX 11/2019 PUT 2800	USD	-32	-66,042.93	-0.01
S&P 500 INDEX 11/2019 PUT 2800	USD	-50	-137,360.12	-0.01
S&P 500 INDEX 12/2019 CALL 2900	USD	-62	-789,644.10	-0.07
S&P 500 INDEX 12/2019 CALL 2900	USD	-140	-893,331.50	-0.08
S&P 500 INDEX 12/2019 CALL 2960	USD	24	218,271.88	0.02
S&P 500 INDEX 12/2019 CALL 2965	USD	16	140,598.06	0.01
S&P 500 INDEX 12/2019 CALL 2985	USD	35	260,686.11	0.02
S&P 500 INDEX 12/2019 CALL 2995	USD	4	27,554.58	
S&P 500 INDEX 12/2019 CALL 3000	USD	-82	-542,304.16	-0.05
S&P 500 INDEX 12/2019 CALL 3005	USD	2	12,784.81	
S&P 500 INDEX 12/2019 CALL 3015	USD	-11	-64,070.81	-0.01
S&P 500 INDEX 12/2019 CALL 3020	USD	26	147,838.93	0.01

• **PORTFOLIO LISTING ON 09/30/19 IN EUR**

Name of security	Currency	Quantity	Market value	%
S&P 500 INDEX 12/2019 CALL 3100	USD	38	87,837.09	0.01
S&P 500 INDEX 12/2019 CALL 3130	USD	400	305,081.64	0.03
S&P 500 INDEX 12/2019 PUT 2100	USD	-250	-19,835.81	
S&P 500 INDEX 12/2019 PUT 2250	USD	-50	-14,217.57	
S&P 500 INDEX 12/2019 PUT 2400	USD	-175	-97,917.81	-0.01
S&P 500 INDEX 12/2019 PUT 2500	USD	850	787,470.19	0.07
S&P 500 INDEX 12/2019 PUT 2550	USD	-150	-176,527.24	-0.02
S&P 500 INDEX 12/2019 PUT 2600	USD	-263	-401,664.83	-0.04
S&P 500 INDEX 12/2019 PUT 2700	USD	-105	-129,444.14	-0.01
S&P 500 INDEX 12/2019 PUT 2700	USD	-457	-1,127,618.79	-0.10
S&P 500 INDEX 12/2019 PUT 2750	USD	55	170,014.68	0.02
S&P 500 INDEX 12/2019 PUT 2760	USD	-200	-323,335.17	-0.03
S&P 500 INDEX 12/2019 PUT 2800	USD	175	673,385.62	0.06
S&P 500 INDEX 12/2019 PUT 2850	USD	100	476,518.07	0.04
S&P 500 INDEX 12/2019 PUT 2860	USD	-160	-398,092.09	-0.04
S&P 500 INDEX 12/2019 PUT 2900	USD	-29	-170,243.99	-0.02
S&P 500 INDEX 12/2019 PUT 2900	USD	-60	-176,114.47	-0.02
S&P 500 INDEX 12/2019 PUT 2960	USD	-24	-180,187.12	-0.02
S&P 500 INDEX 12/2019 PUT 2965	USD	-16	-118,290.22	-0.01
S&P 500 INDEX 12/2019 PUT 2985	USD	-35	-291,185.10	-0.03
S&P 500 INDEX 12/2019 PUT 2995	USD	-4	-33,736.93	
S&P 500 INDEX 12/2019 PUT 3000	USD	82	726,206.20	0.06
S&P 500 INDEX 12/2019 PUT 3005	USD	-2	-18,088.42	
S&P 500 INDEX 12/2019 PUT 3015	USD	11	100,626.49	0.01
S&P 500 INDEX 12/2019 PUT 3020	USD	-26	-241,230.97	-0.02
S&P 500 INDEX 12/2021 PUT 2000	USD	160	893,780.96	0.08
S&P 500 INDEX 12/2021 PUT 2500	USD	-100	-1,405,246.74	-0.13
TELEFONICA 03/2020 CALL 7	EUR	2,750	85,250.00	0.01
TELEFONICA 03/2020 PUT 6,5	EUR	2,500	65,000.00	0.01
TOTAL 03/2020 CALL 50	EUR	1,151	158,838.00	0.01
TOTAL 03/2020 PUT 42	EUR	400	35,600.00	
TOTAL 03/2020 PUT 46	EUR	401	81,804.00	0.01
UNIB-RODAMCO-WEST 03/2020 CALL 140	EUR	50	23,150.00	
UNIB-RODAMCO-WEST 03/2020 PUT 130	EUR	50	29,850.00	
UTILITIES SELECT SEC 12/2019 PUT 55	USD	-500	-7,796.73	
UTILITIES SELECT SEC 12/2019 PUT 60	USD	500	24,307.47	
VSTOXX 10/2019 CALL 23	EUR	1,000	-27,500.00	
VSTOXX 10/2019 CALL 26	EUR	-1,000	20,000.00	
VSTOXX 12/2019 CALL 23	EUR	1,000	5,000.00	

• **PORTFOLIO LISTING ON 09/30/19 IN EUR**

Name of security	Currency	Quantity	Market value	%
VSTOXX 12/2019 CALL 30	EUR	-2,000	-5,000.00	
TOTAL Commitments with conditional terms on regulated market			-1,093,549.55	-0.10
TOTAL Commitments with conditional terms			-847,505.06	-0.08
Other hedges				
Other swaps				
ABS DISP UBS	EUR	10,000,000	13,697.80	
ABSDISP 20 UBS	USD	70,000	-17,353.96	
ABSDS S20 BNP 190620	USD	5,000,000	11,985.78	
BNP UpVarsap 181220	USD	100,000	-145,571.25	-0.01
BNP Var swap 181220	USD	100,000	45,521.35	
CDS SX5E CS 181220	HKD	11,031,250	-75,003.45	-0.01
COR SWP KOSPI 121219	USD	75,000	117,422.93	0.01
COR SWP KOSPI 121219	USD	75,000	-93,109.43	-0.01
CORDISPGS 1946 17120	USD	63,750	13,791.32	
CORVSWP GS 131219	USD	175,000	95,374.11	0.01
CS HSI SG 301220	EUR	50,000	-53,500.00	
CS HSI SG 301220	EUR	50,000	-53,500.00	
CS SX7E 25.55 181220	EUR	75,000	-47,242.00	
CSD SX5E CS 181220	USD	280,000	11,139.57	
DCS 16.75 SG 190620	EUR	70,000	-24,218.63	
DCS 16.75 SG 190620	EUR	70,000	-24,218.63	
DCVS 15.6 BNP 121219	USD	75,000	-17,623.10	
DG SG 1804 181220	EUR	75,000	-24,000.00	
DG 18.04 SG 181220	EUR	75,000	-24,000.00	
DISP GE SG 190620	EUR	60,000	60,000.00	0.01
DISP GEO SWP 201219	EUR	175,000	99,750.00	0.01
DISP SWP BNP 210920	EUR	3,500,000	10,766.67	
DISP SWP SX5E 201219	EUR	75,000	51,752.62	
DISP UBS 190620	EUR	150,000	65,923.56	0.01
DISP VOLSWP SG 1495	USD	70,000	23,443.05	
DISP 29ML180621	USD	5,000,000	116,266.83	0.01
DISP 29ML180621	USD	5,000,000	116,266.83	0.01
DISPGEOSWP SG 190620	EUR	75,000	75,750.00	0.01
DISPSWP GS 17/01/20	USD	75,000	93,747.86	0.01
DISPVOLSWPSG2.5	USD	70,000	23,443.05	
disvol bnp 17.45 21	EUR	62,500	60,473.97	0.01
divswp8411 bnp060121	JPY	15,000,000	-1,087.58	
DS BNP 17.45 180621	EUR	62,500	60,473.97	0.01
DS SPX BNP 170120	USD	70,000	-5,204.90	

