

Appendix A

Investments as at 30th September 2023

Start / Purchase Date	Maturity Date	Counterparty	Rate	Principal O/S (£)
04/10/22	03/10/23	Broxbourne Borough Council	2.3000%	-5,000,000.00
24/10/22	24/10/23	Gravesham Borough Council	1.6000%	-5,000,000.00
24/10/22	23/10/23	Police & Crime Commissioner for Merseyside	1.9000%	-10,000,000.00
27/10/22	26/10/23	Brentwood Borough Council	2.2500%	-5,000,000.00
28/10/22	27/10/23	Falkirk Council	1.3500%	-5,000,000.00
01/11/22	31/10/23	London Borough of Enfield	3.2500%	-5,000,000.00
07/11/22	07/11/23	Close Brothers	3.9000%	-5,000,000.00
07/11/22	07/11/23	Close Brothers	4.0000%	-5,000,000.00
21/11/22	21/11/23	Lancashire Police and Crime Commissioner	2.7000%	-5,000,000.00
24/11/22	24/11/23	Lloyds Bank plc	4.9100%	-5,000,000.00
30/11/22	30/11/23	Gravesham Borough Council	2.0000%	-5,000,000.00
30/11/22	29/11/23	Uttlesford District Council	3.0500%	-7,000,000.00
01/12/22	01/12/23	Lloyds Bank plc	4.9500%	-5,000,000.00
06/12/22	05/12/23	Uttlesford District Council	1.8000%	-11,500,000.00
14/12/22	13/12/23	South Cambridgeshire District Council	3.3000%	-5,000,000.00
19/12/22	19/12/23	Basildon Borough Council	2.5000%	-5,000,000.00
19/12/22	18/12/23	Lancashire Police and Crime Commissioner	2.5000%	-10,000,000.00
23/12/22	22/12/23	Surrey Heath Borough Council	3.0000%	-10,000,000.00
03/01/23	02/01/24	Lancashire County Council	1.5000%	-10,000,000.00
04/01/23	03/01/24	Suffolk County Council	2.5000%	-5,000,000.00
09/01/23	09/01/25	Thames Valley Housing Association	4.5000%	-5,000,000.00
10/01/23	10/01/24	Standard Chartered Bank	4.8100%	-5,000,000.00
16/01/23	15/01/24	Cambridgeshire County Council	2.0000%	-10,000,000.00
16/01/23	16/01/24	Lloyds Bank plc	4.7000%	-5,000,000.00
20/01/23	19/01/24	Cooperatieve Rabobank UA	4.6300%	-5,000,000.00
23/01/23	22/01/24	Manchester City Council	4.1000%	-15,000,000.00
24/01/23	24/01/24	Close Brothers	4.5000%	-5,000,000.00
24/01/23	24/01/24	Nordea Bank AB	4.6900%	-5,000,000.00
25/01/23	24/01/24	Highland Council	4.0000%	-5,000,000.00
30/01/23	29/01/24	Lancashire County Council	1.5000%	-10,000,000.00
31/01/23	30/01/24	Blackpool Council	3.4000%	-5,000,000.00
31/01/23	30/01/24	Folkestone & Hythe Borough Council	4.0000%	-5,000,000.00
31/01/23	30/01/24	Manchester City Council	4.1000%	-5,000,000.00
02/02/23	01/12/23	Aberdeen City Council	3.9000%	-10,000,000.00
03/02/23	02/02/24	Blackpool Council	3.4000%	-5,000,000.00
03/02/23	02/02/24	East Hertfordshire District Council	3.5000%	-5,000,000.00
03/02/23	02/02/24	Gloucester City Council	2.3700%	-5,000,000.00
06/02/23	05/02/24	Cheshire East Council	4.0000%	-5,000,000.00
07/02/23	06/02/24	Worcestershire County Council	4.0000%	-5,000,000.00
09/02/23	08/02/24	Isle of Wight Council	2.3700%	-5,000,000.00
15/02/23	14/02/24	Adur District Council	4.0000%	-3,000,000.00

