

Crediinvest Money Market Euro Fund

06/18/2020

As of the NAV dated Investor's report

NAV in EUR 63.204.022,65

The maturity breakdown of the portfolio

Assets maturing in 1 day	-0,08%
Assets maturing in 1 week	2,06%
Assets maturing in 1 month	8,39%
Assets maturing in 3 months	25,09%
Assets maturing in 1 year	53,65%
Assets maturing above 1 year	10,89%

The credit profile

P-1/A-1 assets	2,64%
P-2/A-2 assets	68,90%
P-3/A-3 assets	15,37%
Below P-3/A-3 assets	3,25%

The WAM and WAL

Not rated assets	9,84%
WAM in days	157

The net yield

WAL in days	203
Yearly yield	-0,13%
YTD	-0,12%

Details of the 10 largest holdings

ISIN	ISIN	1 week	Country	Asset type	NAV %	Maturity
IT0004634132	OBL 3.75 Btp-1Mz21		IT	Debt	3,29%	1/3/2021
IT0005330961	OBL 0.05 Italia 21		IT	Debt	3,01%	04/15/2021
XS2166137245	BONS DEL PRINCIPAT D		AD	Debt	2,79%	2/6/2021
XS1040508167	OBL Imp Brnd Fin 21		GB	Debt	2,57%	02/26/2021
XS1265872363	OBL FL RN SG CLN 5YR		LU	Structured instruments	2,52%	10/1/2021
XS1385051112	BARCLAYS PLC 1.875%		GB	Debt	2,25%	03/23/2021
IT0005161325	OBL Intesa San 28Fb		IT	Debt	1,93%	02/28/2021
FR0013241379	OBL RCI BQ 20 FRN		FR	Debt	1,90%	8/7/2020
DE000DL19TX8	OBL DBK 20 FRB		DE	Debt	1,89%	7/12/2020