

7/03/2019

NAV in EUR 32.170.649

The maturity breakdown of the portfolio

Assets maturing in 1 day	13,46%
Assets maturing in 1 week	1,55%
Assets maturing in 1 month	14,27%
Assets maturing in 3 months	51,73%
Assets maturing in 1 year	18,99%
Assets maturing above 1 year	0,00%

The credit profile

P-1/A-1 assets	16,46%
P-2/A-2 assets	70,49%
P-3/A-3 assets	5,52%
Not rated assets	7,54%

The WAM and WAL

WAM in days	81
WAL in days	195

The net yield

Yearly yield	-0,15%
YTD	0,10%
1 week	0,02%

Details of the 10 largest holdings

Name	ISIN	Country	Asset type	NAV %	Maturity
OBL 4.25 Btp-1Mz20	IT0004536949	IT	Bond	6,48%	3/01/2020
OBL Cct-EU 15Nv19	IT0005009839	IT	Bond	6,27%	11/15/2019
OBL DEUT 19 var	DE000DB7XHMO	DE	Bond	6,22%	04/15/2019
OBL NWM 20 Reg S FR	XS1788516083	GB	Bond	6,21%	3/02/2020
OBL 2.375 La Caixa	ES0314970239	ES	Bond	4,77%	5/09/2019
OBL Carrefour Bqu 2	XS1206712868	FR	Bond	4,67%	03/20/2020
OBL VW Intl Finan19	XS1586555515	NL	Bond	4,66%	03/29/2019
OBL Scania CV 19 -S	XS1678632487	SE	Bond	3,42%	9/06/2019
OBL Intesa 19 FRN-S	XS1057822766	IT	Bond	3,11%	04/17/2019
OBL GS 19 F Reg S F	XS1402235060	US	Bond	3,11%	04/29/2019