

11/04/2019

NAV in EUR 32.635.769

The maturity breakdown of the portfolio

Assets maturing in 1 day	14,51%
Assets maturing in 1 week	10,74%
Assets maturing in 1 month	16,67%
Assets maturing in 3 months	36,82%
Assets maturing in 1 year	16,27%
Assets maturing above 1 year	5,00%

The credit profile

P-1/A-1 assets	22,70%
P-2/A-2 assets	64,28%
P-3/A-3 assets	5,50%
Not rated assets	7,52%

The WAM and WAL

WAM in days	87
WAL in days	235

The net yield

Yearly yield	-0,09%
YTD	0,12%
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	6,38%	3/01/2020
OBL Cct-EU 15Nv19	IT0005009839	IT	Bond	6,19%	11/15/2019
OBL DEUT 19 var	DE000DB7XHM0	DE	Bond	6,13%	04/15/2019
OBL NWM 20 Reg S FR	XS1788516083	GB	Bond	6,13%	3/02/2020
OBL 2.375 La Caixa	ES0314970239	ES	Bond	4,70%	5/09/2019
OBL Carrefour Bqu 2	XS1206712868	FR	Bond	4,60%	03/20/2020
OBL 1.375 FCA Cap20	XS1220057472	IE	Bond	3,14%	04/17/2020
OBL SANC 20 67 1 -S	XS1879643697	ES	Bond	3,07%	09/21/2020
OBL Intesa 19 FRN-S	XS1057822766	IT	Bond	3,07%	04/17/2019
OBL AT&T 20 FRB	XS1862437909	US	Bond	3,07%	43898