

23/05/2019

NAV in EUR 36.076.830

The maturity breakdown of the portfolio

|                              |        |
|------------------------------|--------|
| Assets maturing in 1 day     | 18,12% |
| Assets maturing in 1 week    | 5,55%  |
| Assets maturing in 1 month   | 21,35% |
| Assets maturing in 3 months  | 12,50% |
| Assets maturing in 1 year    | 42,48% |
| Assets maturing above 1 year | 0,00%  |

The credit profile

|                  |        |
|------------------|--------|
| P-1/A-1 assets   | 18,01% |
| P-2/A-2 assets   | 74,23% |
| P-3/A-3 assets   | 2,35%  |
| Not rated assets | 5,41%  |

The WAM and WAL

|             |     |
|-------------|-----|
| WAM in days | 105 |
| WAL in days | 253 |

The net yield

|              |        |
|--------------|--------|
| Yearly yield | -0,04% |
| YTD          | 0,13%  |
| 1 week       | 0,01%  |

Details of the 10 largest holdings

| Name                 | ISIN         | Country | Asset type | NAV % | Maturity   |
|----------------------|--------------|---------|------------|-------|------------|
| BONS DEL PRINCIPAT D | XS1794669025 | US      | Bond       | 7,44% | 04/13/2020 |
| OBL 4.25 Btp-1Mz20   | IT0004536949 | IE      | Bond       | 5,78% | 1/3/2020   |
| OBL Cct-EU 15Nv19    | IT0005009839 | GB      | Bond       | 5,57% | 11/15/2019 |
| OBL NWM 20 Reg S FR  | XS1788516083 | FR      | Bond       | 5,55% | 2/6/2019   |
| OBL 0.7 Btp-01Mg20   | IT0005107708 | GB      | Bond       | 5,30% | 1/5/2020   |
| OBL Carrefour Bqu 2  | XS1206712868 | SE      | Bond       | 4,17% | 06/20/2019 |
| OBL 1.375 FCA Cap20  | XS1220057472 | IT      | Bond       | 2,81% | 04/17/2020 |
| OBL Intesa San 28Fb  | IT0005161325 | GB      | Bond       | 2,79% | 05/29/2019 |
| OBL AT&T 20 FRB      | XS1862437909 | US      | Bond       | 2,78% | 3/8/2019   |
| OBL SANC 20 67 1 -S  | XS1879643697 | FR      | Bond       | 2,78% | 06/21/2019 |