



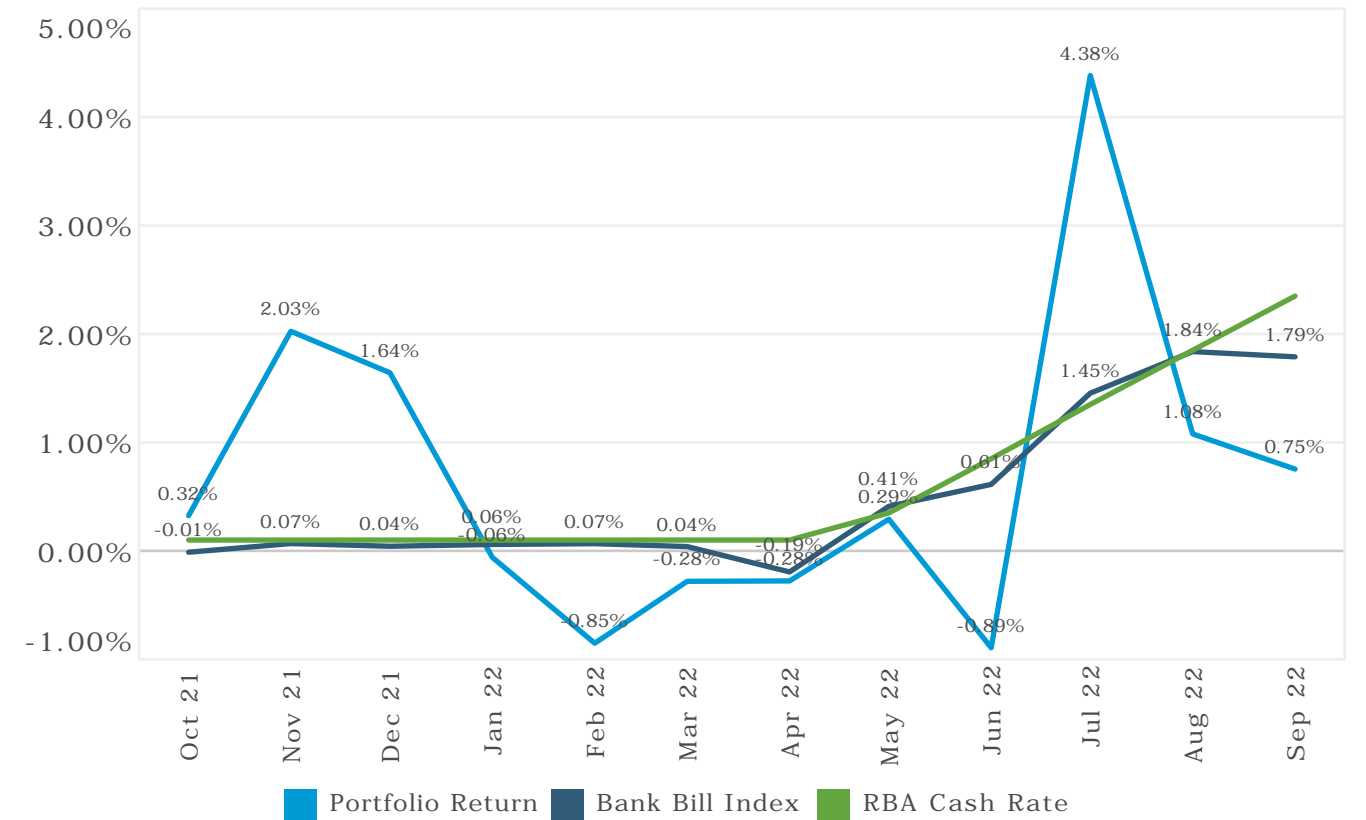
Investment Summary Report  
September 2022

