

Crediinvest

Money Market Euro Fund

As of the NAV dated Investor's report

NAV in EUR 56.330.259,16

The maturity breakdown of the portfolio

Assets maturing in 1 day	2,09%
Assets maturing in 1 week	0,62%
Assets maturing in 1 month	24,04%
Assets maturing in 3 months	22,49%
Assets maturing in 1 year	32,85%
Assets maturing above 1 year	17,91%

The credit profile

P-1/A-1 assets	4,17%
P-2/A-2 assets	72,80%
P-3/A-3 assets	10,75%
Below P-3/A-3 assets	4,26%

The WAM and WAL

Not rated assets	8,02%
WAM in days	102

The net yield

WAL in days	161
Yearly yield	-0,51%
YTD	-0,52%

Details of the 10 largest holdings

ISIN	ISIN	Country	Asset type	NAV %	Maturity
IT0005371890	OBL 0 Italia14.05.2	IT	Debt	4,79%	05/14/2020
IT0004634132	OBL 3.75 Btp-1Mz21	IT	Debt	3,66%	1/3/2021
IT0005107708	OBL 0.7 Btp-01Mg20	IT	Debt	3,38%	1/5/2020
XS1265872363	OBL FL RN SG CLN 5YR	LU	Structured instruments	2,82%	10/1/2021
IT0005378788	OBL 0 Italia14.07.2	IT	Debt	2,66%	07/14/2020
IT0005161325	OBL Intesa San 28Fb	IT	Debt	2,16%	02/28/2021
FR0013241379	OBL RCI BQ 20 FRN	FR	Debt	2,13%	8/7/2020
DE000DL19TX8	OBL DBK 20 FRB	DE	Debt	2,11%	7/12/2020
XS1609252645	OBL General Motors2	US	Debt	2,03%	10/5/2021