November 2023 | Factsheet

WS Canlife Sterling Liquidity Fund

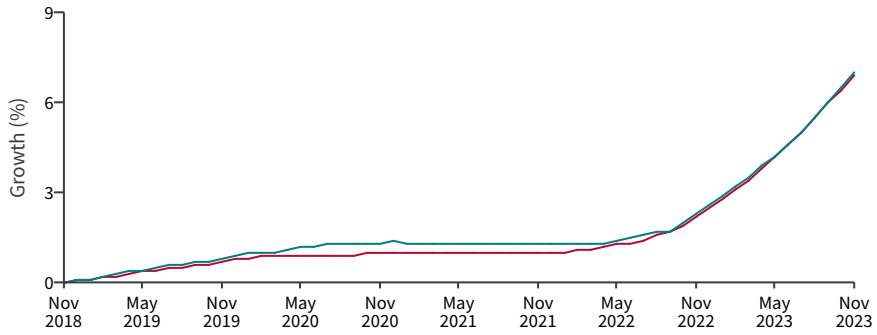
canada life Asset Management™

About the fund

The Fund aims to provide a return in line with sterling money market rates combined with a high degree of capital security. The Fund's comparator benchmark is the Sterling Over Night Index Average Index ("SONIA").

Fund performance

5 Years or since inception for funds with less than 5 years performance.



Cumulative performance

To 30/11/23 (%)

	1 month	3 months	1 year	3 years	5 years
Fund	0.46	1.39	4.59	5.57	6.99
Comparator Benchmark	0.43	1.32	4.61	5.88	6.91

Discrete year performance

To 30/09/23 (%)

	30/09/2022 30/09/2023	30/09/2021 30/09/2022	30/09/2020 30/09/2021	30/09/2019 30/09/2020	30/09/2018 30/09/2019
Fund	4.24	0.35	0.03	0.62	0.80
Comparator Benchmark	4.14	0.74	0.05	0.36	0.72

Share class information

Share Class	ISIN	SEDOL	OCF	AMC	Minimum Initial	Minimum top up*
I Acc	GB00BYW8XV16	BYW8XV1	**0.15%**[1]	0.15%	£1,000,000	£100
I Inc	GB00BYW8XW23	BYW8XW2	**0.15%**[1]	0.15%	£1,000,000	£100

1 - The fund incurs transaction costs as a necessary part of buying and selling underlying investments in order to achieve the investment objective. The Ongoing Charges Figure for regulated funds does not include these costs. Details of these costs and how they are incurred are available upon request.

*Minimum investments only apply when investing directly through the Authorised Corporate Director

Fund facts

Launch date	30/06/2017
Name of fund manager	Steve Matthews
Name of fund manager	Andy Head
Fund size	£826.7m
Number of holdings	100
Average credit quality	AA
Legal structure	Open Ended Investment Company
Dealing frequency	Daily (Midday)
Ex-dividend date	16th Aug and 16th Feb
Distribution date	15th Oct and 15th Apr
Base currency	GBP
Benchmark	SONIA
Sector	IA Standard Money Market
Authorised Corporate Director	Waystone Management (UK) Ltd,authorised and regulated by the FCA

Fund statistics

	3 years
Standard Deviation	0.63
Sharpe Ratio	-0.08
Alpha	-0.11
Beta	1.26
Tracking Error	0.14
Information Ratio	-0.70

Statistical calculations are annualised and based on last 36 months total return performance against the fund benchmark. Source Data: Morningstar

An investment should not be contemplated until the risks of investment and tax implications have been considered fully. Past performance is not a guide to future performance. The value of investments may fall as well as rise and investors may not get back the amount invested. Income from investments may fluctuate. Performance: Morningstar, bid to bid, with income re-invested for [C] share class. All data expressed as at 30/11/2023

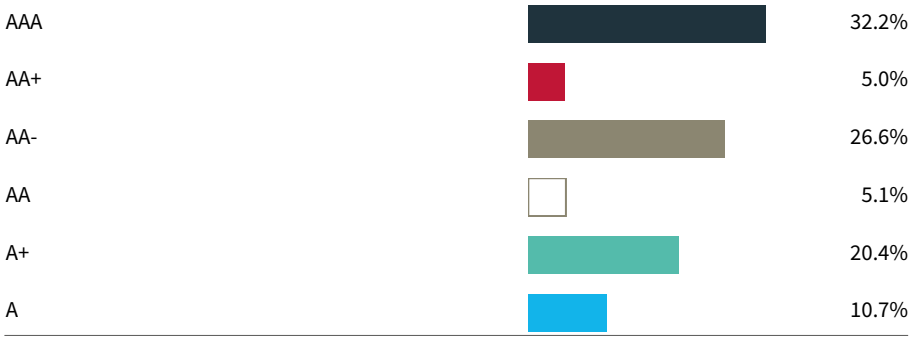
Asset allocation

Floating Rate Notes	36.4%
Money Market Instruments	28.6%
Fixed Interest Bonds	20.0%
Term Deposits	13.5%
UK Gilts/Tbills	1.7%
Cash (includes unsettled trades)	-0.2%
Total	100.0%

Top 10 holdings

The Bank of Nova Scotia	3.8%
Canadian Imperial Bank	3.7%
Sumitomo Mitsui Banking Corporation	3.5%
Mizuho Bank	3.5%
National Bank of Canada	3.3%
Nationwide Building Society	3.1%
Commonwealth Bank Of Australia	2.9%
Royal Bank Of Canada	2.8%
Bank Of Montreal	2.7%
Santander UK Group	2.7%

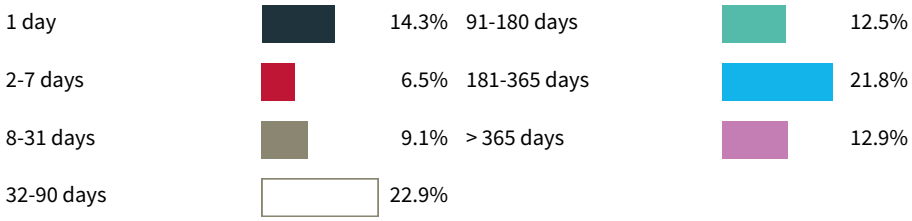
Bond quality



Ratings



Bond maturity



Risk warning

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This fund is a UCITS scheme and a standard variable net asset value (VNAV) money market fund (MMF). The MMF is not a guaranteed investment, nor does it receive external support to guarantee its liquidity. Unlike bank deposits, investment in MMFs can fluctuate and investors' capital is at risk. Credit ratings are internal and assigned by Canada Life Asset Management. Ratings will generally be in line with the major external rating agencies and should not be higher than the highest of these. Canada Life Asset Management will assign ratings to bonds that do not have an external rating. The comparator benchmark assists investors with evaluating the fund's performance against overnight deposit returns. This benchmark has been chosen as it is believed to be appropriate given the fund's investment objective and policy.

For full details of the fund's risks, please see the latest prospectus and the Key Investor Information Document (KIID). Other share classes are available.

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