

Crediinvest

Money Market Dollars Fund Investor's report

31/10/2019

As of the NAV dated

NAV in USD 28.241.761,34

The maturity breakdown of the portfolio

Assets maturing in 1 day	9,30%
Assets maturing in 1 week	1,61%
Assets maturing in 1 month	12,28%
Assets maturing in 3 months	25,60%
Assets maturing in 1 year	51,21%
Assets maturing above 1 year	0,00%

The credit profile

P-1/A-1 assets	45,20%
P-2/A-2 assets	53,05%
P-3/A-3 assets	1,75%
Not rated assets	0,00%

The WAM and WAL

WAM in days	110
WAL in days	208

The net yield

Yearly yield	2,32%
YTD	1,93%
1 week	0,06%

Details of the 10 largest holdings

Name	ISIN	Country	Asset type	NAV %	Maturity
US Tr FRN 21 Treasury Notes 2019-31.01.21 Series AW-2021 FI	US9128285Y20	US	Bond	2,12%	01/31/2021
5.375 Prud 20 D 36 5.375 % Medium Term Notes 2010-21.6.20 S	US74432QBM69	US	Bond	1,47%	06/21/2020
4.6 EDF20 SrN Reg S 4.6 % Notes 2010-27.1.20 Global Sr Reg	USF2893TAD84	FR	Bond	1,44%	01/27/2020
2.75 Barcl 19 SrN 2.75 % Notes 2014-8.11.19 Global Sr	US06738EAD76	GB	Bond	1,44%	11/08/2019
2.597 Ford 19 SrN 2.597 % Notes 2014-4.11.19 Global	US345397WY53	US	Bond	1,43%	11/04/2019
2 Apple 20 Nts 2 % Notes 2015-6.5.20 Global	US037833BD17	US	Bond	1,43%	05/06/2020
1.85 MSFT 20 Nts 1.85 % Notes 2017-06.02.20 Global	US594918BV54	US	Bond	1,42%	02/06/2020
KraftHeinz 21FRN Notes 2017-10.02.21 Global Floating Rate	US50077LAP13	US	Bond	1,25%	02/10/2021
5 America 20 Nts 5 % Notes 2010-30.3.20 Gtd Global	US02364WAV72	MX	Bond	1,13%	03/30/2020
6.875 Reynold 20Nts 6.875 % Notes 2015-1.5.20 Gtd Global	US761713BT27	US	Bond	1,12%	05/01/2020