

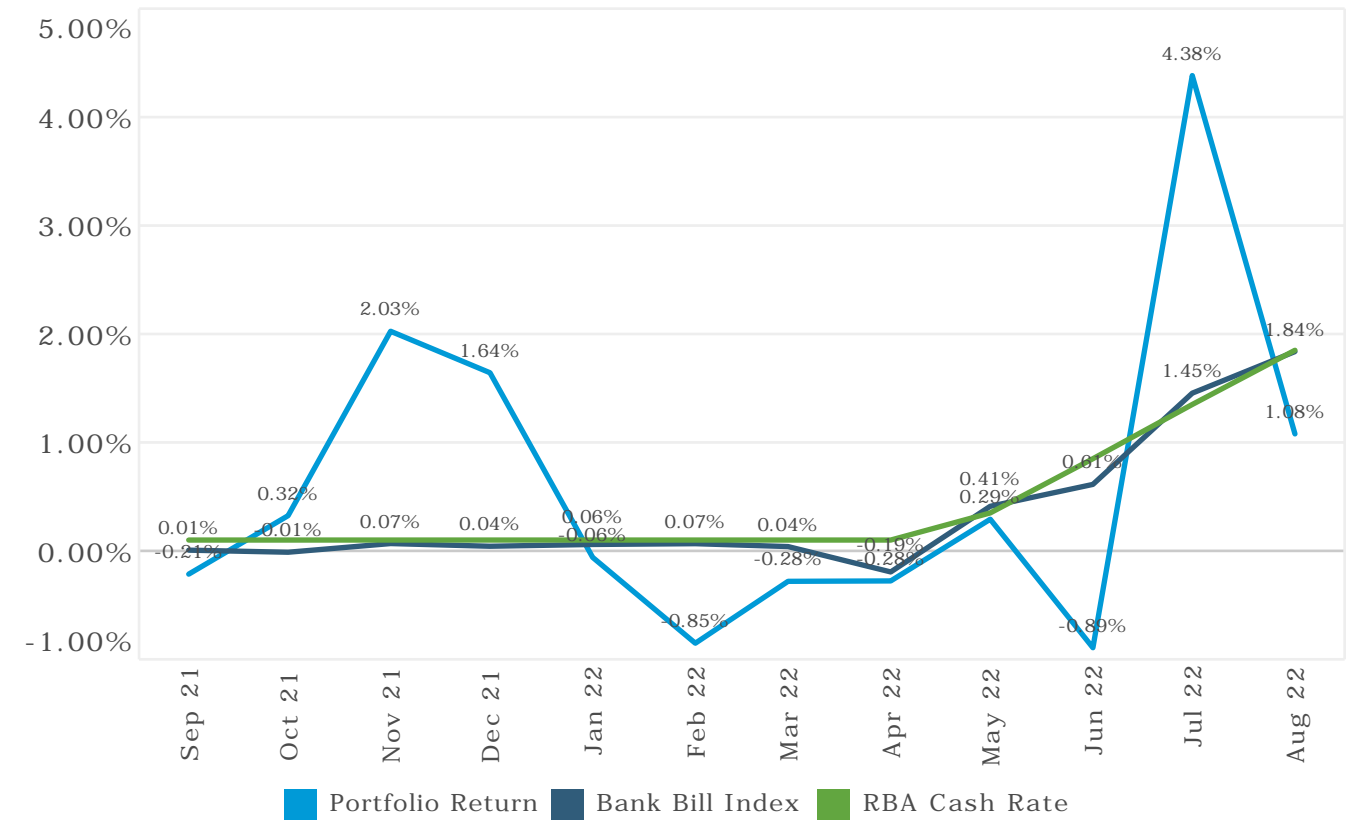


Investment Summary Report
August 2022

Investment Holdings

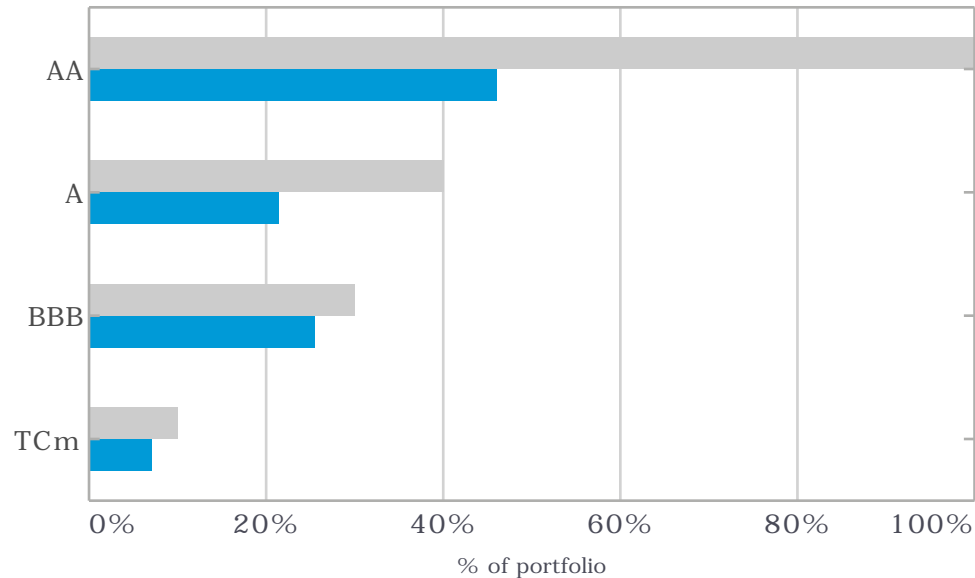
	Face Value (\$)	Current Value (\$)	Current Yield (%)	FYTD Yield (%)
Cash	29,694,790	29,694,790	2.0348	1.7916
Floating Rate Note	58,850,000	58,525,711	2.5950	2.3655
Floating Rate Term Deposits	60,000,000	60,332,011	2.3913	2.3913
Managed Funds	21,446,993	21,446,993	-11.1871	12.2530
Term Deposit	131,750,000	132,896,666	2.1208	1.8475
	301,741,783	302,896,171	1.0786	2.7175

Investment Performance

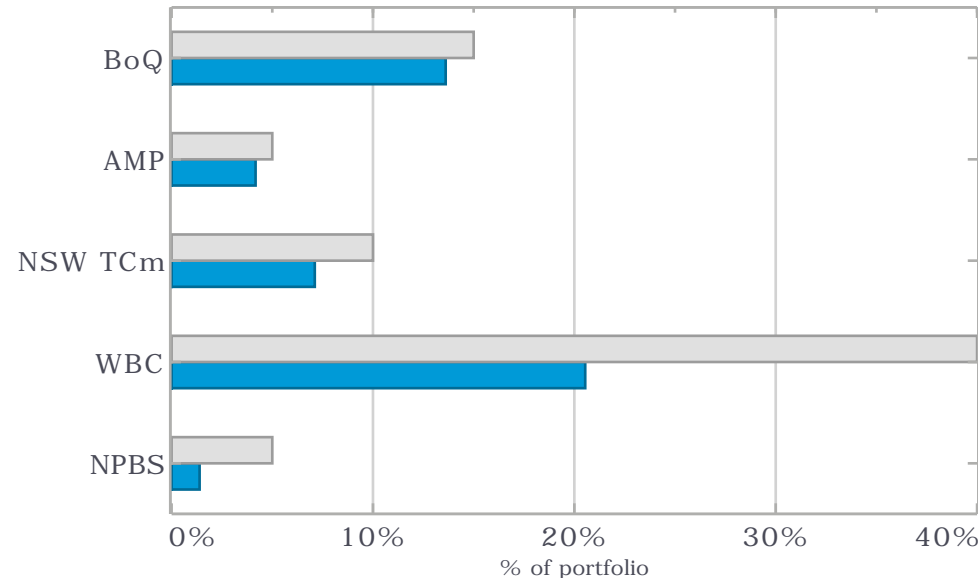


Investment Policy Compliance

Total Credit Exposure



Individual Institutional Exposures



Term to Maturities

Term	Face Value (\$)	Policy Max
0 to 0.25 yrs	53,394,790	18% 20% a
0.25 to 1 yrs	51,050,000	17% 100% a
1 to 2 yrs	130,000,000	43% 70% a
2 to 5 yrs	67,296,993	22% 50% a
Total	301,741,783	

g Portfolio Exposure g Investment Policy Limit

Hornsby Shire Council

Investment Holdings Report - August 2022



Cash Accounts

Face Value (\$)	Current Rate (%)	Institution	Credit Rating	Current Value (\$)
3,928.34	2.8000%	Westpac Group	AA-	3,928.34
9,507,356.69	1.9500%	ME Bank	BBB+	9,507,356.69
10,072,587.02	2.3000%	AMP Bank	BBB	10,072,587.02
10,110,917.83	1.8500%	Macquarie Bank	A+	10,110,917.83
29,694,789.88	2.0348%			29,694,789.88

