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# ILF GBP LIQUIDITY PLUS FUND

30 June 2021

## 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

## FUND FACTS

**Fund size:** £5.9bn

**Inception date:** 14 December 2004

**Benchmark:** SONIA

**Fund manager:** Chris Brown

## FUND CHARACTERISTICS

	Fund
Yield (gross) (%)	0.30
Weighted average maturity (days)	66.0
Weighted average life (years)	1.1

## SHARE CLASS PERFORMANCE - All performance is annualised

	1 month	3 months	1 year	3 years (pa)	5 years (pa)
Fund	0.33	0.30	0.54	0.83	0.84
Benchmark	0.05	0.05	0.03	0.42	0.38

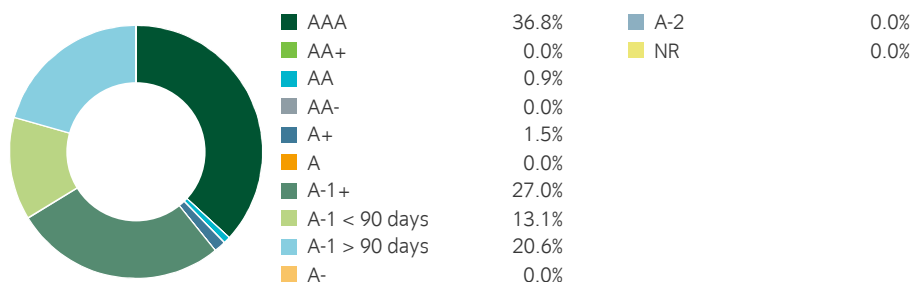
	Calendar year returns					12-month rolling returns				
	2020	2019	2018	2017	2016	2020-2021	2019-2020	2018-2019	2017-2018	2016-2017
Fund	0.80	1.24	0.66	0.68	1.05	0.54	0.94	1.02	0.61	1.09
Benchmark	0.20	0.68	0.60	0.23	0.38	0.03	0.53	0.70	0.37	0.25

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. Benchmark performance shown is for SONIA (previously 3-month GBP LIBID until 1st October 2020). 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.

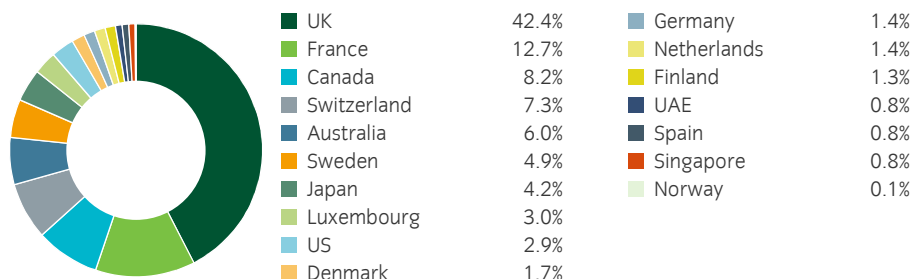
## FUND MANAGER COMMENTS

At its June meeting, the Bank of England (BoE)'s monetary policy committee voted unanimously to hold its key Bank Rate at 0.1%. The BoE said it will wait for significant economic progress before tightening policy and that it will keep its ongoing asset purchase programme at £895 billion. Driven by the easing of COVID-19 related restrictions, annual consumer price inflation (CPI) rose to 2.1% in May. The UK manufacturing purchasing managers' index fell to 63.9 in June. In markets, 1-month sterling LIBOR rose from 0.05% to 0.06% over June and the 3-month rate was flat at 0.08%, while 2-year gilt yields were flat at 0.05% and 5-year gilt yields declined from 0.34% to 0.33%. We added certificates of deposit and commercial paper from BPCE and La Banque Postale. We added floating-rate notes from Barclays Bank and CPPIB and bonds from SNCF. The weighted average maturity of the Fund was 76 days at the end of May and 66 days at the end of June.

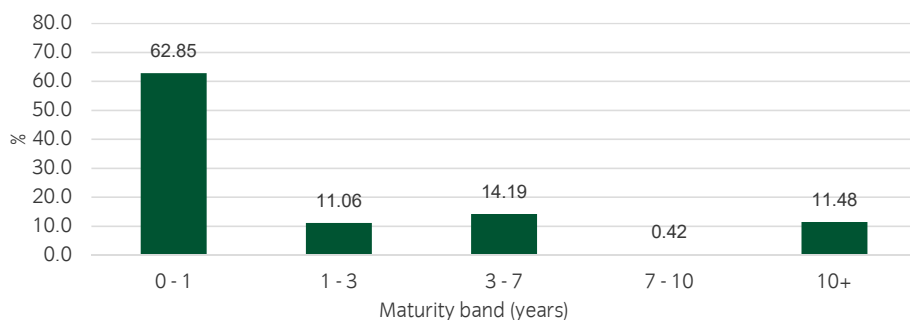
## CREDIT RATING



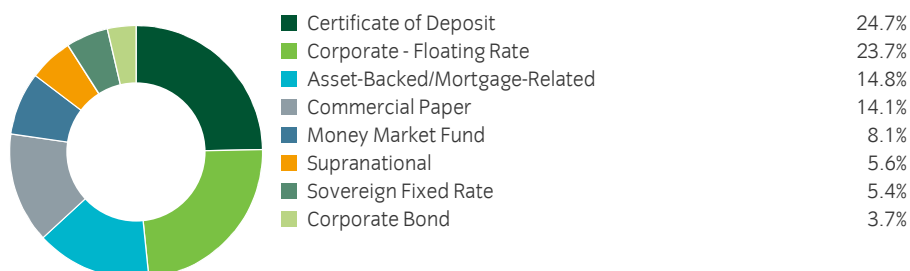
## GEOGRAPHY



## 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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