

Counterparty Exposure Analysis

As at 31 th December 2022		Month that Investment Matures							
Investment Counterparty	Current Long Term Rating (Fitch or Equivalent)	Jan 23 £m	Feb 23 £m	Mar 23 £m	Apr 23 £m	May 23 £m	Jun 23 £m	Jul 23 Onwards £m	Total Principal £m
Money Market Funds	AAAmmf	10.300							10.300
Barclays Bank Plc	A+	5.430							5.430
UK Debt Management Office (DMADF)	AA-	25.000	9.000						34.000
Local Authorities	n/a	20.000	10.500	15.000	10.000			5.000	60.500
Total Principal		60.730	19.500	15.000	10.000	0.000	0.000	5.000	110.230

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