15/02/23	14/02/24	South Ayrshire Council	2.5000%	-5,000,000.00
15/02/23	14/02/24	Worthing Borough Council	4.0000%	-6,000,000.00
17/02/23	16/02/24	Surrey Heath Borough Council	4.6000%	-5,000,000.00
20/02/23	19/02/24	London Borough of Hillingdon	3.9500%	-5,000,000.00
20/02/23	19/02/24	Northumberland County Council	3.5000%	-15,000,000.00
23/02/23	22/02/24	East Dunbartonshire Council	4.3000%	-5,000,000.00
27/02/23	27/11/23	Brentwood Borough Council	4.1700%	-5,000,000.00
27/02/23	26/02/24	London Borough of Croydon	2.5000%	-10,000,000.00
27/02/23	26/02/24	Medway Council	2.5000%	-10,000,000.00
27/02/23	26/02/24	Monmouthshire County Council	4.5000%	-5,000,000.00
28/02/23	27/02/24	Liverpool City Council	4.5000%	-10,000,000.00
28/02/23	28/11/23	Monmouthshire County Council	4.3000%	-5,000,000.00
14/03/23	12/03/24	Adur District Council	4.7500%	-2,000,000.00
16/03/23	15/03/24	Eastleigh Borough Council	2.5000%	-10,000,000.00
20/03/23	18/03/24	Northumberland County Council	4.5000%	-5,000,000.00
22/03/23	20/03/24	West Dunbartonshire Council	4.7500%	-5,000,000.00
23/03/23	21/03/24	Wokingham Borough Council	2.5000%	-10,000,000.00
28/03/23	26/03/24	Wokingham Borough Council	2.5000%	-10,000,000.00
30/03/23	28/03/24	Windsor and Maidenhead Royal Borough Council	2.6000%	-5,000,000.00
06/04/23	05/04/24	Lloyds Bank plc	5.0700%	-5,000,000.00
06/04/23	05/04/24	TORONTO DOMINION BANK	5.0600%	-5,000,000.00
17/04/23	15/04/24	Derbyshire County Council	4.5000%	-10,000,000.00
17/04/23	06/11/23	Kingston upon Hull City Council	4.0500%	-15,000,000.00
17/04/23	17/04/24	Kirklees Council	3.8500%	-10,000,000.00
17/04/23	15/04/24	Lee Valley Regional Park Authority	4.3000%	-10,000,000.00
18/04/23	16/04/24	Gloucester City Council	4.5000%	-5,000,000.00
18/04/23	20/11/23	Liverpool City Council	4.1500%	-10,000,000.00
18/04/23	16/04/24	Suffolk County Council	4.2500%	-10,000,000.00
19/04/23	17/05/24	National Westminster Bank plc	5.0100%	-20,000,000.00
19/04/23	18/04/24	TORONTO DOMINION BANK	5.1000%	-10,000,000.00
21/04/23	19/04/24	Gloucester City Council	3.4000%	-5,000,000.00
21/04/23	19/04/24	Skandinaviska Eskilda Banken	5.2450%	-5,000,000.00
21/04/23	19/04/24	Standard Chartered Bank	5.3250%	-5,000,000.00
24/04/23	22/04/24	Medway Council	2.7000%	-10,000,000.00
25/04/23	25/01/24	Woking Borough Council	4.3000%	-5,000,000.00
25/04/23	23/04/24	Woking Borough Council	4.6000%	-5,000,000.00
27/04/23	25/04/24	Gloucester City Council	4.5000%	-5,000,000.00
28/04/23	28/02/24	Blackpool Council	2.7000%	-10,000,000.00
28/04/23	26/04/24	Brentwood Borough Council	4.6500%	-5,000,000.00
28/04/23	26/04/24	London Borough of Croydon	3.8500%	-10,000,000.00
28/04/23	26/04/24	North East Lincolnshire Council	4.8500%	-5,000,000.00
02/05/23	30/04/24	Aberdeen City Council	4.4000%	-5,000,000.00
02/05/23	01/03/24	East Hertfordshire District Council	4.0000%	-10,000,000.00
03/05/23	01/05/24	Derbyshire County Council	4.5000%	-10,000,000.00
04/05/23	02/05/24	Lancashire Police and Crime Commissioner	4.2500%	-5,000,000.00
09/05/23	07/05/24	South Ayrshire Council	4.5000%	-5,000,000.00

