

Crediinvest

Money Market Euro Fund

27/02/2020

As of the NAV dated

Investor's report

NAV in EUR 52.813.991,00

The maturity breakdown of the portfolio

Assets maturing in 1 day	-0,33%
Assets maturing in 1 week	7,63%
Assets maturing in 1 month	17,26%
Assets maturing in 3 months	44,32%
Assets maturing in 1 year	22,16%
Assets maturing above 1 year	8,95%

The credit profile

P-1/A-1 assets	7,36%
P-2/A-2 assets	73,55%
P-3/A-3 assets	8,12%
Not rated assets	7,74%

The WAM and WAL

WAM in days	82
WAL in days	144

The net yield

Yearly yield	0,03%
YTD	-0,02%
1 week	-0,03%

Details of the 10 largest holdings

ISIN	ISIN	Country	Asset type	NAV %	Maturity
IT0005371890	OBL 0 Italia14.05.2	IT	Debt	5,12%	05/14/2020
XS1794669025	BONS DEL PRINCIPAT D	AD	Debt	5,11%	04/13/2020
IT0005365454	OBL 0 Italia13.03.2	IT	Debt	3,79%	03/13/2020
XS1788516083	OBL NWM 20 Reg S FR	GB	Debt	3,79%	2/3/2020
IT0005107708	OBL 0.7 Btp-01Mg20	IT	Debt	3,61%	1/5/2020
XS1265872363	OBL FL RN SG CLN 5YR	LU	Structured instruments	3,03%	10/1/2021
IT0005378788	OBL 0 Italia14.07.2	IT	Debt	2,84%	07/14/2020
XS1206712868	OBL Carrefour Bqu 2	FR	Debt	2,84%	03/20/2020
XS1609252645	OBL General Motors2	US	Debt	2,28%	10/5/2021
FR0013241379	OBL RCI BQ 20 FRN	FR	Debt	2,27%	8/7/2020