• **PORTFOLIO LISTING ON 09/30/19 IN EUR**

Name of security	Currency	Quantity	Market value	%
DS SPX BNP 170120	USD	70,000	-5,204.90	
DS SXXP BNP 171221	EUR	70,000	50,602.15	
DS 15.75 SG 201219	EUR	5,500	16,597.19	
DSV 16.77 ML 190620	USD	70,004	78,322.74	0.01
DSV 16.77 ML 190620	USD	70,004	78,322.74	0.01
DS1473 SG 170120	USD	50,000	11,286.71	
DS1473 SG 170120	USD	50,000	11,286.71	
DV S16.2 UBS 190620	USD	105,000	17,153.34	
DV S16.2 UBS 190620	USD	105,000	17,153.34	
DVS 15.6 ML 170120	USD	62,500	65,583.82	0.01
DVS 15.6 ML 170120	USD	62,500	65,583.82	0.01
DVS 17.064 SG 19062	EUR	87,500	-24,614.79	
DVS 17.064 SG 19062	EUR	87,500	-24,614.79	
FVA NKY UBS 101221	JPY	400,000	225,391.94	0.02
GDS BNP 181220	USD	105,000	-32,872.59	
GDS 17.27 UBS 190620	USD	165,000	-68,804.59	-0.01
GEO DIS BNP 181220	EUR	105,000	-35,837.70	
geo dis ubs 26.83 20	USD	62,500	-99,756.03	-0.01
GEO SWP GS 170120	USD	75,000	65,508.23	0.01
GEOD UBS 190620	USD	68,750	-71,570.24	-0.01
geodis bnp 16.6 21	EUR	250,000	-45,858.05	
GEODISCAPP SG201219	EUR	175,000	232,750.00	0.02
GEODISCAPSG20/12/19	EUR	140,000	182,000.00	0.02
GEODISP 18.39 201219	EUR	175,000	338,412.64	0.03
GEODISPSWP SG 190620	EUR	75,000	129,000.00	0.01
GEODIS2 UBS 26.83 20	USD	62,500	-99,756.03	-0.01
GEOS EB24453 190620	EUR	75,000	-38,416.42	
GEOVOLSW 17.25ML	EUR	125,000	-98,778.71	-0.01
GEOVOLSW 17.25ML	EUR	125,000	-98,778.71	-0.01
GEOVS BNP 190620	EUR	162,500	15,697.89	
GEOVS BNP 190620	EUR	87,500	-27,468.34	
GEVS GS 20.8 190620	USD	125,000	8,954.82	
GS COR DISP 170120	USD	75,000	34,087.77	
GS GEO DISSW 190620	EUR	66,000	54,943.24	
HIS hk index 201219	HKD	28,117.52	-787,685.41	-0.08
HSI VS UBS 290620	HKD	1,569,833.5	-199,707.56	-0.02
JPM N4 190620	USD	140,000	-68,221.06	-0.01
KOSPI VD18.5 121219	KRW	62,500	142.98	
KOSPI 200 INDEX	KRW	4,916,710.88	-546,156.50	-0.05

• **PORTFOLIO LISTING ON 09/30/19 IN EUR**

Name of security	Currency	Quantity	Market value	%
KOS200 DB 121219	USD	125,000	60,968.53	0.01
LU1144497093 280520	EUR	20,121,221.26	-784,460.82	-0.08
NKYSPX DB 111220	USD	125,000	-101,721.08	-0.01
NKYSPX DB 111220	USD	125,000	-103,938.42	-0.01
Pairwise CS 181220	USD	217,657	54,959.64	
Pairwise CS 181220	USD	217,657	54,959.64	
PAL S13.5 JP 180920	EUR	7,000,000	25,365.13	
PINEEHA VOLSWP 4.15	EUR	70,000	116,875.07	0.01
PINEEHA VolSwp 4.25	EUR	70,000	113,928.05	0.01
SBS SCX5E JP 181220	EUR	105,000	-39,821.37	
SBS2 SX5E JPM 181220	EUR	105,000	-39,821.37	
SG GEO DISP DEC19 17	EUR	175,000	-346,500.00	-0.03
SINGLE INDXD0.36BNP	EUR	34,999,703.9	1,876,030.79	0.16
SINGLE INDXD0.49BNP	EUR	34,999,703.9	-1,874,343.81	-0.18
SINGLE INDXD28.5BNP	EUR	70,000,632	3,697,289.33	0.32
SINGLE INDXD43.5BNP	EUR	70,000,632	-4,090,054.09	-0.37
SINGLE PAIRDIS 2.5CS	USD	125,000	60,285.27	0.01
SINGLE PAIRDIS 2.5CS	USD	125,000	60,285.27	0.01
SPX CS 170120	USD	125,000	-2,561.92	
SPX CS 2 170120	USD	125,000	-2,561.92	
SPX ML 170120	USD	63,000	103,547.16	0.01
SXXP 15.34 NAT181220	EUR	50,000	-95,840.00	-0.01
SX5E Index 20/12/19	EUR	6,603.77	1,702,136.53	0.14
SX5E UBS 181220	EUR	83,337.5	89,838.15	0.01
SX5E UBS 181220 GBP	GBP	41,662.5	100,374.94	0.01
SX5EFVAC ML 171221	EUR	20,000	98,772.55	0.01
VAR SWAP STRIKE SG	HKD	14,500	-3,630.73	
VAR SWAP STRIKE SG	HKD	14,500	-3,630.73	
varswap sg 201219	USD	75,000	-193,313.15	-0.02
varswp 20.27 ubs 20	USD	75,000	-31,843.46	
VARSWPSPX DB 190620	USD	252,000	-157,601.80	-0.01
VD SX5E NAM 181220	EUR	75,000	-52,260.00	
VL ML S26.7 170120	USD	20,000	-16,875.03	
VL ML S26.7 170120	USD	25,000	-24,510.72	
VLML S17.3 170120	USD	20,000	55,869.60	
VLML S17.7 170120	USD	25,000	78,937.08	0.01
VLS 15.52 ML 170120	USD	70,000	18,022.07	
Vol Swap 4.15NAT	USD	70,000	112,595.85	0.01
VOLSWGLE32.5BAML	EUR	15,000	24,516.19	

• **PORTFOLIO LISTING ON 09/30/19 IN EUR**

Name of security	Currency	Quantity	Market value	%
volswp ubs 16.57 21	USD	100,000	71,835.60	0.01
volswpp gle jpm 1219	EUR	14,000	8,524.36	
VOLSWSX726.3BAML	EUR	15,000	-28,766.30	
VRS JPM 181220	USD	17,500	-10,833.81	
VRS JPM 190620	USD	70,000	-46,891.78	
VRS JPM 190620	USD	70,000	-46,891.78	
vrswp cs 180920	EUR	70,000	32,829.00	
Vrswp spx bnp 201218	USD	100,000	-176,510.80	-0.02
VS NKY ML 201219	JPY	11,383,200	-644,193.57	-0.06
VS DAX ML 201219	EUR	37,500	204,518.95	0.02
VS JP 181220	EUR	51,737	14,673.84	
VS JP 181220	EUR	51,737	14,673.84	
VS JP 181220	GBP	18,263	6,106.48	
VS JP 181220	GBP	18,263	1,328.52	
VS JP 201219	EUR	14,000	10,469.27	
VS SG SPX 170120	EUR	140,000	35,664.83	
VS SG SPX 170120	EUR	140,000	35,664.83	
VS SPX 147 JP 17011	USD	70,000	-1,264.07	
VS SPX 147 JP 17011	USD	70,000	-1,264.07	
VS SX5E NAM 181220	EUR	68,380	-46,238.56	
VS SX5E20.05 171221	EUR	73,000	92,155.88	0.01
VS SX5E20.55 171221	EUR	75,000	-22,497.03	
VS SX7E ML201219	EUR	15,000	9,088.64	
VS S15.76 JP 190620	USD	87,500	-46,321.78	
VS S15.76 JP 190620	USD	87,500	-46,321.78	
VS S1626 JPM 190620	USD	70,000	43,660.04	
VS S25.2 BNP 201219	EUR	14,000	858.61	
VS UKX ML 201219	GBP	48,000	334,908.16	0.03
VS UKX SG 181220	GBP	27,158	16,842.23	
VS 2.5 UBS 180621	USD	62,500	-24,872.57	
VS 2.5 UBS 180621	USD	62,500	-60,107.71	-0.01
VSD 16.26 CS 170120	USD	75,000	-27,847.18	
VSDAX JP 1697 190620	EUR	20,192	-962.62	
VSDAX1697 JP 190620	EUR	28,846	-1,375.19	
VSDSPX S159DB 171220	USD	140,000	56,879.67	0.01
VSS27.05 SG 301220	HKD	14,500	4,636.39	
VSS2705 SG2 301220	HKD	14,500	4,636.39	
VSUKX 1578 JP 190620	GBP	21,000	35,182.50	
VSUKX 1578 JP 190620	GBP	21,000	35,182.50	

