

Schedule of investments at 31 March 2018

Counterparty	Principal £	Rate	Start	End
Fixed investments				
NRBS Marsden	1,000,000	0.5700%	27-Dec-17	06-Apr-18
Places for People Homes Ltd	5,000,000	1.2500%	24-Apr-17	23-Apr-18
LA - Birmingham CC	5,000,000	0.7000%	28-Apr-17	27-Apr-18
Toronto Dominion	5,000,000	0.5000%	02-Nov-17	02-May-18
DBS	2,000,000	0.5900%	08-Dec-17	08-Jun-18
Places for People Homes Ltd	1,000,000	1.2000%	14-Jul-17	13-Jul-18
LA - Thurrock DC	5,000,000	0.7500%	10-Nov-17	09-Nov-18
Close Brothers	5,000,000	0.8500%	15-Mar-18	17-Sep-18
	29,000,000			
Certificates of deposit				
Rabobank	2,000,000	0.6000%	10-Oct-17	09-Oct-18
Rabobank	1,000,000	0.7200%	19-Oct-17	18-Oct-18
	3,000,000			
Short-term Bonds				
Yorkshire BS	1,107,100	1.2602%	16-Feb-15	12-Apr-18
Nationwide	1,372,000	0.7909%	27-Apr-15	27-Apr-18
Prudential	3,803,000	0.6600%	12-May-17	27-Nov-18
Prudential	2,000,000	0.7400%	12-Oct-17	27-Nov-18
Lloyds	5,000,000	0.8800%	11-Jul-16	14-Jan-19
Toronto Dominion	1,000,000	1.0496%	03-Feb-16	01-Feb-19
ANZ	2,000,000	1.0608%	11-Feb-16	11-Feb-19
CIBC	3,350,000	0.9200%	15-Jul-16	11-Mar-19
	19,632,100			
Long-term Covered bonds				
Santander UK Plc	2,000,000	1.0060%	08-Jul-16	08-Jul-19
Leeds BS	2,000,000	0.9225%	01-Oct-14	01-Oct-19
Coventry	2,000,000	0.8791%	17-Mar-15	17-Mar-20
Bank of Montreal	600,000	0.7600%	20-Jul-17	20-Jul-20
Bank of Montreal	1,400,000	0.7200%	20-Jul-17	20-Jul-20
National Australia Bank	2,000,000	1.1036%	10-Nov-16	10-Nov-21
Commonwealth Bank of Austr	2,000,000	1.1959%	18-Jan-17	22-Dec-21
CIBC	2,000,000	1.1670%	17-Jul-17	30-Jun-22
Santander UK Plc	1,000,000	0.7900%	16-Nov-17	16-Nov-22
	15,000,000			

Counterparty	Principal £	Rate	Start	End
Long-term investments				
Southern Home Ownership Ltd	6,000,000	1.3100%	22-Dec-17	04-Feb-19
Rugby Borough Council	2,000,000	1.3000%	16-Apr-17	15-Apr-18
Highland Council	5,000,000	1.2500%	18-Apr-17	16-Apr-18
Fife Council	5,000,000	1.7700%	07-Apr-15	07-Apr-20
Rugby BC	3,000,000	1.8000%	05-May-15	05-May-20
Staffordshire Moorlands	1,500,000	1.7800%	20-May-15	20-May-20
	22,500,000			
Notice Accounts				
Barclays	3,000,000			
Santander 180 day	3,000,000			
Goldman Sachs 95 day	5,000,000			
	11,000,000			
Call Account				
HSBC	436,000			
	436,000			
Revolving Credit Facility				
Network Homes	2,500,000			
	2,500,000			
Money market funds				
Aberdeen	1,000			
Amundi	6,965,000			
BNP	883,000			
Standard Life	405,000			
Federated	70,000			
	8,324,000			
Total internally managed	111,392,100			
Externally managed				
Payden	5,007,350			
CCLA	6,652,274			
M&G	2,571,638			
Schroders	884,202			
City Financials	2,303,351			
UBS	2,336,174			
Funding Circle	543,833			
Total Externally managed	20,298,822			
Total investments	131,690,922			