

Treasury Portfolio



The following table shows the treasury investments by counterparty as at the beginning of the 2019/20 financial year and as at the end of Quarter 3.

South Yorkshire Pensions Authority Treasury Portfolio	Actual		Current	
	01/04/2019		31/12/2019	
	£m	%	£m	%
Treasury Investments by Counterparty				
Banks	170	62%	148	63%
Local Authorities	55	20%	37	16%
Money Market Funds	50	18%	50	21%
Total Treasury Investments	275	100%	235	100%

The following table analyses the treasury investments held as at the end of quarter 3 by the period to maturity and shows the average interest rate achieved on these.

Treasury Portfolio at 31/12/2019 by Maturity	Average Interest Rate	Banks £m	LA £m	MMF £m	Total £m	Allocation %
Call	0.66%	8		50	58	25%
Up to 1 Month	0.71%	55			55	24%
3 to 6 Months	0.76%	65	10		75	32%
6 to 9 Months	0.82%		17		17	7%
9 to 12 Months	1.05%	20	10		30	13%
Total	0.80%	148	37	50	235	100%