

Schedule of Investments at 31 March 2023

Counter Party	Principal (£)	Rate	Start	End
Fixed Investments				
LA - Mid Suffolk DC	5,000,000	0.38%	05-Jul-21	05-Jul-23
Yorkshire Housing	5,000,000	1.00%	09-Jun-21	09-Jun-23
LA - Cherwell DC	5,000,000	0.40%	13-Jan-22	13-Jul-23
People for Places	5,000,000	1.00%	17-Jun-21	19-Jun-23
Southern Housing Group	6,000,000	2.25%	15-Mar-23	08-Jul-23
LA - Somerset W & Taunton 495	5,000,000	1.1500	21-Apr-22	31-Mar-23
LA - Gravesham 493	5,000,000	1.2500	29-Apr-22	31-Mar-23
LA - Croydon 468	5,000,000	0.5000	6-Jul-22	31-Mar-23
LA - Croydon 469	5,000,000	0.5000	6-Jul-22	31-Mar-23
Southern Housing Group Ltd	6,000,000	2.2500	15-Mar-23	31-Mar-23
LA - Barking & Dagenham 565	4,000,000	4.1000	28-Feb-23	31-Mar-23
LA - Central Bedfordshire 566	5,000,000	4.4000	9-Mar-23	31-Mar-23
LA- Stockport 567	5,000,000	4.5500	16-Mar-23	31-Mar-23
Total	66,000,000			
Covered Bonds				
NATIONWIDE	850,000		12-Apr-18	12-Apr-23
SANTANDER	1,000,000		12-Feb-19	12-Feb-24
COVENTRY	500,000		15-Jan-20	15-Jan-25
NATIONWIDE	1,500,000		10-Jan-20	10-Jan-25
LEEDS	750,000		15-Jan-20	15-Jan-25
NAB	1,000,000		04-Feb-20	04-Feb-25
RBC	1,500,000		13-Jul-21	13-Jul-26
RBC	500,000		13-Jul-21	13-Jul-26
BNS	300,000		26-Jan-22	26-Jan-26
LEEDS	2,000,000		15-May-22	15-May-27
Barclays	1,500,000		16-Nov-22	16-Nov-27
Northern Trust	1,500,000			
Total	12,900,000			
Notice Account				
Barclays	3,000,000			
Total	3,000,000			
Call Account				
HSBC	0			
Total	0			

Money Market Funds				
Aberdeen	0			
Aviva	0			
BNP	0			
CCLA	3,875,000			
Federated	0			
Total	3,875,000			
Total Internally Managed Funds	85,775,000			
Externally Managed Funds				
Aegon	2,406,382			
CCLA	6,349,562			
Federated	0			
Fundamentum	1,880,000			
M&G	0			
Royal London	2,132,763			
Schroders	732,590			
UBS	1,767,992			
Funding Circle	96,005			
Total Externally Managed	15,365,294			
Total Investments	101,140,294			

Schedule of investments at 31 March 2021

Counterparty	Principal £	Rate	Start	End
Fixed investments				
LA - LB Islington	5,000,000	1.0000%	07-Apr-20	06-Apr-21
LA - Birmingham City Council	5,000,000	1.1000%	27-Apr-20	26-Apr-21
Metropolitan Housing Trust	2,000,000	1.5000%	28-May-20	28-May-21
LA - Plymouth Council	5,000,000	0.1200%	05-Jan-21	05-Jul-21
LA - Wokingham BC	5,000,000	0.2700%	10-Nov-20	09-Nov-21
LA - Thurrock Council	2,000,000	0.3800%	04-Jan-21	04-Jan-22
LA - Thurrock Council	4,000,000	0.3800%	13-Jan-21	12-Jan-22
LA - Aberdeen City	5,000,000	0.1000%	18-Jan-21	17-Jan-22
LA - IOW	5,000,000	0.1000%	20-Jan-21	19-Jan-22
LA - Thurrock Council	4,000,000	0.3800%	02-Feb-21	01-Feb-22
LA - Warrington BC	10,000,000	0.3000%	12-Mar-21	11-Mar-22
LA - PCC Sussex	4,000,000	0.0500%	30-Mar-21	28-May-21
	56,000,000			
Short-term Bonds				
London Stock Exchange	2,000,000	0.1720%	19-Jan-21	02-Nov-21
	2,000,000			
Long-term Covered bonds				
National Australia Bank	2,000,000	1.1250%	10-Nov-16	10-Nov-21
Commonwealth Bank of Austr	2,000,000	1.1250%	18-Jan-17	22-Dec-21
CIBC	2,000,000	1.1250%	17-Jul-17	30-Jun-22
Santander UK plc	1,000,000	0.3034%	16-Nov-17	16-Nov-22
Barclays Bank UK PLC	1,000,000	0.4771%	23-Oct-18	09-Jan-23
Nationwide	850,000	0.4729%	12-Apr-18	12-Apr-23
United Overseas Bank	1,000,000	0.3040%	01-Feb-19	28-Feb-23
Santander UK plc	1,000,000	0.7850%	12-Feb-19	12-Feb-24
Nationwide	1,500,000	0.6070%	10-Jan-20	10-Jan-25
Leeds BS	750,000	0.5967%	15-Jan-20	15-Jan-25
Coventry BS	500,000	0.5767%	15-Jan-20	15-Jan-25
Lloyds	1,500,000	0.4255%	03-Feb-20	03-Feb-23
National Australia Bank	1,000,000	0.5555%	04-Feb-20	04-Feb-25
	16,100,000			

Counterparty	Principal £	Rate	Start	End
Long-term investments				
Staffordshire Moorlands	1,500,000	1.3000%	20-May-20	20-May-22
LB Croydon	5,000,000	0.9500%	05-May-20	04-May-21
Highland Council	5,000,000	2.0000%	14-Apr-20	14-Apr-21
Rugby Borough Council	2,000,000	2.0500%	15-Apr-20	15-Apr-21
Southern Housing Group Ltd	6,000,000	1.4500%	09-Mar-21	09-Sep-21
Uttlesford DC - Saffron Walden	3,000,000	0.4500%	24-Nov-20	24-May-22
	22,500,000			
Notice Accounts				
Barclays	3,000,000			
	3,000,000			
Call Account				
HSBC	325,500			
	325,500			
Money market funds				
Aberdeen	7,029,000			
BNP	5,203,000			
Aviva	8,466,000			
CCLA	7,000,000			
Federated	11,521,000			
	39,219,000			
Total internally managed	139,144,500			
Externally managed				
CCLA	6,491,179			
Federated Cash Plus	5,000,000			
Royal London	2,332,194			
M&G	3,528,656			
Schroders	697,631			
Fundamentum (REIT)	1,970,000			
UBS	2,203,598			
Funding Circle	508,476			
Total Externally managed	22,731,734			
Total investments	161,876,234			