

# Russell Investments Sterling Liquidity Transparency Report

As at 27 March 2020

## 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 £119.8M

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

WAM (Weighted Average Maturity) 52.03

WAL (Weighted Average Life) 52.03

### Class B Roll Up

Nav per share: 1,344.59

Net Income Yield: 0.26

### Class R Roll Up

Nav per share: 1020.46

Net Income Yield: 0.41

## TOP TEN HOLDINGS

ISSUER	% FUND	INSTRUMENT TYPE	ISSUER COUNTRY	MATURITY
UK Treasury Bill	8.65%	Government Issues	United Kingdom	18/05/2020
UK Treasury Bill	6.60%	Government Issues	United Kingdom	27/07/2020
UK Treasury Bill	6.35%	Government Issues	United Kingdom	04/05/2020
Agence Centrale Organismes Sec	5.19%	Short Terms	France	31/03/2020
Credit Agricole	4.32%	Short Terms	United Kingdom	30/03/2020
Federation Des Caisses Desjard	4.32%	Short Terms	Canada	12/06/2020
UK Treasury Bill	4.32%	Government Issues	United Kingdom	01/06/2020
Toronto-Dominion Bank	4.32%	Short Terms	United Kingdom	09/06/2020
Bank Of Tokyo Mitsubishi	3.89%	Short Terms	Japan	08/04/2020
Mizuho Bank Ltd	3.89%	Corporate Bonds	United Kingdom	08/04/2020

## BREAKDOWN OF ASSETS BY MATURITY

	%
1 day	10.86
2-7 days	6.69
8-30 days	23.02
31-90 days	44.85
91-180 days	12.73
181-365 days	1.85
> 365 days	0.00

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