

CAPITA

Asset Services

South Ribble BC Investment portfolio

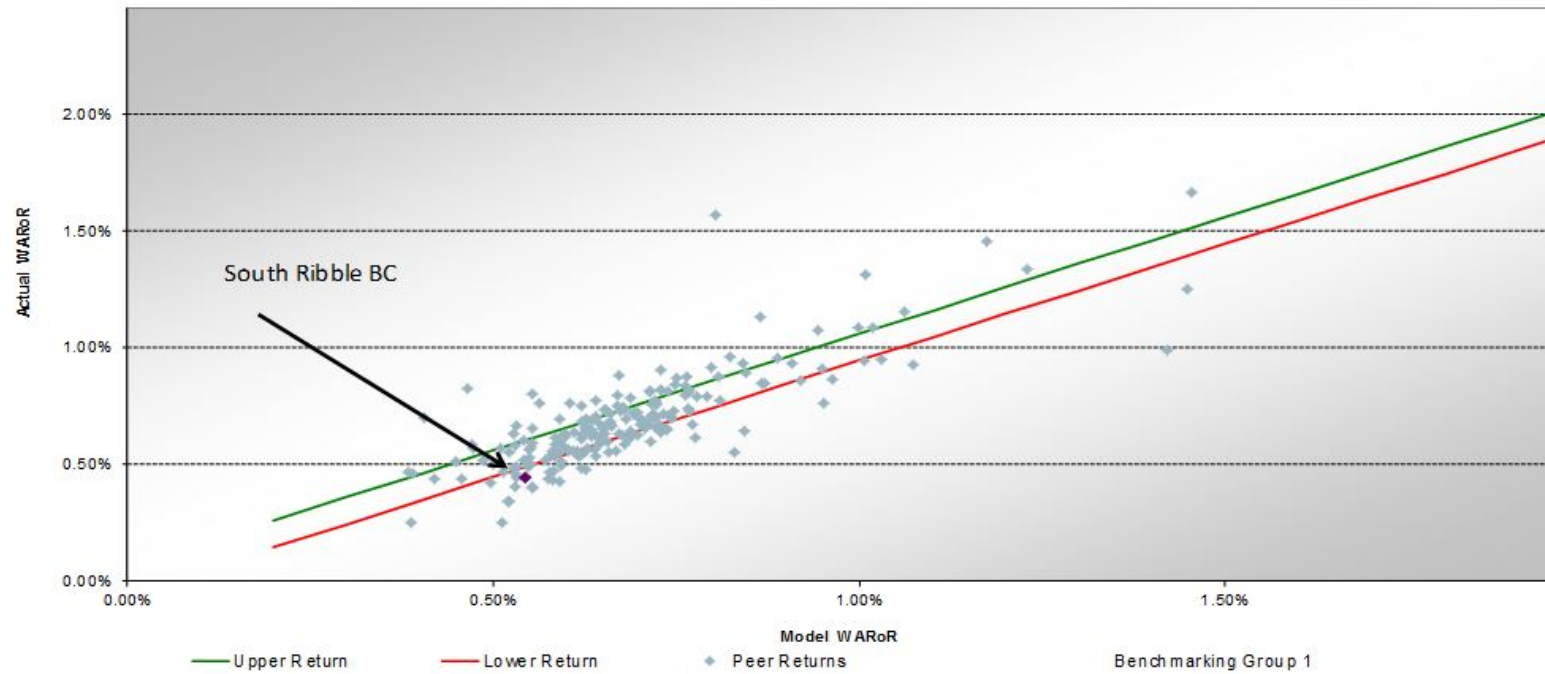
Borrower	Principal (£)	Interest Rate	Start Date	Maturity Date	Lowest Long Term Rating	Historic Risk of Default
Bank of Scotland Plc	500,000	0.40%		Call	A	0.000%
MMF Federated Investors (UK)	2,950,000	0.40%		MMF	AAA	0.000%
MMF Federated Investors (UK)	2,950,000	0.42%		MMF	AAA	0.000%
Barclays Bank Plc	3,215	0.00%		Call	A-	0.000%
Barclays Bank Plc	2,825,000	0.40%		Call	A-	0.000%
DMO	3,300,000	0.25%	31/07/2015	11/08/2015	AA+	0.000%
Telford & Wrekin Council	3,000,000	0.31%	06/07/2015	07/09/2015	AA+	0.001%
Nationwide Building Society	1,000,000	0.50%	23/06/2015	23/09/2015	A	0.008%
Blackpool Borough Council	2,000,000	0.35%	30/06/2015	01/10/2015	AA+	0.001%
Birmingham City Council	2,000,000	0.45%	13/04/2015	13/10/2015	AA+	0.001%
Nationwide Building Society	1,000,000	0.50%	23/07/2015	23/10/2015	A	0.013%
Fife Council	2,000,000	0.42%	12/06/2015	16/12/2015	AA+	0.002%
Eastleigh Borough Council	2,000,000	0.42%	16/06/2015	16/12/2015	AA+	0.002%
Highland Council	2,000,000	0.49%	07/04/2015	07/01/2016	AA+	0.003%
Great Yarmouth Borough Council	2,000,000	0.60%	31/03/2015	29/03/2016	AA+	0.004%
Bank of Scotland Plc	1,000,000	1.00%	13/04/2015	11/04/2016	A	0.042%
Lancashire County Council	2,000,000	0.60%	26/05/2015	24/05/2016	AA+	0.005%
Lancashire County Council	1,000,000	0.62%	01/07/2015	29/06/2016	AA+	0.006%
Total Investments	£33,528,215	0.44%				0.003%

Y	Pi1	Pi2	P	B	O	R	G	N/C
1	1.25	1.5	2	3	4	5	6	7
Up to 5yrs	Up to 5yrs	Up to 5yrs	Up to 2yrs	Up to 1yr	Up to 1yr	Up to 6mths	Up to 100days	No Colour

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South Ribble BC benchmarking



	Actual WARoR	Model WARoR	Difference	Lower Bound	Upper Bound	Performance
South Ribble Borough Council	0.44%	0.54%	-0.10%	0.49%	0.60%	Below