

# Crediinvest

## Money Market Euro Fund

### As of the NAV dated Investor's report

NAV in EUR 60.296.233,33

#### The maturity breakdown of the portfolio

|                              |        |
|------------------------------|--------|
| Assets maturing in 1 day     | 1,59%  |
| Assets maturing in 1 week    | 1,66%  |
| Assets maturing in 1 month   | 8,76%  |
| Assets maturing in 3 months  | 27,07% |
| Assets maturing in 1 year    | 51,83% |
| Assets maturing above 1 year | 9,09%  |

#### The credit profile

|                      |        |
|----------------------|--------|
| P-1/A-1 assets       | 3,34%  |
| P-2/A-2 assets       | 64,01% |
| P-3/A-3 assets       | 19,84% |
| Below P-3/A-3 assets | 1,55%  |

#### The WAM and WAL

|                  |        |
|------------------|--------|
| Not rated assets | 11,27% |
| WAM in days      | 122    |

#### The net yield

|              |       |
|--------------|-------|
| WAL in days  | 168   |
| Yearly yield | 0,06% |
| YTD          | 0,11% |

#### Details of the 10 largest holdings

| ISIN         | ISIN                    | Country | Asset type                | NAV % | Maturity   |
|--------------|-------------------------|---------|---------------------------|-------|------------|
|              |                         |         |                           |       | 0,01%      |
| XS2217303135 | ECP ACCIONA 0%          | ES      | Debt                      | 3,31% | 12/5/2021  |
| XS2166137245 | BONS DEL PRINCIPAT      | 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<br>5YR | LU      | Structured<br>instruments | 2,64% | 10/1/2021  |
| IT0005175598 | OBL 0.45 Btp 21         | IT      | Debt                      | 2,50% | 1/6/2021   |
| 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 |