

Russell Investments Euro Liquidity Transparency Report

As at 17 September 2021

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 €128.8M

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

WAM (Weighted Average Maturity) 36.51

WAL (Weighted Average Life) 36.51

Class B Roll Up

Nav per share: 964.50

Net Income Yield: -2.59

Class R Roll Up

Nav per share: 971.44

Net Income Yield: -2.17

TOP TEN HOLDINGS

ISSUER	% FUND	INSTRUMENT TYPE	ISSUER COUNTRY	MATURITY
Treasury Certificates	6.02%	Government Issues	Belgium	11/11/2021
French Discount T Bill	6.02%	Government Issues	France	10/11/2021
Agence Centrale Organismes Sec	5.65%	Short Terms	France	14/12/2021
BNP	4.81%	Short Terms	United Kingdom	20/09/2021
Royal Bank Of Canada	4.81%	Short Terms	United Kingdom	20/09/2021
Barclays	4.81%	Short Terms	United Kingdom	20/09/2021
Caterpillar International Fina	3.39%	Short Terms	Ireland	14/10/2021
Kingdom Of Sweden	3.39%	Government Issues	Sweden	04/10/2021
Banco Santander Sa	3.38%	Short Terms	Spain	24/09/2021
Lloyds Bank Corporate Markets	3.38%	Short Terms	United Kingdom	20/09/2021

BREAKDOWN OF ASSETS BY MATURITY

	%
1 day	21.98
2-7 days	6.39
8-30 days	27.08
31-90 days	42.32
91-180 days	1.47
181-365 days	0.76
> 365 days	0.00

Issued by Russell Investments Implementation Services Limited. Company No. 3049880. Registered in England and Wales with registered office at: Rex House, 10 Regent Street, London SW1Y 4PE. Telephone 020 7024 6000. Authorised and regulated by the Financial Conduct Authority, 12 Endeavour Square, London, E20 1JN.

© 1995-2021 Russell Investments Group, LLC. All rights reserved.