

# Russell Investments Sterling Liquidity Transparency Report

As at 17 June 2022

## 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 £242.4M

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

WAM (Weighted Average Maturity) 15.07

WAL (Weighted Average Life) 15.07

### Class B Roll Up

Nav per share: 1,342.39

Net Income Yield: 0.81

### Class R Roll Up

Nav per share: 1022.19

Net Income Yield: 0.98

## TOP TEN HOLDINGS

ISSUER	% FUND	INSTRUMENT TYPE	ISSUER COUNTRY	MATURITY
Agence Centrale Organismes Sec	7.53%	Short Terms	France	24/06/2022
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Royal Bank Of Canada (UK)	7.11%	Short Terms	United Kingdom	20/06/2022
Credit Agricole CIB	6.97%	Short Terms	United Kingdom	20/06/2022
BNP Paribas London Branch	6.97%	Short Terms	United Kingdom	20/06/2022
Cooperatieve Rabobank U.A.	6.97%	Short Terms	United Kingdom	20/06/2022
Barclays Bank Plc Wholesale	6.97%	Short Terms	United Kingdom	20/06/2022
Agence Centrale Organismes	4.36%	Short Terms	France	01/07/2022
UK Treasury Bill GBP	4.00%	Government Issues	United Kingdom	27/06/2022
Agence Centrale Organismes Sec	3.96%	Short Terms	France	21/06/2022

## BREAKDOWN OF ASSETS BY MATURITY

	%
1 day	39.33
2-7 days	21.66
8-30 days	31.18
31-90 days	6.59
91-180 days	1.24
181-365 days	0.00
> 365 days	0.00

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