

FOR PROFESSIONAL CLIENTS INVESTED IN THE FUND ONLY. FOR A FULL LIST OF APPLICABLE RISKS, INVESTORS SHOULD REFER TO THE PROSPECTUS OR OTHER OFFERING DOCUMENTS.



# ILF EUR CASH FUND

28 February 2021

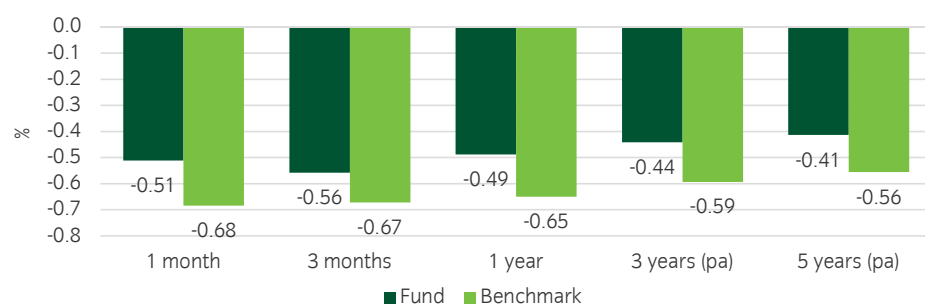
## FUND OBJECTIVE

The Fund is a short-term money market fund which aims to provide investors with stability of capital and daily liquidity. In addition it seeks to offer an income comparable to short-term euro interest rates

## FUND SUMMARY

- Actively managed to aim to deliver security, liquidity and attractive cash yields
- Daily liquidity
- Aims to add value through access to a wide range of money market securities
- Rigorous, disciplined investment process aiming to deliver precision and diversification
- S&P rated AAAf/S1+

## SHARE CLASS PERFORMANCE - All performance is annualised



Source: Insight Investment and Rimes. All performance is annualised. Fund performance is shown for share class 7. Fund performance is calculated in Euros as total return, including reinvested income, gross of fees and expenses. Past performance is not indicative of future results. Investment in any strategy involves a risk of loss which may partly be due to exchange rate fluctuations. Any gross of fees performance does not include fees and charges and these can have a material detrimental effect on the performance of an investment. Please note: data is provisional and may change.

## FUND MANAGER COMMENTS

Over February, the European Central Bank (ECB) kept its main refinancing rate at 0% with a deposit rate of -0.5%. The ECB's Pandemic Emergency Purchase Programme (PEPP) was kept at €1.85 trillion; asset purchases through the PEPP will continue until at least March 2022. The IHS Markit euro area manufacturing PMI rose from 54.8 in January to 57.7 in February. Following final estimates, eurozone CPI was reported at 0.9% year-on-year for January; this was an increase from -0.3% in December and ended five consecutive months of deflation in the region since July 2020. In markets, the 1-month EURIBOR rate rose from -0.57% to -0.55% over February, while the 3-month EURIBOR rate increased from -0.55% to -0.53%. With interest rates set to remain at ultra-low levels for the foreseeable future (unless inflation notably picks up), fund activity was limited to very short-dated assets. The weighted average maturity of the Fund was 48 days at the end of January and 43 days at the end of February.

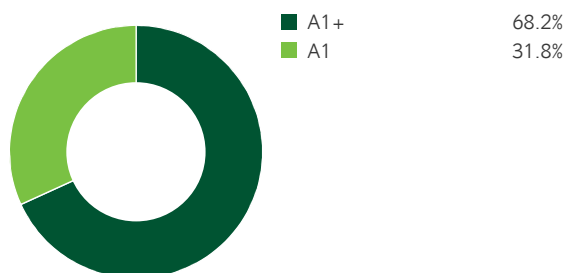
## FUND FACTS

**Fund size:** €4.8bn  
**Inception date:** 6 September 2012  
**Benchmark:** 7 Day EURIBID  
**Fund manager:** Chris Brown

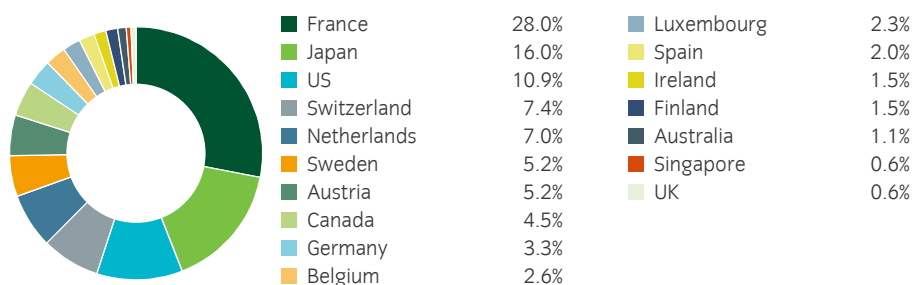
## FUND CHARACTERISTICS

	Fund
Yield (gross) (%)	-0.54
Weighted average maturity (days)	43.0
Weighted average life (days)	43.7

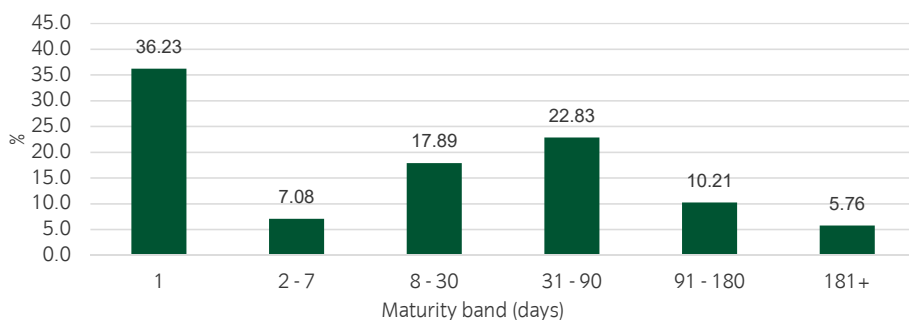
## CREDIT RATING



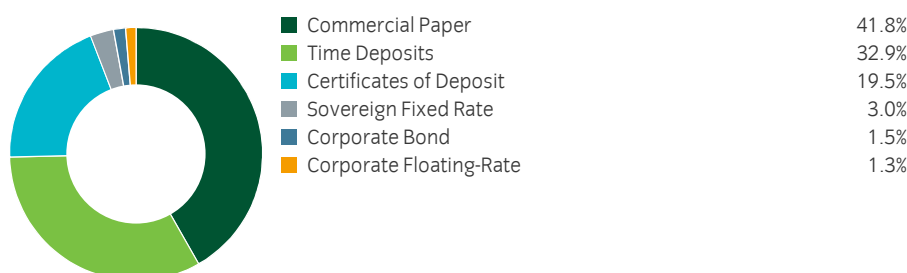
## GEOGRAPHY



## MATURITY PROFILE



## FUND ALLOCATION



## TECHNICAL DETAILS

**Legal structure:** Open Ended Investment Company (UCITS)

**Domicile:** Ireland

**Share class currencies:** Euro

**Dealing frequency:** Daily, Midday (Irish time)

**Settlement period:** T

**Pricing method:** VNAV;  
Dealing price is NAV on Dealing Day (T)

**Scheme:** Insight Liquidity Funds plc

**Depository:** Northern Trust Fiduciary Services (Ireland) Limited

**Administrator:** Northern Trust International Fund Administration Services (Ireland) Limited

**Ongoing charges:** 0.10% (represented by share class 3 Distributing, other share classes are available)



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