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### Investment Holdings

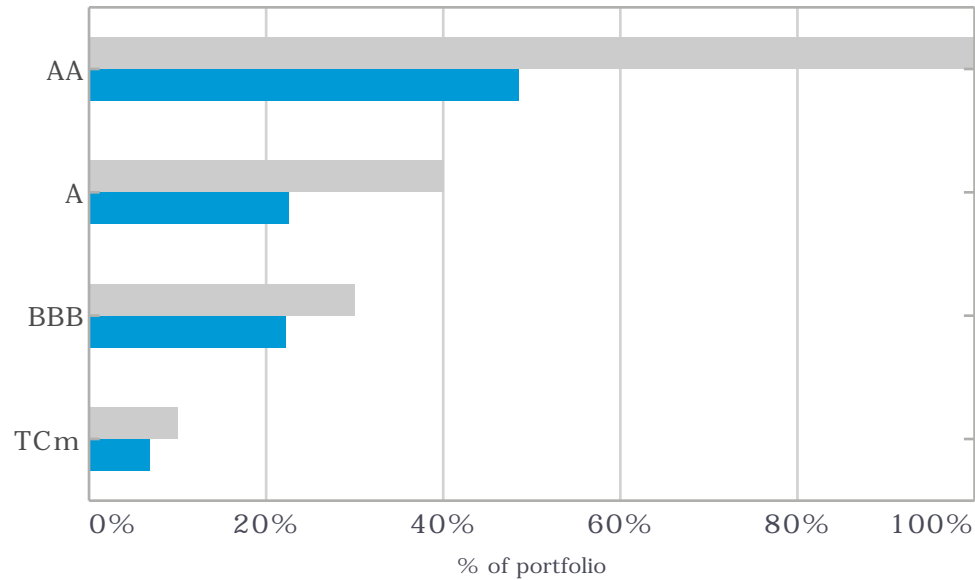
	Face Value (\$)	Current Value (\$)	Current Yield (%)	FYTD Yield (%)
Cash	29,752,317	29,752,317	2.4582	2.0033
Floating Rate Note	58,850,000	58,447,431	3.3109	2.7234
Floating Rate Term Deposits	60,000,000	60,132,661	3.5970	2.9942
Managed Funds	21,033,454	21,033,454	-21.0920	0.0648
Term Deposit	135,750,000	136,731,121	2.2855	1.9299
	305,385,770	306,096,984	0.7542	2.0732

### Investment Performance

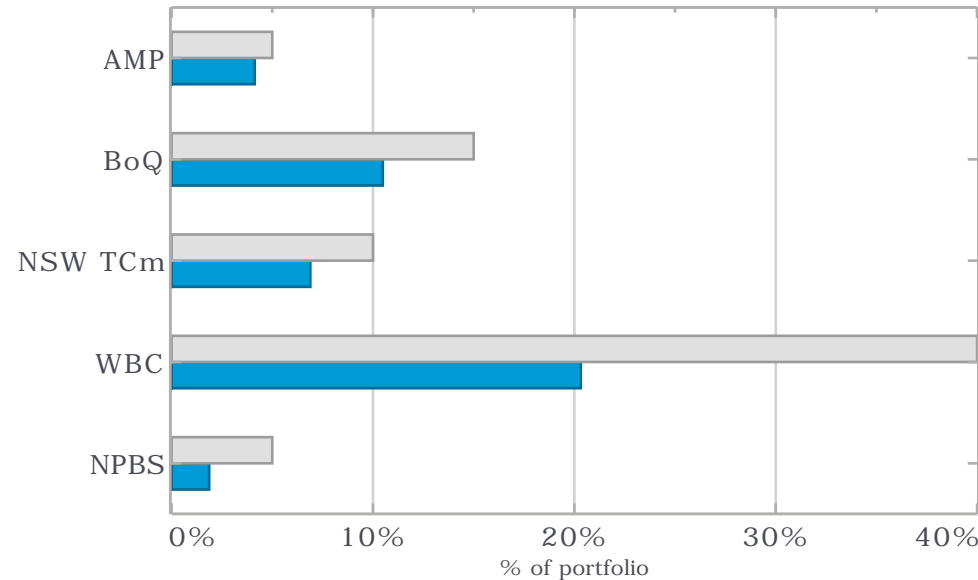


### Investment Policy Compliance

#### Total Credit Exposure



#### Individual Institutional Exposures



#### Term to Maturities

	Face Value (\$)	Policy Max	
Between 0 and 0.25 ye:	56,452,317	18%	20% a
Between 0.25 and 1 ye:	121,050,000	40%	100% a
Between 1 and 2 years	61,000,000	20%	70% a
Between 2 and 5 years	66,883,454	22%	50% a
	305,385,770		

g Portfolio Exposure      g Investment Policy Limit

# Hornsby Shire Council

## Investment Holdings Report - September 2022



### Cash Accounts

Face Value (\$)	Current Rate (%)	Institution	Credit Rating	Current Value (\$)
3,937.91	2.9500%	Westpac Group	AA-	3,937.91
9,525,720.21	2.4500%	ME Bank	BBB+	9,525,720.21
10,094,249.98	2.8000%	AMP Bank	BBB	10,094,249.98
10,128,408.58	2.1251%	Macquarie Bank	A+	10,128,408.58
29,752,316.68	2.4582%			29,752,316.68