• **PORTFOLIO LISTING ON 09/30/19 IN EUR**

Name of security	Currency	Quantity	Market value	%
VSWP SG 181019	USD	140,000	121,995.96	0.01
VS2015 SG NSD 170120	USD	50,000	-10,175.52	
VS2015 SG NSD 170120	USD	100,000	-20,351.03	
VS2.5 BNP201219	EUR	30,000	-7,141.82	
14.75 GeometricSG	EUR	140,000	81,200.00	0.01
16%VOLSWAP UBS	EUR	6,900	-2,316.02	
27% volswapUBS	EUR	6,900	-44,326.86	
3Y AS NAM 220322	USD	5,000,000	214,387.27	0.02
Total Other SWAPS			596,736.32	0.05
CFD				
AF GS AIR F 1230	EUR	182,617	-117,422.73	-0.01
AMUN AMUND SG 1230	EUR	-201,352	-849,049.15	-0.08
APAM APERA SG 1230	EUR	-39,501	-14,220.36	
ASP ADP SG 1230	EUR	-36,871	-224,913.10	-0.02
BALN BALOISE 1230	CHF	16,000	105,024.76	0.01
BRG BRAVOFLY 1230	CHF	34,818	182,561.49	0.02
CDFASHMO 1230	GBP	-534,503	-331,081.32	-0.03
CFD ACN ACCENT 1230	USD	-27,550	147,074.85	0.01
CFD ACS ACTI. 1230	EUR	20,322	16,991.17	
CFD ADP AU DAT 1230	USD	-11,284	72,182.56	0.01
CFD ALSTOM 1230	EUR	1,990	115.57	
CFD AMZN AMAZO 1230	USD	2,895	-123,630.51	-0.01
CFD AOS SMITH S 1230	USD	-54,679	-59,684.47	-0.01
CFD ASML HOLD CFD	EUR	-56,254	-1,406,350.00	-0.12
CFD BAYER AG CFD	EUR	88,205	-233,743.25	-0.02
CFD BKNG BOOK S 1230	USD	-981	3,419.37	
CFD BNP ZOETIS 1230	USD	-1,792	1,377.62	
CFD BOUYGUES 1230	EUR	11,328	18,630.03	
CFD BUREAU VER 1230	EUR	-133,907	20,215.83	
CFD BUZZI PRF 1230	EUR	113,478	52,663.20	
CFD CFD BMW 1230	EUR	321,189	1,215,728.24	0.11
CFD CFD GLENCOR 1230	GBP	-324,894	-32,451.15	
CFD CFD SG ADEV 1230	NOK	-20,069	17,829.21	
CFD CFD SG AMER 1230	USD	23,846	14,436.21	
CFD CFD SG DC/ 1230	GBP	581,088	-14,481.90	
CFD CFD SG DOW 1230	USD	16,231	15,441.93	
CFD CFD SG EURO 1230	GBP	-32,877	-44,594.10	
CFD CFD SG FIN 1230	EUR	308	19,096.00	
CFD CFD SG GENE 1230	EUR	2,771	-3,048.10	

• **PORTFOLIO LISTING ON 09/30/19 IN EUR**

Name of security	Currency	Quantity	Market value	%
CFD CFD SG GRAI 1230	USD	-18,957	-408,630.99	-0.04
CFD CFD SG HLDX 1230	SEK	9,147	-768.01	
CFD CFD SG IFX 1230	EUR	-789,713	-603,340.73	-0.05
CFD CFD SG KBC 1230	EUR	-87,585	-423,630.19	-0.04
CFD CFD SG SHER 1230	USD	-416	-3,515.78	
CFD CFD SG TINC 1230	EUR	29,276	5,855.20	
CFD CFD SG UNIC 1230	EUR	456,371	27,382.26	
CFD CFD SG UNIT 1230	USD	13,311	50,426.00	
CFD CFD SG VAST 1230	EUR	2,032	1,219.20	
CFD CFD SG VERI 1230	USD	-1,440	-893.96	
CFD CFD SG YAMA 1230	JPY	30,400	-30,547.05	
CFD CFD SO BROA 1230	USD	816	960.38	
CFD CFD TUI SG 1230	GBP	40,016	-4,215.54	
CFD CHRW CHROB 1230	USD	-30,306	-8,061.59	
CFD COBHAM 1230	GBP	77,480	-4,072.36	
CFD CR SUISSE 1230	CHF	471,872	-34,776.17	
CFD CTXS CITRI 1230	USD	-58,889	-191,219.10	-0.02
CFD DANSKE BK 1230	DKK	174,048	-61,108.67	-0.01
CFD DE SAMM 1230	DKK	-8,598	23,722.59	
CFD DIAGEO 1230	GBP	21,168	7,841.75	
CFD DSM KONING 1230	EUR	-231	623.70	
CFD DUC SG INDU 1230	SEK	-1,547,556	-928,659.95	-0.08
CFD ECONB ECO S 1230	EUR	141,316	-58,222.19	-0.01
CFD EDP 1230	EUR	-954,414	-118,347.34	-0.01
CFD EL ESTEE SG 1230	USD	-2,904	-2,557.18	
CFD EUTELSAT 1230	EUR	-21,456	731.65	
CFD FAST FASTE 1230	USD	-81,795	-133,914.24	-0.01
CFD FDR FONCIE 1230	EUR	-17,012	-5,687.37	
CFD FFIV NETW S 1230	USD	-7,521	-80,646.20	-0.01
CFD FOX --- REG 1230	USD	14,995	-20,884.13	
CFD FRESENIU SG 1230	EUR	55,303	-70,102.23	-0.01
CFD F21 SG GL E 1230	EUR	8,432	-8,010.40	
CFD GAMESA CFD	EUR	13,500	877.50	
CFD GAS NAT. 1230	EUR	-13,569	-7,327.26	
CFD GIVAUDAN 1230	CHF	-160	-11,548.55	
CFD GLAXOSMIT 1230	GBP	-186,313	-59,878.30	-0.01
CFD G38 SG SIMC 1230	DKK	-34,521	138,708.19	0.01
CFD HIKMA PH. 1230	GBP	15,248	7,266.75	
CFD IMPERIAL 1230	GBP	-18,448	-3,023.58	

• **PORTFOLIO LISTING ON 09/30/19 IN EUR**

Name of security	Currency	Quantity	Market value	%
CFD ING GROEP 1230	EUR	-37,152	-10,231.66	
CFD INTERTEK 1230	GBP	26,813	-17,048.22	
CFD INT.HOT. 1230	GBP	-69,925	24,391.56	
CFD INTU INTUI 1230	USD	-2,586	53,181.18	
CFD ITV PLC CFD	GBP	-449,400	-34,058.02	
CFD ITW ILLIN S 1230	USD	-16,826	-102,326.53	-0.01
CFD I12 SG BRAD 1230	USD	27,840	3,181.86	
CFD KLEPIERRE 1230	EUR	-16,388	-55,719.20	
CFD KOG KONGSGS 1230	NOK	38,053	43,025.96	
CFD LANXESS 1230	EUR	-12,655	-16,451.50	
CFD LOW LOWE SG 1230	USD	-25,444	52,278.99	
CFD LUFTHANSA 1230	EUR	227,719	136,631.40	0.01
CFD MA MASTER S 1230	USD	-1,917	24,467.03	
CFD MAR MARRIO 1230	USD	-20,094	31,149.20	
CFD MCO MOODY S 1230	USD	-13,023	128,414.28	0.01
CFD MELE MELEX 1230	EUR	-12,024	-70,340.40	-0.01
CFD ML DAIML 1230	EUR	604,093	1,760,931.10	0.17
CFD ML TENCENT 1230	USD	-14,369	-4,744.85	
CFD MMM 3M SG 1230	USD	-14,691	-36,114.36	
CFD MNST MONST 1230	USD	-10,525	5,889.06	
CFD MTD METTLE 1230	USD	-4,959	-216,563.92	-0.02
CFD MUENCHENE 1230	EUR	-8,032	-51,045.61	
CFD NKE NIKE SG 1230	USD	-26,098	-225,502.81	-0.02
CFD NVDA NVDIA 1230	USD	-31,710	-190,806.82	-0.02
CFD OSR OSRAM L 1230	EUR	-1,858	-4,263.55	
CFD PAYX PAYCH 1230	USD	-8,141	-8,139.96	
CFD PDCO PATTE 1230	USD	40,272	54,668.84	
CFD PENNON 1230	GBP	44,576	2,932.43	
CFD PRUDENTIA 1230	GBP	422	79.56	
CFD PSA PUBLIC 1230	USD	-9,857	176,037.23	0.02
CFD P41 SG FISE 1230	USD	-4,320	8,332.73	
CFD P90 SG BLIZ 1230	USD	-4,080	8,070.18	
CFD RECORDATI 1230	EUR	10,080	-12,098.02	
CFD REMY COIN 1230	EUR	591	272.21	
CFD RHI ROB HL 1230	USD	-45,203	-90,804.05	-0.01
CFD RICHEMONT 1230	CHF	-163,785	556,543.86	0.05
CFD RL POLO RL 1230	USD	884	5,781.43	
CFD RMD RESMED 1230	USD	-42,260	162,419.19	0.01
CFD ROCHE HLD 1230	CHF	56,215	1,024,812.51	0.09

