

Russell Investments U.S. Dollar Cash Fund II

Transparency Report

As at 20 November 2020

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 \$944.5M

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

WAM (Weighted Average Maturity) 54.39

WAL (Weighted Average Life) 65.14

Class B Roll Up

Nav per share: 1,055.90

Net Income Yield: -0.07

Class R Roll Up

Nav per share: 1064.90

Net Income Yield: 0.08

Class E Hybrid

Nav per share: 1019.04

Net Income Yield: 0.08

Class D Hybrid

Nav per share: 1016.84

Net Income Yield: -0.07

Class C Hybrid

Nav per share: 1017.92

Net Income Yield: 0.03

TOP TEN HOLDINGS

ISSUER	% FUND	INSTRUMENT TYPE	ISSUER COUNTRY	MATURITY
Treasury Bill	3.20%	Government Issues	United States	08/12/2020
Treasury Bill	2.89%	Government Issues	United States	03/12/2020
Treasury Bill	2.12%	Government Issues	United States	19/01/2021
Skandinaviska Enskilda Banken	1.96%	Short Terms	United States	23/11/2020
Mizuho Bank Ltd	1.96%	Short Terms	United States	23/11/2020
Canadian Imperial Bank	1.96%	Short Terms	United States	23/11/2020
Den Norskebank	1.92%	Short Terms	United States	23/11/2020
Santander UK	1.86%	Short Terms	United States	27/11/2020
Treasury Bill	1.55%	Government Issues	United States	01/12/2020
Treasury Bill	1.55%	Government Issues	United States	17/12/2020

BREAKDOWN OF ASSETS BY MATURITY

	%
1 day	15.46
2-7 days	4.47
8-30 days	23.60
31-90 days	40.10
91-180 days	14.00
181-365 days	2.37
> 365 days	0.00

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