

Crediinvest

Money Market Euro Fund

As of the NAV dated

Investor's report

NAV in EUR 55.436.667,22

The maturity breakdown of the portfolio

| | |
|------------------------------|--------|
| Assets maturing in 1 day | -1,56% |
| Assets maturing in 1 week | 10,22% |
| Assets maturing in 1 month | 9,17% |
| Assets maturing in 3 months | 23,45% |
| Assets maturing in 1 year | 46,02% |
| Assets maturing above 1 year | 12,70% |

The credit profile

| | |
|----------------------|--------|
| P-1/A-1 assets | 3,10% |
| P-2/A-2 assets | 62,05% |
| P-3/A-3 assets | 20,31% |
| Below P-3/A-3 assets | 3,81% |

The WAM and WAL

| | |
|------------------|--------|
| Not rated assets | 10,73% |
| WAM in days | 130 |

The net yield

| | |
|--------------|--------|
| WAL in days | 194 |
| Yearly yield | -0,49% |
| YTD | -0,47% |

Details of the 10 largest holdings

| ISIN | ISIN | Country | Asset type | NAV % | Maturity |
|--------------|-------------------------|---------|------------------------|-------|------------|
| | | | | | -0,48% |
| IT0004634132 | OBL 3.75 Btp-1Mz21 | IT | Debt | 3,74% | 1/3/2021 |
| IT0005330961 | OBL 0.05 Italia 21 | IT | Debt | 3,42% | 04/15/2021 |
| IT0005371890 | OBL 0 Italia14.05.2 | IT | Debt | 3,07% | 05/14/2020 |
| XS1265872363 | OBL FL RN SG CLN 5YR | LU | Structured instruments | 2,87% | 10/1/2021 |
| IT0005378788 | OBL 0 Italia14.07.2 | IT | Debt | 2,71% | 07/14/2020 |
| IT0005374266 | OBL 0 Italia12.06.2 | IT | Debt | 2,35% | 12/6/2020 |
| IT0005161325 | OBL Intesa San 28Fb | IT | Debt | 2,20% | 02/28/2021 |
| FR0013241379 | OBL RCI BQ 20 FRN | FR | Debt | 2,16% | 8/7/2020 |
| DE000DL19TX8 | OBL DBK 20 FRB | DE | Debt | 2,14% | 7/12/2020 |