

# Russell Investments Euro Liquidity Transparency Report

As at 27 March 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 €222.1M

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

WAM (Weighted Average Maturity) 39.97

WAL (Weighted Average Life) 51.09

### Class B Roll Up

Nav per share: 975.68

Net Income Yield: -0.76

### Class R Roll Up

Nav per share: 980.52

Net Income Yield: -0.61

## TOP TEN HOLDINGS

ISSUER	% FUND	INSTRUMENT TYPE	ISSUER COUNTRY	MATURITY
Credit Agricole	4.74%	Short Terms	United Kingdom	30/03/2020
BNP	4.74%	Short Terms	United Kingdom	30/03/2020
Barclays	4.74%	Short Terms	United Kingdom	30/03/2020
French Discount T Bill	4.31%	Government Issues	France	16/04/2020
Caisse Des Depots Et Consignat	4.31%	Short Terms	France	17/04/2020
German Treasury Bill	4.31%	Government Issues	Germany	08/04/2020
Agence Centrale Organismes	4.31%	Short Terms	France	06/04/2020
Dutch Treasury Cert	3.99%	Government Issues	Netherlands	31/03/2020
Kingdom Of Sweden	3.89%	Government Issues	Sweden	15/10/2020
HSBC Bank Plc	3.24%	Short Terms	United Kingdom	05/06/2020

## BREAKDOWN OF ASSETS BY MATURITY

	%
1 day	16.92
2-7 days	10.67
8-30 days	41.25
31-90 days	20.15
91-180 days	7.12
181-365 days	3.89
> 365 days	0.00

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