

TRITON VARIABLE NET ASSET VALUE MONEY MARKET EURO FUND

WEEKLY PORTFOLIO ANALYSIS 17/3/2023

1. GENERAL MMF INFORMATION

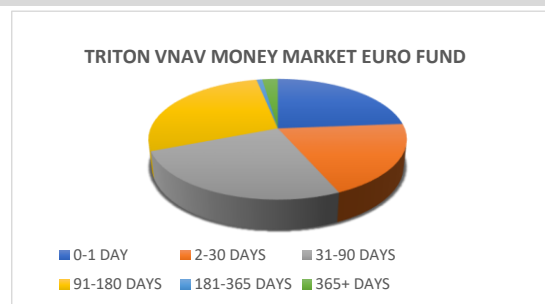
MMF TYPE:	STANDARD VNAV MMF
TOTAL NET ASSET VALUE:	34,431,893.99
PERFORMANCE (Y-t-D):	0.30%
WEIGHTED AVERAGE LIFE (WAL):	67.96
WEIGHTED AVERAGE MATURITY (WAM):	67.96

2. MAIN POSITIONS

FINANCIAL INSTRUMENTS	ISIN	TYPE	ISSUE COUNTRY	MATURITY	VALUE IN EUR	% OF ASSETS
HELLENIC T-BILL ZC 31/03/2023	GR0002237064	GTBILL	GREECE	31/3/2023	2,994,300.00	8.70%
HELLENIC T-BILL ZC 11/04/2023	GR0000221276	GTBILL	GREECE	11/4/2023	1,994,200.00	5.79%
HELLENIC T-BILL ZC 05/05/2023	GR0000222282	GTBILL	GREECE	5/5/2023	1,991,400.00	5.78%
HELLENIC T-BILL ZC 28/07/2023	GR0002242114	GTBILL	GREECE	28/7/2023	1,975,400.00	5.74%
HELLENIC T-BILL ZC 08/09/2023	GR0004129558	GTBILL	GREECE	8/9/2023	1,482,450.00	4.31%
HELLENIC T-BILL ZC 30/06/2023	GR0002240092	GTBILL	GREECE	30/6/2023	1,288,300.00	3.74%
HSBC		TIME DEPO			5,027,477.31	14.60%
EUROBANK		TIME DEPO			1,900,941.30	5.52%
ALPHA BANK		TIME DEPO			773,500.00	2.25%
NBG		TIME DEPO			500,337.59	1.45%

3. PORTFOLIO MATURITY BREAKDOWN

LIFE (DAYS)	% OF ASSETS
0-1 DAY	23.82%
2-30 DAYS	19.71%
31-90 DAYS	25.73%
91-180 DAYS	27.86%
181-365 DAYS	0.85%
365+ DAYS	2.33%



4. CREDIT RISK PROFILE

The VNAV MMF invests only in money-market instruments that as referred to in paragraph 3 of Article 10 of Regulation (EU) 2017/1131 are not subject to credit quality assessment obligation of the issuer and the quality of these instruments. Therefore the Management Company does not establish an internal credit quality assessment procedure insofar for these specific money market instruments that MMF invests.

5. GENERAL DISCLOSURES - RESPONSIBILITY

The VNAV MMF has been licensed as Standard MMF. The MMF is not a guaranteed investment and it is different from an investment in deposits. The principal invested in the MMF is capable of fluctuations and the risk of loss of the principal is to be borne by the investor.

The VNAV MMF does not rely on external support for guaranteeing the liquidity of the MMF or stabilizing the NAV per unit.