Managed Funds

Face Value (\$)	Current Rate (%)	Institution	Credit Rating	Funds Name	Current Value (\$)
21,446,993.02	-11.1871%	NSW T-Corp (MT)	TCm	Medium Term Growth Fund	21,446,993.02
21,446,993.02	11.1871%				21,446,993.02

Term Deposits

Purchase Date	Maturity Date	Term Days	Face Value (\$)	Current Rate (%)	Institution	Credit Rating	Book Value (\$)	Current Value (\$)
9-Sep-20	7-Sep-22	728	4,000,000.00	0.9500%	Bank of Queensland	BBB+	4,000,000.00	4,037,167.12
26-Sep-19	21-Sep-22	1091	5,000,000.00	1.8000%	Bank of Queensland	BBB+	5,000,000.00	5,264,082.19
20-Jul-22	26-Oct-22	98	3,200,000.00	2.9800%	Commonwealth Bank of Australia	AA-	3,200,000.00	3,211,234.19
3-Aug-22	9-Nov-22	98	3,000,000.00	2.7200%	Suncorp Bank	A+	3,000,000.00	3,006,483.29
10-Aug-22	9-Nov-22	91	3,000,000.00	2.8600%	National Australia Bank	AA-	3,000,000.00	3,005,171.51
15-Nov-21	15-Nov-22	365	2,500,000.00	1.0000%	AMP Bank	BBB	2,500,000.00	2,519,863.01
10-Aug-22	23-Nov-22	105	3,000,000.00	2.8800%	Suncorp Bank	A+	3,000,000.00	3,005,207.67
15-Dec-21	14-Dec-22	364	5,000,000.00	0.7500%	National Australia Bank	AA-	5,000,000.00	5,026,712.33
24-Aug-22	21-Dec-22	119	3,000,000.00	3.1300%	Suncorp Bank	A+	3,000,000.00	3,002,058.08
3-Aug-22	4-Jan-23	154	3,500,000.00	3.1500%	Bendigo and Adelaide Bank	BBB+	3,500,000.00	3,508,759.59
31-Aug-22	11-Jan-23	133	4,000,000.00	3.2400%	Suncorp Bank	A+	4,000,000.00	4,000,355.07
20-Jul-22	18-Jan-23	182	3,000,000.00	3.6400%	Commonwealth Bank of Australia	AA-	3,000,000.00	3,012,864.66
28-Jul-22	1-Feb-23	188	5,000,000.00	3.3700%	Suncorp Bank	A+	5,000,000.00	5,016,157.53

Hornsby Shire Council

Investment Holdings Report - August 2022



Purchase Date	Maturity Date	Term Days	Face Value (\$)	Current Rate (%)	Institution	Credit Rating	Book Value (\$)	Current Value (\$)
23-Feb-22	22-Feb-23	364	5,000,000.00	0.8500%	Bendigo and Adelaide Bank	BBB+	5,000,000.00	5,022,123.29
14-Sep-20	15-Mar-23	912	5,000,000.00	1.0000%	Bank of Queensland	BBB+	5,000,000.00	5,048,219.18
24-Sep-20	29-Mar-23	916	5,000,000.00	0.9500%	Bank of Queensland	BBB+	5,000,000.00	5,044,506.85
31-Aug-22	5-Apr-23	217	4,000,000.00	3.7100%	Bank of Queensland	BBB+	4,000,000.00	4,000,406.58
16-Aug-22	19-Apr-23	246	5,000,000.00	3.5100%	Commonwealth Bank of Australia	AA-	5,000,000.00	5,007,693.15
3-Aug-22	10-May-23	280	3,500,000.00	3.7200%	Bank of Queensland	BBB+	3,500,000.00	3,510,344.66
22-Aug-22	22-Aug-23	365	50,000.00	3.0000%	Westpac Group	AA-	50,000.00	50,041.10
1-Oct-20	4-Oct-23	1098	5,000,000.00	0.9500%	Bank of Queensland	BBB+	5,000,000.00	5,043,595.89
17-Nov-21	15-Nov-23	728	10,000,000.00	1.2500%	Westpac Group	AA-	10,000,000.00	10,098,630.14
23-Nov-21	23-Nov-23	730	5,000,000.00	1.2800%	Westpac Group	AA-	5,000,000.00	5,049,446.58
2-Dec-21	5-Dec-23	733	10,000,000.00	1.2100%	Westpac Group	AA-	10,000,000.00	10,090,501.37
23-Feb-22	21-Feb-24	728	5,000,000.00	1.8000%	National Australia Bank	AA-	5,000,000.00	5,046,849.32
19-Mar-19	6-Mar-24	1814	10,000,000.00	3.0000%	Rabobank Australia	A+	10,000,000.00	10,134,794.52
19-Mar-19	13-Mar-24	1821	9,000,000.00	3.0000%	Rabobank Australia	A+	9,000,000.00	9,121,315.07
7-Apr-21	7-Apr-25	1461	3,000,000.00	1.0000%	National Australia Bank	AA-	3,000,000.00	3,012,082.19
			131,750,000.00	2.1208%			131,750,000.00	132,896,666.13