10/05/23	07/05/24	Basildon Borough Council	4.7000%	-5,000,000.00
15/05/23	13/05/24	Conwy County Borough Council	4.7000%	-5,000,000.00
16/05/23	16/11/23	Eastleigh Borough Council	4.2500%	-10,000,000.00
16/05/23	16/11/23	Falkirk Council	4.0500%	-5,000,000.00
16/05/23	26/04/24	Gravesham Borough Council	4.2000%	-5,000,000.00
17/05/23	17/11/23	Falkirk Council	4.0500%	-5,000,000.00
18/05/23	16/05/24	Monmouthshire County Council	4.2500%	-5,000,000.00
19/05/23	17/05/24	Aberdeenshire Council	4.2500%	-5,000,000.00
30/05/23	28/05/24	Aberdeenshire Council	4.2500%	-5,000,000.00
30/05/23	28/05/24	Windsor and Maidenhead Royal Borough Council	4.6000%	-10,000,000.00
14/06/23	12/04/24	East Hertfordshire District Council	4.3500%	-5,000,000.00
15/06/23	15/12/23	Kirklees Council	4.0000%	-5,000,000.00
16/06/23	14/06/24	Surrey Heath Borough Council	4.3000%	-5,000,000.00
21/06/23	19/06/24	Windsor and Maidenhead Royal Borough Council	2.7000%	-5,000,000.00
21/06/23	21/12/23	Worcestershire County Council	4.0500%	-5,000,000.00
22/06/23	20/06/24	Worcestershire County Council	4.1500%	-10,000,000.00
28/06/23	30/04/24	Guildford Borough Council	4.1000%	-10,000,000.00
03/07/23	01/07/24	Guildford Borough Council	4.1500%	-5,000,000.00
03/07/23	04/12/23	Kingston upon Hull City Council	4.0000%	-5,000,000.00
13/07/23	13/02/24	Ashford Borough Council	4.0500%	-10,000,000.00
14/07/23	15/01/24	Cheshire East Council	4.0000%	-5,000,000.00
14/07/23	12/07/24	Conwy County Borough Council	4.1500%	-5,000,000.00
17/07/23	16/10/23	London Borough of Barking and Dagenham	4.9500%	-5,000,000.00
19/07/23	19/01/24	Surrey County Council	4.6500%	-5,000,000.00
19/07/23	17/07/24	Woking Borough Council	5.0000%	-5,000,000.00
20/07/23	18/07/24	Cornwall Council	4.2500%	-5,000,000.00
21/07/23	19/07/24	Aberdeen City Council	4.2500%	-5,000,000.00
24/07/23	24/10/23	Cheshire East Council	4.8500%	-5,000,000.00
25/07/23	25/01/24	Eastleigh Borough Council	4.2500%	-10,000,000.00
27/07/23	29/01/24	Eastbourne Borough Council	4.1000%	-5,000,000.00
27/07/23	27/10/23	London Borough of Barking and Dagenham	4.9500%	-5,000,000.00
28/07/23	30/10/23	Birmingham City Council	4.9500%	-5,000,000.00
31/07/23	29/07/24	Darlington Borough Council	4.4000%	-5,000,000.00
31/07/23	31/01/24	Rushmoor Borough Council	4.0200%	-5,000,000.00
01/08/23	01/02/24	Ashford Borough Council	4.0500%	-10,000,000.00
01/08/23	01/11/23	Cornwall Council	4.8500%	-5,000,000.00
02/08/23	02/11/23	London Borough of Newham	4.9500%	-5,000,000.00
03/08/23	05/02/24	Kirklees Council	4.0000%	-5,000,000.00
07/08/23	06/02/24	East Dunbartonshire Council	4.0500%	-5,000,000.00
15/08/23	15/02/24	East Dunbartonshire Council	4.0500%	-5,000,000.00
17/08/23	16/02/24	Worthing Borough Council	4.0000%	-5,000,000.00
18/08/23	16/08/24	Broxbourne Borough Council	4.9500%	-1,570,000.00
22/08/23	20/08/24	Broxbourne Borough Council	4.7500%	-5,000,000.00
25/08/23	23/08/24	Derbyshire County Council	4.3000%	-5,000,000.00
29/08/23	27/08/24	Cornwall Council	4.2500%	-5,000,000.00
30/08/23	28/08/24	Broxbourne Borough Council	4.7500%	-5,000,000.00

