

4/04/2019

NAV in EUR 32,806,124.10

The maturity breakdown of the portfolio

Assets maturing in 1 day	18,09%
Assets maturing in 1 week	3,05%
Assets maturing in 1 month	18,61%
Assets maturing in 3 months	42,22%
Assets maturing in 1 year	16,18%
Assets maturing above 1 year	1,85%

The credit profile

P-1/A-1 assets	20,20%
P-2/A-2 assets	65,96%
P-3/A-3 assets	5,85%
Not rated assets	7,99%

The WAM and WAL

WAM in days	77
WAL in days	227

The net yield

Yearly yield	-0,10%
YTD	0,11%
1 week	0,00%

Details of the 10 largest holdings

Name	ISIN	Country	Asset type	NAV %	Maturity
OBL 4.25 Btp-1Mz20	IT0004536949	IT	Bond	6,35%	3/01/2020
OBL Cct-EU 15Nv19	IT0005009839	IT	Bond	6,15%	11/15/2019
OBL DEUT 19 var	DE000DB7XHM0	DE	Bond	6,10%	04/15/2019
OBL NWM 20 Reg S FR	XS1788516083	GB	Bond	6,09%	3/02/2020
OBL 2.375 La Caixa	ES0314970239	ES	Bond	4,68%	5/09/2019
OBL Carrefour Bqu 2	XS1206712868	FR	Bond	4,58%	03/20/2020
OBL SANC 20 67 1 -S	XS1879643697	ES	Bond	3,06%	09/21/2020
OBL Intesa 19 FRN-S	XS1057822766	IT	Bond	3,05%	04/17/2019
OBL AT&T 20 FRB	XS1862437909	US	Bond	3,05%	43898
OBL GS 19 F Reg S F	XS1402235060	US	Bond	3,05%	04/29/2019