

Fund Valuation and Performance

March 2020 to June 2020

Asset Class	Value 31.03.2020 £'000	Value 30.04.2020 £'000	Value 31.05.2020 £'000	Value 30.06.2020 £'000	Allocation 30.06.2020 %	Strategic Allocation %	Strategic Range %
Global Equities							
LCIV - Longview (Aug17)	91,705	100,433	106,334	104,930	12	10	
LCIV - Blackrock (Sep18)	177,589	193,373	206,006	212,704	24	24	
GMO	67,577	71,242	73,472	78,801	9	8	
Oldfields	57,376	60,458	62,539	64,305	7	8	
Record passive currency hedge	-4,760	-2,472	-5,681	-6,099	-1		
Total Global Equities	389,487	423,032	442,670	454,641			
Total Equities	389,487	423,032	442,670	454,641	52 Inc Hedging	50	45-55
Private Equity							
Pantheon	8,025	8,025	8,025	7,834			
Total Private Equity	8,025	8,025	8,025	7,834	1	2	0-3
Property							
LaSalle	64,139	63,616	63,155	61,737			
Total - property	64,139	63,616	63,155	61,737	7	10	8-12
Bonds							
Blackrock - FI	87,635	96,636	97,405	100,277	11	10	
Blackrock - IL	23,827	24,290	25,486	25,866	3	3	
Total Bonds	111,462	120,926	122,891	126,143	14	13	11-15
Alternatives							
Insight	90,414	92,886	93,616	94,883	11	17.5	
LCIV - MAC Fund	80,816	84,834	88,309	91,102	10		
LCIV - Infrastructure	700	4,639	4,639	4,639	1	7.5	
Total Alternatives	171,930	182,359	186,564	190,624	22	25.0	20-26
Cash & NCA							
Cash Managers (Blackrock)	25,128	25,141	25,149	25,157			
Cash NatWest	2,879	1,269	611	2,657			
Cash Custodian (JP Morgan)	3,026	2,690	2,689	2,689			
Blackrock Dividends (Pending Reinvestment)	0	734	734	0			
Debtors and Creditors	1,739	1,674	1,775	136			
CIV Investment	150	150	150	150			
Total Net Current Assets	32,921	31,659	31,108	30,789	4	0	
Total Assets	777,966	829,617	854,414	871,768	100	100	

(SOA 19/20)