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# ILF GBP LIQUIDITY FUND

31 October 2023

## 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
- Sustainable Finance Disclosure Regulation (SFDR): Article 8

## SHARE CLASS PERFORMANCE (%) - All performance is annualised

	1 month	3 months	1 year	3 years (pa)	5 years (pa)	10 years (pa)
Fund	5.54	5.46	4.39	1.78	1.33	0.92
Benchmark	5.32	5.32	4.34	1.75	1.20	0.75

	Calendar year returns					12-month rolling returns				
	2022	2021	2020	2019	2018	2022-2023	2021-2022	2020-2021	2019-2020	2018-2019
Fund	1.43	0.07	0.33	0.84	0.66	4.39	0.94	0.06	0.46	0.84
Benchmark	1.42	0.06	0.09	0.56	0.46	4.34	0.91	0.05	0.18	0.57

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, including taxes, 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. Investors must read all performance information alongside the full performance information in the KIID.

## FUND MANAGER COMMENTS

Annual inflation in the UK remained unchanged at 6.7% in September, as slowing food price rises were offset by rising petrol costs. The manufacturing purchasing managers' index rose from 44.3 in September to 44.8 in October. The services purchasing managers' index increased slightly to 49.5 in October from 49.3. In markets, SONIA remained unchanged at 5.19%, while the 2-year gilt yield declined from 4.89% to 4.77% and the 5-year gilt yield decreased from 4.50% to 4.46%. We added certificates of deposit and commercial paper from United Overseas Bank, Goldman Sachs, ING and DNB. We bought floating rate notes from Westpac. We will continue to position around central bank meetings. The weighted average maturity of the Fund was 40 days at the end of September and 43 days at the end of October.

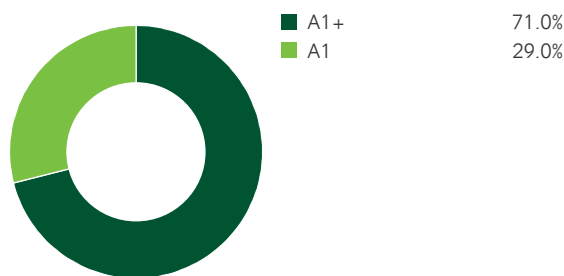
## FUND FACTS

**Fund size:** £18.9bn  
**Inception date:** 2 January 2003  
**Benchmark:** SONIA  
**Fund manager:** Chris Brown

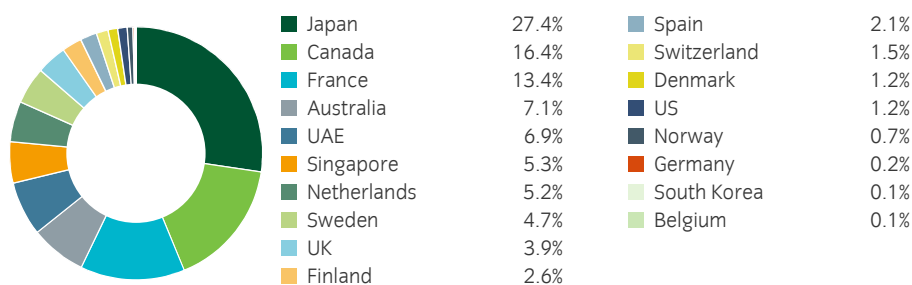
## FUND CHARACTERISTICS

	Fund
Yield (gross) (%)	5.41
Weighted average maturity (days)	42.8
Weighted average life (days)	53.5

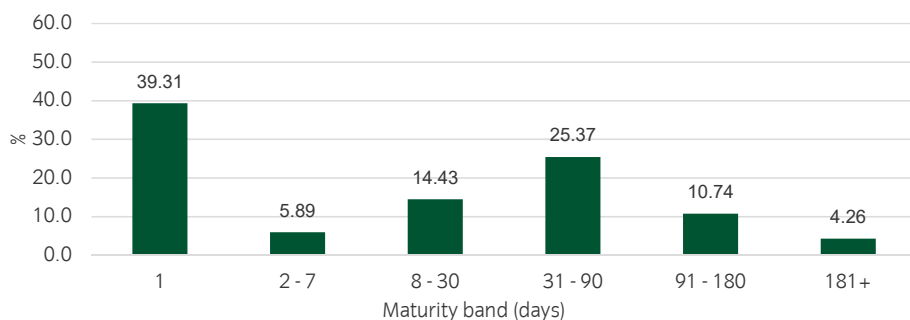
## CREDIT RATING



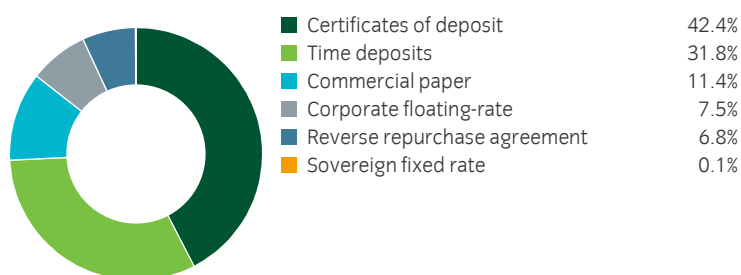
## GEOGRAPHY



## 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:** Inc share class: T;  
Acc share class: T+1

**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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