

Crediinvest

Money Market Dollars Fund Investor's report

21/02/2019

NAV in USD 13.801.536

The maturity breakdown of the portfolio

| | |
|------------------------------|--------|
| Assets maturing in 1 day | 11,43% |
| Assets maturing in 1 week | 1,82% |
| Assets maturing in 1 month | 13,14% |
| Assets maturing in 3 months | 31,78% |
| Assets maturing in 1 year | 41,82% |
| Assets maturing above 1 year | 0,00% |

The credit profile

| | |
|------------------|--------|
| P-1/A-1 assets | 66,32% |
| P-2/A-2 assets | 30,85% |
| P-3/A-3 assets | 2,84% |
| Not rated assets | 0,00% |

The WAM and WAL

| | |
|-------------|-----|
| WAM in days | 126 |
| WAL in days | 219 |

The net yield

| | |
|--------------|-------|
| Yearly yield | 2,10% |
| YTD | 0,37% |
| 1 week | 0,06% |

Details of the 10 largest holdings

| Name | ISIN | Country | Asset type | NAV % | Maturity |
|---|--------------|---------|------------|-------|------------|
| 2.375 Broad 20 Nts 2.375 % Notes 2018-15.01.20 Gtd Global | US11134LAB53 | US | Bond | 2,16% | 01/15/2020 |
| 8.375 IBM 19 Debs 8.375 % Debs 1989-1.11.19 | US459200AG65 | US | Bond | 1,93% | 11/01/2019 |
| 2.55 GS 19 SrN 2.55 % Notes 2014-23.10.19 Global Sr | US38148FAB58 | US | Bond | 1,82% | 10/23/2019 |
| 2.3 Credit 19 SrMTN 2.3 % Medium Term Notes 2014-28.5.19 Sr | US22546QAN79 | US | Bond | 1,82% | 05/28/2019 |
| Verizon 20 FRN (0 % Min) Notes 2017-22.05.20 Global Floatin | US92343VDZ40 | US | Bond | 1,65% | 05/22/2020 |
| 6.875 Anheus 19 SrN 6.875 % Notes 2011-15.11.19 Gtd Sr | US03523TBH05 | US | Bond | 1,52% | 11/15/2019 |
| 8 PEMEX 19 SrN 8 % Notes 2009-3.5.19 Gtd Sr Global | US71654QAU67 | MX | Bond | 1,50% | 5/03/2019 |
| 6.3 JPMorg 19 SrN 6.3 % Notes 2009-23.4.19 Global Sr | US46625HHL78 | US | Bond | 1,49% | 04/23/2019 |
| 5.55 Nasdaq 20 SrN 5.55 % Notes 2010-15.1.20 Sr | US631103AD03 | US | Bond | 1,48% | 01/15/2020 |
| 5.7 Comcast 19 SrN 5.7 % Notes 2009-1.7.19 Gtd Sr Global | US20030NAZ42 | US | Bond | 1,48% | 7/01/2019 |