

# Russell Investments Sterling Liquidity Transparency Report

As at 16 October 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 £147.3M

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

WAM (Weighted Average Maturity) 49.90

WAL (Weighted Average Life) 49.90

### Class B Roll Up

Nav per share: 1,344.35

Net Income Yield: -0.22

### Class R Roll Up

Nav per share: 1021.12

Net Income Yield: -0.07

## TOP TEN HOLDINGS

ISSUER	% FUND	INSTRUMENT TYPE	ISSUER COUNTRY	MATURITY
UK Treasury Bill	9.65%	Government Issues	United Kingdom	16/11/2020
UK Treasury Bill	9.07%	Government Issues	United Kingdom	19/10/2020
UK Treasury Bill	7.97%	Government Issues	United Kingdom	29/12/2020
Agence Centrale Organismes Sec	5.82%	Short Terms	France	14/12/2020
Agence Centrale Organismes	4.94%	Short Terms	France	25/11/2020
Barclays	4.21%	Short Terms	United Kingdom	19/10/2020
Royal Bank Of Canada	4.19%	Short Terms	United Kingdom	19/10/2020
Agence Centrale Organismes	4.07%	Short Terms	France	26/10/2020
UK Treasury Bill	3.20%	Government Issues	United Kingdom	02/11/2020
Agence Centrale Organismes Sec	3.20%	Short Terms	France	01/12/2020

## BREAKDOWN OF ASSETS BY MATURITY

	%
1 day	25.62
2-7 days	1.74
8-30 days	15.12
31-90 days	46.14
91-180 days	9.34
181-365 days	2.04
> 365 days	0.00

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