

Monthly Investment Analysis on 31st December 2023 -Link Assets Services

Lincolnshire County Council

Current Investment List

Borrower	Principal (£)	Interest Rate	Start Date	Maturity Date	Lowest LT / Fund Rating	Historic Risk of Default
MMF Deutsche	25,000,000	5.27%		MMF	AAAm	
MMF HSBC	2,890,000	5.31%		MMF	AAAm	
MMF Insight	25,000,000	5.30%		MMF	AAAm	
MMF Morgan Stanley	1,635,000	5.35%		MMF	AAAm	
Close Brothers Ltd	5,000,000	5.30%	25/10/2023	24/01/2024	A-	0.003%
Close Brothers Ltd	5,000,000	5.75%	31/07/2023	31/01/2024	A-	0.004%
Landesbank Hessen-Thueringen Girozentrale (Helaba)	6,900,000	5.02%	02/05/2023	02/02/2024	A+	0.004%
Nordea Bank Abp	10,000,000	4.64%	03/02/2023	05/02/2024	AA-	0.002%
DBS Bank Ltd	10,000,000	4.45%	07/02/2023	07/02/2024	AA-	0.002%
Nordea Bank Abp	7,000,000	5.80%	09/08/2023	09/02/2024	AA-	0.002%
Landesbank Hessen-Thueringen Girozentrale (Helaba)	5,000,000	4.55%	23/02/2023	23/02/2024	A+	0.007%
Australia and New Zealand Banking Group Ltd	10,000,000	4.72%	02/03/2023	29/02/2024	A+	0.007%
London Borough of Southwark	5,000,000	4.40%	20/03/2023	18/03/2024	AA-	0.005%
DBS Bank Ltd	15,000,000	4.75%	31/03/2023	28/03/2024	AA-	0.005%
Landesbank Hessen-Thueringen Girozentrale (Helaba)	5,675,000	4.70%	04/04/2023	03/04/2024	A+	0.012%
Oversea Chinese Banking Corporation Ltd	9,900,000	4.90%	14/04/2023	12/04/2024	AA-	0.006%
Skandinaviska Enskilda Banken AB	10,000,000	5.04%	14/04/2023	12/04/2024	A+	0.013%
Skandinaviska Enskilda Banken AB	10,000,000	5.28%	21/04/2023	19/04/2024	A+	0.014%
Commonwealth Bank of Australia	10,000,000	5.18%	22/05/2023	22/04/2024	A+	0.014%
Oversea Chinese Banking Corporation Ltd	5,000,000	4.95%	28/04/2023	26/04/2024	AA-	0.007%
Close Brothers Ltd	5,000,000	5.55%	06/11/2023	03/05/2024	A-	0.015%
Close Brothers Ltd	5,000,000	5.55%	06/11/2023	03/05/2024	A-	0.015%
National Australia Bank Ltd	5,000,000	6.35%	27/06/2023	24/05/2024	A+	0.018%
Australia and New Zealand Banking Group Ltd	5,000,000	5.68%	05/12/2023	05/06/2024	A+	0.019%
Landesbank Hessen-Thueringen Girozentrale (Helaba)	7,425,000	5.46%	06/06/2023	05/06/2024	A+	0.019%
UBS AG	10,000,000	6.50%	07/07/2023	07/06/2024	A+	0.020%
Kingston Upon Hull City Council	10,000,000	5.75%	15/12/2023	17/06/2024	AA-	0.010%
UBS AG	5,000,000	6.33%	26/07/2023	25/07/2024	A+	0.026%
Australia and New Zealand Banking Group Ltd	10,000,000	5.68%	17/11/2023	16/08/2024	A+	0.028%
UBS AG	6,000,000	6.39%	21/08/2023	19/08/2024	A+	0.029%
Great Yarmouth Borough Council	6,000,000	5.67%	13/12/2023	13/09/2024	AA-	0.016%
Bank of Montreal	10,000,000	5.76%	13/10/2023	11/10/2024	A+	0.035%
Total Investments	£268,425,000	5.31%				0.013%

Note: An historic risk of default is only provided if a counterparty has a counterparty credit rating and is not provided for an MMF or USDBF, for which the rating agencies provide a fund rating. The portfolio's historic risk of default therefore measures the historic risk of default attached only to those investments for which a counterparty has a counterparty credit rating and also does not include investments which are not rated.

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