

As of the NAV dated

NAV in EUR 55.481.369,55

The maturity breakdown of the portfolio

Assets maturing in 1 day	18,72%
Assets maturing in 1 week	5,12%
Assets maturing in 1 month	9,92%
Assets maturing in 3 months	20,44%
Assets maturing in 1 year	45,80%
Assets maturing above 1 year	0,00%

The credit profile

P-1/A-1 assets	11,54%
P-2/A-2 assets	59,61%
P-3/A-3 assets	15,82%
Not rated assets	10,41%

The WAM and WAL

WAM in days	83
WAL in days	155

The net yield

Yearly yield	0,14%
YTD	0,14%
1 week	0,14%

Details of the 10 largest holdings

Name	ISIN	Country	Asset type	NAV %	Maturity
0 Italia14.05.20BOT 0 % Buoni ordinari del Tesoro 2019-14.0	IT0005371890	IT	Bond	4,87%	05/14/2020
BONS DEL PRINCIPAT D'ANDORRA, 0% - 13/04/18 VT 13/	XS1794669025	AD	Bond	4,85%	04/13/2020
4.25 Btp-1Mz20 4.25 % 2009-01.03.2020 Buoni del Tesoro Poli	IT0004536949	IT	Bond	3,68%	1/3/2020
0 Italia13.03.20BOT 0 % Buoni ordinari del Tesoro 2019-13.0	IT0005365454	IT	Bond	3,61%	03/13/2020
NWM 20 Reg S FRN Notes 2018-02.03.20 Series 3497 Tranche 1	XS1788516083	GB	Bond	3,61%	2/3/2020
0.7 Btp-01Mg20 0.7 % 2015-1.5.20 Buoni del Tesoro Poliennal	IT0005107708	IT	Bond	3,44%	1/5/2020
0 Italia14.07.20BOT 0 % Buoni ordinari del Tesoro 2019-14.0	IT0005378788	IT	Bond	2,71%	07/14/2020
Carrefour Bqu 20FRN (no min.) Floating Rate Notes 2015-20.3	XS1206712868	FR	Bond	2,71%	03/20/2020
General Motors21FRB Bonds 2017-10.05.21 Guaranteed Floating	XS1609252645	US	Bond	2,17%	10/5/2021
RCI BQ 20 FRN Euro Medium Term Notes 2017-08.07.20 Floating	FR0013241379	FR	Bond	2,17%	8/7/2020