



## Central Euro Short-Term Liquidity Fund

Weekly Report - 25.10.2019

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

	S&P Rating	Bloomberg Country of Risk	%
BANK OF IRELAND	BBB+	IE	13
PERMANENT TSB	BB	IE	10
ULSTER BANK IRELAND DAC	BBB+	IE	4
KBC IRELAND	BBB-	BE	11
BNP PARIBAS SA	A	FR	11
SUMITOMO MITSUI	A	JP	10
NATIXIS SA	A+	FR	5
BARCLAYS IRELAND	A	GB	12
LLOYDS BANK PLC	A+	GB	8
NORTHERN TRUST	A+	US	12
SOCIETE GENERALE	A	FR	4

100

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

52

Fund Value (Euros)

101m

Net yield (gross running yield - 10bps fee)

-0.45

Liquidity Profile

	%
1 week	38
8-30 days	16
1-6 months	46
6-12 months	-

100.00

NAV

0.9956

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.