### Managed Funds

Face Value (\$)	Current Rate (%)	Institution	Credit Rating	Funds Name	Current Value (\$)
21,033,453.78	-21.0920%	NSW T-Corp (MT)	TCm	Medium Term Growth Fund	21,033,453.78
21,033,453.78	21.0920%				21,033,453.78

### Term Deposits

Purchase Date	Maturity Date	Term Days	Face Value (\$)	Current Rate (%)	Institution	Credit Rating	Book Value (\$)	Current Value (\$)
20-Jul-22	26-Oct-22	98	3,200,000.00	2.9800%	Commonwealth Bank of Australia	AA-	3,200,000.00	3,219,072.00
3-Aug-22	9-Nov-22	98	3,000,000.00	2.7200%	Suncorp Bank	A+	3,000,000.00	3,013,190.14
10-Aug-22	9-Nov-22	91	3,000,000.00	2.8600%	National Australia Bank	AA-	3,000,000.00	3,012,223.56
15-Nov-21	15-Nov-22	365	2,500,000.00	1.0000%	AMP Bank	BBB	2,500,000.00	2,521,917.81
13-Sep-22	15-Nov-22	63	4,000,000.00	2.7000%	National Australia Bank	AA-	4,000,000.00	4,005,326.03
10-Aug-22	23-Nov-22	105	3,000,000.00	2.8800%	Suncorp Bank	A+	3,000,000.00	3,012,309.04
15-Dec-21	14-Dec-22	364	5,000,000.00	0.7500%	National Australia Bank	AA-	5,000,000.00	5,029,794.52
24-Aug-22	21-Dec-22	119	3,000,000.00	3.1300%	Suncorp Bank	A+	3,000,000.00	3,009,775.89
3-Aug-22	4-Jan-23	154	3,500,000.00	3.1500%	Bendigo and Adelaide Bank	BBB+	3,500,000.00	3,517,821.23
31-Aug-22	11-Jan-23	133	4,000,000.00	3.2400%	Suncorp Bank	A+	4,000,000.00	4,011,007.12
20-Jul-22	18-Jan-23	182	3,000,000.00	3.6400%	Commonwealth Bank of Australia	AA-	3,000,000.00	3,021,840.00
27-Sep-22	25-Jan-23	120	5,000,000.00	3.7500%	National Australia Bank	AA-	5,000,000.00	5,002,054.79
28-Jul-22	1-Feb-23	188	5,000,000.00	3.3700%	Suncorp Bank	A+	5,000,000.00	5,030,006.85
13-Sep-22	15-Feb-23	155	4,000,000.00	3.5200%	Suncorp Bank	A+	4,000,000.00	4,006,943.56

