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# ILF GBP LIQUIDITY PLUS FUND

31 August 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:** £6.1bn

**Inception date:** 14 December 2004

**Benchmark:** SONIA

**Fund manager:** Chris Brown

## FUND CHARACTERISTICS

	Fund
Yield (gross) (%)	0.30
Weighted average maturity (days)	69.0
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	0.24	0.29	0.40	0.82	0.78
Benchmark	0.05	0.05	0.04	0.38	0.37

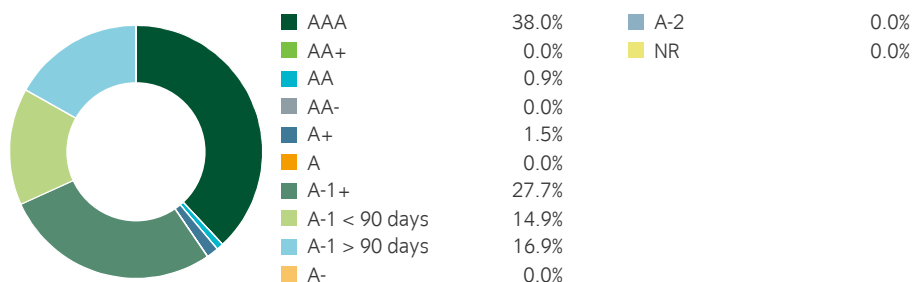
	Calendar year returns					12-month rolling returns				
	2020	2019	2018	2017	2016	2020-2021	2019-2020	2018-2019	2017-2018	2016-2017
Fund	0.80	1.24	0.66	0.68	1.05	0.40	0.94	1.10	0.62	0.83
Benchmark	0.20	0.68	0.60	0.23	0.38	0.04	0.41	0.70	0.46	0.22

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.

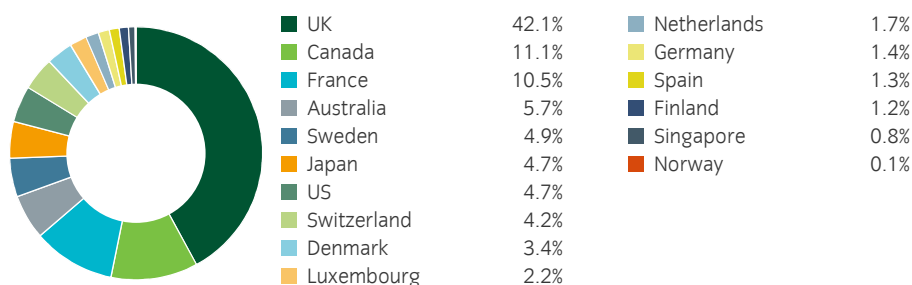
## FUND MANAGER COMMENTS

At its 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 Jyske Bank. We added floating-rate notes from Santander and sold those of the IBRD. The weighted average maturity of the Fund was 70 days at the end of July and 69 days at the end of August.

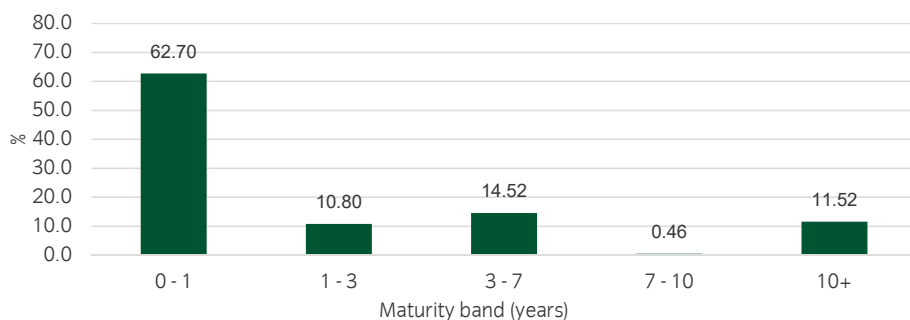
## CREDIT RATING



## GEOGRAPHY



## MATURITY PROFILE



## FUND ALLOCATION



## TECHNICAL DETAILS

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

**Domicile:** Ireland

**Share class currencies:** Sterling, 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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