

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 GBP LIQUIDITY PLUS FUND

31 October 2020

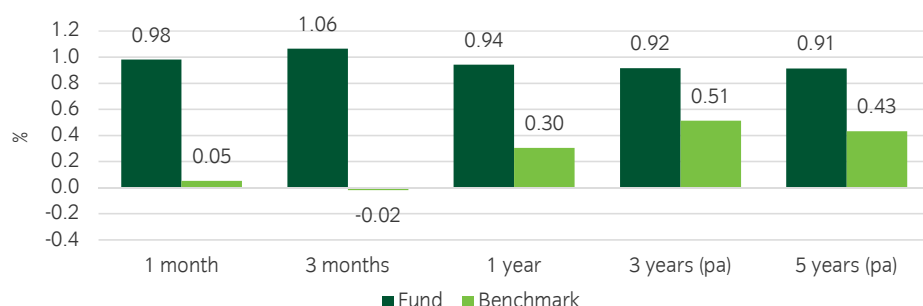
## FUND OBJECTIVE

The Fund aims to provide investors with income together with stability of capital by investing in money market instruments and short-term fixed income and variable rate bonds

## 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 AA+f/S1, Fitch rated AAAf/S1

## SHARE CLASS PERFORMANCE - All performance is annualised



Source: Insight Investment and Rimes. All performance is annualised. Fund performance is unit price performance and is calculated in Sterling 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

In October, the Bank of England (BoE) began a “fact-finding mission” to see how negative rates could impact banks. However, the Bank’s governor, Andrew Bailey, suggested the strategy will not be employed for now. Meanwhile, a surge in COVID-19 cases prompted more severe lockdown restrictions throughout the UK. In response, the BoE is expected to announce a £100 billion increase to its asset-purchase programme during November’s Monetary Policy Committee meeting. In markets, 1-month sterling LIBOR fell from 0.05% to 0.04% over October, while the 3-month rate decreased from 0.06% to 0.05%. In gilt markets, 2-year gilt yields were flat at -0.03%, while 5-year gilt yields fell from -0.06% to -0.04%. We added certificates of deposit and commercial paper from Credit Suisse and UBS. We added floating rate notes from the European Investment Bank and bonds from BNG. The weighted average maturity of the Fund was 86 days at the end of September and 95 days at the end of October.

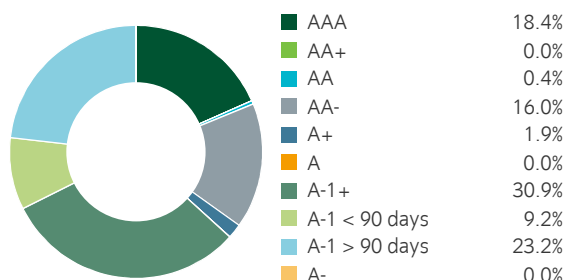
## FUND FACTS

**Fund size:** £6.2bn  
**Inception date:** 14 December 2004  
**Benchmark:** SONIA  
**Fund manager:** Chris Brown

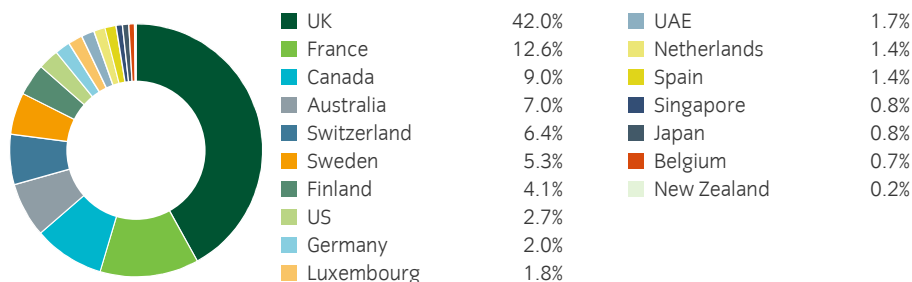
## FUND CHARACTERISTICS

	Fund
Yield (gross) (%)	0.39
Weighted average maturity (days)	95.0
Weighted average life (years)	1.4

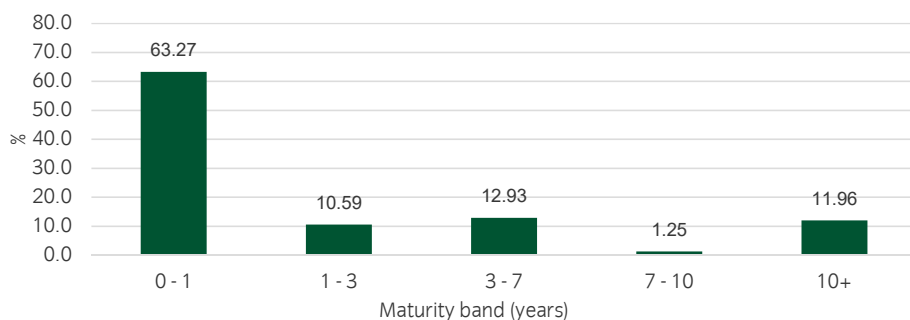
## CREDIT RATING



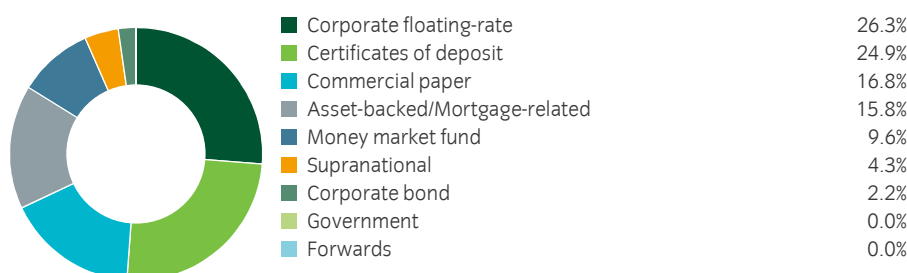
## GEOGRAPHY



## MATURITY PROFILE



## FUND ALLOCATION



## TECHNICAL DETAILS

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

**Domicile:** Ireland

**Share class currencies:** Sterling, Euro

**Dealing frequency:** Daily, 4pm (Irish time) 2 days prior to relevant dealing day

**Settlement period:** T

**Pricing method:** NAV

**Scheme:** Insight Liquidity Funds plc

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

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

**Ongoing charges:** 0.30% (represented by share class 4 Accumulation, other share classes are available)



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