# Hornsby Shire Council

## Investment Holdings Report - September 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	5,025,616.44
14-Sep-20	15-Mar-23	912	5,000,000.00	1.0000%	Bank of Queensland	BBB+	5,000,000.00	5,002,328.77
24-Sep-20	29-Mar-23	916	5,000,000.00	0.9500%	Bank of Queensland	BBB+	5,000,000.00	5,000,650.68
31-Aug-22	5-Apr-23	217	4,000,000.00	3.7100%	Bank of Queensland	BBB+	4,000,000.00	4,012,603.84
16-Aug-22	19-Apr-23	246	5,000,000.00	3.5100%	Commonwealth Bank of Australia	AA-	5,000,000.00	5,022,117.81
3-Aug-22	10-May-23	280	3,500,000.00	3.7200%	Bank of Queensland	BBB+	3,500,000.00	3,521,046.03
22-Aug-22	22-Aug-23	365	50,000.00	3.0000%	Westpac Group	AA-	50,000.00	50,164.38
1-Oct-20	4-Oct-23	1098	5,000,000.00	0.9500%	Bank of Queensland	BBB+	5,000,000.00	5,047,500.00
17-Nov-21	15-Nov-23	728	10,000,000.00	1.2500%	Westpac Group	AA-	10,000,000.00	10,108,904.11
23-Nov-21	23-Nov-23	730	5,000,000.00	1.2800%	Westpac Group	AA-	5,000,000.00	5,054,706.85
2-Dec-21	5-Dec-23	733	10,000,000.00	1.2100%	Westpac Group	AA-	10,000,000.00	10,100,446.58
23-Feb-22	21-Feb-24	728	5,000,000.00	1.8000%	National Australia Bank	AA-	5,000,000.00	5,054,246.58
19-Mar-19	6-Mar-24	1814	10,000,000.00	3.0000%	Rabobank Australia	A+	10,000,000.00	10,159,452.05
19-Mar-19	13-Mar-24	1821	9,000,000.00	3.0000%	Rabobank Australia	A+	9,000,000.00	9,143,506.85
7-Apr-21	7-Apr-25	1461	3,000,000.00	1.0000%	National Australia Bank	AA-	3,000,000.00	3,014,547.95
			135,750,000.00	2.2855%			135,750,000.00	136,731,121.46

### 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	3.5211%	Westpac Group BBSW+ 0.98%	AA-	15,000,000.00	15,037,622.71
4-Sep-18	4-Sep-23	1826	15,000,000.00	3.5411%	ANZ Banking Group BBSW+ 1.00%	AA-	15,000,000.00	15,037,836.41
10-Sep-18	11-Sep-23	1827	15,000,000.00	3.6529%	Westpac Group BBSW+ 0.98%	AA-	15,000,000.00	15,028,522.64
12-Sep-18	12-Sep-23	1826	15,000,000.00	3.6729%	ANZ Banking Group BBSW+ 1.00%	AA-	15,000,000.00	15,028,678.81
			60,000,000.00	3.5970%			60,000,000.00	60,132,660.57

