

PORTFOLIO HOLDINGS

AS OF 28-FEB-2018
AEOLOS



STATEMENT OF ACCOUNTS

Portfolio: **AEOLOS**

Date As Of: **28 Feb 2018**

Reference Currency: **USD**

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HOLDINGS

AS OF 28-Feb-2018

aeolos

Reference Currency: USD

CCY	Account	Value in CCY	% of Assets	Value in USD
DEPOSIT (1)				
CREDIT SUISSE PRIVATE BANKING SINGAPORE (1)				
USD Deposit	DepositRef_aeolos-cs-128455-1_cssg01_usd_01_MM1617402588	2,002,946.11	7.15 %	2,002,946.11
Total Deposit - Credit Suisse Private Banking Singapore				2,002,946.11
LOAN (2)				
CREDIT SUISSE PRIVATE BANKING SINGAPORE (2)				
CHF Loan	LoanRef_aeolos-cs-128455-1_cssg01_chf_01_MM162350163	-917,630.94	-3.50 %	-980,305.13
EUR Loan	LoanRef_aeolos-cs-128455-1_cssg01_eur_01_MM1623501362	-1,167,797.05	-5.14 %	-1,441,528.68
Total Loan - Credit Suisse Private Banking Singapore				-2,421,833.81
CASH (10)				
CREDIT SUISSE PRIVATE BANKING SINGAPORE (10)				
EUR Cash	aeolos-cs-128455-1_cssg01_eur_01	-787,148.11	-3.47 %	-971,655.63
CHF Cash	aeolos-cs-128455-1_cssg01_chf_01	23,191,910.21	88.39 %	24,775,917.68
USD Cash	aeolos-cs-128455-1-usd-01	-1,017,928.13	-3.63 %	-1,017,928.13

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CCY	Account	Value in CCY	% of Assets	Value in USD
CASH (10)				
CREDIT SUISSE PRIVATE BANKING SINGAPORE (10)				
SGD Cash	aeolos-cs-128455-1-sgd-01	-180,000.00	-0.49 %	-136,494.00
HKD Cash	aeolos-cs-128455-1_cssg01_hkd_01	7,522,867.51	3.43 %	961,422.47
USD Cash	aeolos-cs-128455-1-usd-02	-2,000.00	-0.01 %	-2,000.00
NZD Cash	aeolos-cs-128455-1_cssg01_nzd_01	87,082.90	0.23 %	64,032.06
SGD Cash	aeolos-cs-128455-1_cssg01_sgd_01	1,206,005.49	3.26 %	914,513.96
JPY Cash	aeolos-cs-128455-1_cssg01_jpy_01	975,528.00	0.03 %	9,093.87
GBP Cash	aeolos-cs-128455-1_cssg01_gbp_01	-50,597.66	-0.25 %	-70,851.90
Total Cash - Credit Suisse Private Banking Singapore				24,526,050.38

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CCY	Name	Callable	Quantity	Dirty Price	Accr. Interest CCY	Unreal. P/L %	% of Assets
ISIN/Ticker	Country	Maturity Type	Maturity	Clean Price	Accr. Interest USD	Unreal. P/L CCY	Mkt Val. CCY
Seniority	Industry	Coupon Type	Coupon	Cost Price	YTM	Unreal. P/L USD	Mkt Val. USD

BOND (2)

CREDIT SUISSE PRIVATE BANKING SINGAPORE (2)

USD	BERAU COAL ENERGY TBK PT 7.25% 2017-03-13	Yes	350,000.00	53.13	0.00	-48.01	0.66
USY711AQAA43	Indonesia	Callable	13/03/2017	53.13	0.00	-171,708.25	185,942.75
1st lien	Coal	Defaulted	7.25	102.19		-171,708.25	185,942.75
USD	HSBC HOLDINGS PLC 8.1250% Perpetual	Yes	1,150,000.00	26.95	3,374.10	1.59	1.11
US4042807036	United Kingdom	Perp/Call	Perpetual	26.65	3,374.10	4,802.40	309,867.50
Jr Subordinated	Banks	Fixed	8.13	26.23		4,802.40	309,867.50

Total Bond - Credit Suisse Private Banking Singapore

495,810.25

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Reference Currency: USD

CCY	Name	Country	Div. Yield	Mkt Price	Unreal. Profit CCY	% of Assets	Mkt Val. CCY
Quantity	ISIN/Ticker	Industry	Exp. Ratio	Cost Price	Unreal. Profit USD	Unreal. Profit %	Mkt Val. USD

DERIVATIVE (1)

CREDIT SUISSE PRIVATE BANKING SINGAPORE (1)

USD	USD/IDR sale / Trade Date 23.09.2015 Value			-0.24	122,052.00	0.44	122,052.00
-500,000.00	Date 28.09.2016 Non-Deliverable Forward FX_Forward_USD/IDR_1.1258_20160928	FX Forward		0.00	122,052.00		122,052.00
Total Derivative - Credit Suisse Private Banking Singapore							122,052.00

EQUITY (13)

CREDIT SUISSE PRIVATE BANKING SINGAPORE (13)

