

21/02/2019

NAV in EUR 32.304.873

The maturity breakdown of the portfolio

Assets maturing in 1 day	14,65%
Assets maturing in 1 week	3,04%
Assets maturing in 1 month	21,07%
Assets maturing in 3 months	45,00%
Assets maturing in 1 year	16,23%
Assets maturing above 1 year	0,00%

The credit profile

P-1/A-1 assets	16,03%
P-2/A-2 assets	71,25%
P-3/A-3 assets	5,37%
Not rated assets	7,35%

The WAM and WAL

WAM in days	64
WAL in days	191

The net yield

Yearly yield	-0,19%
YTD	0,08%
1 week	0,01%

Details of the 10 largest holdings

Name	ISIN	Country	Asset type	NAV %	Maturity
1.5 Btp-01Ag19 1.5 % 2014-1.8.19 Buoni del Tesoro Poliennal	IT0005030504	IT	Bond	8,73%	8/01/2019
Cct-EU 15Nv19 (no min./no max.) 2013-15.11.19 cert.di credi	IT0005009839	IT	Bond	6,24%	11/15/2019
DEUT 19 var (ohne Min.) 2014-15.4.19 var.	DE000DB7XHM0	DE	Bond	6,19%	04/15/2019
NWM 20 Reg S FRN Notes 2018-02.03.20 Series 3497 Tranche 1	XS1788516083	GB	Bond	6,18%	3/02/2020
2.375 La Caixa 19 2.375 % 2014-9.5.19	ES0314970239	ES	Bond	4,75%	5/09/2019
Carrefour Bqu 20FRN (no min.) Floating Rate Notes 2015-20.3	XS1206712868	FR	Bond	4,65%	03/20/2020
VW Intl Finan19 FRB Bonds 2017-29.03.19 Floating Rate	XS1586555515	NL	Bond	4,64%	03/29/2019
Scania CV 19 -S FRN Euro Medium Term Note 2017-06.09.19 Reg	XS1678632487	SE	Bond	3,41%	9/06/2019
Intesa 19 FRN-S (no min.) Floating Rate Notes 2014-17.4.19	XS1057822766	IT	Bond	3,10%	04/17/2019
GS 19 F Reg S FRN Euro Medium Term Notes 2016-29.04.19 Seri	XS1402235060	US	Bond	3,10%	04/29/2019