# Hornsby Shire Council

## Investment Holdings Report - September 2022



### Floating Rate Notes

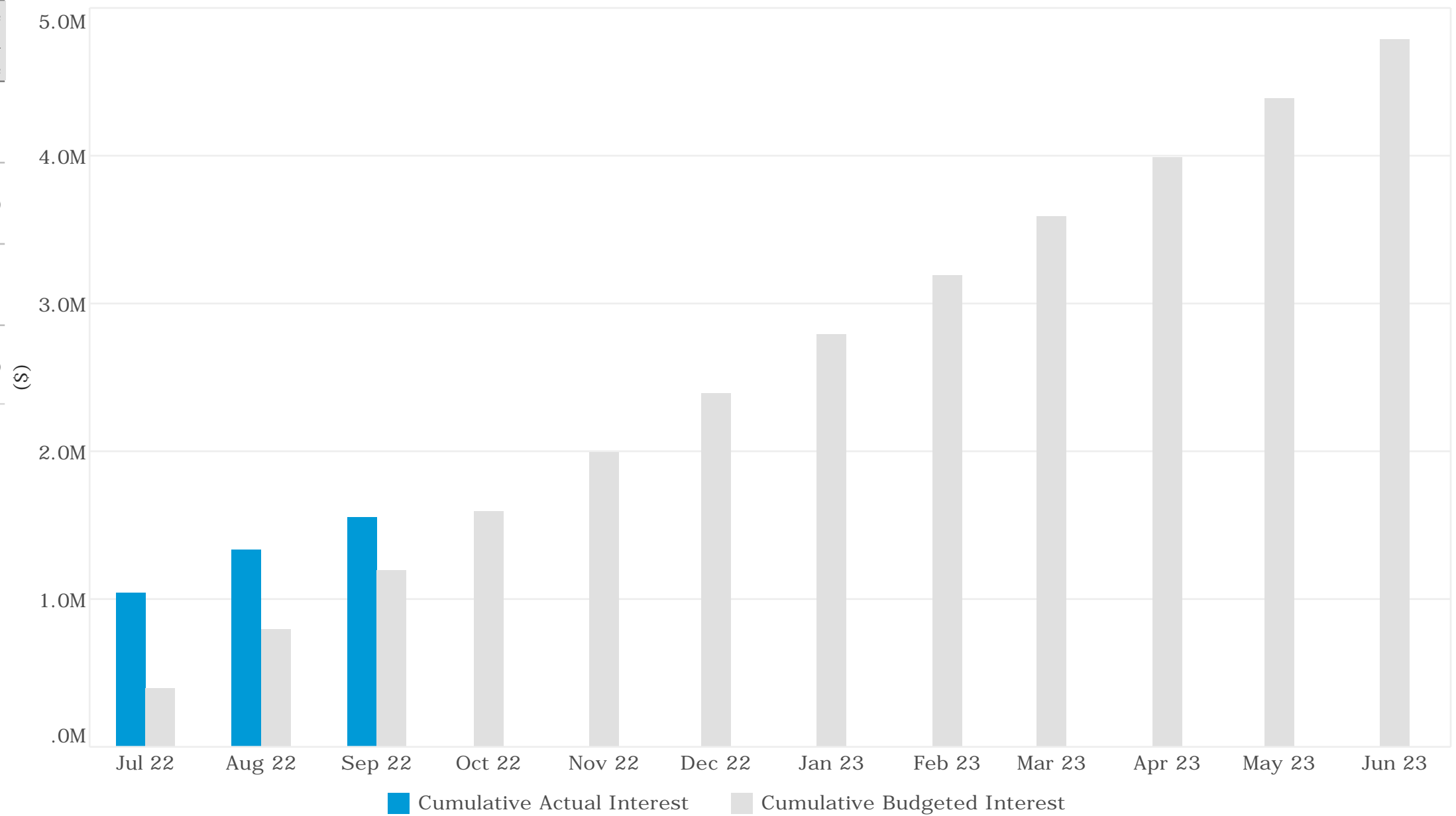
Purchase Date	Maturity Date	Term Days	Face Value (\$)	Current Rate (%)	Security Name	Credit Rating	Book	Value (\$)	Current Value (\$)
26-Sep-18	26-Sep-23	1826	9,000,000.00	3.9089%	NAB Snr FRN (Sep23) BBSW+0.93%	AA-		9,034,920.00	9,043,699.19
16-Nov-18	16-Nov-23	1826	7,000,000.00	3.2535%	WBC Snr FRN (Nov23) BBSW+0.95%	AA-		7,024,640.00	7,057,612.11
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	1,511,868.80
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	4,216,012.10
11-Mar-22	17-Mar-25	1096	4,000,000.00	3.8210%	BEN Snr FRN (Mar25) BBSW+0.98%	BBB+		3,997,640.00	3,997,544.88
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	1,204,841.56
2-Dec-20	2-Dec-25	1826	3,400,000.00	3.0123%	BEN Snr FRN (Dec25) BBSW+0.52%	BBB+		3,320,984.00	3,343,299.34
9-Dec-20	9-Dec-25	1826	10,000,000.00	3.0899%	MAC Snr FRN (Dec25) BBSW+0.48%	A+		9,776,443.50	9,851,244.25
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	2,069,526.47
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	4,630,285.61
9-Sep-21	15-Sep-26	1826	4,250,000.00	3.2334%	SUN Snr FRN (Sep26) BBSW+0.48%	A+		4,129,002.50	4,170,683.87
21-Sep-21	23-Dec-26	1917	6,000,000.00	3.3150%	CBA Green Snr FRN (Dec26) BBSW+0.41%	AA-		5,850,960.00	5,879,979.45
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	1,470,833.63
			58,850,000.00	3.3109%				58,121,911.00	58,447,431.26

### Total Investments

Face Value (\$)	Current Value (\$)
305,385,770.46	169,365,862.29

### Budgeted vs Actual Returns

	Cumulative Actual Income	Cumulative Budgeted Income
July 2022	1,042,479	399,035
August 2022	1,333,196	798,070
September 2022	1,555,280	1,197,105
Budget Target		3,855,180