• **PORTFOLIO LISTING ON 09/30/19 IN EUR**

Name of security	Currency	Quantity	Market value	%
CFD ROK ROCKW S 1230	USD	-15,551	-171,314.91	-0.02
CFD ROST ROSS S 1230	USD	-6,433	-22,658.89	
CFD ROYAL PHI 1230	EUR	-45,571	38,958.23	
CFD SAMPO 1230	EUR	-25,525	2,652.68	
CFD SANDVIK 1230	SEK	331,333	104,685.95	0.01
CFD SAY SG ARYZ 1230	CHF	146,460	-15,776.35	
CFD SBK SG BANK 1230	EUR	-39,141	250.50	
CFD SCD DIOR SG 1230	EUR	67,231	-790,172.08	-0.07
CFD SCHRODERS 1230	GBP	93,321	838,688.71	0.07
CFD SCV SG COVE 1230	EUR	-12,728	-53,584.88	
CFD SC4 SG CARR 1230	EUR	-70,377	-22,508.60	
CFD S/D SG D. C 1230	EUR	-80,443	6,342.64	
CFD SDF KS SG 1230	EUR	-55,977	92,362.05	0.01
CFD SDT DE TEL 1230	EUR	-100,712	-21,955.22	
CFD SEF SG EURF 1230	EUR	-1,811	-18,110.00	
CFD SG ALTICE- 1230	EUR	413,520	326,680.80	0.03
CFD SG DWS GRP 1230	EUR	-88,548	-74,823.06	-0.01
CFD SG AAPLE IN 1230	USD	12,142	169,622.69	0.02
CFD SG ABERCROM 1230	USD	-3,390	-3,047.33	
CFD SG ABN AMRO 1230	EUR	59,697	-5,366.76	
CFD SG ACCOR 1230	EUR	-71,730	72,447.30	0.01
CFD SG ACE NOM 1230	USD	-1,408	-2,996.68	
CFD SG AEON CO 1230	JPY	-32,593	-26,694.41	
CFD SG AIR LIQU 1230	EUR	-15,647	-50,649.46	
CFD SG AISIN SE 1230	JPY	16,000	-46,174.12	
CFD SG AJINOMOT 1230	JPY	-18,824	-16,455.75	
CFD SG AKER A 1230	NOK	30,716	52,715.36	
CFD SG AKER BP 1230	NOK	-59,289	-9,576.74	
CFD SG AKZO NOB 1230	EUR	-17,908	-5,730.56	
CFD SG ALIGN TE 1230	USD	-5,341	10,729.03	
CFD SG ALL NIPP 1230	JPY	16,000	271.59	
CFD SG ALLERGAN 1230	USD	1,440	11,319.76	
CFD SG ALLIANT 1230	USD	-8,908	-12,828.44	
CFD SG ALPHABET 1230	USD	11,629	313,768.04	0.03
CFD SG ALTAMIR 1230	EUR	5,087	1,027.57	
CFD SG ALTRAN T 1230	EUR	302,027	-9,739.14	
CFD SG AMADEUS 1230	EUR	-88,571	180,684.84	0.02
CFD SG AMER TOW 1230	USD	2,096	9,241.19	
CFD SG AMERICAN 1230	USD	-15,112	-35,208.66	

• **PORTFOLIO LISTING ON 09/30/19 IN EUR**

Name of security	Currency	Quantity	Market value	%
CFD SG AMGEN 1230	USD	-18,980	263,059.81	0.02
CFD SG ANTHEM 1230	USD	-1,776	27,458.59	
CFD SG AON 1230	USD	-7,007	8,226.89	
CFD SG APTIV PL 1230	USD	-23,244	-90,613.65	-0.01
CFD SG ARCELORM 1230	EUR	365,405	-67,965.33	-0.01
CFD SG ARKEMA 1230	EUR	10,032	27,255.12	
CFD SG ARTISAN 1230	USD	-16,766	-24,606.13	
CFD SG ASAHI BR 1230	JPY	-12,800	-19,826.67	
CFD SG ASSICURA 1230	EUR	-3,724	366.07	
CFD SG ASTON MA 1230	GBP	-62,496	22,353.43	
CFD SG ASTRAZ 1230	GBP	-95,187	61,327.67	0.01
CFD SG AT AND T 1230	USD	392,821	929,625.92	0.08
CFD SG ATLAS 1230	SEK	-12,529	-3,675.94	
CFD SG ATLAS B 1230	SEK	-55,799	-5,221.22	
CFD SG ATMOS EN 1230	USD	-4,492	-15,080.46	
CFD SG AUSAND N 1230	AUD	-160,285	-176,507.86	-0.02
CFD SG AXEL SPR 1230	EUR	-42,151	-12,645.30	
CFD SG AZIMUT 1230	EUR	-91,407	-109,231.37	-0.01
CFD SG BANCA GE 1230	EUR	-57,147	-73,148.16	-0.01
CFD SG BANK OF 1230	USD	-4,130	-11,933.13	
CFD SG BAXTER I 1230	USD	-2,560	-883.63	
CFD SG BECTON D 1230	USD	1,792	3,398.50	
CFD SG BEIERSDO 1230	EUR	-16,422	103,458.60	0.01
CFD SG BERKLEY 1230	USD	-5,270	-4,737.30	
CFD SG BHP GROU 1230	GBP	107,620	-49,388.18	
CFD SG BLACKROC 1230	USD	-29,361	-621,584.92	-0.06
CFD SG BOLLORE 1230	EUR	501,607	-38,313.11	
CFD SG BPOST 1230	EUR	-85,280	-44,037.95	
CFD SG BRIDGEST 1230	JPY	12,800	-11,972.49	
CFD SG BURBERRY 1230	GBP	-17,583	-1,484.32	
CFD SG CANON 1230	JPY	-30,058	-30,995.95	
CFD SG CAPITA 1230	GBP	-3,362,184	-630,328.54	-0.06
CFD SG CAPRI HO 1230	USD	3,924	24,403.52	
CFD SG CARLSBER 1230	DKK	-8,914	-13,132.97	
CFD SG CATERPIL 1230	USD	1,680	-8,428.66	
CFD SG CELLNEX 1230	EUR	22,898	30,685.11	
CFD SG CENTAMIN 1230	GBP	-1,101,762	241,598.09	0.02
CFD SG CENTRICA 1230	GBP	-1,107,824	-50,589.00	
CFD SG CF INDUS 1230	USD	4,592	110.78	

• **PORTFOLIO LISTING ON 09/30/19 IN EUR**

Name of security	Currency	Quantity	Market value	%
CFD SG CHUGAI P 1230	JPY	-6,400	-2,029.93	
CFD SG CHUGOKU 1230	JPY	-11,338	-3,079.32	
CFD SG CITIGROU 1230	USD	-3,216	3,350.81	
CFD SG CMS ENER 1230	USD	-10,291	709.03	
CFD SG COCALA 1230	USD	-162,785	89,589.98	0.01
CFD SG COLAS 1230	EUR	307	-184.20	
CFD SG COMMONWE 1230	AUD	-84,988	-93,589.85	-0.01
CFD SG COMP DE 1230	EUR	-245	-2.45	
CFD SG COMPASS 1230	GBP	-16,236	-15,885.43	
CFD SG CONSOLID 1230	USD	-14,910	-65,535.30	-0.01
CFD SG CORNING 1230	USD	-110,974	-68,200.86	-0.01
CFD SG CRH PLC 1230	EUR	92,656	121,379.36	0.01
CFD SG CRODA IN 1230	GBP	7,776	6,857.51	
CFD SG D R HORT 1230	USD	-10,589	-31,469.79	
CFD SG DAI NIP 1230	JPY	-9,935	-41,486.00	
CFD SG DAILY 1230	GBP	-88,391	-41,962.50	
CFD SG DAIWA HO 1230	JPY	-17,600	7,832.22	
CFD SG DANONE 1230	EUR	-40,963	26,216.32	
CFD SG DELIVERY 1230	EUR	-18,553	96,475.60	0.01
CFD SG DENSO 1230	JPY	-12,800	-2,649.64	
CFD SG DENTSU 1230	JPY	16,000	23,764.39	
CFD SG DOMINION 1230	USD	-26,903	-84,148.99	-0.01
CFD SG DOVER CO 1230	USD	2,320	12,385.25	
CFD SG DTE ENER 1230	USD	-5,134	-15,540.45	
CFD SG DUKE ENE 1230	USD	-28,694	-82,118.22	-0.01
CFD SG DUPONT 1230	USD	-16,231	-50,321.76	
CFD SG DUTY FRE 1230	EUR	29,016		
CFD SG EAST JA 1230	JPY	-13,278	-21,975.36	
CFD SG EATON VA 1230	USD	-19,777	-32,834.68	
CFD SG ECOLAB 1230	USD	-8,940	67,816.73	0.01
CFD SG ELIA SYS 1230	EUR	18,972	-7,588.80	
CFD SG ELIS 1230	EUR	-82,426	1,606.08	
CFD SG EPIROC 1230	SEK	137,796	53,608.96	
CFD SG EPIROC A 1230	SEK	-141,587	-45,303.52	
CFD SG EUROTU 1230	EUR	-233,151	-228,487.98	-0.02
CFD SG EVERGY I 1230	USD	-11,495	-16,448.54	
CFD SG EVERSOUR 1230	USD	-2,832	-10,561.28	
CFD SG EVOLVA 1230	CHF	352,222	-10,692.05	
CFD SG EXOR NV 1230	EUR	176,943	-72,070.67	-0.01

