

2/05/2019

NAV in EUR 32.981.751

The maturity breakdown of the portfolio

Assets maturing in 1 day	21,47%
Assets maturing in 1 week	4,66%
Assets maturing in 1 month	20,09%
Assets maturing in 3 months	26,71%
Assets maturing in 1 year	27,07%
Assets maturing above 1 year	0,00%

The credit profile

P-1/A-1 assets	19,79%
P-2/A-2 assets	65,97%
P-3/A-3 assets	7,55%
Not rated assets	6,69%

The WAM and WAL

WAM in days	84
WAL in days	263

The net yield

Yearly yield	-0,04%
YTD	0,15%
1 week	0,02%

Details of the 10 largest holdings

Name	ISIN	Country	Asset type	NAV %	Maturity
4.25 Btp-1Mz20 4.25 % 2009-01.03.2020 Buoni del Tesoro Poli	IT0004536949	IT	Bond	6,32%	03/01/2020
Cct-EU 15Nv19 (no min./no max.) 2013-15.11.19 cert.di credi	IT0005009839	IT	Bond	6,12%	11/15/2019
NWM 20 Reg S FRN Notes 2018-02.03.20 Serie 3497 Tranche 1	XS1788516083	GB	Bond	6,07%	03/02/2020
0.7 Btp-01Mg20 0.7 % 2015-1.5.20 Buoni del Tesoro Poliennal	IT0005107708	IT	Bond	4,88%	05/01/2020
2.375 La Caixa 19 2.375 % 2014-9.5.19 Carrefour Bqu 20FRN (no min.) Floating Rate Notes 2015-20.3	ES0314970239	ES	Bond	4,66%	05/09/2019
XS1206712868	FR	Bond	4,56%	03/20/2020	
1.375 FCA Cap20EMTN 1.375 % Fixed Rate Notes 2015-17.4.20 R	XS1220057472	IE	Bond	3,08%	04/17/2020
Intesa San 28Fb21 (no min./no max.) 2016-28.2.21 Tasso vari	IT0005161325	IT	Bond	3,06%	02/28/2021
SANC 20 67 1 -S FRN Euro Medium Term Notes 2018-21.09.20 Se	XS1879643697	ES	Bond	3,04%	09/21/2020
AT&T 20 FRB Bonds 2018-03.08.20 Floating Rate	XS1862437909	US	Bond	3,04%	08/03/2020