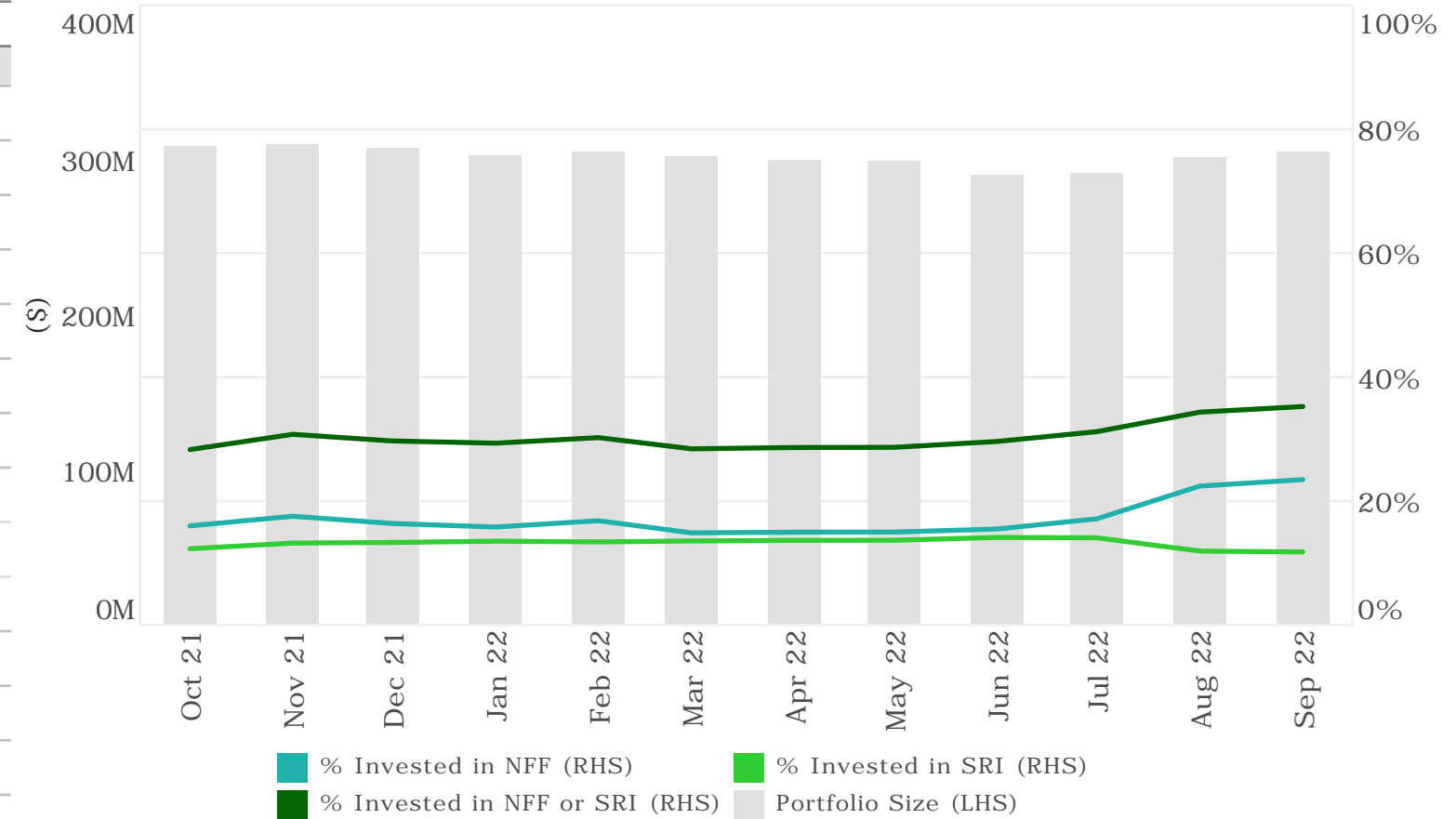
### Current Breakdown

ADI Lending Status *	Current Month (\$)	Previous Month (\$)
<b>Fossil Fuel Lending ADIs</b>		
AMP Bank	12,594,250	12,572,587
ANZ Group	30,000,000	30,000,000
Bank of Queensland	32,025,720	41,007,357
Commonwealth Bank of Australia	6,200,000	6,200,000
Macquarie Bank	20,128,409	20,110,918
National Australia Bank	38,700,000	29,700,000
Westpac Group	37,053,938	37,053,928
	176,702,317 58%	176,644,790 59%
<b>Non Fossil Fuel Lending ADIs</b>		
Bendigo and Adelaide Bank	15,900,000	15,900,000
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	29,550,000	25,550,000
	71,650,000 23%	67,650,000 22%
<b>Other</b>		
NSW T-Corp (MT)	21,033,454	21,446,993
	21,033,454 7%	21,446,993 7%
<b>Socially Responsible Investment</b>		
CBA (Green)	11,000,000	11,000,000
Westpac Group (Green TD)	25,000,000	25,000,000
	36,000,000 12%	36,000,000 12%
	305,385,770	301,741,783

