

Crediinvest

Money Market Euro Fund

As of the NAV dated

09/17/2020

Investor's report

NAV in EUR 60.227.694,50

The maturity breakdown of the portfolio

Assets maturing in 1 day	0,45%
Assets maturing in 1 week	2,16%
Assets maturing in 1 month	9,47%
Assets maturing in 3 months	25,96%
Assets maturing in 1 year	51,88%
Assets maturing above 1 year	10,09%

The credit profile

P-1/A-1 assets	5,98%
P-2/A-2 assets	65,18%
P-3/A-3 assets	18,12%
Below P-3/A-3 assets	1,60%

The WAM and WAL

Not rated assets	9,12%
WAM in days	126

The net yield

WAL in days	175
Yearly yield	0,07%
YTD	0,12%

Details of the 10 largest holdings

ISIN	ISIN	1 week	Country	Asset type	NAV %	Maturity
XS2217303135	ECP ACCIONA 0% 5/21		ES	Debt	3,32%	12/5/2021
XS2166137245	BONS DEL PRINCIPAT D		AD	Debt	2,94%	2/6/2021
DE000DL19TX8	OBL DBK 20 FRB		DE	Debt	2,82%	7/12/2020
XS1040508167	OBL Imp Brnd Fin 21		GB	Debt	2,70%	02/26/2021
XS1265872363	OBL FL RN SG CLN 5YR		LU	Structured instruments	2,64%	10/1/2021
XS1385051112	OBL 1.875 Ba21 221N		GB	Debt	2,37%	03/23/2021
DE000A2DASD4	OBL 0.875 PfandBk 2		DE	Debt	2,18%	01/29/2021
IT0005161325	OBL Intesa San 28Fb		IT	Debt	2,03%	02/28/2021
IT0005330961	OBL 0.05 Italia 21		IT	Debt	2,00%	04/15/2021