Floating Rate Term Deposits

Purchase Date	Maturity Date	Term	Face Value (\$)	Current Rate (%)	Institution	Credit Rating	Purchase Price (\$)	Current Value (\$)
3-Sep-18	3-Sep-23	1826	15,000,000.00	2.2150%	Westpac Group BBSW+ 0.98%	AA-	15,000,000.00	15,081,924.66
4-Sep-18	4-Sep-23	1826	15,000,000.00	2.2417%	ANZ Banking Group BBSW+ 1.00%	AA-	15,000,000.00	15,080,148.45
10-Sep-18	11-Sep-23	1827	15,000,000.00	2.4862%	Westpac Group BBSW+ 0.98%	AA-	15,000,000.00	15,084,803.26
12-Sep-18	12-Sep-23	1826	15,000,000.00	2.6223%	ANZ Banking Group BBSW+ 1.00%	AA-	15,000,000.00	15,085,134.95
			60,000,000.00	2.3913%			60,000,000.00	60,332,011.32

Floating Rate Notes

Hornsby Shire Council

Investment Holdings Report - August 2022



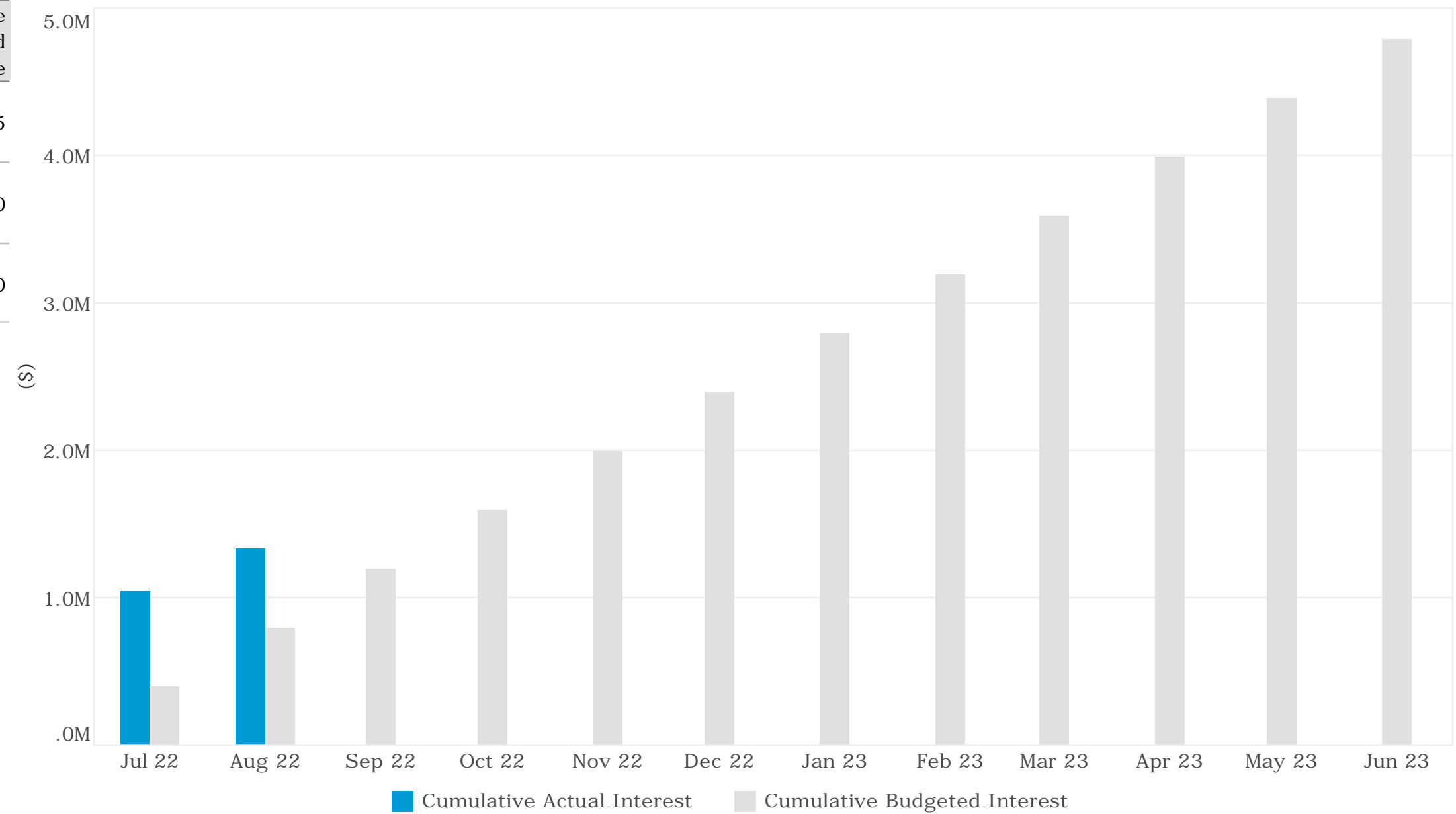
Purchase Date	Maturity Date	Term Days	Face Value (\$)	Current Rate (%)	Security Name	Credit Rating	Book	Value (\$)	Current Value (\$)
26-Sep-18	26-Sep-23	1826	9,000,000.00	2.6968%	NAB Snr FRN (Sep23) BBSW+0.93%	AA-		9,034,920.00	9,085,917.65
16-Nov-18	16-Nov-23	1826	7,000,000.00	3.2535%	WBC Snr FRN (Nov23) BBSW+0.95%	AA-		7,024,640.00	7,048,203.34
24-Oct-19	24-Oct-24	1827	1,500,000.00	3.3293%	GSB Snr FRN (Oct24) BBSW+ 1.12%	BBB		1,502,910.00	1,507,749.18
4-Feb-20	4-Feb-25	1827	4,200,000.00	3.2991%	NPBS Snr FRN (Feb25) BBSW+ 1.12%	BBB		4,183,872.00	4,202,481.43
