

Russell Investments Euro Liquidity Transparency Report

As at 08 November 2019

FUND FACTS

Share classes available:

Class B Roll Up; EUR
Class R Roll Up; EUR

Dealing frequency, Cut off

Daily, 12.00pm GMT

Domicile; Category

Ireland; UCITS

Total Fund AUM €211.9M

Breakdown of assets by
credit rating: 100% P-1

WAM (Weighted Average
Maturity) 49.24

WAL (Weighted Average
Life) 56.93

Class B Roll Up

Nav per share: 979.12

Net Income Yield: -0.74

Class R Roll Up

Nav per share: 983.42

Net Income Yield: -0.59

TOP TEN HOLDINGS

ISSUER	%FUND	INSTRUMENT TYPE	ISSUER COUNTRY	MATURITY
Barclays	4.98%	Short Terms	United Kingdom	11/11/2019
Credit Agricole	4.87%	Short Terms	United Kingdom	11/11/2019
BNP Paribas	4.87%	Short Terms	United Kingdom	11/11/2019
French Discount T- Bill	4.43%	Government Issues	France	04/12/2019
French Discount T- Bill	4.03%	Government Issues	France	14/11/2019
Rabobank	3.83%	Corporate Bonds	Netherlands	14/01/2020
KfW	3.81%	Corporate Bonds	Germany	15/01/2020
International Business Machine	3.80%	Short Terms	United States Of	05/12/2019
Group BPCE	3.56%	Short Terms	France	16/12/2019
Export Finance And Insurance	3.56%	Short Terms	Australia	16/12/2019

BREAKDOWN OF ASSETS BY MATURITY

	%
1 day	16.62
2-7 days	8.71
8-30 days	31.69
31-90 days	31.28
91-180 days	6.10
181-365 days	5.60
> 365 days	0.00

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