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# ILF EUR CASH FUND

28 February 2022

## 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 AAAM, Fitch rated AAAmmf
- Qualifying Money Market Fund (QMMF) for regulated Client Money. Investors should make their own independent determination as to whether the Fund meets the QMMF criteria before investing

## FUND FACTS

**Fund size:** €4.4bn  
**Inception date:** 6 September 2012  
**Benchmark:** 7 Day EURIBID  
**Fund manager:** Chris Brown

## SHARE CLASS PERFORMANCE (%) - All performance is annualised

	1 month	3 months	1 year	3 years (pa)	5 years (pa)
Fund	-0.53	-0.57	-0.57	-0.49	-0.47
Benchmark	-0.70	-0.68	-0.68	-0.64	-0.59

	Calendar year returns					12-month rolling returns				
	2021	2020	2019	2018	2017	2021-2022	2020-2021	2019-2020	2018-2019	2017-2018
Fund	-0.56	-0.48	-0.41	-0.43	-0.43	-0.57	-0.49	-0.42	-0.42	-0.43
Benchmark	-0.67	-0.65	-0.58	-0.53	-0.51	-0.68	-0.65	-0.60	-0.54	-0.52

## FUND CHARACTERISTICS

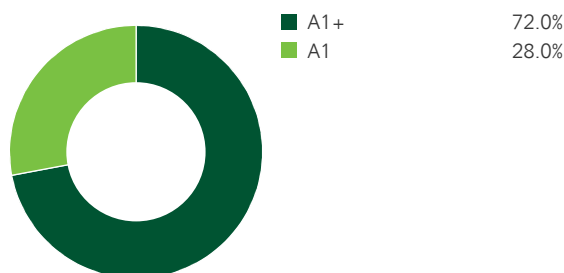
	Fund
Yield (gross) (%)	-0.56
Weighted average maturity (days)	34.5
Weighted average life (days)	34.5

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. Investors must read all performance information alongside the full performance information in the KIID.

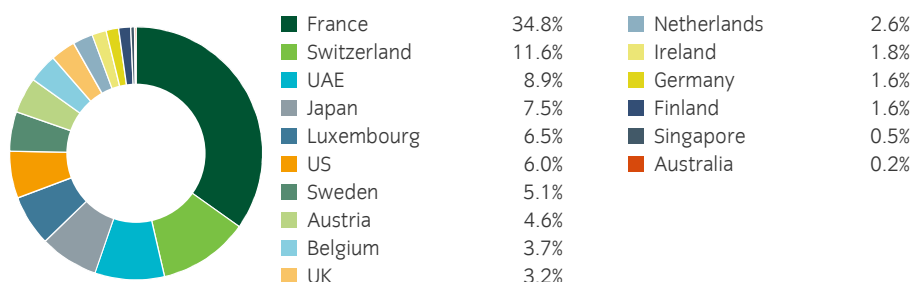
## FUND MANAGER COMMENTS

The eurozone's annual inflation rate rose slightly from 5% in December to 5.1% during January, as expected. The European Central Bank (ECB) left its main refinancing rate unchanged and announced that it would keep the reduction of its asset purchase programme steady for the foreseeable future. The ECB still intends to end pandemic-related asset purchases by the end of March this year. Hindered by COVID-19's Omicron variant, eurozone GDP expanded by 0.3% over the fourth quarter of 2021. In markets, 1-month EURIBOR increased from -0.57% in January to -0.54% in February, while the 3-month rate rose from -0.55% to -0.53%. We added certificates of deposit and commercial paper from Svenska Handelsbanken. With the increased expectation of rate rises, fund activity was centred around positioning for central bank meetings. The weighted average maturity of the Fund was 42 days at the end of January and 35 days at the end of February.

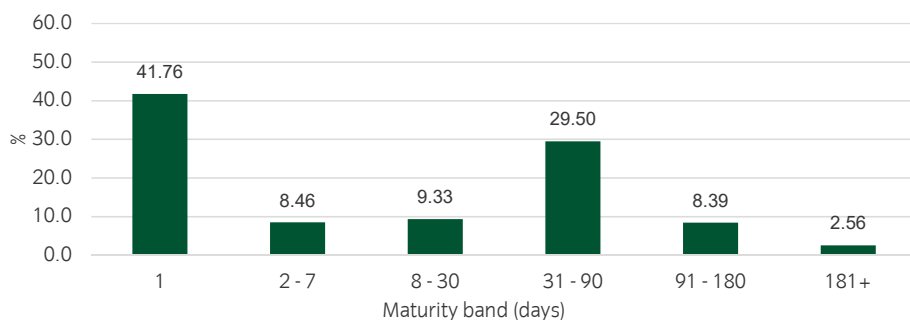
## CREDIT RATING



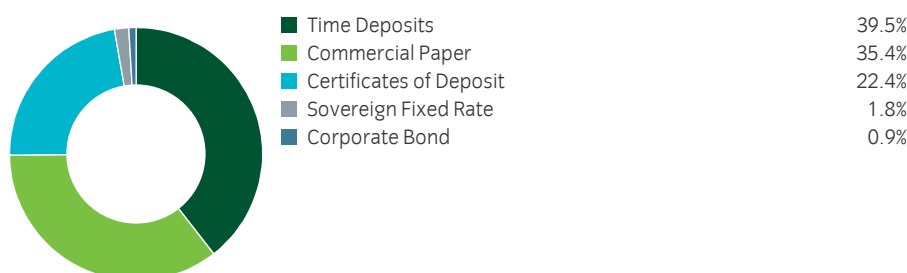
## GEOGRAPHY



## 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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