11-Mar-22	17-Mar-25	1096	4,000,000.00	2.7789%	BEN Snr FRN (Mar25) BBSW+0.98%	BBB+		3,997,640.00	4,012,064.81
16-Aug-22	22-Aug-25	1096	1,200,000.00	3.2801%	SUN Snr FRN (AUG25) BBSW+0.93%	A+		1,200,000.00	1,200,814.39
2-Dec-20	2-Dec-25	1826	3,400,000.00	1.7358%	BEN Snr FRN (Dec25) BBSW+0.52%	BBB+		3,320,984.00	3,338,043.88
9-Dec-20	9-Dec-25	1826	10,000,000.00	1.9631%	MAC Snr FRN (Dec25) BBSW+0.48%	A+		9,776,443.50	9,880,764.09
24-Feb-21	24-Feb-26	1826	2,100,000.00	2.8420%	SUN Snr FRN (Feb26) BBSW+0.45%	A+		2,047,584.00	2,063,571.10
18-Aug-21	24-Aug-26	1826	4,700,000.00	2.8020%	NAB Snr FRN (Aug26) BBSW+0.41%	AA-		4,592,840.00	4,627,216.44
9-Sep-21	15-Sep-26	1826	4,250,000.00	2.1853%	SUN Snr FRN (Sep26) BBSW+0.48%	A+		4,129,002.50	4,179,789.81
21-Sep-21	23-Dec-26	1917	6,000,000.00	2.1499%	CBA Green Snr FRN (Dec26) BBSW+0.41%	AA-		5,850,960.00	5,909,838.91
7-Feb-22	10-Feb-27	1826	1,500,000.00	3.2750%	NPBS Snr FRN (Feb27) BBSW+ 1.00%	BBB		1,460,115.00	1,469,255.96
			58,850,000.00	2.5950%				58,121,911.00	58,525,710.99

Total Investments

Face Value (\$)	Current Value (\$)
301,741,782.90	302,896,171.34

Budgeted vs Actual Returns

	Cumulative Actual Income	Cumulative Budgeted Income
July 2022	1,042,479	399,035
August 2022	1,333,196	798,070
Budget Target		3,855,180



