

## Counterparty Exposure Analysis

As at 30 <sup>th</sup> September 2022		Month that Investment Matures							
Investment Counterparty	Current Long Term Rating (Fitch or Equivalent)	Oct 22 £m	Nov 22 £m	Dec 22 £m	Jan 23 £m	Feb 23 £m	Mar 23 £m	Apr 23 Onwards £m	Total Principal £m
Money Market Funds	AAAmmf	11.000							<b>11.000</b>
Barclays Bank Plc	A+	5.300							<b>5.300</b>
UK Debt Management Office (DMADF)	AA-	22.000	13.000						<b>35.000</b>
Local Authorities	n/a		7.000	10.000	15.000	5.500	15.000	10.000	<b>62.500</b>
<b>Total Principal</b>		<b>38.300</b>	<b>20.000</b>	<b>10.000</b>	<b>15.000</b>	<b>5.500</b>	<b>15.000</b>	<b>10.000</b>	<b>113.800</b>

AAA is the rating category with the lowest risk of default. A- is the minimum rating category used by the Council, which has a 0.05% historical default risk.