

18/04/2019

NAV in EUR 32.549.398

The maturity breakdown of the portfolio

Assets maturing in 1 day	16,41%
Assets maturing in 1 week	0,92%
Assets maturing in 1 month	24,47%
Assets maturing in 3 months	33,82%
Assets maturing in 1 year	19,42%
Assets maturing above 1 year	4,96%

The credit profile

P-1/A-1 assets	23,24%
P-2/A-2 assets	61,57%
P-3/A-3 assets	7,47%
Not rated assets	7,72%

The WAM and WAL

WAM in days	96
WAL in days	278

The net yield

Yearly yield	-0,08%
YTD	0,13%
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	6,40%	3/01/2020
OBL Cct-EU 15Nv19	IT0005009839	IT	Bond	6,20%	11/15/2019
OBL NWM 20 Reg S FR	XS1788516083	GB	Bond	6,15%	43864
OBL 0.7 Btp-01Mg20	IT0005107708	IT	Bond	4,96%	5/01/2020
OBL 2.375 La Caixa	ES0314970239	ES	Bond	4,72%	5/09/2019
OBL Carrefour Bqu 2	XS1206712868	FR	Bond	4,62%	03/20/2020
OBL 1.375 FCA Cap20	XS1220057472	IE	Bond	3,11%	04/17/2020
OBL Intesa San 28Fb	IT0005161325	IT	Bond	3,10%	02/28/2021
OBL SANC 20 67 1 -S	XS1879643697	ES	Bond	3,08%	09/21/2020
OBL AT&T 20 FRB	XS1862437909	US	Bond	3,08%	43898