

10/05/2019

NAV in EUR 33.844.108

The maturity breakdown of the portfolio

Assets maturing in 1 day	18,85%
Assets maturing in 1 week	8,35%
Assets maturing in 1 month	17,43%
Assets maturing in 3 months	20,72%
Assets maturing in 1 year	34,66%
Assets maturing above 1 year	0,00%

The credit profile

P-1/A-1 assets	19,66%
P-2/A-2 assets	72,24%
P-3/A-3 assets	2,56%
Not rated assets	5,54%

The WAM and WAL

WAM in days	100
WAL in days	272

The net yield

Yearly yield	-0,05%
YTD	0,14%
1 week	-0,01%

Details of the 10 largest holdings

Name	ISIN	Country	Asset type	NAV %	Maturity
OBL 4.25 Btp-1Mz20	IT0004536949	IT	Bond	6,16%	1/3/2020
OBL Cct-EU 15Nv19	IT0005009839	IT	Bond	5,97%	11/15/2019
OBL NWM 20 Reg S FR	XS1788516083	GB	Bond	5,91%	2/3/2020
OBL 0.7 Btp-01Mg20	IT0005107708	IT	Bond	5,65%	1/5/2020
OBL Carrefour Bqu 2	XS1206712868	FR	Bond	4,44%	03/20/2020
OBL 1.375 FCA Cap20	XS1220057472	IE	Bond	3,00%	04/17/2020
OBL Intesa San 28Fb	IT0005161325	IT	Bond	2,98%	02/28/2021
OBL SANC 20 67 1 -S	XS1879643697	ES	Bond	2,96%	09/21/2020
OBL AT&T 20 FRB	XS1862437909	US	Bond	2,96%	3/8/2020
OBL Volvo Treasu 20	XS1864343824	SE	Bond	2,96%	10/8/2020