## Investments: Activity & Performance at 30 June 2019

## Investment Position at 30<sup>th</sup> June 2019 **Investments Outstanding** Weighted Average Benchmark Return (7Day/3 **Council Performance Annualised** Maturity (WAM) Month LIBID) Annualised £289.198m 146 Days 1.02% 0.66% Investment Balance and Returns Deposit Maturities By Type at 30/06/19 £300.00m £100m £250.00m £80m -£200.00m £60m -£150.00m £40m -£100.00m -£50.00m £20m -£.00m £0m Liquidity <1 Mth 1-3 Mths 3-6 Mths 6-9 Mths 9-12 1-2 Yrs Mths — Weighted Average Rate (LHS) Outstanding (RHS) ■ Call ■ MMFs ■ Bonds ■ CD ■ Fixed

30.06.19

1.20% -

1.00%

0.80% -

0.60% -

0.40% -0.20% -

0.00% -

## Link Benchmarking Analysis of Investments at 30<sup>th</sup> June 2019

	LCC	Benchmark Group (8)	English Counties(15)
Return at 30.06.19	1.00%	0.89%	0.90%
WAM	146	78	78
Risk Weighted Score (Duration & Credit Quality)	3.10	3.05	2.84
Model Banding- Expected Return for Risk Taken	0.90% - 1.00%	0.81% - 0.92%	0.83% - 0.93%
			1.05%

Fixed Deposits	2.49% 10.37%	0.31% 13.54% 25.10%	3.25% 4.96%
Call & O/N MMFs	18.39%	25.10%	41.78%
Enhanced MMFs	56.65%	31.50%	25.34%
Bonds	12.10%	29.55%	
CDs			20.29%

**Appendix B** 

This page is intentionally left blank