

# Russell Investments U.S. Dollar Cash Fund II

## Transparency Report

As at 17 June 2022

### FUND FACTS

Share classes available:

Class B Roll Up; USD  
Class R Roll Up; USD

Dealing frequency, Cut off

Daily, 1.00pm GMT

Domicile; Category

Ireland; UCITS

Total Fund AUM \$557.2M

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

WAM (Weighted Average Maturity) 14.84

WAL (Weighted Average Life) 32.79

### Class B Roll Up

Nav per share: 1,054.60

Net Income Yield: 1.11

### Class R Roll Up

Nav per share: 1066.10

Net Income Yield: 1.22

### Class D Hybrid

Nav per share: 1015.59

Net Income Yield: 1.10

### Class C Hybrid

Nav per share: 1018.23

Net Income Yield: 0.27

### TOP TEN HOLDINGS

ISSUER	% FUND	INSTRUMENT TYPE	ISSUER COUNTRY	MATURITY
Fed Home Ln Discount Nt	31.48%	Government Issues	United States	21/06/2022
Fed Home Ln Discount Nt	5.39%	Government Issues	United States	27/06/2022
Treasury Bill	5.03%	Government Issues	United States	05/07/2022
Fed Home Ln Discount Nt	3.36%	Government Issues	United States	15/07/2022
Fed Home Ln Discount Nt	2.69%	Government Issues	United States	22/06/2022
Mizuho Bank Ltd	2.15%	Short Terms	United States	21/06/2022
Barclays Bank	2.15%	Short Terms	United States	21/06/2022
Fed Home Ln Discount Nt	2.15%	Government Issues	United States	03/08/2022
Skandinaviska Enskilda Banken	1.97%	Short Terms	United States	21/06/2022
Canadian Imperial Bank	1.97%	Short Terms	United States	21/06/2022

### BREAKDOWN OF ASSETS BY MATURITY

	%
1 day	43.36
2-7 days	10.14
8-30 days	23.02
31-90 days	22.40
91-180 days	0.54
181-365 days	0.54
> 365 days	0.00

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