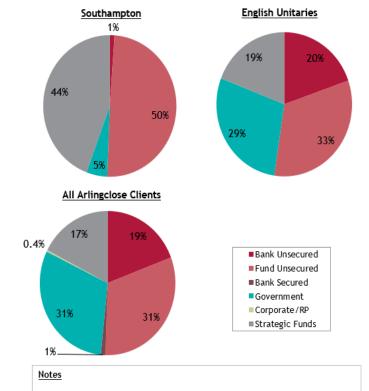
## Southampton Benchmarking Scores 31st March 2021

| Investment Benchmarking 31 March 2021  | Southampton     | 20 Egglith United | es Average<br>28 Lys Average |
|--|-----------------|-------------------|------------------------------|
| Internal Investments   | £33.0m          | £59.3m            | £74.3m                       |
| Cash Plus & Short Bond Funds   | £0.0m           | £0.4m             | £1.9m                        |
| Strategic Pooled Funds   | £26.3m          | £10.9m            | £12.5m                       |
| TOTAL INVESTMENTS  | £59.3m          | £70.6m            | £88.6m                       |
|  |                 |                   |                              |
| Security   |                 |                   |                              |
| Average Credit Score   | 4.25            | 4.66              | 4.63                         |
| Average Credit Rating  | AA-             | A+                | A+                           |
| Average Credit Score (time-weighted)   | 1.07            | 4.44              | 4.53                         |
| Average Credit Rating (time-weighted)  | AAA             | AA-               | A+                           |
| Number of Counterparties / Funds   | 12              | 13                | 13                           |
| Proportion Exposed to Bail-in  | 91%             | 68%               | 63%                          |
| Liquidity  |                 |                   |                              |
| Proportion Available within 7 days   | 51%             | 53%               | 51%                          |
| Proportion Available within 100 days   | 54%             | 72%               | 71%                          |
| Average Days to Maturity   | 50              | 32                | 14                           |
| merage pays to matarry   |                 | -                 | • • •                        |
| Market Risks   |                 |                   |                              |
| Average Days to Next Rate Reset  | 97              | 54                | 45                           |
| Strategic Fund Volatility  | 3.3%            | 2.8%              | 4.4%                         |
|  |                 |                   |                              |
| Yield  | 0.470           | 0.402             | 0.450                        |
| Internal Investment Return   | 0.49%           | 0.12%             | 0.15%                        |
| Cash Plus & Short Bond Fund - Total Return   | 2.740           | 0.70%             | 1.76%                        |
| Strategic Funds - Total Return   | 3.71%           | 8.21%             | 10.57%                       |
| Total Investments - Total Return   | 1.92%<br>4.42%  | 1.87%<br>3.93%    | 3.85%                        |
| All External Funds - Income Only Return<br>All External Funds - Capital Gains/Losses | 4.42%<br>-0.71% | 3.93%             | 3.85%<br>5.49%               |
| Total Investments - Income Only Return   | 2.23%           | 3.03%             | 3.47%                        |



- $\bullet$  Unless otherwise stated, all measures relate to internally managed investments only, i.e. excluding external pooled funds.
- $\bullet$  Averages within a portfolio are weighted by size of investment, but averages across authorities are not weighted.
- Credit scores are calculated as AAA = 1, AA+ = 2, etc.
- Volatility is the standard deviation of weekly total returns, annualised.