• **PORTFOLIO LISTING ON 09/30/19 IN EUR**

Name of security	Currency	Quantity	Market value	%
CFD SG EXPEDITO 1230	USD	-61,969	-181,325.55	-0.02
CFD SG FABEGE 1230	SEK	-169,653	30,863.27	
CFD SG FACEBOOK 1230	USD	4,402	-53,496.29	
CFD SG FANUC J 1230	JPY	-69,441	-1,110,953.69	-0.10
CFD SG FAST RET 1230	JPY	-11,751	-196,476.08	-0.02
CFD SG- FE UN 1230	USD	-4,576	2,420.22	
CFD SG FEDEX 1230	USD	1,488	-6,969.12	
CFD SG FERRA 1230	EUR	-32,399	-16,558.34	
CFD SG FGR FP 1230	EUR	-24,763	-21,791.44	
CFD SG FIAT CHR 1230	EUR	-278,684	68,003.76	0.01
CFD SG FNG NV 1230	EUR	17,736	-46,113.60	
CFD SG FORTUM 1230	EUR	84,426	141,835.68	0.01
CFD SG FOX CORP 1230	USD	7,120	-971.80	
CFD SG FRANKLIN 1230	USD	-195,227	-462,012.16	-0.04
CFD SG FRENESIUS1230	EUR	28,675	14,337.50	
CFD SG FRESN 1230	GBP	-57,298	36,786.78	
CFD SG FUJITSU 1230	JPY	-6,400	-24,552.01	
CFD SG GAM HOLD 1230	CHF	-106,208	19,871.87	
CFD SG GAP 1230	USD	5,936	8,548.45	
CFD SG GENERAL 1230	AUD	-547,234	77,866.75	0.01
CFD SG GFS 1230	GBP	-102	-17.64	
CFD SG GLOBAL F 1230	EUR	72,854	-20,590.31	
CFD SG GOLDMAN 1230	GBP	-638,040	-20,742.13	
CFD SG GRUPO EZ 1230	EUR	196,744	491.86	
CFD SG GUESS 1230	USD	8,792	3,709.70	
CFD SG GUNNEBO 1230	SEK	128,245	4,615.71	
CFD SG HAMMERSO 1230	GBP	-16,006	-12.66	
CFD SG HANKYU 1230	JPY	-10,887	-12,936.15	
CFD SG HEXAGONA 1230	SEK	-54,781	-197,270.88	-0.02
CFD SG HILTON W 1230	USD	-19,690	-13,365.07	
CFD SG HITACHI 1230	JPY	-14,400	-48,153.44	
CFD SG HOLCIM 1230	CHF	-155,233	-80,263.82	-0.01
CFD SG HONDA 1230	JPY	22,400	-17,634.56	
CFD SG ICA GRUP 1230	SEK	-46	-36.87	
CFD SG ICADE 1230	EUR	8,969	14,350.40	
CFD SG IMERYS 1230	EUR	-11,832	2,603.04	
CFD SG INBEV 1230	EUR	-67,174	-81,952.28	-0.01
CFD SG INDUA SS 1230	SEK	357,315	13,204.84	
CFD SG INPEX - 1230	JPY	57,600	35,247.34	

• **PORTFOLIO LISTING ON 09/30/19 IN EUR**

Name of security	Currency	Quantity	Market value	%
CFD SG INTERVES 1230	EUR	11,409	-1,711.35	
CFD SG INTES 1230	EUR	-1,041,521	-124,549.23	-0.01
CFD SG INTUITIV 1230	USD	-1,264	-17,026.54	
CFD SG INVESTOR 1230	SEK	42,621	41,285.52	
CFD SG JANUS HE 1230	USD	-23,311	-71,630.76	-0.01
CFD SG JAPAN P 1230	JPY	-18,659	-12,510.77	
CFD SG JAPAN P 1230	JPY	-61,585	-15,157.99	
CFD SG JAPAN T 1230	JPY	-52,281	-33,597.72	
CFD SG JUPITER 1230	GBP	-153,766	-23,811.39	
CFD SG KAMIGUMI 1230	JPY	-12,567	4,373.05	
CFD SG KAZ MINE 1230	GBP	-71,837	-24,765.79	
CFD SG KBC ANCO 1230	EUR	21,562	103,066.36	0.01
CFD SG KEIHAN 1230	JPY	-11,089	-33,410.99	
CFD SG KIMCO RE 1230	USD	-22,336	-12,610.37	
CFD SG KINNEVIK 1230	SEK	9,028	-5,874.03	
CFD SG KINNEVIK 1230	SEK	117,797	-148,973.71	-0.01
CFD SG KINTETSU 1230	JPY	-16,342	-35,498.85	
CFD SG KIRIN HO 1230	JPY	27,200	48,718.09	
CFD SG KLOECKNE 1230	EUR	-371,139	-44,536.68	
CFD SG KUBOTA 1230	JPY	36,800	4,789.17	
CFD SG KUEHNE 1230	CHF	-12,288	7,004.46	
CFD SG KYUS RA 1230	JPY	-6,294	-13,888.93	
CFD SG LA FONDI 1230	EUR	-347,120	-29,160.90	
CFD SG LAM RESE 1230	USD	-944	4,802.52	
CFD SG LAS VEGA 1230	USD	-62,522	-131,329.46	-0.01
CFD SG LEGG MAS 1230	USD	-23,006	-29,543.57	
CFD SG LEND LEA 1230	AUD	-201,119	-62,212.01	-0.01
CFD SG LIBERBAN 1230	EUR	1,395,577	-50,240.77	
CFD SG LINDE PL 1230	EUR	4,560	24,339.72	
CFD SG LINDT 1230	CHF	-25	-27,596.36	
CFD SG LISI 1230	EUR	-22,698	-306.93	
CFD SG LONZA 1230	CHF	2,368	1,277.67	
CFD SG LULULEMO 1230	USD	1,253	9,033.74	
CFD SG LUNDBERG 1230	SEK	-42,654	-16,252.01	
CFD SG L3HARRIS 1230	USD	-1,101	-470.38	
CFD SG MACQUARI 1230	AUD	-222,231	46,744.95	
CFD SG MACQUARI 1230	AUD	-19,027	-85,223.63	-0.01
CFD SG MAN GROU 1230	GBP	-420,932	-38,539.04	
CFD SG MARSH AN 1230	USD	11,200	1,696.73	

• **PORTFOLIO LISTING ON 09/30/19 IN EUR**

Name of security	Currency	Quantity	Market value	%
CFD SG MASMOVIL 1230	EUR	60,000	1,200.00	
CFD SG MEDTRONI 1230	USD	-4,144	7,439.22	
CFD SG MERLIN 1230	GBP	122,500	969.26	
CFD SG METLIFE 1230	USD	269,336	706,568.48	0.06
CFD SG METRO BA 1230	GBP	22,396	-17,416.58	
CFD SG MICRO 1230	GBP	-797	-252.24	
CFD SG MICROCHI 1230	USD	32	55.31	
CFD SG MICROSOFT 1230	USD	-35,033	-43,079.82	
CFD SG MILLENIUM 1230	GBP	92,449	9,404.78	
CFD SG MIRVAC G 1230	AUD	-1,252,739	100,752.33	0.01
CFD SG MITSUBISHI 1230	JPY	208,000	15,128.39	
CFD SG MITSUBISHI 1230	JPY	-25,313	-51,561.26	
CFD SG MLLICOM 1230	SEK	-22,162	46,312.98	
CFD SG MOBB 1230	EUR	7,000	-6,440.00	
CFD SG MOLSONOR 1230	USD	-4,352	-22,754.39	
CFD SG MONCLER 1230	EUR	-13,796	19,176.44	
CFD SG MONDELEZ 1230	USD	-4,128	-3,596.00	
CFD SG MONTEA S 1230	EUR	5,457	13,096.80	
CFD SG MORPHOSY 1230	EUR	3,904	-16,600.59	
CFD SG MTU AERO 1230	EUR	1,728	9,291.11	
CFD SG NATIONAL 1230	EUR	-60	-9.30	
CFD SG NATL AUS 1230	AUD	-167,651	-242,701.89	-0.02
CFD SG NEC COR 1230	JPY	-9,196	-780.49	
CFD SG NESTLE 1230	CHF	-268,545	671,918.31	0.06
CFD SG NETFLIX 1230	USD	17,305	-343,915.38	-0.03
CFD SG NEXTERA 1230	USD	-17,343	-211,271.78	-0.02
CFD SG NIPPON 1230	JPY	-28,800	14,183.98	
CFD SG NISSIN 1230	JPY	-13,052	-56,686.06	-0.01
CFD SG NOKIA OY 1230	EUR	-253,485	-38,149.49	
CFD SG NOMURA 1230	JPY	132,800	33,587.91	
CFD SG NORWEGIA 1230	NOK	174,516	-7,223.42	
CFD SG NTT DAT 1230	JPY	36,800	-10,847.16	
CFD SG OCADO 1230	GBP	421,090	93,486.12	0.01
CFD SG ONO PHAR 1230	JPY	28,800	2,117.33	
CFD SG ORACLE 1230	USD	113,604	295,234.74	0.03
CFD SG ORIX 1230	JPY	-68,800	74,085.82	0.01
CFD SG ORPEA 1230	EUR	-3,600	-345.67	
CFD SG OSAKA GA 1230	JPY	-15,658	-21,927.49	
CFD SG OUTOKUMP 1230	EUR	-302,116	-62,235.90	-0.01

