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# ILF EUR LIQUIDITY FUND

31 August 2024

## 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
- Sustainable Finance Disclosure Regulation (SFDR): Article 8

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

	1 month	3 months	1 year	3 years (pa)	5 years (pa)
Fund	3.97	3.87	4.03	1.93	0.95
Benchmark	3.55	3.57	3.72	1.71	0.76

	Calendar year returns					12-month rolling returns				
	2023	2022	2021	2020	2019	2023-2024	2022-2023	2021-2022	2020-2021	2019-2020
Fund	3.34	0.01	-0.56	-0.48	-0.41	4.03	2.34	-0.52	-0.56	-0.45
Benchmark	3.08	-0.16	-0.67	-0.65	-0.58	3.72	2.11	-0.65	-0.67	-0.64

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

Annual inflation in the eurozone declined from 2.6% in July to 2.2% in August, according to a preliminary estimate. GDP growth in the second quarter was confirmed at 0.3%. The Manufacturing Purchasing Managers' Index was unchanged at 45.8 in August, while the Services Purchasing Managers' Index rose from 51.9 in July to 53.3 in August. The unemployment rate fell by 10 bp to 6.4% in July. In markets, 1-month EURIBOR fell from 3.63% to 3.59%, while the 3-month rate declined from 3.65% to 3.49%. We bought certificates of deposit and commercial paper from Jyske Bank. While the inflation outlook appears positive, selective term investments were favoured. Positioning will be determined by central bank meetings. The weighted average maturity of the Fund was 41 days at the end of July and 34 days at the end of August.

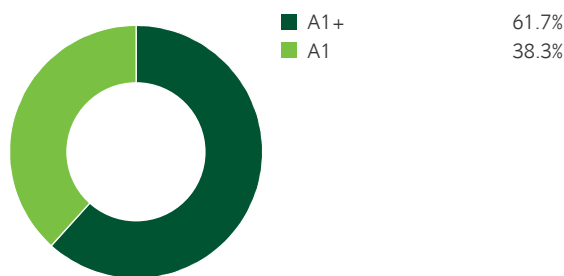
## FUND FACTS

**Fund size:** €2.8bn  
**Inception date:** 6 September 2012  
**Benchmark:** 7 Day EURIBID  
**Fund manager:** Chris Brown

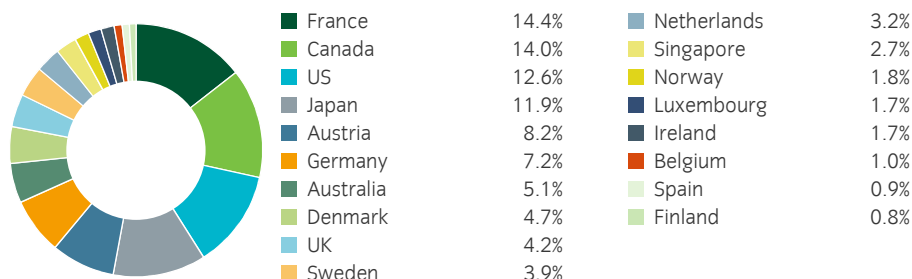
## FUND CHARACTERISTICS

	Fund
Yield (gross) (%)	3.78
Weighted average maturity (days)	34.4
Weighted average life (days)	37.4

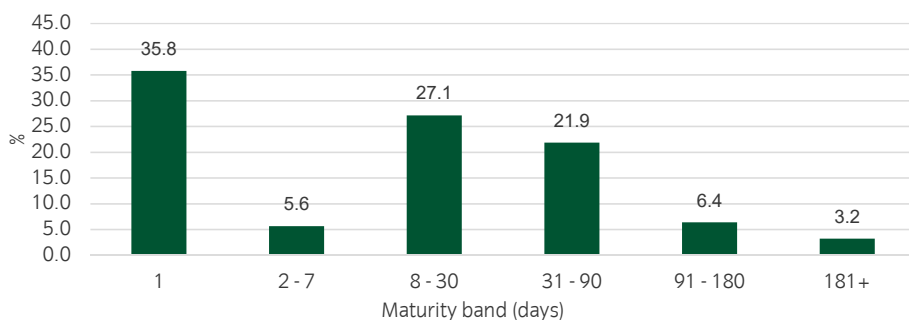
## CREDIT RATING



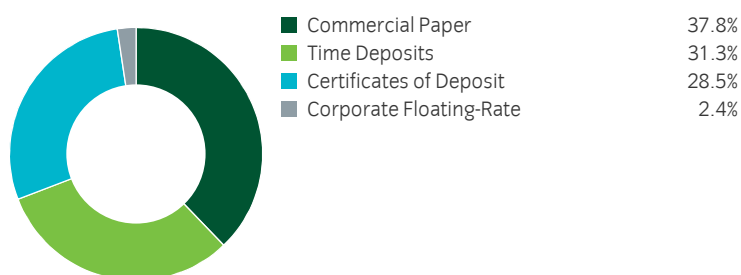
## GEOGRAPHY



## MATURITY PROFILE



## FUND ALLOCATION



## TECHNICAL DETAILS

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

**Domicile:** Ireland

**Share class currencies:** Euro

**Dealing frequency:** Daily, 1pm (Irish time)

**Settlement period:** T

**Pricing method:** LVNAV;

Dealing price is NAV on previous Dealing Day (T-1)

**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 Accumulation, other share classes are available)



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