

Crediinvest

Money Market Euro Fund

As of the NAV dated

Investor's report

NAV in EUR 53.715.894,81

The maturity breakdown of the portfolio

| | |
|------------------------------|--------|
| Assets maturing in 1 day | -0,33% |
| Assets maturing in 1 week | 5,21% |
| Assets maturing in 1 month | 12,91% |
| Assets maturing in 3 months | 44,30% |
| Assets maturing in 1 year | 21,77% |
| Assets maturing above 1 year | 16,15% |

The credit profile

| | |
|------------------|--------|
| P-1/A-1 assets | 3,37% |
| P-2/A-2 assets | 76,23% |
| P-3/A-3 assets | 8,67% |
| Not rated assets | 8,27% |

The WAM and WAL

| | |
|-------------|-----|
| WAM in days | 76 |
| WAL in days | 135 |

The net yield

| | |
|--------------|--------|
| Yearly yield | 0,01% |
| YTD | -0,04% |
| 1 week | -0,02% |

Details of the 10 largest holdings

| ISIN | ISIN | Country | Asset type | NAV % | Maturity |
|--------------|----------------------|---------|------------------------|-------|------------|
| IT0005371890 | OBL 0 Italia14.05.2 | IT | Debt | 5,03% | 05/14/2020 |
| XS1794669025 | BONS DEL PRINCIPAT | AD | Debt | 5,02% | 04/13/2020 |
| IT0005365454 | OBL 0 Italia13.03.2 | IT | Debt | 3,72% | 03/13/2020 |
| IT0005107708 | OBL 0.7 Btp-01Mg20 | IT | Debt | 3,55% | 1/5/2020 |
| XS1265872363 | OBL FL RN SG CLN 5YR | LU | Structured instruments | 2,98% | 10/1/2021 |
| IT0005378788 | OBL 0 Italia14.07.2 | IT | Debt | 2,80% | 07/14/2020 |
| XS1206712868 | OBL Carrefour Bqu 2 | FR | Debt | 2,79% | 03/20/2020 |
| FR0013241379 | OBL RCI BQ 20 FRN | FR | Debt | 2,24% | 8/7/2020 |
| XS1609252645 | OBL General Motors2 | US | Debt | 2,23% | 10/5/2021 |
| DE000A13SWH9 | OBL 1.125 PfandBk 2 | DE | Debt | 1,94% | 04/27/2020 |