• **PORTFOLIO LISTING ON 09/30/19 IN EUR**

Name of security	Currency	Quantity	Market value	%
CFD SG PANASONI 1230	JPY	-64,000	14,844.62	
CFD SG PARQ RE 1230	EUR	49,998	999.96	
CFD SG PEARSON 1230	GBP	-311,378	229,624.80	0.02
CFD SG PERKINEL 1230	USD	-39,067	-79,793.63	-0.01
CFD SG PETROL B 1230	USD	18,560	15,492.20	
CFD SG PFIZER 1230	USD	336,186	117,180.96	0.01
CFD SG PHOENIX 1230	GBP	-52	-26.03	
CFD SG PIRELLI 1230	EUR	-232,811	-163,666.13	-0.01
CFD SG PIXIUM V 1230	EUR	61,534	-7,630.22	
CFD SG PLAYTECH 1230	GBP	-105,466	-66,042.91	-0.01
CFD SG PNC BANK 1230	USD	-3,392	-16,154.25	
CFD SG PRICE TR 1230	USD	-150,990	-502,746.01	-0.04
CFD SG PROC GAM 1230	USD	-132,612	-504,806.27	-0.04
CFD SG PROMOTOR 1230	EUR	-29,923	-1,196.92	
CFD SG PROP 1230	GBP	-1,243,205	-58,998.56	-0.01
CFD SG PRUDENTI 1230	USD	165,342	1,495,388.11	0.14
CFD SG QUALCOMM 1230	USD	-24,475	33,450.51	
CFD SG RAYTHEON 1230	USD	-1,104	4,560.00	
CFD SG RBS 1230	GBP	220,640	7,045.24	
CFD SG RED ELEC 1230	EUR	-20,274	-10,339.74	
CFD SG RENAULT 1230	EUR	213,005	63,683.31	0.01
CFD SG RENISHAW 1230	GBP	-11,995	-15,456.43	
CFD SG RENREDES 1230	EUR	185,672	1,856.72	
CFD SG REPUBLIC 1230	USD	-6,110	15,132.09	
CFD SG RESONA 1230	JPY	99,400	38,807.25	
CFD SG REXEL SA 1230	EUR	37,632	-1,708.49	
CFD SG RIGHTMOV 1230	GBP	1,890	322.58	
CFD SG ROHM CO 1230	JPY	8,000	45,491.83	
CFD SG ROLLS 1230	GBP	2	0.47	
CFD SG SAAB AB 1230	SEK	31,015	23,147.68	
CFD SG SAIPEM S 1230	EUR	-31,067	5,343.52	
CFD SG SALVATOR 1230	EUR	-30,765	12,767.48	
CFD SG SBM OFFS 1230	EUR	-134,869	-2,697.38	
CFD SG SCENTRE 1230	AUD	-721,093	49,072.15	
CFD SG SCHAEFFL 1230	EUR	-86,053	-75,210.32	-0.01
CFD SG SCHIBS 1230	NOK	-33,349	20,847.63	
CFD SG SCHINDLE 1230	CHF	4,112	-23,566.21	
CFD SG SCHRODER 1230	GBP	-153,082	-475,038.11	-0.04
CFD SG SCOTTISH 1230	GBP	-29,078	4,242.50	

• **PORTFOLIO LISTING ON 09/30/19 IN EUR**

Name of security	Currency	Quantity	Market value	%
CFD SG SCOUT24 1230	EUR	-18,189	27,283.50	
CFD SG SEADRILL 1230	NOK	-1	0.10	
CFD SG SECOM 1230	JPY	-8,085	-1,213.19	
CFD SG SEGRO LN 1230	GBP	-23,344	-12,211.60	
CFD SG SEVEN AN 1230	JPY	-45,954	-146,259.21	-0.01
CFD SG SE000017 1230	SEK	37,003	3,611.97	
CFD SG SE000992 1230	SEK	69,964	-81,715.07	-0.01
CFD SG SHIMANO 1230	JPY	-3,377	-28,948.17	
CFD SG SHIN-ETS 1230	JPY	-4,800	-34,424.42	
CFD SG SIKA AG 1230	CHF	12,496	11,291.85	
CFD SG SIPEF NV 1230	EUR	-416	-1,456.00	
CFD SG SOCI FON 1230	EUR	65,732	950,182.42	0.08
CFD SG SOFTBAN 1230	JPY	11,200	-20,530.05	
CFD SG SOUTHERN 1230	USD	3,616	14.92	
CFD SG SOUTH32 1230	GBP	-516,000	22,630.04	
CFD SG SPIE 1230	EUR	-5,161	-9,651.07	
CFD SG ST GOBAI 1230	EUR	24,124	18,027.51	
CFD SG STOCKLAN 1230	AUD	-484,350	-8,989.42	
CFD SG SUNTORY 1230	JPY	-5,755	-1,953.77	
CFD SG SWISS LI 1230	CHF	1,792	5,533.92	
CFD SG SWISS RE 1230	CHF	-8,096	-1,100.51	
CFD SG SWISSCOM 1230	CHF	300	134.17	
CFD SG SZG 1230	EUR	-126,620	139,915.10	0.01
CFD SG TECHNICO 1230	EUR	-933,968	-3,783.70	
CFD SG TELE DEU 1230	EUR	-1,093,232	-264,562.14	-0.02
CFD SG TEMENOS 1230	CHF	-27,311	6,775.94	
CFD SG TERUMO 1230	JPY	-16,000	-7,229.02	
CFD SG TESLA MO 1230	USD	-16,732	-234,205.03	-0.02
CFD SG TF1 1230	EUR	93,283	10,162.78	
CFD SG THE MACE 1230	USD	7,568	3,867.38	
CFD SG THYSSENK 1230	EUR	801,223	1,277,875.38	0.12
CFD SG TIKEHAU 1230	EUR	58,532	140,019.68	0.01
CFD SG TOBU RA 1230	JPY	-8,582	-17,481.09	
CFD SG TOKIO 1230	JPY	-24,000	26,282.01	
CFD SG TOKYO EL 1230	JPY	70,000	13,664.52	
CFD SG TOKYO EL 1230	JPY	3,200	10,684.18	
CFD SG TOKYO GA 1230	JPY	-34,092	-11,284.59	
CFD SG TOKYU 1230	JPY	-20,719	-22,684.39	
CFD SG TOPPAN P 1230	JPY	-28,800	-1,757.99	

• **PORTFOLIO LISTING ON 09/30/19 IN EUR**

Name of security	Currency	Quantity	Market value	%
CFD SG TORAY I 1230	JPY	-130,819	-16,838.78	
CFD SG TOTAL SY 1230	USD	-1,664	3,252.32	
CFD SG TOYOTA I 1230	JPY	11,200	-16,549.70	
CFD SG TRANSGEN 1230	EUR	154,457	26,257.69	
CFD SG TRAVIS P 1230	GBP	-46,704	46,894.42	
CFD SG UBI BANC 1230	EUR	-473,840	-138,058.74	-0.01
CFD SG UBISOFT 1230	EUR	-12,582	88,325.64	0.01
CFD SG UCN CNHI 1230	EUR	-273,407	11,932.57	
CFD SG UGI 1230	USD	-7,732	-11,347.64	
CFD SG UNICREDI 1230	EUR	241,624	-14,833.55	
CFD SG UNILEVER 1230	EUR	-135,822	175,210.38	0.02
CFD SG US14149Y 1230	USD	15,808	33,522.23	
CFD SG US28176E 1230	USD	992	1,586.18	
CFD SG VALLOURE 1230	EUR	-323,795	41,445.76	
CFD SG VENTAS 1230	USD	-3,024	2,543.95	
CFD SG VICINITY 1230	AUD	-547,578	6,775.28	
CFD SG VISA INC 1230	USD	1,232	-3,749.00	
CFD SG VISTEON 1230	USD	-32,646	-413,240.51	-0.04
CFD SG VOEST 1230	EUR	-137,616	-17,890.08	
CFD SG VOLVO B 1230	SEK	325,315	-22,874.54	
CFD SG WALT DIS 1230	USD	23	-146.41	
CFD SG WASTE CO 1230	USD	-10,009	-918.09	
CFD SG WASTE MA 1230	USD	-15,231	60,773.12	0.01
CFD SG WEC ENER 1230	USD	-11,221	-3,807.31	
CFD SG WEIR 1230	GBP	-516	494.60	
CFD SG WEST JA 1230	JPY	-13,039	-13,134.92	
CFD SG WESTPAC 1230	AUD	-163,008	-143,201.78	-0.01
CFD SG WH SMITH 1230	GBP	-31,162	-10,214.74	
CFD SG WYNN RES 1230	USD	-30,256	39,686.37	
CFD SG ZOZO INC 1230	JPY	23,628	74,198.87	0.01
CFD SG ZUMTO 1230	EUR	6,700	2,948.00	
CFD SGA AENA SG 1230	EUR	-57,595	-234,691.55	-0.02
CFD SGJ CIB UN 1230	USD	-4,384	4,108.54	
CFD SGK SG HEIA 1230	EUR	-45,756	-106,471.09	-0.01
CFD SGL SG GALP 1230	EUR	-243,077	-185,953.91	-0.02
CFD SGP COMP GL 1230	EUR	1,318,883	44,314.47	
CFD SGP RUUKI G 1230	EUR	31,639	-411.31	
CFD SGP STNT FP 1230	EUR	100,474		
CFD SGS NOM 1230	CHF	-1,285	-31,324.23	

