

Crediinvest

Money Market Euro Fund

As of the NAV dated Investor's report

NAV in EUR 55.387.606,06

The maturity breakdown of the portfolio

| | |
|------------------------------|--------|
| Assets maturing in 1 day | 1,76% |
| Assets maturing in 1 week | 0,72% |
| Assets maturing in 1 month | 15,16% |
| Assets maturing in 3 months | 26,66% |
| Assets maturing in 1 year | 44,91% |
| Assets maturing above 1 year | 10,79% |

The credit profile

| | |
|----------------------|--------|
| P-1/A-1 assets | 3,13% |
| P-2/A-2 assets | 57,02% |
| P-3/A-3 assets | 25,16% |
| Below P-3/A-3 assets | 3,86% |

The WAM and WAL

| | |
|------------------|--------|
| Not rated assets | 10,83% |
| WAM in days | 134 |

The net yield

| | |
|--------------|--------|
| WAL in days | 188 |
| Yearly yield | -0,29% |
| YTD | -0,30% |

Details of the 10 largest holdings

| ISIN | ISIN | Country | Asset type | NAV % | Maturity |
|--------------|-------------------------|---------|---------------------------|-------|------------|
| IT0005374266 | OBL 0 Italia12.06.2 | IT | Debt | 6,36% | 12/6/2020 |
| IT0004634132 | OBL 3.75 Btp-1Mz21 | IT | Debt | 3,74% | 1/3/2021 |
| IT0005330961 | OBL 0.05 Italia 21 | IT | Debt | 3,43% | 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 | 2,15% | 7/12/2020 |
| XS1609252645 | OBL General Motors2 | US | Debt | 2,11% | 10/5/2021 |