

27/06/2019

NAV in EUR 46.596.437

The maturity breakdown of the portfolio

Assets maturing in 1 day	18,39%
Assets maturing in 1 week	0,00%
Assets maturing in 1 month	3,87%
Assets maturing in 3 months	32,46%
Assets maturing in 1 year	45,29%
Assets maturing above 1 year	0,00%

The credit profile

P-1/A-1 assets	13,20%
P-2/A-2 assets	67,20%
P-3/A-3 assets	10,39%
Not rated assets	9,21%

The WAM and WAL

WAM in days	120
WAL in days	230

The net yield

Yearly yield	0,02%
YTD	0,15%
1 week	-0,01%

Details of the 10 largest holdings

Name	ISIN	BEL123	Asset type	NAV %	Maturity
0 Italia14.05.20BOT 0 % Buoni ordinari del Tesoro 2019-14.0	IT0005371890	IT	Bond	5,80%	05/14/2020
BONS DEL PRINCIPAT D'ANDORRA, 0% - 13/04/18 VT 13/	XS1794669025	AD	Bond	5,77%	04/13/2020
4.25 Btp-1Mz20 4.25 % 2009-01.03.2020 Buoni del Tesoro Poli	IT0004536949	IT	Bond	4,48%	03/01/2020
Cct-EU 15Nv19 (no min./no max.) 2013-15.11.19 cert.di credi	IT0005009839	IT	Bond	4,31%	11/15/2019
NWM 20 Reg S FRN Notes 2018-02.03.20 Series 3497 Tranche 1	XS1788516083	GB	Bond	4,30%	03/02/2020
0 Italia13.03.20BOT 0 % Buoni ordinari del Tesoro 2019-13.0	IT0005365454	IT	Bond	4,29%	03/13/2020
0.7 Btp-01Mg20 0.7 % 2015-1.5.20 Buoni del Tesoro Poliennal	IT0005107708	IT	Bond	4,11%	05/01/2020
Carrefour Bqu 20FRN (no min.) Floating Rate Notes 2015-20.3	XS1206712868	FR	Bond	3,22%	03/20/2020
1.375 FCA Cap20EMTN 1.375 % Fixed Rate Notes 2015-17.4.20 R	XS1220057472	IT	Bond	2,18%	04/17/2020
Intesa San 28Fb21 (no min./no max.) 2016-28.2.21 Tasso vari	IT0005161325	IT	Bond	2,16%	02/28/2021