• **PORTFOLIO LISTING ON 09/30/19 IN EUR**

Name of security	Currency	Quantity	Market value	%
CFD SKANSKA A CFD	SEK	57,878	47,058.00	
CFD SMITH NEP 1230	GBP	119,200	-8,084.10	
CFD SNAM RETE SG 123	EUR	89,664	6,778.60	
CFD S_O SG ONTE 1230	EUR	72,041	102,796.34	0.01
CFD SOK SG HEIO 1230	EUR	-11,245	-15,743.00	
CFD SRA SG RAND 1230	EUR	18,416	-15,901.98	
CFD SRI ERICSS 1230	SEK	173,812	19,174.95	
CFD SSABA SSAB 1230	SEK	-496,198	-2,980.17	
CFD SSO SG SODE 1230	EUR	-3,322	332.20	
CFD SSU SG ERST 1230	EUR	7,024	81.48	
CFD STE GALE 1230	EUR	37,174	76,881.73	0.01
CFD ST4 SG TELE 1230	EUR	-37,450	76,398.00	0.01
CFD SUEZ ENV 1230	EUR	319,101	95,730.30	0.01
CFD SVENSKA 1230	SEK	95,545	7,005.48	
CFD TAKEDA 1230	JPY	9,865	8,372.70	
CFD TELECOM ITA CFD	EUR	-2,798,889	-22,046.84	
CFD TELECOM 1230	EUR	-78,637	-3,011.80	
CFD THERMO 1230	USD	752	-906.16	
CFD TJX TJX CO 1230	USD	-27,740	-19,592.55	
CFD TOTAL 1230	EUR	-25,215	-4,446.79	
CFD TXN TEXAS S 1230	USD	-44,133	-222,243.78	-0.02
CFD T97 SG BB N 1230	USD	-4,272	-649.70	
CFD UBS ABB 1230	CHF	-117,696	-65,093.78	-0.01
CFD UBS SIE 1230	EUR	-24,373	-177,922.90	-0.02
CFD UBS STMIC 1230	EUR	-89,805	-144,137.03	-0.01
CFD UBS STORA 1230	EUR	38,624	17,848.15	
CFD ULTA ULTAB 1230	USD	-3,464	-41,051.99	
CFD UMI UMICOR 1230	EUR	-39,248	-222,143.68	-0.02
CFD UPM-KYMME 1230	EUR	-16,064	-23,103.24	
CFD VAR VARIAN 1230	USD	-19,099	-214,600.40	-0.02
CFD VEOLIA 1230	EUR	447,582	675,848.82	0.06
CFD VERBUN 1230	EUR	34,953	-138,064.35	-0.01
CFD VERIZON 1230	USD	244,511	493,417.90	0.04
CFD VNA VONNOVI 1230	EUR	-8,000	-4,404.00	
CFD V81 SG CINC 1230	USD	-1,984	-6,522.89	
CFD V82 SG COLG 1230	USD	3,120	3,126.30	
CFD WENDEL IN 1230	EUR	-12,995	-9,126.33	
CFD WHITBREAD 1230	GBP	59,482	-53,114.93	
CFD 1SE SG EQUI 1230	USD	-19,264	-8,304.97	

• **PORTFOLIO LISTING ON 09/30/19 IN EUR**

Name of security	Currency	Quantity	Market value	%
CFD 2GN SG SIDE 1230	USD	64,160	-20,909.97	
CFDKCR KONECR 1230	EUR	-41,472	-99,118.08	-0.01
CSA SG ADECCO 1230	CHF	-16,416	-13,270.19	
DAL DELTA AIR 1230	USD	35,715	-8,517.61	
DEQ DEAG 1230	EUR	14,224	-590.30	
ELISA ELIS SG 1230	EUR	-37,327	-57,483.58	-0.01
EQUINOR ASA 12/30	NOK	-78,914	-137,425.32	-0.01
GEA SG G1A 1230	EUR	-19,482	15,676.49	
GVW VESTAS W 1230	DKK	3,000	13,380.21	
GY CIN. CON. 1230	EUR	-13,658	-8,741.12	
H HYATT HOT 1230	USD	-25,304	-35,279.84	
HENKEL SG HEN 1230	EUR	-78,735	53,463.29	
IBE SG IBERDR 1230	EUR	-775,180	-142,633.12	-0.01
KEB KESKO SOG 1230	EUR	-6,256	903.99	
KER SG KERING 1230	EUR	-14,755	-395,562.77	-0.04
KN SG NATIXIS 1230	EUR	999,079	242,353.41	0.02
KONE SG KNE 1230	EUR	-73,980	38,984.01	
LHN LAFAR SG 1230	EUR	2,896	6,371.20	
LR SG LEGRAND 1230	EUR	-1,994	-2,512.44	
MC SG LVMH 1230	EUR	-98,641	575,742.14	0.05
PERNOD 1230	EUR	-37,371	344,833.68	0.03
PSM PROSIE 1230	EUR	-8,715	-5,795.48	
RF_ EURAZEO 1230	EUR	37,999	105,867.78	0.01
RMG ROYAL MA 1230	GBP	-323,552	20,175.95	
SAD SG ADIDAS 1230	EUR	-49,683	-775,907.43	-0.07
SAH SG ASHTEAD 1230	GBP	33,440	-12,139.36	
SAI SG AIRBUS 1230	EUR	-16,949	84,813.50	0.01
SA6 SG ALTC-A 1230	EUR	775,588	512,802.15	0.05
S_B SG BNP P 1230	EUR	-8,959	222.18	
SBC HSBC SG 1230	GBP	-220,014	-45,757.33	
SCB COM BK SG 1230	EUR	-119,254	13,725.74	
SCHINDLER SG 1230	CHF	-21,810	64,420.04	0.01
SC6 SG CAPGEM 1230	EUR	-30,800	31,815.12	
SDB SG D BK 1230	EUR	-108,912	9,529.54	
SE1 SG ELIOR 1230	EUR	-56,759	-34,622.99	
SG ACERINOX 1230	EUR	-72,326	-22,999.67	
SG AEDIFICA 1230	EUR	5,822	19,794.80	
SG AIXTRON 1230	EUR	8,900	3,417.60	
SG ALLIANZ 1230	EUR	-76,105	-948,928.40	-0.08

• **PORTFOLIO LISTING ON 09/30/19 IN EUR**

Name of security	Currency	Quantity	Market value	%
SG ANGLO AMER 1230	GBP	-99,975	-109,614.28	-0.01
SG ATOS 1230	EUR	5,771	-24,238.20	
SG AXA 1230	EUR	518,600	1,182,332.57	0.11
SG BANC POPO 1230	EUR	-1,276,288	8,755.53	
SG BANCO NT 1230	EUR	-2,384,124	-668,901.19	-0.06
SG BARCLAYS 1230	GBP	7,264	158.47	
SG BBVA 1230	EUR	2,010,037	580,362.67	0.05
SG BCP BCO 1230	EUR	-4,105,584	10,462.02	
SG BIA GBP 1230	GBP	967,612	499,535.40	0.04
SG BK AMERIC CFD	USD	7,616	-6,786.08	
SG BKIA BANKI 1230	EUR	39,791	2,355.63	
SG BP/ LN 1230	GBP	-219,230	15,982.40	
SG BUZZI 1230	EUR	-74,446	-120,917.34	-0.01
SG CAIXA 1230	EUR	1,476,661	477,175.22	0.04
SG CAPITAL CO 1230	GBP	-361,097	-124,079.90	-0.01
SG CARBON 1230	EUR	15,527	-2,018.51	
SG CASINO 1230	EUR	-40,765	-56,171.30	-0.01
SG DASSAULT 1230	EUR	-32,965	-45,791.66	
SG DECAUX 1230	EUR	-33,627	-17,486.04	
SG DKSH SDK 1230	CHF	-19,094	-26,534.50	
SG DNB ASA 1230	NOK	22,944	-9.27	
SG DUFREY 1230	CHF	-26,601	-79,281.80	-0.01
SG ENEL SPA 1230	EUR	-635,482	-163,318.87	-0.01
SG ENI SPA 1230	EUR	-125,680	-13,482.68	
SG ERAMET 1230	EUR	1,909	591.79	
SG ESSITY AKTIEBOLAG	SEK	71,956	11,809.60	
SG FRAPOR 1230	EUR	-38,375	-70,610.00	-0.01
SG GRAFTON 1230	GBP	-224	-18.99	
SG GRP BRUXELLES 123	EUR	-74,149	-232,827.86	-0.02
SG HARGEAVES 1230	GBP	-34,139	-77,562.33	-0.01
SG INDITEX 1230	EUR	6,750	2,386.80	
SG INFORMA SIF 1230	GBP	-62,096	-9,187.71	
SG INMOBILIAR 1230	EUR	-160,556	-91,516.92	-0.01
SG JERONIMO 1230	EUR	-73,203	-34,405.41	
SG KARO 1230	SEK	-11,400	765.74	
SG KERRY GROUP 1230	EUR	-3,306	3,306.00	
SG KONINKLIJKE 1230	EUR	-40,287	-67,279.29	-0.01
SG KSP KINGSPAN 1230	EUR	9,456	13,209.09	
SG L OREA 1230	EUR	-22,298	-188,262.44	-0.02