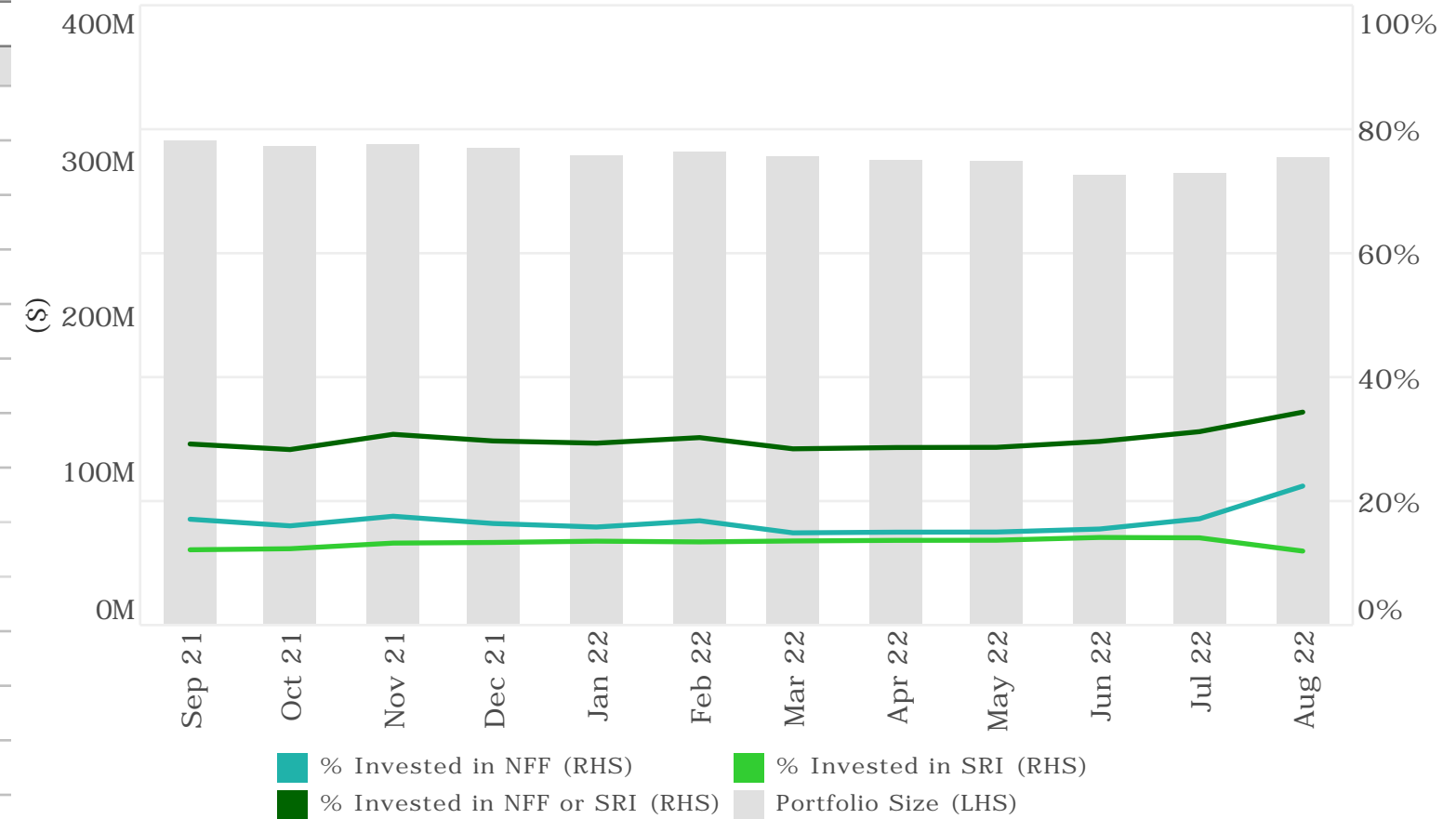
Current Breakdown

ADI Lending Status *	Current Month (\$)	Previous Month (\$)		
Fossil Fuel Lending ADIs				
AMP Bank	12,572,587	12,553,912		
ANZ Group	30,000,000	30,000,000		
Bank of Queensland	41,007,357	37,493,921		
Commonwealth Bank of Australia	6,200,000	6,200,000		
Macquarie Bank	20,110,918	20,095,891		
National Australia Bank	29,700,000	26,700,000		
Westpac Group	37,053,928	45,836,798		
	176,644,790	178,880,521	59%	61%
Non Fossil Fuel Lending ADIs				
Bendigo and Adelaide Bank	15,900,000	12,400,000		
Great Southern Bank	1,500,000	1,500,000		
Newcastle Permanent Building Society	5,700,000	5,700,000		
Rabobank Australia	19,000,000	19,000,000		
Suncorp Bank	25,550,000	11,350,000		
	67,650,000	49,950,000	22%	17%
Other				
NSW T-Corp (MT)	21,446,993	21,664,187		
	21,446,993	21,664,187	7%	7%
Socially Responsible Investment				
