

Investments as at 31 March 2022

1. Internally Managed Investments

1.1 Term deposits, Call accounts and Money Market Funds

Instrument Type	Counterparty	Principal Amount £	Interest Rate	End Date
Treasury Bills	DMO	6,997,906	0.060%	09/05/22
Treasury Bills	DMO	4,978,280	0.875%	12/09/22
Total Treasury Bills		11,976,186		
Fixed Deposits	DMADF (Debt Management Account Deposit Facility)	19,500,000	0.095%	25/04/22
Total DMADF		19,500,000		
Call Account	National Westminster Bank plc	5,000,000	0.01%	
Total Bank Call Accounts		5,000,000		
No Use Empty Loans		14,610,091	1.50%	
Registered Provider	£10m loan facility – non utilisation fee		0.40%	31/03/23
Registered Provider	£5m loan facility – non utilisation fee		0.40%	16/06/23
Money Market Funds	LGIM GBP Liquidity Class 4	19,997,184	0.5526%	
Money Market Funds	Deutsche Managed GBP LVNAV Platinum	19,828,930	0.4867%	
Money Market Funds	Aviva Investors GBP Liquidity Class 3	19,994,569	0.5264%	
Money Market Funds	Aberdeen GBP Liquidity Class L3	19,994,014	0.4976%	
Money Market Funds	Federated Hermes Short-Term Prime Class 3	14,995,230	0.4995%	
Money Market Funds	HSBC GBP Liquidity Class F	16,051,995	0.5109%	
Money Market Funds	Northern Trust GBP Cash Class F	19,998,273	0.5595%	
Total Money Market Funds		130,860,195		
Equity and Loan Notes	Kent PFI (Holdings) Ltd	1,298,620		n/a

Bond Portfolio

Bond Type	Issuer	Adjusted Principal	Coupon Rate	Maturity Date
		£		
Fixed Rate Covered Bond	Leeds Building Society Bonds	4,202,100	1.29%	17/04/23
Fixed Rate Covered Bond	Bank of Scotland - Bonds	4,366,598	1.71%	20/12/24
Fixed Rate Covered Bond	Bank of Scotland - Bonds	6,794,066	0.43%	20/12/24
Floating Rate Covered Bond	Santander UK - Bonds	5,000,649	0.75%	16/11/22
Floating Rate Covered Bond	Lloyds - Bonds	2,500,975	1.51%	27/03/23
Floating Rate Covered Bond	Lloyds - Bonds	2,500,730	1.52%	27/03/23
Floating Rate Covered Bond	Lloyds - Bonds	5,001,721	1.42%	27/03/23
Floating Rate Covered Bond	Nationwide Building Society - Bonds	4,501,504	0.83%	12/04/23
Floating Rate Covered Bond	Nationwide Building Society - Bonds	5,581,003	0.75%	12/04/23

Floating Rate Covered Bond	Bank of Montreal - Bonds	5,001,669	0.88%	17/04/23
Floating Rate Covered Bond	Nationwide Building Society - Bonds	4,003,083	1.15%	10/01/24
Floating Rate Covered Bond	Santander UK - Bonds	2,001,344	1.45%	12/02/24
Floating Rate Covered Bond	TSB Bank - Bonds	2,501,679	1.62%	15/02/24
Floating Rate Covered Bond	Royal Bank of Canada - Bonds	1,804,007	1.00%	03/10/24
Floating Rate Covered Bond	Royal Bank of Canada - Bonds	9,035,734	0.55%	03/10/24
Floating Rate Covered Bond	Royal Bank of Canada - Bonds	5,043,786	0.27%	30/01/25
Floating Rate Covered Bond	Bank Of Nova Scotia Bonds	5,120,029	0.78%	14/03/25
Floating Rate Covered Bond	Canadian Imperial Bank of Commerce - Bonds	5,145,136	0.83%	15/12/25
Floating Rate Covered Bond	National Australia Bank - Bonds	5,151,865	0.67%	15/12/25
Floating Rate Covered Bond	Bank of Nova Scotia	720,939	0.81%	26/01/26
Floating Rate Covered Bond	Yorkshire Building Society - Bonds	3,008,642	0.72%	18/01/27
Floating Rate Covered Bond	Yorkshire Building Society - Bonds	2,003,956	0.74%	18/01/27
Total Bonds		90,991,215		

Total Internally managed investments	274,236,307
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2. Externally Managed Investments

Investment Fund	Book Cost	Market Value at	12 months return to	
	£	31 Mar 2022	31 Mar 2022	
		£	Income	Total
Aegon (Kames) Diversified Monthly Income Fund	20,000,000	20,116,846	4.98%	4.82%
CCLA - Diversified Income Fund	5,000,000	5,183,050	2.50%	7.13%
CCLA - LAMIT Property Fund	60,000,000	67,555,020	3.88%	21.43%
Fidelity Global Multi Asset Income Fund	25,038,637	24,120,813	4.28%	1.13%
M&G Global Dividend Fund	10,000,000	14,102,780	3.16%	17.79%
Ninety One (Investec) Diversified Income Fund	10,000,000	9,622,179	3.58%	-1.22%
Pyrford Global Total Return Sterling Fund	5,000,000	5,194,637	1.64%	3.65%
Schroder Income Maximiser Fund	25,000,000	21,501,301	7.13%	18.01%
Threadneedle Global Equity Income Fund	10,000,000	11,898,810	2.73%	11.38%
Threadneedle UK Equity Income Fund	10,000,000	10,193,123	3.37%	9.62%
Total External Investments	180,038,637	189,488,556	4.15%	12.50%

3. Total Investments

Total Investments	£463,724,863
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