

Crediinvest

Money Market Euro Fund

As of the NAV dated

Investor's report

NAV in EUR 56.309.852,18

The maturity breakdown of the portfolio

Assets maturing in 1 day	-0,29%
Assets maturing in 1 week	3,02%
Assets maturing in 1 month	18,55%
Assets maturing in 3 months	30,75%
Assets maturing in 1 year	35,95%
Assets maturing above 1 year	12,02%

The credit profile

P-1/A-1 assets	3,73%
P-2/A-2 assets	75,58%
P-3/A-3 assets	9,66%
Below P-3/A-3 assets	3,81%

The WAM and WAL

Not rated assets	7,22%
WAM in days	109

The net yield

WAL in days	173
Yearly yield	-0,65%
YTD	-0,67%

Details of the 10 largest holdings

ISIN	ISIN	Country	Asset type	NAV %	Maturity
IT0005371890	OBL 0 Italia14.05.2	IT	Debt	4,80%	05/14/2020
XS1794669025	BONS DEL PRINCIPAT	AD	Debt	4,79%	04/13/2020
IT0004634132	OBL 3.75 Btp-1Mz21	IT	Debt	3,68%	1/3/2021
IT0005107708	OBL 0.7 Btp-01Mg20	IT	Debt	3,39%	1/5/2020
XS1265872363	OBL FL RN SG CLN	LU	Structured instruments	2,84%	10/1/2021
IT0005378788	OBL 0 Italia14.07.2	IT	Debt	2,66%	07/14/2020
IT0005161325	OBL Intesa San 28Fb	IT	Debt	2,15%	02/28/2021
FR0013241379	RCI BANQUE SA QUARTL	FR	Debt	2,13%	8/7/2020
DE000DL19TX8	OBL DBK 20 FRB	DE	Debt	2,11%	7/12/2020