



ILF GBP LIQUIDITY FUND

31 August 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 sterling 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, IMMFA Member
- 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: £24.4bn
Inception date: 2 January 2003
Benchmark: SONIA
Fund manager: Chris Brown

SHARE CLASS PERFORMANCE - All performance is annualised

	1 month	3 months	1 year	3 years (pa)	5 years (pa)
Fund	0.07	0.07	0.07	0.49	0.47
Benchmark	0.05	0.05	0.04	0.30	0.27

	Calendar year returns					12-month rolling returns				
	2020	2019	2018	2017	2016	2020-2021	2019-2020	2018-2019	2017-2018	2016-2017
Fund	0.33	0.84	0.66	0.34	0.54	0.07	0.57	0.83	0.51	0.36
Benchmark	0.09	0.56	0.46	0.15	0.26	0.04	0.28	0.57	0.34	0.12

FUND CHARACTERISTICS

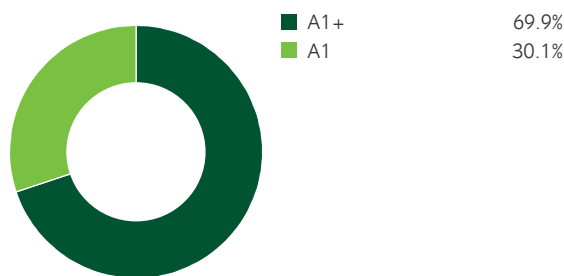
	Fund
Yield (gross) (%)	0.08
Weighted average maturity (days)	38.3
Weighted average life (days)	43.6

Source: Insight Investment and Rimes. All performance is annualised. Fund performance is shown for share class 3 and is calculated in Sterling as total return, including reinvested income, gross of fees and expenses. Gross of fees performance results do not reflect the deduction of charges, which will reduce investors' returns. Benchmark performance shown is for SONIA (previously 7-day GBP LIBID until 1st October 2020). Past performance is not a guide to future performance. The value of investments and any income from them will fluctuate and is not guaranteed (this may be partly due to exchange rate fluctuations). Investors may not get back the full amount invested. Please note: data is provisional and may change.

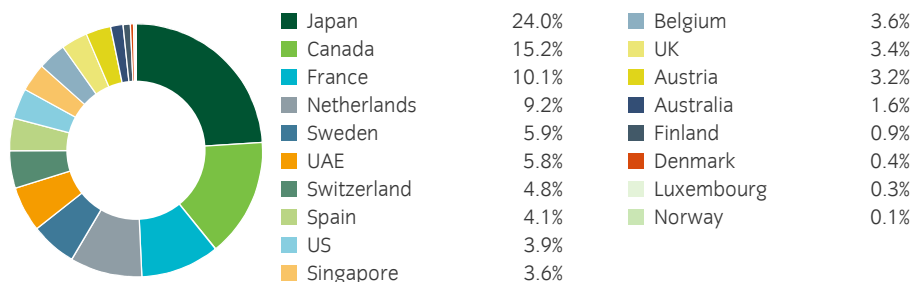
FUND MANAGER COMMENTS

At its August meeting, the Bank of England voted to leave monetary policy unchanged but said that a modest tightening will occur in the next two years if the recovery continues. GDP growth was 4.8% in the second quarter, preventing a re-entry into a double-dip recession. Meanwhile, annual consumer price inflation (CPI) fell to 2% over July, marking the end of a four-period streak of rising inflation. Retail sales fell 2.5% month-on-month in July, missing investor expectations. In markets, 1-month sterling LIBOR was flat at 0.05% in August, while the 3-month rate was flat at 0.07%. In gilt markets, 2-year gilt yields rose from 0.05% to 0.14%, while 5-year gilt yields increased from 0.26% to 0.43%. We added certificates of deposit and commercial paper from NatWest Bank and Bank of Tokyo Mitsubishi among others. We added bonds from Dexia. The weighted average maturity of the Fund was 46 days at the end of July and 38 days at the end of August.

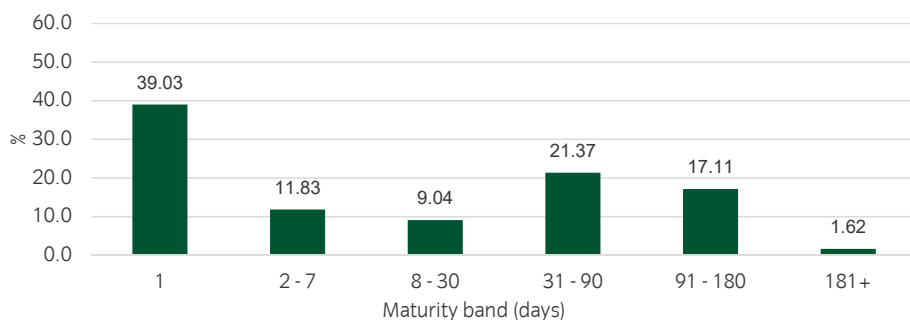
CREDIT RATING



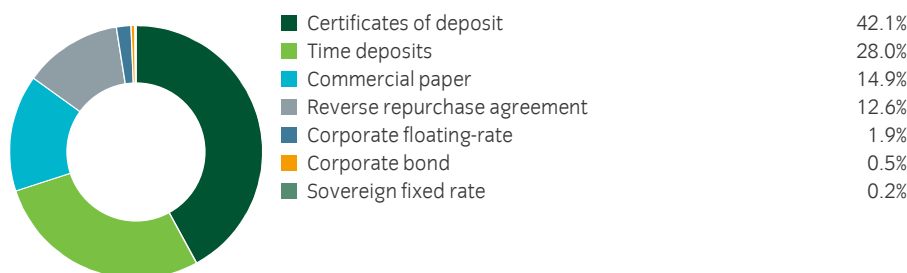
GEOGRAPHY



MATURITY PROFILE



FUND ALLOCATION



TECHNICAL DETAILS

Legal structure: Open Ended Investment Company (UCITS)

Domicile: Ireland

Share class currencies: Sterling

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: 0.25% (represented by share class 4 Accumulation, other share classes are available)



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