

As of the NAV dated

NAV in EUR 53.031.311

The maturity breakdown of the portfolio

Assets maturing in 1 day	18,07%
Assets maturing in 1 week	3,39%
Assets maturing in 1 month	11,92%
Assets maturing in 3 months	22,92%
Assets maturing in 1 year	43,69%
Assets maturing above 1 year	0,00%

The credit profile

P-1/A-1 assets	11,74%
P-2/A-2 assets	61,88%
P-3/A-3 assets	13,48%
Not rated assets	7,74%

The WAM and WAL

WAM in days	101
WAL in days	186

The net yield

Yearly yield	0,11%
YTD	0,17%
1 week	0,00%

Details of the 10 largest holdings

Name	ISIN	Country	Asset type	NAV %	Maturity
OBL 0 Italia14.05.2	IT0005371890	IT	Bond	5,10%	05/14/2020
BONS DEL PRINCIPAT D	XS1794669025	AD	Bond	5,07%	04/13/2020
OBL 4.25 Btp-1Mz20	IT0004536949	IT	Bond	3,86%	03/01/2020
OBL Cct-EU 15Nv19	IT0005009839	IT	Bond	3,79%	11/15/2019
OBL 0 Italia13.03.2	IT0005365454	IT	Bond	3,78%	03/13/2020
OBL NWM 20 Reg S FR	XS1788516083	GB	Bond	3,77%	03/02/2020
OBL 0.7 Btp-01Mg20	IT0005107708	IT	Bond	3,61%	05/01/2020
OBL 0 Italia14.07.2	IT0005378788	IT	Bond	2,83%	07/14/2020
OBL Carrefour Bqu 2	XS1206712868	FR	Bond	2,83%	03/20/2020
OBL 1.375 FCA Cap20	XS1220057472	IT	Bond	1,91%	04/17/2020