

Russell Investments Euro Liquidity Transparency Report

As at 17 June 2022

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 €96.7M

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

WAM (Weighted Average Maturity) 29.95

WAL (Weighted Average Life) 29.95

Class B Roll Up

Nav per share: 957.97

Net Income Yield: -2.44

Class R Roll Up

Nav per share: 965.94

Net Income Yield: -1.94

TOP TEN HOLDINGS

ISSUER	% FUND	INSTRUMENT TYPE	ISSUER COUNTRY	MATURITY
Treasury Certificates	9.34%	Government Issues	Belgium	08/09/2022
Barclays	6.22%	Short Terms	United Kingdom	20/06/2022
BNP	6.22%	Short Terms	United Kingdom	20/06/2022
Credit Agricole	5.59%	Short Terms	United Kingdom	20/06/2022
Agence Centrale Organismes Sec	5.19%	Short Terms	France	21/06/2022
Dutch Treasury Cert	4.15%	Government Issues	Netherlands	28/07/2022
Caterpillar International	4.15%	Short Terms	Ireland	13/07/2022
French Discount T Bill	4.15%	Government Issues	France	06/07/2022
L Oreal	4.15%	Short Terms	France	06/07/2022
Paccar Financial Europe B.V.	4.15%	Short Terms	Netherlands	23/06/2022

BREAKDOWN OF ASSETS BY MATURITY

	%
1 day	18.04
2-7 days	23.85
8-30 days	28.52
31-90 days	27.51
91-180 days	0.00
181-365 days	2.08
> 365 days	0.00

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