SGD	Equity for Price Source Test	Singapore	0.00	112.00	44,000.00	0.61	224,000.00
2,000.00	MM2918012413	Entertainment		90.00	33,365.20	24.44	169,859.20
USD	APPLE INC	United States of America	2.07	119.97	337.77	0.18	50,027.49
417.00	MM2610619325	Computers		119.16	337.77	0.68	50,027.49
HKD	China Mobile Ltd	Hong Kong	3.95	73.40	-274,850.00	0.38	844,100.00
11,500.00	941_HK	Telecommunications		97.30	-35,125.83	-24.56	107,875.98
GBP	HSBC HOLDINGS PLC	United Kingdom	5.76	7.37	16,580.00	0.74	147,400.00
20,000.00	HSBA_LN	Banks		6.54	23,216.97	12.67	206,404.22
USD	Apple Inc	United States of America	2.01	175.50	33,100.00	0.13	35,100.00
200.00	AAPL_US	Computers		10.00	33,100.00	1,655.00	35,100.00
SGD	SINGAPORE AIRLINES LTD	Singapore	4.13	11.20	-46,676.00	0.42	156,800.00
14,000.00	SIA_SP	Airlines		14.53	-35,394.41	-22.94	118,901.44

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Reference Currency: USD

CCY	Name	Country	Div. Yield	Mkt Price	Unreal. Profit CCY	% of Assets	Mkt Val. CCY
Quantity	ISIN/Ticker	Industry	Exp. Ratio	Cost Price	Unreal. Profit USD	Unreal. Profit %	Mkt Val. USD

EQUITY (13)

CREDIT SUISSE PRIVATE BANKING SINGAPORE (13)

USD	AMAZON.COM INC	United States of America	0.00	1,468.35	-215,752.50	-0.79	-220,252.50
-150.00	AMZN_US	Internet		30.00	-215,752.50	4,794.50	-220,252.50
USD	WALT DISNEY CO/THE	United States of America	1.37	105.98	-2,358.45	0.17	47,691.00
450.00	DIS_US	Media		111.22	-2,358.45	-4.71	47,691.00
USD	QUALCOMM INC	United States of America	3.83	63.99	-27,202.00	0.05	12,798.00
200.00	QCOM_US	Semiconductors		200.00	-27,202.00	-68.01	12,798.00
USD	FEDEX CORP	United States of America	0.82	246.41	22,566.91	0.26	72,690.95
295.00	FDX_US	Transportation		169.91	22,566.91	45.02	72,690.95
SGD	KEPPEL CORP LTD	Singapore	3.01	8.09	-240.00	0.53	194,160.00
24,000.00	KEP_SP	Holding Companies-Divers		8.10	-181.99	-0.12	147,231.53
SGD	Gallant Venture Ltd	Singapore	0.00	0.12	-90,804.00	0.16	57,477.00
483,000.00	GALV_SP	Investment Companies		0.31	-68,856.67	-61.24	43,584.81
HKD	HSBC HOLDINGS PLC	United Kingdom	5.60	80.95	-21,595.20	0.32	712,360.00
8,800.00	5_HK	Banks		83.40	-2,759.87	-2.94	91,039.61

Total Equity - Credit Suisse Private Banking Singapore

882,951.73

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Reference Currency: USD

CCY	Name	Country	Div. Yield	Mkt Price	Unreal. Profit CCY	% of Assets	Mkt Val. CCY
Quantity	ISIN/Ticker	Industry	Exp. Ratio	Cost Price	Unreal. Profit USD	Unreal. Profit %	Mkt Val. USD

FUND (5)

CREDIT SUISSE PRIVATE BANKING SINGAPORE (5)

USD	Jpm Inv-Glb Income-Ausd			142.30	0.01	0.00	-0.14
0.00	JPGBIAU_LX	SICAV	1.45	147.30	0.01	-3.39	-0.14
USD	JULIUS BAER MULTIBOND SICAV - LOCAL EMERGING BOND FUND DISTRIBUTION			100.94	-0.04	0.00	0.10
0.00	JB_LOCAL_EM_BOND_FUND	Debt Fund	0.00	143.94	-0.04	-29.87	0.10
USD	Goldman Sachs Glb H/Yld-Bh			8.92	0.00	0.00	-0.02
0.00	GSHYDBH_LX	SICAV	1.32	10.36	0.00	-13.90	-0.02
USD	Aber Gl-Jpn Smll Comp-A2ausd			20.19	-0.02	0.00	-0.10
-0.01	AJSCA2A_LX	SICAV	0.00	16.24	-0.02	24.29	-0.10
USD	PTG.SHS LEGG MASON GLOBAL FUNDS PLC- LEGG MASON WESTERN ASSET MACRO OPPORTUNITIES BOND FUND CLASS - A-DISTRIBUTING (M) PLUS (E) USD	Debt Fund		97.08	-0.02	0.00	0.39
0.00			0.00	102.12	-0.02	-4.94	0.39

Total Fund - Credit Suisse Private Banking Singapore

0.23

FOREIGN EXCHANGE RATES

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The Market Values for the report are based on the following exchange rates. These rates are indicative, and minor rounding differences might occur.

Exchange Rate				
AUD	1	=	0.7897	USD
GBP	1	=	1.4003	USD
EUR	1	=	1.2344	USD
NZD	1	=	0.7353	USD
USD	1	=	1.2628	CAD
USD	1	=	0.9361	CHF
USD	1	=	7.8247	HKD
USD	1	=	107.2731	JPY
USD	1	=	1.3187	SGD
USD	1	=	11.7487	ZAR

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