

29.05.2019

NAV in EUR

36 576 251

The maturity breakdown of the portfolio

Assets maturing in 1 day	19,25%
Assets maturing in 1 week	7,39%
Assets maturing in 1 month	13,67%
Assets maturing in 3 months	17,77%
Assets maturing in 1 year	41,92%
Assets maturing above 1 year	0,00%

The credit profile

P-1/A-1 assets	18,01%
P-2/A-2 assets	74,23%
P-3/A-3 assets	2,35%
Not rated assets	5,41%

The WAM and WAL

WAM in days	105
WAL in days	247

The net yield

Yearly yield	-0,03%
YTD	0,12%
1 week	-0,01%

Details of the 10 largest holdings

Name	ISIN	Country	Asset type	NAV %	Maturity
BONS DEL PRINCIPAT D'ANDORRA, 0% - 13/04/18 VT 13/	XS1794669025	LU	Bond	7,34%	04/13/2020
4.25 Btp-1Mz20 4.25 % 2009-01.03.2020 Buoni del Tesoro Poli	IT0004536949	IT	Bond	5,70%	1.3.2020
Cct-EU 15Nv19 (no min./no max.) 2013-15.11.19 cert.di credi	IT0005009839	IT	Bond	5,49%	11/15/2019
NWM 20 Reg S FRN Notes 2018-02.03.20 Series 3497 Tranche 1	XS1788516083	GB	Bond	5,47%	2.3.2020
0.7 Btp-01Mg20 0.7 % 2015-1.5.20 Buoni del Tesoro Poliennal	IT0005107708	IT	Bond	5,22%	1.5.2020
Carrefour Bqu 20FRN (no min.) Floating Rate Notes 2015-20.3	XS1206712868	FR	Bond	4,11%	03/20/2020
1.375 FCA Cap20EMTN 1.375 % Fixed Rate Notes 2015-17.4.20 R	XS1220057472	IE	Bond	2,77%	04/17/2020
Intesa San 28Fb21 (no min./no max.) 2016-28.2.21 Tasso vari	IT0005161325	IT	Bond	2,75%	02/28/2021
AT&T 20 FRB Bonds 2018-03.08.20 Floating Rate	XS1862437909	US	Bond	2,74%	3.8.2020
SANC 20 67 1 -S FRN Euro Medium Term Notes 2018-21.09.20 Se	XS1879643697	ES	Bond	2,74%	09/21/2020