



## Central Euro Short-Term Liquidity Fund

Weekly Report - 15.02.2019

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

	S&P Rating	Bloomberg Country of Risk	%
BANK OF IRELAND	BBB+	IE	14.63
PERMANENT TSB	BB	IE	12.45
ULSTER BANK IRELAND DAC	BBB+	IE	13.80
KBC IRELAND	BBB-	BE	4.03
BNP PARIBAS SA	A	FR	13.48
SUMITOMO MITSUI	A	JP	10.08
NATIXIS SA	A+	FR	12.70
BARCLAYS IRELAND	A	GB	
LLOYDS BANK PLC	A+	GB	7.40
NORTHERN TRUST	A+	US	5.38
SOCIETE GENERALE	A	FR	6.05
			<u>100.00</u>

WAM/WAL (days)

141

Fund Value (Euros)

148m

Net yield (gross running yield - management fee)

-0.32

Liquidity Profile

	%
1 day	10.19
2-7 days	11.96
8-30 days	0.73
31-90 days	13.51
91-180 days	27.22
181-365 days	<u>36.39</u>
	<u>100.00</u>

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.