\* source: Marketforces

Percentages may not add up to 100% due to rounding

### Historical Portfolio Exposure to NFF Lending ADIs and SRI



### Green Products Summary

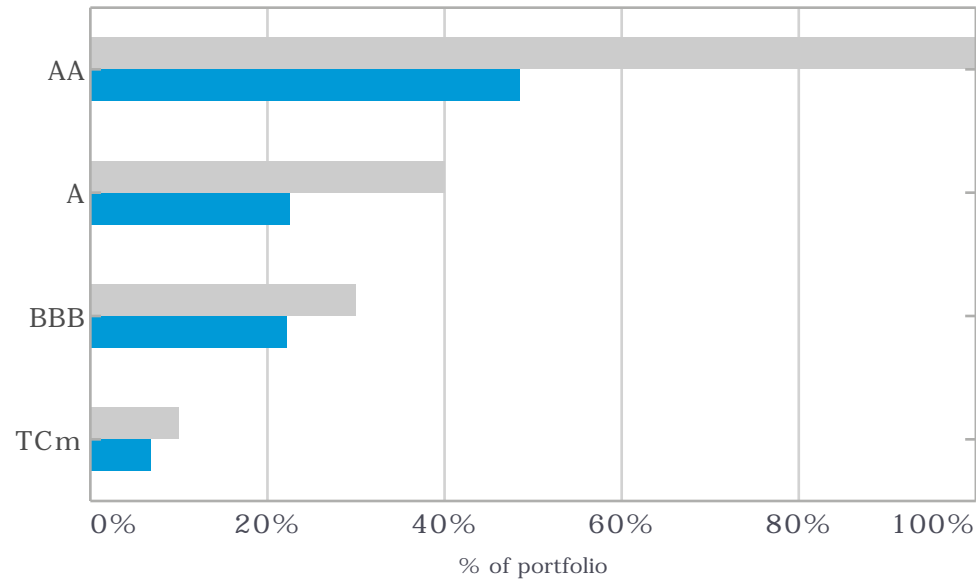
	Current Month (\$)	Previous Month (\$)
Bendigo and Adelaide Bank	15,900,000	15,900,000
CBA (Green)	11,000,000	11,000,000
Great Southern Bank	1,500,000	1,500,000
Newcastle Permanent Building Society	5,700,000	5,700,000
Rabobank Australia	19,000,000	19,000,000
Suncorp Bank	29,550,000	25,550,000
Westpac Group (Green TD)	25,000,000	25,000,000
	107,650,000 35%	103,650,000 34%
	305,385,770	301,741,783

# Hornsby Shire Council

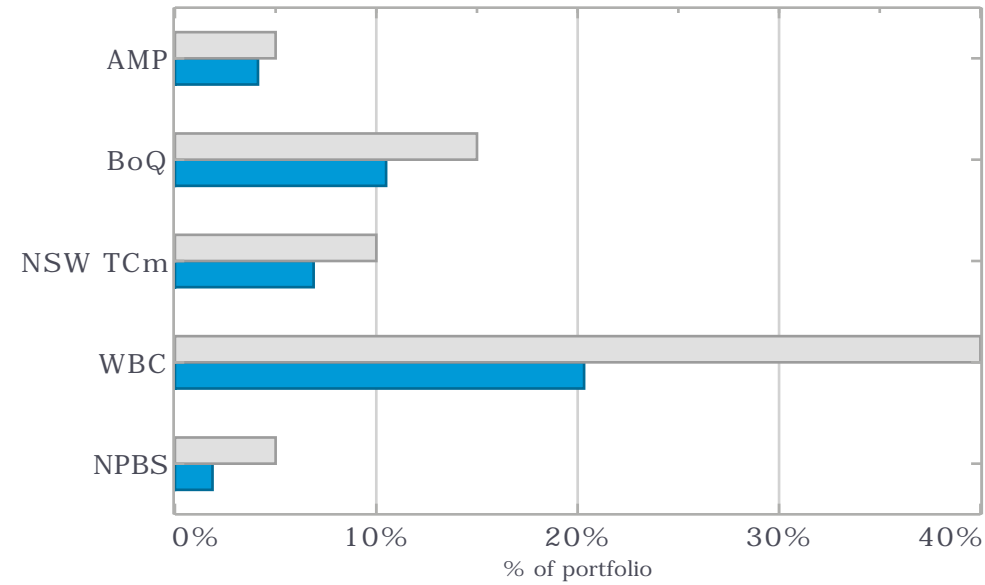
## Investment Policy Compliance Report - September 2022



