

Russell Investments Sterling Liquidity Transparency Report

As at 08 November 2019

FUND FACTS

Share classes available:

Class B Roll Up; GBP
Class R Roll Up; GBP

Dealing frequency, Cut off

Daily, 12.00pm GMT

Domicile; Category

Ireland; UCITS

Total Fund AUM £128.6M

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

WAM (Weighted Average Maturity) 48.78

WAL (Weighted Average Life) 48.78

Class B Roll Up

Nav per share: 1,342.52

Net Income Yield: 0.48

Class R Roll Up

Nav per share: 1018.29

Net Income Yield: 0.63

TOP TEN HOLDINGS

ISSUER	% FUND	INSTRUMENT TYPE	ISSUER COUNTRY	MATURITY
Toronto-Dominion Bank	4.57%	Short Terms	Canada	09/12/2019
Credit Agricole	4.36%	Short Terms	United Kingdom	11/11/2019
Credit Suisse Group AG	4.19%	Short Terms	Switzerland	13/01/2020
BNP Paribas	4.19%	Short Terms	United Kingdom	11/11/2019
Mont Blanc Capital Corp.	4.19%	Short Terms	United States Of	16/12/2019
Bank of America	3.81%	Short Terms	United States Of	18/11/2019
Nordea Bank ABP	3.81%	Short Terms	Finland	28/11/2019
UK Treasury Bill	3.81%	Government Issues	United Kingdom	02/12/2019
Honda Finance Europe Plc	3.81%	Short Terms	United Kingdom	13/12/2019
UK Treasury Bill	3.66%	Government Issues	United Kingdom	11/11/2019

BREAKDOWN OF ASSETS BY MATURITY

	%
1 day	15.51
2-7 days	6.58
8-30 days	25.46
31-90 days	33.67
91-180 days	16.69
181-365 days	2.09
> 365 days	0.00

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