

## CHERWELL DISTRICT COUNCIL (in-house)

### Current Investment List

Borrower	Principal (£)	Interest Rate	Start Date	Maturity Date
Clydesdale Bank	2,000,000	0.75%		call
Nat West Liq Select	4,500,000	0.80%		call
RBS MMF	795,000	0.51%		mmf
Newcastle BS	1,000,000	1.65%	02/03/2010	01/03/2011
Principality	1,000,000	1.45%	18/05/2010	15/03/2011
Skipton BS	1,000,000	1.23%	01/06/2010	07/02/2011
West Brom BS	1,000,000	1.15%	01/06/2010	07/02/2011
Yorkshire BS	1,000,000	1.20%	29/06/2010	15/03/2011
Ulster Bank	3,000,000	1.48%	11/08/2010	11/08/2011
Clydesdale Bank	5,000,000	1.70%	25/08/2010	25/08/2011
Lloyds	4,000,000	1.72%	02/03/2009	02/03/2012
<b>Borrower - Icelandic Exposure</b>	<b>Principal (£)</b>	<b>Interest Rate</b>	<b>Start Date</b>	<b>Maturity Date</b>
Glitnir	2,000,000	5.74%	06/02/2007	08/02/2010
Glitnir	2,000,000	5.72%	26/10/2006	26/10/2009
<b>Total Investments</b>	<b>£28,295,000</b>	<b>1.94%</b>		
<b>Total Investments - excluding Icelandic exposure</b>	<b>£24,295,000</b>	<b>1.32%</b>		
<b>Total Investments - Icelandic Exposure Only</b>	<b>£4,000,000</b>	<b>5.73%</b>		

## CHERWELL DISTRICT COUNCIL (TUC)

### Current Investment List

Borrower	Principal (£)	Interest Rate	Start Date	Maturity Date
Barclays	5,000,000	6.35%	28/10/2008	28/10/2011
Norwich & P'Borough	2,500,000	6.20%	30/03/2009	30/03/2011
Barclays	3,000,000	2.50%	01/05/2009	01/05/2012
Lloyds TSB	1,500,000	1.90%	02/09/2010	02/09/2011
Nationwide BS	3,000,000	1.15%	02/09/2010	06/06/2011
Bank of Scotland	2,500,000	1.30%	17/05/2010	17/11/2010
Bank of Scotland	5,000,000	2.05%	26/07/2010	26/07/2011
Borrower - Icelandic Exposure	Principal (£)	Interest Rate	Start Date	Maturity Date
Glitnir	2,500,000	6.30%	31/08/2007	30/03/2009
<b>Total Investments</b>	<b>£25,000,000</b>	<b>3.61%</b>		
<b>Total Investments - excluding Icelandic exposure</b>	<b>£22,500,000</b>	<b>3.31%</b>		
<b>Total Investments - Icelandic Exposure Only</b>	<b>£2,500,000</b>	<b>6.30%</b>		

# Portfolio valuation

As at 30 September 2010

Nominal	Security	Cost Price	Purchase Yield	Book Cost	Market Price	Market Yield	Profit / (Loss)	Net Market Value	Accrued Interest	Total Market Value	Duration
<b>CERTIFICATES OF DEPOSITS</b>											
3,700,000	SVENSKA HANDELSBANKEN CD 0.8 10082010-10022011	100.00	0.80	3,700,000.00	99.99	0.83	(378.44)	3,699,621.56	4,135.89	3,703,757.45	0.36
2,100,000	RBS 1.26 22 FEB 2010 - 22 FEB 2011	100.04	1.21	2,100,924.50	100.15	0.87	2,256.68	2,103,181.18	15,948.49	2,119,129.67	0.40
400,000	CREDIT AGRICOLE CIB 0.95 21 SEP 2010 - 21 MAR 2011	100.00	0.95	400,000.00	99.99	0.96	(27.37)	399,972.63	93.70	400,066.33	0.47
2,000,000	RABOBANK 0.95 05 MAY 2010 - 05 MAY 2011	100.00	0.95	2,000,000.00	99.92	1.08	(1,637.46)	1,998,362.54	7,704.11	2,006,066.65	0.59
2,000,000	BARCLAYS - BACR 1.44 18 JUN 2010 - 20 JUN 2011	100.00	1.44	2,000,000.00	100.16	1.21	3,258.38	2,003,258.38	8,206.03	2,011,464.41	0.72
2,000,000	LLOYDS BANK CD 1.45 18062010-20062011	100.00	1.45	2,000,000.00	100.17	1.21	3,400.76	2,003,400.76	8,263.01	2,011,663.77	0.72
2,000,000	BNP PARIBAS 1.0 18 JUN 2010 - 20 JUN 2011	100.00	1.00	2,000,000.00	99.85	1.21	(3,006.16)	1,996,993.84	5,698.63	2,002,692.47	0.72
1,800,000	HSBC SECURITIES CD 1 10082010-10082011	100.00	1.00	1,800,000.00	99.72	1.33	(5,092.98)	1,794,907.02	2,515.07	1,797,422.09	0.86
2,000,000	DEUTSCHE BANK AG CD 1.005 09092010-09092011	100.00	1.00	2,000,099.01	99.64	1.40	(7,394.49)	1,992,704.52	1,156.44	1,993,860.96	0.94
1,800,000	NATIONWIDE B.S 1.4 09 SEP 2010 - 09 SEP 2011	100.00	1.40	1,800,000.00	100.00	1.40	42.66	1,800,042.66	1,449.86	1,801,492.52	0.94
<b>TOTAL CERTIFICATES OF DEPOSITS</b>				<b>19,801,023.51</b>			<b>(8,578.41)</b>	<b>19,792,445.10</b>	<b>55,171.23</b>	<b>19,847,616.33</b>	<b>0.66</b>
<b>COMMERCIAL PAPER</b>											
500,000	UK T BILL 15TH NOV 2010	99.87	0.50	499,329.67	99.86	0.51	(6.36)	499,323.31	355.69	499,679.00	0.13
<b>TOTAL COMMERCIAL PAPER</b>				<b>499,329.67</b>			<b>(6.36)</b>	<b>499,323.31</b>	<b>355.69</b>	<b>499,679.00</b>	<b>0.13</b>
<b>CASH</b>											
	GBP Cash -- Settled Balance			86,184.42				86,184.42		86,184.42	
<b>TOTAL CASH</b>				<b>86,184.42</b>				<b>86,184.42</b>		<b>86,184.42</b>	
<b>TOTAL</b>				<b>20,386,537.60</b>			<b>(8,584.77)</b>	<b>20,377,952.83</b>	<b>55,526.92</b>	<b>20,433,479.75</b>	<b>0.64</b>