

Schedule of investments at 31 March 2020

Counterparty	Principal £	Rate	Start	End
Fixed investments				
LA - Broxtowe BC	2,000,000	1.0000%	17-May-19	15-May-20
Metropolitan Housing Trust	2,000,000	1.4800%	28-May-19	28-May-20
LA - Thurrock Council	6,000,000	0.9500%	09-Mar-20	09-Sep-20
LA - Thurrock Council	4,000,000	1.1500%	18-Mar-20	20-Apr-20
LA - Calderdale	1,000,000	1.4000%	20-Mar-20	20-Apr-20
LA - Blackpool Council	5,000,000	1.9000%	31-Mar-20	30-Mar-21
	20,000,000			
Long-term Covered bonds				
Bank of Montreal	600,000	1.1349%	20-Jul-17	20-Jul-20
Bank of Montreal	1,400,000	1.1349%	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	1.1178%	16-Nov-17	16-Nov-22
Barclays Bank UK PLC	1,000,000	1.1542%	23-Oct-18	09-Jan-23
Nationwide	850,000	1.0889%	12-Apr-18	12-Apr-23
United Overseas Bank	1,000,000	1.1336%	01-Feb-19	28-Feb-23
Santander UK plc	1,000,000	1.4419%	12-Feb-19	12-Feb-24
Nationwide	1,500,000	1.2950%	10-Jan-20	10-Jan-25
Leeds BS	750,000	1.2516%	15-Jan-20	15-Jan-25
Coventry BS	500,000	1.2326%	15-Jan-20	15-Jan-25
Lloyds	1,500,000	1.0874%	03-Feb-20	03-Feb-23
National Australia Bank	1,000,000	1.2095%	04-Feb-20	04-Feb-25
	18,100,000			
Long-term investments				
AXA SA bond	1,000,000	1.2555%	27-Jun-19	15-Dec-20
Fife Council	5,000,000	1.7700%	07-Apr-15	07-Apr-20
Highland Council	5,000,000	1.7500%	15-Apr-19	14-Apr-20
Rugby Borough Council	2,000,000	1.8000%	16-Apr-19	15-Apr-20
Rugby BC	3,000,000	1.8000%	05-May-15	05-May-20
Croydon	5,000,000	1.0500%	02-May-18	05-May-20
Staffordshire Moorlands	1,500,000	1.7800%	20-May-15	20-May-20
Southern Housing Group Ltd	6,000,000	1.6000%	06-Feb-20	03-Aug-20
	28,500,000			

Counterparty	Principal £	Rate	Start	End
Notice Accounts				
Barclays	3,000,000			
Goldman Sachs 95 day	5,000,000			
	8,000,000			
Call Account				
HSBC	528,000			
	528,000			
Revolving Credit Facility				
One housing group	5,000,000			
	5,000,000			
Money market funds				
Aberdeen	7,653,000			
CCLA	2,313,000			
Federated	4,529,000			
	14,495,000			
Total internally managed	94,623,000			
Externally managed				
CCLA	6,514,007			
Royal London	2,227,920			
M&G	1,126,577			
Schroders	567,847			
Fundamentum (REIT)	1,960,000			
UBS	2,017,992			
Funding Circle	533,426			
Total Externally managed	14,947,769			
Total investments	109,570,769			