

## Counterparty Exposure Analysis

## APPENDIX D

31 <sup>st</sup> July 2018		Month that Investment Matures							
Investment Counterparty	Current Long Term Rating (Fitch or Equivalent)	Aug 18 £m	Sep 18 £m	Oct 18 £m	Nov 18 £m	Dec 18 £m	Jan18 £m	Feb 18 Onwards £m	Total Principal £m
Barclays Bank	A	1.855							1.855
Money Market Funds	AAAmmf	13.500							13.500
Local Authorities	n/a		3.000	10.000	5.000	10.000	7.000	15.000	50.000
<b>Total Principal</b>		<b>15.355</b>	<b>3.000</b>	<b>10.000</b>	<b>5.000</b>	<b>10.000</b>	<b>7.000</b>	<b>15.000</b>	<b>65.355</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.