31/08/23	29/08/24	London Borough of Newham	4.7500%	-10,000,000.00
04/09/23	04/03/24	Falkirk Council	4.0500%	-5,000,000.00
08/09/23	09/09/24	Close Brothers	5.1000%	-5,000,000.00
11/09/23	11/03/24	Ashford Borough Council	4.0000%	-10,000,000.00
20/09/23	18/09/24	Cambridgeshire County Council	4.2500%	-10,000,000.00
29/09/23	27/09/24	Cornwall Council	4.4000%	-5,000,000.00
29/09/23	27/09/24	Lee Valley Regional Park Authority	4.4000%	-5,000,000.00
29/09/23	27/09/24	Monmouthshire County Council	4.3500%	-5,000,000.00
			3.8359%	-921,070,000.00
	Call – 60 Days Notice	Barclays Bank plc	5.2500%	-750,000.00
			5.2500%	-750,000.00
	MMF	CCLA The Public Sector Deposit 4	5.1842%	-20,000,000.00
	MMF	Federated Prime Rate Sterling Liquidity 3	5.3510%	-5,000,000.00
	MMF	SSgA Liquidity Fund Select Stable GBP Inc	5.2653%	-9,000,000.00
			5.2302%	-34,000,000.00

Forward Commitments (December 2023 onwards)

Class	Type	Start	Maturity	Counterparty	Value
Deposit	Fixed	01/12/2023	29/11/2024	Aberdeen City Council	-5,000,000
Deposit	Fixed	15/12/2023	13/12/2024	Kirklees Council	-5,000,000
Deposit	Fixed	18/12/2023	16/12/2024	Rushmoor Council	-10,000,000
Deposit	Fixed	18/12/2023	16/12/2024	Falkirk Council	-10,000,000
Deposit	Fixed	20/12/2023	20/12/2024	Surrey Heath Council	-10,000,000
Deposit	Fixed	02/01/2024	02/01/2025	Lancashire County Council	-10,000,000
Deposit	Fixed	22/01/2024	20/01/2025	Manchester City Council	-10,000,000
Deposit	Fixed	24/01/2024	24/01/2025	Close Brothers	-5,000,000
Deposit	Fixed	25/01/2024	23/01/2025	Eastleigh Borough Council	-10,000,000
Deposit	Fixed	29/01/2024	29/01/2025	Lancashire County Council	-10,000,000
Deposit	Fixed	30/01/2024	28/01/2025	Manchester City Council	-10,000,000
Deposit	Fixed	31/01/2024	29/01/2025	Rushmoor Council	-5,000,000
Deposit	Fixed	02/02/2024	31/01/2025	Gloucester City Council	-5,000,000
Deposit	Fixed	05/02/2024	03/02/2025	Isle of Wight Council	-5,000,000
Deposit	Fixed	06/02/2024	06/02/2025	Worcestershire County Council	-10,000,000
Deposit	Fixed	14/02/2024	12/02/2025	Worthing Council	-6,000,000
Deposit	Fixed	14/02/2024	12/02/2025	Adur Council	-3,000,000
Deposit	Fixed	15/02/2024	13/02/2025	Cambridgeshire County Council	-10,000,000
Deposit	Fixed	15/02/2024	13/02/2025	Cherwell District Council	-15,000,000
Deposit	Fixed	15/02/2024	13/02/2025	Conwy County Borough Council	-5,000,000
Deposit	Fixed	26/02/2024	24/02/2025	Worthing Council	-5,000,000
Deposit	Fixed	26/02/2024	24/02/2025	Medway Council	-10,000,000
Deposit	Fixed	16/02/2024	14/02/2025	Surrey Heath Council	-5,000,000
Deposit	Fixed	26/02/2024	24/02/2025	Monmouthshire County Council	-5,000,000
Deposit	Fixed	27/02/2024	25/02/2025	Conwy County Borough Council	-5,000,000
Deposit	Fixed	21/03/2024	20/03/2025	Wokingham Borough Council	-10,000,000
Deposit	Fixed	27/03/2024	25/03/2025	Wokingham Borough Council	-10,000,000
					-209,000,000