

Treasury Investments Held by the Council

Counterparty	Balance held @ 30 th June (£000)	Balance held @ 30 th Sept (£000)
Goldman Sachs	4,200	0
Barclays Deposit	2,870	1,500
Aberdeen Standard	9,300	0
CCLA	10,523	10,523
JP Morgan	2,050	2,050

These balances are part of a constantly moving picture. Goldman Sachs, Barclays and Aberdeen Standard are short term instant access accounts (call accounts) therefore the balances change on a daily basis depending on our cash needs. Below is an extract from our TMSS that details what counterparties we can use and their limits. The balances in these call accounts are monitored daily to insure we don't go over the below limits.

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
	Colour (and long term rating where applicable)	Money and/or % Limit	Time Limit					
Banks *	yellow	£10m	5yrs					
Banks	purple	£10m	2 yrs					
Banks	orange	£10m	1 yr					
Banks – part nationalised	blue	£10m	1 yr					
Banks	red	£10m	6 mths					
Banks	green	£10m	100 days					

Banks	No colour	Not to be used	
Limit 3 category – Council’s banker (where “No Colour”)	Barclays Bank	100 %	1 day
Other institutions limit	A-	£10m	6 months
DMADF	UK sovereign rating	unlimited	6 months
Local authorities	n/a	100%	1yrs
	Fund rating	Money and/or % Limit	Time Limit
Money Market Funds CNAV	AAA	£10m	liquid
Money Market Funds LVNAV	AAA	£10m	liquid
Money Market Funds VNAV	AAA	£10m	liquid
Ultra-Short Dated Bond Funds with a credit score of 1.25	Dark pink / AAA	£10m	liquid
Ultra-Short Dated Bond Funds with a credit score of 1.50	Light pink / AAA	£10m	liquid