

As of the NAV dated
Investor's report

NAV in USD 30.289.652,85

The maturity breakdown of the portfolio

Assets maturing in 1 day	8,16%
Assets maturing in 1 week	3,02%
Assets maturing in 1 month	4,34%
Assets maturing in 3 months	34,24%
Assets maturing in 1 year	50,24%
Assets maturing above 1 year	0,00%

The credit profile

P-1/A-1 assets	36,24%
P-2/A-2 assets	34,48%
P-3/A-3 assets	29,28%
Not rated assets	0,00%

The WAM and WAL

WAM in days	128
WAL in days	220

The net yield

Yearly yield	2,25%
YTD	2,05%
1 week	2,25%

Details of the 10 largest holdings

Name	ISIN	Country	Asset type	NAV %	Maturity
OBL US Tr FRN 21	US9128285Y20	US	Bond	1,98%	01/31/2021
OBL 8.75 US Tr Bd 2	US912810EG95	US	Bond	1,42%	08/15/2020
OBL 5.375 Prud 20 D	US74432QBM69	US	Bond	1,38%	06/21/2020
OBL 4.6 EDF20 SrN R	USF2893TAD84	FR	Bond	1,35%	01/27/2020
OBL 2.625 US Tr Nts	US9128284Y39	US	Bond	1,34%	08/31/2020
OBL 2.875 US Tr Nts	US9128285G14	US	Bond	1,34%	10/31/2020
OBL 2 US Tr Nts 20	US912828VZ00	US	Bond	1,33%	09/30/2020
OBL 1.85 MSFT 20 Nt	US594918BV54	US	Bond	1,33%	6/2/2020
OBL 1.625 US Tr Nts	US912828Z222	US	Bond	1,32%	10/15/2020
OBL 2 Apple 20 Nts	US037833BD17	US	Bond	1,32%	6/5/2020