CBA (Green)	11,000,000	16,000,000		
Westpac Group (Green TD)	25,000,000	25,000,000		
	36,000,000	41,000,000	12%	14%
	301,741,783	291,494,708		

* source: Marketforces

Percentages may not add up to 100% due to rounding

Historical Portfolio Exposure to NFF Lending ADIs and SRI



Green Products Summary

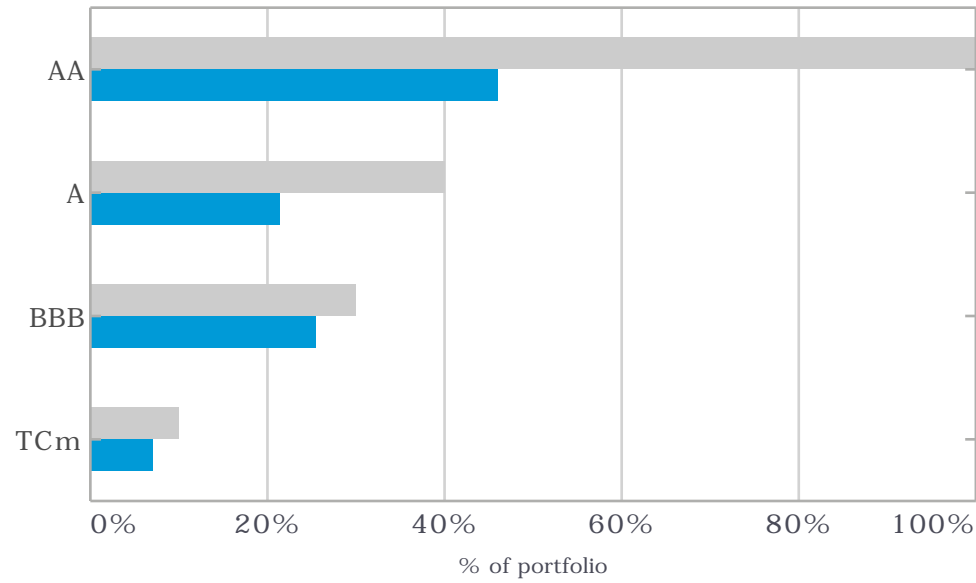
	Current Month (\$)	Previous Month (\$)		
Bendigo and Adelaide Bank	15,900,000	12,400,000		
CBA (Green)	11,000,000	16,000,000		
Great Southern Bank	1,500,000	1,500,000		
Newcastle Permanent Building Society	5,700,000	5,700,000		
Rabobank Australia	19,000,000	19,000,000		
Suncorp Bank	25,550,000	11,350,000		
Westpac Group (Green TD)	25,000,000	25,000,000		
	103,650,000	90,950,000	34%	31%
	301,741,783	291,494,708		

Hornsby Shire Council

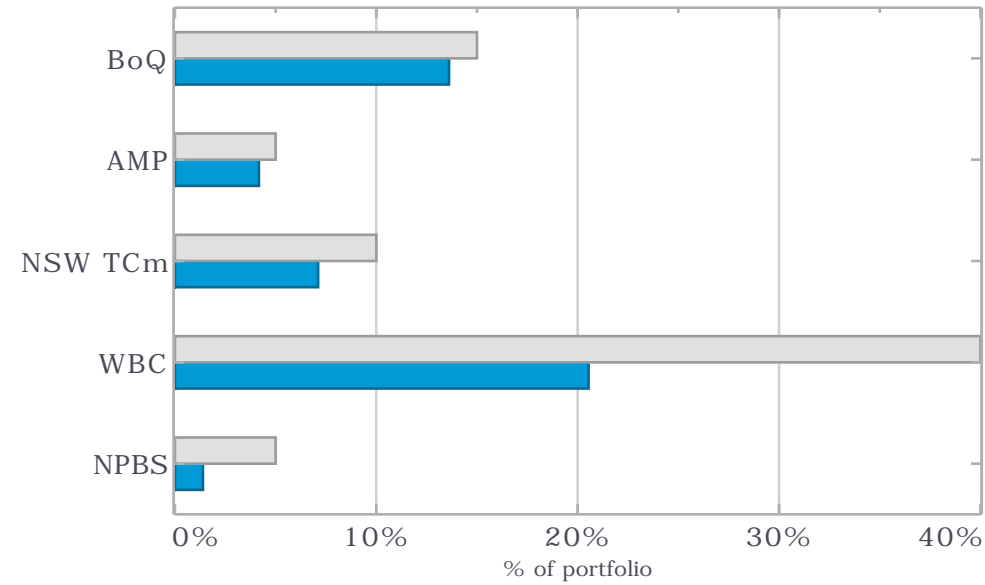
Investment Policy Compliance Report - August 2022



