

Investments as at 30 September 2023

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	4,934,307	5.3400%	09/10/23
Treasury Bills	DMO	4,886,475	4.6850%	30/10/23
Treasury Bills	DMO	2,955,155	4.7400%	13/11/23
Treasury Bills	DMO	4,877,611	5.0600%	27/11/23
Treasury Bills	DMO	4,873,633	5.2000%	18/12/23
Treasury Bills	DMO	4,932,244	5.5100%	18/12/23
Treasury Bills	DMO	4,860,404	5.7600%	08/01/24
Treasury Bills	DMO	4,865,120	5.5600%	18/03/24
Total Treasury Bills		37,184,949		
Fixed Deposits	DMADF (Debt Management Account Deposit Facility)	9,100,000	5.1700%	02/10/23
Fixed Deposits	DMADF (Debt Management Account Deposit Facility)	13,860,000	5.2500%	03/10/23
Fixed Deposits	DMADF (Debt Management Account Deposit Facility)	8,300,000	5.1700%	04/10/23
Fixed Deposits	DMADF (Debt Management Account Deposit Facility)	920,000	5.1700%	06/10/23
Fixed Deposits	DMADF (Debt Management Account Deposit Facility)	8,300,000	5.1700%	09/10/23
Fixed Deposits	DMADF (Debt Management Account Deposit Facility)	13,240,000	5.1700%	10/10/23
Fixed Deposits	DMADF (Debt Management Account Deposit Facility)	1,520,000	5.1700%	10/10/23
Fixed Deposits	DMADF (Debt Management Account Deposit Facility)	8,300,000	5.1700%	11/10/23
Fixed Deposits	DMADF (Debt Management Account Deposit Facility)	6,225,000	5.1700%	12/10/23
Fixed Deposits	DMADF (Debt Management Account Deposit Facility)	16,100,000	5.1700%	13/10/23
Fixed Deposits	DMADF (Debt Management Account Deposit Facility)	7,785,000	5.1700%	17/10/23
Total DMADF		93,650,000		
Call Account	National Westminster Bank plc	1,000,000	1.92%	
Total Bank Call Accounts		1,000,000		
No Use Empty Loans		15,300,154	4.00%	
Registered Provider	£10m loan facility – non utilisation fee		0.40%	31/03/24
Registered Provider	£5m loan facility – non utilisation fee		0.40%	16/06/24
Money Market Funds	LGIM GBP Liquidity Class 4	19,989,190	5.3454%	
Money Market Funds	Aviva Investors GBP Liquidity Class 3	19,990,619	5.3171%	
Money Market Funds	Aberdeen GBP Liquidity Class L3	19,988,892	5.2916%	
Money Market Funds	Federated Hermes Short-Term Prime Class 3	14,989,184	5.3510%	
Money Market Funds	HSBC GBP Liquidity Class F	19,990,518	5.2403%	
Money Market Funds	Northern Trust GBP Cash Class F	19,990,420	5.3112%	
Money Market Funds	Deutsche Managed GBP LVNAV Platinum	17,043,858	5.2250%	
Total Money Market Funds		131,982,681		

Equity	Kent PFI (Holdings) Ltd	1,298,620		n/a
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Bond Portfolio

Bond Type	Issuer	Adjusted Principal	Coupon Rate	Maturity Date
		£		
Fixed Rate Covered Bond	Bank of Scotland - Bonds	4,246,471	1.7146%	20/12/24
Fixed Rate Covered Bond	Bank of Scotland - Bonds	6,530,502	0.4259%	20/12/24
Floating Rate Covered Bond	Nationwide Building Society - Bonds	4,000,777	5.8505%	10/01/24
Floating Rate Covered Bond	Santander UK - Bonds	2,000,336	5.9710%	12/02/24
Floating Rate Covered Bond	TSB Bank - Bonds	2,500,423	6.1143%	15/02/24
Floating Rate Covered Bond	Royal Bank of Canada - Bonds	8,981,541	5.2584%	03/10/24
Floating Rate Covered Bond	Royal Bank of Canada - Bonds	1,793,802	5.4971%	03/10/24
Floating Rate Covered Bond	Royal Bank of Canada - Bonds	5,021,953	4.8775%	30/01/25
Floating Rate Covered Bond	Bank Of Nova Scotia Bonds	5,059,905	5.0319%	14/03/25
Floating Rate Covered Bond	Bank Of Nova Scotia Bonds	4,029,693	5.3158%	14/03/25
Floating Rate Covered Bond	Canadian Imperial Bank of Commerce - Bonds	5,087,018	5.0446%	15/12/25
Floating Rate Covered Bond	National Australia Bank - Bonds	5,087,951	5.0356%	15/12/25
Floating Rate Covered Bond	National Australia Bank - Bonds	10,126,894	4.7252%	15/12/25
Floating Rate Covered Bond	Bank Of Nova Scotia Bonds	713,114	5.3566%	26/01/26
Floating Rate Covered Bond	Nationwide Building Society - Bonds	501,193	5.6803%	20/04/26
Floating Rate Covered Bond	Nationwide Building Society - Bonds	5,405,746	5.7358%	20/04/26
Floating Rate Covered Bond	Bank Of Nova Scotia Bonds	10,121,119	5.4587%	22/06/26
Floating Rate Covered Bond	Royal Bank of Canada - Bonds	4,053,246	5.1851%	13/07/26
Floating Rate Covered Bond	Yorkshire Building Society - Bonds	3,006,058	5.3741%	18/01/27
Floating Rate Covered Bond	Yorkshire Building Society - Bonds	2,002,773	5.3955%	18/01/27
Floating Rate Covered Bond	Leeds Building Society Bonds	3,998,473	5.7561%	15/05/27
Floating Rate Covered Bond	Leeds Building Society Bonds	3,003,808	5.6913%	15/05/27
Total Bonds		97,272,795		

Total Internally managed investments	377,689,199
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2. Externally Managed Investments

Investment Fund	Book Cost	Market Value at	6 months return to	
	£	30-September-23	30-September-23	
		£	Income	Total
Aegon (Kames) Diversified Monthly Income Fund	20,000,000	17,455,253	3.38%	1.94%
CCLA - Diversified Income Fund	5,000,000	4,649,988	1.65%	0.20%
CCLA - LAMIT Property Fund	60,000,000	55,681,587	2.13%	0.90%

Appendix A

Fidelity Global Multi Asset Income Fund	25,038,637	22,338,381	2.35%	-0.69%
M&G Global Dividend Fund	10,000,000	13,563,722	2.76%	-2.49%
Ninety-One (Investec) Diversified Income Fund	10,000,000	8,869,492	2.01%	-0.73%
Pyrford Global Total Return Sterling Fund	5,000,000	5,156,569	0.95%	-0.13%
Schroder Income Maximiser Fund	25,000,000	19,836,974	3.19%	1.07%
Threadneedle Global Equity Income Fund	10,000,000	11,508,484	1.89%	-0.80%
Threadneedle UK Equity Income Fund	10,000,000	10,358,561	1.71%	2.33%
Total External Investments	180,038,637	£169,419,011	2.39%	0.48%

3. Total Investments

Total Investments	£547,108,210
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