

Russell Investments Euro Liquidity Transparency Report

As at 20 November 2020

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 €169.2M

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

WAM (Weighted Average Maturity) 58.04

WAL (Weighted Average Life) 66.16

Class B Roll Up

Nav per share: 971.33

Net Income Yield: -0.83

Class R Roll Up

Nav per share: 977.11

Net Income Yield: -0.68

TOP TEN HOLDINGS

ISSUER	% FUND	INSTRUMENT TYPE	ISSUER COUNTRY	MATURITY
Dutch Treasury Cert	6.63%	Government Issues	Netherlands	27/11/2020
France (Govt Of)	4.97%	Government Issues	France	25/11/2020
Barclays	4.67%	Short Terms	United Kingdom	23/11/2020
Credit Agricole	4.58%	Short Terms	United Kingdom	23/11/2020
BNP	4.42%	Short Terms	United Kingdom	23/11/2020
Treasury Certificates	3.87%	Government Issues	Belgium	11/03/2021
Agence Centrale Organismes Sec	3.87%	Short Terms	France	23/12/2020
French Discount T Bill	3.87%	Government Issues	France	16/12/2020
Export Finance Australia	3.87%	Short Terms	Australia	15/12/2020
French Discount T Bill	3.87%	Government Issues	France	09/12/2020

BREAKDOWN OF ASSETS BY MATURITY

	%
1 day	15.04
2-7 days	17.01
8-30 days	26.79
31-90 days	23.86
91-180 days	8.02
181-365 days	9.28
> 365 days	0.00

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