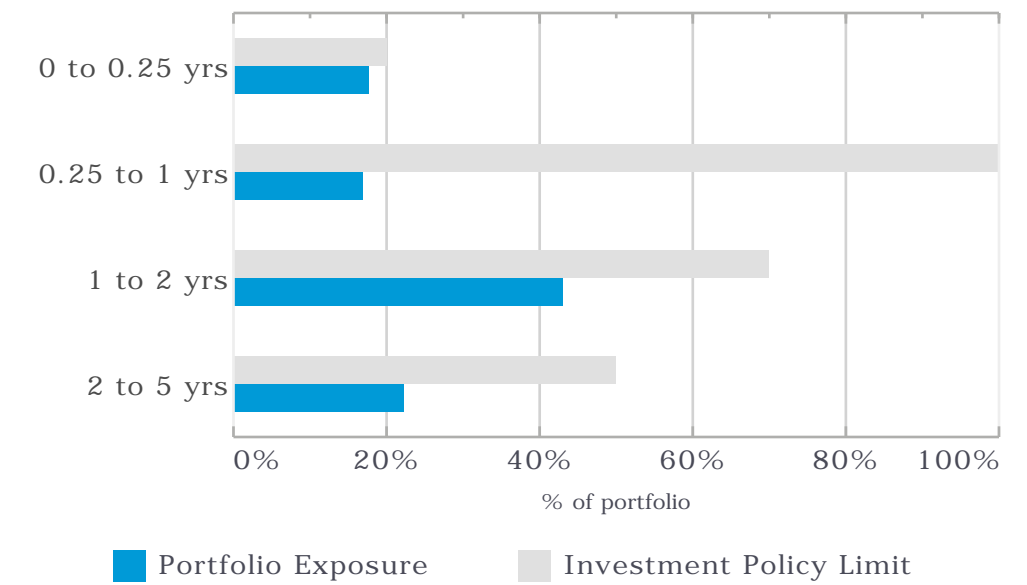
Total Credit Exposure



Individual Institutional Exposures



Term to Maturities



Credit Rating Group	Face Value (\$)	% of Portfolio	Policy Max	Compliance
AA	138,953,928	46%	100%	a
A	64,660,918	21%	40%	a
BBB	76,679,944	25%	30%	a
TCm	21,446,993	7%	10%	a
	301,741,783			

Institution	% of Portfolio	Investment Policy Limit	Compliance
Bank of Queensland (BBB+)	14%	15%	a
AMP Bank (BBB)	4%	5%	a
NSW T-Corp (TCm)	7%	10%	a
Westpac Group (AA-)	21%	40%	a
Newcastle Permanent Building Society (BBB)	1%	5%	a
Bendigo and Adelaide Bank (BBB+)	5%	15%	a
Suncorp Bank (A+)	8%	30%	a
ANZ Group (AA-)	10%	40%	a
National Australia Bank (AA-)	10%	40%	a
Macquarie Bank (A+)	7%	30%	a
Rabobank Australia (A+)	6%	30%	a
Commonwealth Bank of Australia (AA-)	6%	40%	a

Term to Maturity	Face Value (\$)	% of Portfolio	Policy Max	Compliance
0 to 0.25 yrs	53,394,790	18%	20%	a
0.25 to 1 yrs	51,050,000	17%	100%	a
1 to 2 yrs	130,000,000	43%	70%	a
2 to 5 yrs	67,296,993	22%	50%	a
	301,741,783			

Specific Sub Limits	Face Value (\$)	% of Portfolio	Policy Max	Compliance
BBB+	56,907,357	19%	30%	a
BBB	19,772,587	7%	10%	a

a = compliant
r = non-compliant