• **PORTFOLIO LISTING ON 09/30/19 IN EUR**

Name of security	Currency	Quantity	Market value	%
SG LAGARDERE 1230	EUR	444,976	396,696.67	0.04
SG LDN DIRECT 1230	GBP	220,624	1,642.58	
SG LDN EUROPC 1230	EUR	-17,082	8,541.00	
SG LEGAL 1230	GBP	-306,493	-1,962.43	
SG LIGHT PHIL 1230	EUR	214,038	-59,420.37	-0.01
SG LOGITECH 1230	CHF	-45,431	-21,365.53	
SG MEGGITT 1230	GBP	-51,296	1,292.98	
SG MICHAEL PA 1230	GBP	133,688	9,184.96	
SG MICHELIN 1230	EUR	41,328	250,281.86	0.02
SG MRL MERLIN 1230	EUR	-133,882	-87,023.30	-0.01
SG NEW MELROSE 1230	GBP	210,841	49,212.92	
SG NORDEA BAN 1230	EUR	-1,442	-1,195.42	
SG ODAKYU 1230	JPY	-12,484	-18,860.03	
SG ORANGE 1230	EUR	-67,660	-26,012.30	
SG PARGESA 1230	CHF	119,569	481,218.25	0.04
SG QIAGEN 1230	EUR	2,000	-3,140.00	
SG REED ELSEV (EUR)	EUR	-63,872	2,547.66	
SG REPSOL 1230	EUR	-100,378	-94,633.00	-0.01
SG RIO 1230	GBP	61,212	40,869.61	
SG ROCHE HO 1230	CHF	-67,502	-1,210,955.86	-0.11
SG ROYAL DUTC	GBP	-165,363	-181,683.96	-0.02
SG ROYAL DUTC 1230	EUR	382,180	604,405.60	0.05
SG RTL 1230	EUR	-12,703	-22,103.22	
SG SABS 1230	EUR	645,640	74,286.94	0.01
SG SAFRAN 1230	EUR	-5,158	-16,243.13	
SG SAINSBU 1230	GBP	-42,388	-11,355.22	
SG SANOFI 1230	EUR	108,246	731,911.26	0.07
SG SAP SE 1230	EUR	-148,437	96,478.50	0.01
SG SCHNEIDER 1230	EUR	-5,008	571.91	
SG SCOR 1230	EUR	13,446	21,513.60	
S_G SG GECINA 1230	EUR	-20,446		
SG SPIRAX 1230	GBP	4,210	-8,565.62	
SG SSAB 1230	SEK	-228,665	1,493.29	
SG STOXX 600 FOOD 12	EUR	-740,592	7,679,939.04	0.69
SG STRYKER 1230	USD	-2,048	8,576.44	
SG TECNICAS REUNIDAS	EUR	-61,821	14,837.04	
SG TELE2 AB 1230	SEK	-219,645	-126,525.92	-0.01
SG TERNA 1230	EUR	-70,352	-9,652.29	
SG TODS SPA CFD	EUR	-16,910	23,674.00	

• **PORTFOLIO LISTING ON 09/30/19 IN EUR**

Name of security	Currency	Quantity	Market value	%
SG VINCI 1230	EUR	-125,722	81,660.73	0.01
SG WACKER C 1230	EUR	-9,692	101,959.84	0.01
SG WISDOMTREE 1230	USD	-501,166	-190,775.90	-0.02
SG YIT OYJ 1230	EUR	62,207	16,484.86	
SGX SG ESSIL 1230	EUR	-6,241	12,482.00	
SG1 SG GEBRIT 1230	CHF	-42	-1,023.82	
SG9 MAN SG 1230	EUR	4,200	-17,472.00	
SHK SG HENKEL 1230	EUR	35,957	-17,397.45	
SHM HENNES SG 1230	SEK	-20,544	328.50	
SI_ SG INGNCO 1230	EUR	-3,216	2,251.20	
SI1 SG ISS 1230	DKK	21,320	-7,567.12	
SJU SG JULIUS 1230	CHF	-16,573	-7,710.80	
SKU SG KUKA 1230	EUR	7,657	-6,125.60	
SLI SG LINDT 1230	CHF	1	41.39	
SLL SG LLOYDS 1230	GBP	-2,150,032	-78,999.39	-0.01
SM1 SG METSO 1230	EUR	11,920	-405.28	
SNO NOVART SG 1230	CHF	-33,234	75,510.97	0.01
SOX SYMRISE SG 1230	EUR	4,576	325.35	
SOZ ACKERMANS SG 123	EUR	3,136	18,236.15	
SP_ SG PEUGEO 1230	EUR	274,727	434,195.75	0.04
SPA SG PORSCH 1230	EUR	189,707	436,263.15	0.04
SPF SG PROVID 1230	GBP	-87,515	-3,956.82	
S_Q SG QUAB I 1230	EUR	218,650	-9,839.25	
S_R SG R.D.S. 1230	GBP	134,955	190,538.52	0.02
SRB RECKIT SG 1230	GBP	-16,182	10,060.02	
S_S SG SAGE 1230	GBP	69,467	-7,223.87	
SSD SG STAN C 1230	GBP	-291,741	-189,860.99	-0.02
SSF STANDARD LIFE SG	GBP	-448,418	-185,003.47	-0.02
SSG SG SWA GR 1230	CHF	-41,427	121,944.99	0.01
SSS SG BAS 1230	EUR	-13,264	-25,948.02	
SST JAMES SOG 1230	GBP	-34,144	-5,248.76	
SSV SG SVNSKA 1230	SEK	415,816	15,340.37	
SSW SG SWATCH 1230	CHF	-8,413	3,095.58	
SS7 SG SEB 1230	EUR	-3,330	7,326.00	
STH THALES SG 1230	EUR	7,744	1,146.82	
SVA SG VALEO 1230	EUR	-13,899	-68,244.09	-0.01
SZA SG ZALNDO 1230	EUR	-47,512	158,407.88	0.01
S1A SG AGGRKO 1230	GBP	353,926	258,433.59	0.02
TELN TELENOR 1230	NOK	-73,339	23,004.94	

• **PORTFOLIO LISTING ON 09/30/19 IN EUR**

Name of security	Currency	Quantity	Market value	%
TL5 SG MEDIAS 1230	EUR	-1	-0.16	
UAC SG C.A. 1230	EUR	-90,071	-67,553.25	-0.01
UBS RENEWABLE 1230	NOK	60,530	-2,212.09	
UBSG UBS SG 1230	CHF	-461,723	-70,785.24	-0.01
VIVENDI SG 1230	EUR	46,486	-1,013.65	
VOLKSWAGEN SG 1230	EUR	321,285	3,188,194.27	0.29
WOLTERS SG 1230	EUR	-6,387	-9,325.02	
TOTAL CFD			10,670,361.80	0.96
Swap de variance				
C ABS BQSK DISP 0619	EUR	10,500,000	24,074.30	
TOTAL Swap de variance			24,074.30	
Total other hedges			11,291,172.42	1.01
Total hedges			90,259,125.24	8.04
Margin call				
APPEL MARGE CACEIS	CHF	1,265,449.53	1,164,059.91	0.10
APPEL MARGE CACEIS	SEK	451,025	42,077.15	
APPEL MARGE CACEIS	AUD	20,958.4	12,966.10	
APPEL MARGE CACEIS	GBP	-31,210	-35,277.50	
APPEL MARGE CACEIS	JPY	-826,536,321	-7,015,046.86	-0.62
APPEL MARGE CACEIS	USD	-38,209,899.57	-35,048,522.81	-3.12
APPEL MARGE CACEIS	EUR	-37,306,003.1	-37,306,003.10	-3.32
Total margin call			-78,185,747.11	-6.96
Receivables			5,426,475,650.26	483.36
Debts			-5,172,524,808.00	-460.76
Financial accounts			22,921,676.17	2.04
Net assets			1,122,628,217.05	100.00



H2O
Asset Management

H2O AM LLP

Limited Liability Partnership incorporated in England and Wales, authorised by the Financial Services Authority, Under number 529105
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