

INVESTMENT ANALYSIS – 17 NOVEMBER 2016

APPENDIX B

Summary of Investments - 17 November 2016			
	Internal	External	Total
Total Value of Investments	£75,578,591	£3,604,631	£79,183,222
Number of Investments / Counterparties	45 / 35	2 / 1	47 / 36
Snapshot Rate of Return (Total return)	0.65%	-3.11%	0.48%
Snapshot Rate of Return (Income only)		2.41%	0.73%
Volatility (Annualised Standard Deviation)		4.47%	
Average Days to Maturity / Next Rate Reset	159 / 146		
Value-weighted Average Credit Risk Score	4.3 / AA-		
Time-weighted Average Credit Risk Score	3.7 / AA-		
Investments Exposed to Bail-in	67%		

