
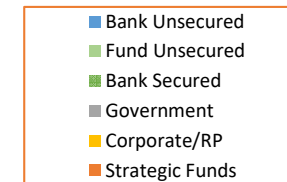
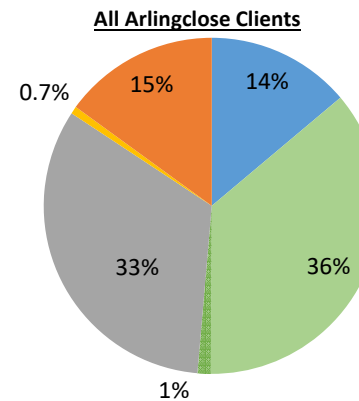
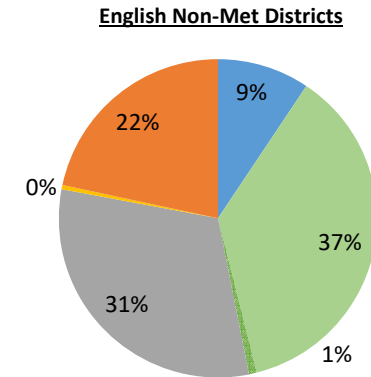
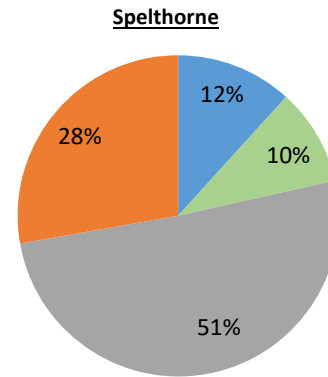


	Spelthorne	48 English Non-Met Districts Average	121 LAs Average
 <p>Investment Benchmarking 31 March 2022</p>			
Internal Investments	£92.5m	£39.8m	£80.4m
Cash Plus & Short Bond Funds	£0.0m	£1.6m	£2.2m
Strategic Pooled Funds	£35.5m	£13.2m	£12.6m
TOTAL INVESTMENTS	£128.0m	£54.6m	£95.2m
Security			
Average Credit Score	4.91	4.37	4.39
Average Credit Rating	A+	AA-	AA-
Average Credit Score (time-weighted)	4.80	4.11	4.17
Average Credit Rating (time-weighted)	A+	AA-	AA-
Number of Counterparties / Funds	25	13	14
Proportion Exposed to Bail-in	30%	61%	60%
Liquidity			
Proportion Available within 7 days	10%	51%	53%
Proportion Available within 100 days	49%	66%	72%
Average Days to Maturity	110	43	14
Market Risks			
Average Days to Next Rate Reset	117	64	50
Strategic Fund Volatility	6.6%	3.2%	4.5%
Yield			
Internal Investment Return	0.29%	0.46%	0.46%
Cash Plus Funds - Income Return	-	0.41%	0.37%
Strategic Funds - Income Return	4.06%	3.80%	3.90%
Total Investments - Income Return	1.34%	1.18%	0.97%
Cash Plus Funds - Capital Gain/Loss	-	-0.99%	-0.87%
Strategic Funds - Capital Gain/Loss	5.26%	8.04%	8.67%
Total Investments - Total Return	2.80%	2.38%	2.10%

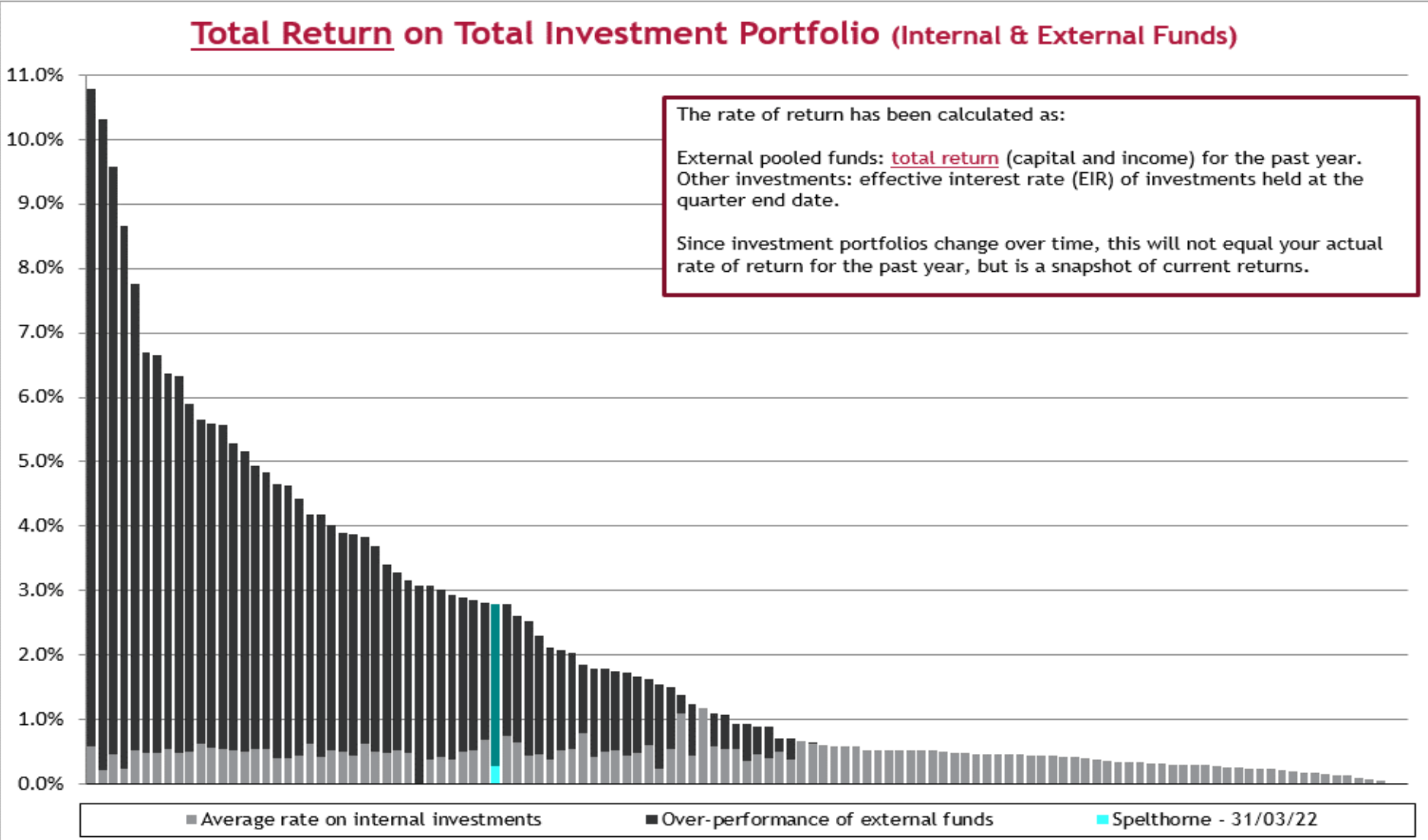


Notes

- Unless otherwise stated, all measures relate to internally managed investments only, i.e. excluding external pooled funds.
- Averages within a portfolio are weighted by size of investment, but averages across authorities are not weighted.
- Credit scores are calculated as AAA = 1, AA+ = 2, etc.
- Volatility is the standard deviation of weekly total returns, annualised.

Benchmarking carried out by Arlingclose using data from their clients

- Spelthorne shown as blue bar (ranked 38th out of 121)



Benchmarking carried out by Arlingclose using data from their clients

- Spelthorne shown as red bar (ranked 31st out of 121)

