



Central Euro Short-Term Liquidity Fund

Weekly Report - 10.02.20

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

	S&P Rating	Bloomberg Country of Risk	%
SUMITOMO MITSUI	A	JP	13
BARCLAYS IRELAND	A	GB	13
SOCIETE GENERALE	A	FR	-
BNP PARIBAS SA	A+	FR	14
NATIXIS SA	A+	FR	10
LLOYDS BANK PLC	A+	GB	-
NORTHERN TRUST	A+	US	8
BANCO SANTANDER	A	ES	-
PERMANENT TSB	BBB-	IE	2
KBC IRELAND	BBB	BE	14
BANK OF IRELAND	A-	IE	12
ULSTER BANK IRELAND DAC	A-	IE	9
ALLIED IRISH BANK PLC	BBB+	IE	5
			100
Weighted Average Maturity/Life (WAM/WAL) (days)	7		
Fund Value (Euros)	151m		
Net yield (gross running yield - 10bps fee)	-0.62		
Liquidity Profile		%	
1 week		69	
8-30 days		31	
1-6 months		-	
6-12 months		-	
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		100.00	

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.