

Crediinvest

Money Market Euro Fund

As of the NAV dated Investor's report

NAV in EUR 55.455.962,11

The maturity breakdown of the portfolio

Assets maturing in 1 day	1,50%
Assets maturing in 1 week	1,77%
Assets maturing in 1 month	15,70%
Assets maturing in 3 months	25,71%
Assets maturing in 1 year	44,25%
Assets maturing above 1 year	11,06%

The credit profile

P-1/A-1 assets	3,14%
P-2/A-2 assets	56,99%
P-3/A-3 assets	25,18%
Below P-3/A-3 assets	3,85%

The WAM and WAL

Not rated assets	10,84%
WAM in days	138

The net yield

WAL in days	194
Yearly yield	-0,42%
YTD	-0,42%

Details of the 10 largest holdings

ISIN	ISIN	Country	Asset type	NAV %	Maturity
IT0005374266	OBL 0 Italia12.06.2	IT	Debt	6,35%	12/6/2020
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
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
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
XS1609252645	OBL General Motors2	US	Debt	2,07%	10/5/2021