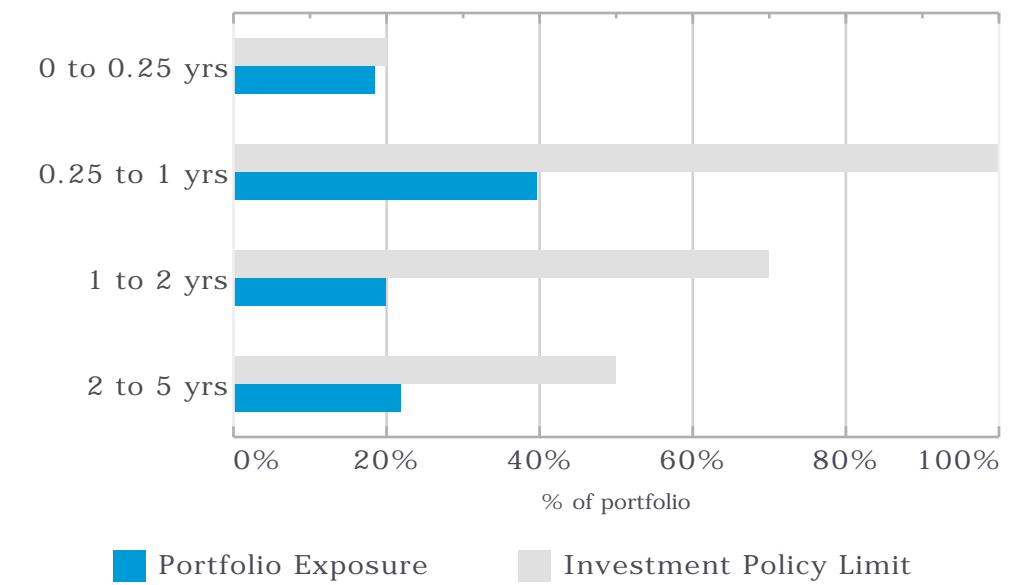
### Total Credit Exposure



### Individual Institutional Exposures



### Term to Maturities



Credit Rating Group	Face Value (\$)	% of Portfolio	Policy Max	Compliance
AA	147,953,938	48%	100%	a
A	68,678,409	22%	40%	a
BBB	67,719,970	22%	30%	a
TCm	21,033,454	7%	10%	a
	305,385,770			

Specific Sub Limits	Face Value (\$)	% of Portfolio	Policy Max	Compliance
BBB+	47,925,720	16%	30%	a
BBB	19,794,250	6%	10%	a

Institution	% of Portfolio	Investment Policy Limit	Compliance
AMP Bank (BBB)	4%	5%	a
Bank of Queensland (BBB+)	10%	15%	a
NSW T-Corp (TCm)	7%	10%	a
Westpac Group (AA-)	20%	40%	a
Newcastle Permanent Building Society (BBB)	2%	5%	a
Bendigo and Adelaide Bank (BBB+)	5%	15%	a
Suncorp Bank (A+)	10%	30%	a
National Australia Bank (AA-)	13%	40%	a
ANZ Group (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
Between 0 and 0.25 years	56,452,317	18%	20%	a
Between 0.25 and 1 years	121,050,000	40%	100%	a
Between 1 and 2 years	61,000,000	20%	70%	a
Between 2 and 5 years	66,883,454	22%	50%	a
	305,385,770			

a = compliant  
r = non-compliant