

25/04/2019

NAV in EUR 32,902,235.17

The maturity breakdown of the portfolio

Assets maturing in 1 day	15,19%
Assets maturing in 1 week	3,04%
Assets maturing in 1 month	21,77%
Assets maturing in 3 months	32,85%
Assets maturing in 1 year	22,24%
Assets maturing above 1 year	4,91%

The credit profile

P-1/A-1 assets	22,42%
P-2/A-2 assets	62,93%
P-3/A-3 assets	7,21%
Not rated assets	7,44%

The WAM and WAL

WAM in days	90
WAL in days	269

The net yield

Yearly yield	-0,07%
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	6,33%	3/01/2020
OBL Cct-EU 15Nv19	IT0005009839	IT	Bond	6,14%	11/15/2019
OBL NWM 20 Reg S FR	XS1788516083	GB	Bond	6,08%	43864
OBL 0.7 Btp-01Mg20	IT0005107708	IT	Bond	4,91%	5/01/2020
OBL 2.375 La Caixa	ES0314970239	ES	Bond	4,67%	5/09/2019
OBL Carrefour Bqu 2	XS1206712868	FR	Bond	4,57%	03/20/2020
OBL 1.375 FCA Cap20	XS1220057472	IE	Bond	3,08%	04/17/2020
OBL Intesa San 28Fb	IT0005161325	IT	Bond	3,07%	02/28/2021
OBL SANC 20 67 1 -S	XS1879643697	ES	Bond	3,05%	09/21/2020
OBL AT&T 20 FRB	XS1862437909	US	Bond	3,05%	43898