

28/02/2019

NAV in EUR 32.165.659

The maturity breakdown of the portfolio

Assets maturing in 1 day	11,01%
Assets maturing in 1 week	11,81%
Assets maturing in 1 month	15,83%
Assets maturing in 3 months	43,34%
Assets maturing in 1 year	13,16%
Assets maturing above 1 year	4,85%

The credit profile

P-1/A-1 assets	16,00%
P-2/A-2 assets	71,30%
P-3/A-3 assets	5,36%
Not rated assets	7,34%

The WAM and WAL

WAM in days	59
WAL in days	184

The net yield

Yearly yield	-0,18%
YTD	0,08%
1 week	0,01%

Details of the 10 largest holdings

Name	ISIN	Country	Asset type	NAV %	Maturity
OBL Cct-EU 15Nv19	IT0005009839	IT	Bond	6,27%	11/15/2019
OBL DEUT 19 var	DE000DB7XHM0	DE	Bond	6,22%	04/15/2019
OBL NWM 20 Reg S FR	XS1788516083	GB	Bond	6,21%	43864
#REF!	IT0004536949	IT	Bond	4,85%	3/01/2020
OBL 2.375 La Caixa	ES0314970239	ES	Bond	4,77%	5/09/2019
OBL Carrefour Bqu 2	XS1206712868	FR	Bond	4,67%	03/20/2020
OBL VW Intl Finan19	XS1586555515	NL	Bond	4,66%	03/29/2019
OBL 1.5 Btp-01Ag19	IT0005030504	IT	Bond	4,07%	8/01/2019
OBL Scania CV 19 -S	XS1678632487	SE	Bond	3,42%	43625
OBL Intesa 19 FRN-S	XS1057822766	IT	Bond	3,11%	04/17/2019