

Crediinvest

Money Market Euro Fund

As of the NAV dated Investor's report

NAV in EUR 58.455.396,53

The maturity breakdown of the portfolio

Assets maturing in 1 day	0,22%
Assets maturing in 1 week	4,24%
Assets maturing in 1 month	4,11%
Assets maturing in 3 months	34,95%
Assets maturing in 1 year	47,23%
Assets maturing above 1 year	9,25%

The credit profile

P-1/A-1 assets	2,81%
P-2/A-2 assets	61,69%
P-3/A-3 assets	17,64%
Below P-3/A-3 assets	3,47%

The WAM and WAL

Not rated assets	14,38%
WAM in days	149

The net yield

WAL in days	197
Yearly yield	-0,15%
YTD	-0,17%

Details of the 10 largest holdings

ISIN	ISIN	Country	Asset type	NAV %	Maturity
ES0L02007109	OBL 0 Spain 10.07.2	ES	Debt	4,28%	10/7/2020
IT0004634132	OBL 3.75 Btp-1Mz21	IT	Debt	3,55%	1/3/2021
IT0005330961	OBL 0.05 Italia 21	IT	Debt	3,25%	04/15/2021
XS2166137245	BONS DEL PRINCIPAT	AD	Debt	3,03%	2/6/2021
XS1265872363	OBL FL RN SG CLN 5YR	LU	Structured instruments	2,72%	10/1/2021
IT0005378788	OBL 0 Italia14.07.2	IT	Debt	2,57%	07/14/2020
IT0005161325	OBL Intesa San 28Fb	IT	Debt	2,09%	02/28/2021
FR0013241379	OBL RCI BQ 20 FRN	FR	Debt	2,05%	8/7/2020
DE000DL19TX8	OBL DBK 20 FRB	DE	Debt	2,05%	7/12/2020