

Crediinvest

Money Market Euro Fund

As of the NAV dated

Investor's report

NAV in EUR 56.024.383,88

The maturity breakdown of the portfolio

Assets maturing in 1 day	2,89%
Assets maturing in 1 week	6,60%
Assets maturing in 1 month	13,82%
Assets maturing in 3 months	28,93%
Assets maturing in 1 year	35,68%
Assets maturing above 1 year	12,07%

The credit profile

P-1/A-1 assets	3,83%
P-2/A-2 assets	74,98%
P-3/A-3 assets	9,88%
Below P-3/A-3 assets	3,92%

The WAM and WAL

Not rated assets	7,39%
WAM in days	105

The net yield

WAL in days	167
Yearly yield	-0,59%
YTD	-0,61%

Details of the 10 largest holdings

ISIN	ISIN	Country	Asset type	NAV %	Maturity
IT0005371890	OBL 0 Italia14.05.2	IT	Debt	4,82%	05/14/2020
XS1794669025	BONS DEL PRINCIPAT	AD	Debt	4,82%	04/13/2020
IT0004634132	OBL 3.75 Btp-1Mz21	IT	Debt	3,69%	1/3/2021
IT0005107708	OBL 0.7 Btp-01Mg20	IT	Debt	3,40%	1/5/2020
XS1265872363	OBL FL RN SG CLN 5YR	LU	Structured instruments	2,86%	10/1/2021
IT0005378788	OBL 0 Italia14.07.2	IT	Debt	2,68%	07/14/2020
IT0005161325	OBL Intesa San 28Fb	IT	Debt	2,17%	02/28/2021
FR0013241379	OBL RCI BQ 20 FRN	FR	Debt	2,14%	8/7/2020
DE000DL19TX8	OBL DBK 20 FRB	DE	Debt	2,12%	7/12/2020