

Crediinvest

Money Market Euro Fund

As of the NAV dated Investor's report

NAV in EUR 55.673.988,31

The maturity breakdown of the portfolio

Assets maturing in 1 day	0,25%
Assets maturing in 1 week	3,78%
Assets maturing in 1 month	19,12%
Assets maturing in 3 months	21,70%
Assets maturing in 1 year	43,07%
Assets maturing above 1 year	12,08%

The credit profile

P-1/A-1 assets	3,03%
P-2/A-2 assets	65,57%
P-3/A-3 assets	17,20%
Below P-3/A-3 assets	3,73%

The WAM and WAL

Not rated assets	10,47%
WAM in days	125

The net yield

WAL in days	190
Yearly yield	0,01%
YTD	0,01%

Details of the 10 largest holdings

ISIN	ISIN	Country	Asset type	NAV %	Maturity
IT0005371890	OBL 0 Italia14.05.2	IT	Debt	4,85%	05/14/2020
IT0004634132	OBL 3.75 Btp-1Mz21	IT	Debt	3,72%	1/3/2021
IT0005107708	OBL 0.7 Btp-01Mg20	IT	Debt	3,42%	1/5/2020
IT0005330961	OBL 0.05 Italia 21	IT	Debt	3,41%	04/15/2021
XS1265872363	OBL FL RN SG CLN 5YR	LU	Structured instruments	2,85%	10/1/2021
IT0005378788	OBL 0 Italia14.07.2	IT	Debt	2,70%	07/14/2020
IT0005161325	OBL Intesa San 28Fb	IT	Debt	2,19%	02/28/2021
FR0013241379	OBL RCI BQ 20 FRN	FR	Debt	2,15%	8/7/2020
DE000DL19TX8	OBL DBK 20 FRB	DE	Debt	2,13%	7/12/2020