

Crediinvest

Money Market Euro Fund

As of the NAV dated

Investor's report

NAV in EUR 58.038.581,33

The maturity breakdown of the portfolio

Assets maturing in 1 day	3,22%
Assets maturing in 1 week	2,07%
Assets maturing in 1 month	11,76%
Assets maturing in 3 months	40,40%
Assets maturing in 1 year	32,19%
Assets maturing above 1 year	10,36%

The credit profile

P-1/A-1 assets	5,26%
P-2/A-2 assets	66,72%
P-3/A-3 assets	16,36%
Not rated assets	9,52%

The WAM and WAL

WAM in days	86
WAL in days	153

The net yield

Yearly yield	0,10%
YTD	0,01%
1 week	0,00%

Details of the 10 largest holdings

ISIN	ISIN	Country	Asset type	NAV %	Maturity
IT0005371890	OBL 0 Italia14.05.2	IT	Debt	4,66%	05/14/2020
XS1794669025	BONS DEL PRINCIPAT	AD	Debt	4,64%	04/13/2020
IT0004536949	OBL 4.25 Btp-1Mz20	IT	Debt	3,52%	1/3/2020
IT0005365454	OBL 0 Italia13.03.2	IT	Debt	3,45%	03/13/2020
XS1788516083	OBL NWM 20 Reg S	GB	Debt	3,45%	2/3/2020
IT0005107708	OBL 0.7 Btp-01Mg20	IT	Debt	3,29%	1/5/2020
XS1265872363	OBL FL RN SG CLN 5YR	LU	Structured instruments	2,75%	10/1/2021
IT0005378788	OBL 0 Italia14.07.2	IT	Debt	2,59%	07/14/2020
XS1206712868	OBL Carrefour Bqu 2	FR	Debt	2,59%	03/20/2020
XS1609252645	OBL General Motors2	US	Debt	2,08%	10/5/2021