



Central Euro Short-Term Liquidity Fund

Weekly Report - 13.09.2019

Counterparty Exposures/S&P Rating/Bloomberg Country of Exposure

	S&P Rating	Bloomberg Country of Risk	%
BANK OF IRELAND	BBB+	IE	9.00
PERMANENT TSB	BB	IE	13.00
ULSTER BANK IRELAND DAC	BBB+	IE	13.00
KBC IRELAND	BBB-	BE	5.00
BNP PARIBAS SA	A	FR	13.00
SUMITOMO MITSUI	A	JP	9.00
NATIXIS SA	A+	FR	7.00
BARCLAYS IRELAND	A	GB	12.00
LLOYDS BANK PLC	A+	GB	9.00
NORTHERN TRUST	A+	US	
SOCIETE GENERALE	A	FR	10.00
			100.00

Weighted Average Maturity/Life (WAM/WAL) (days) 80

Fund Value (Euros) 98m

Net yield (gross running yield - 10bps fee) -0.32

Liquidity Profile	%
1 week	22
8-30 days	17
1-6 months	57
6-12 months	4
	100.00

NAV 0.9965

Central Euro Short-Term Liquidity Fund is a sub-fund of Central Treasury Trust, which is a UCITS umbrella authorised in Ireland under the provisions of the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011 and regulated by the Central Bank of Ireland. Central Euro Short-Term Liquidity Fund is also authorised in Ireland under the Regulation (EU) 2017/1131 on Money Market Funds, and is designated as a standard variable net asset value money market fund.