



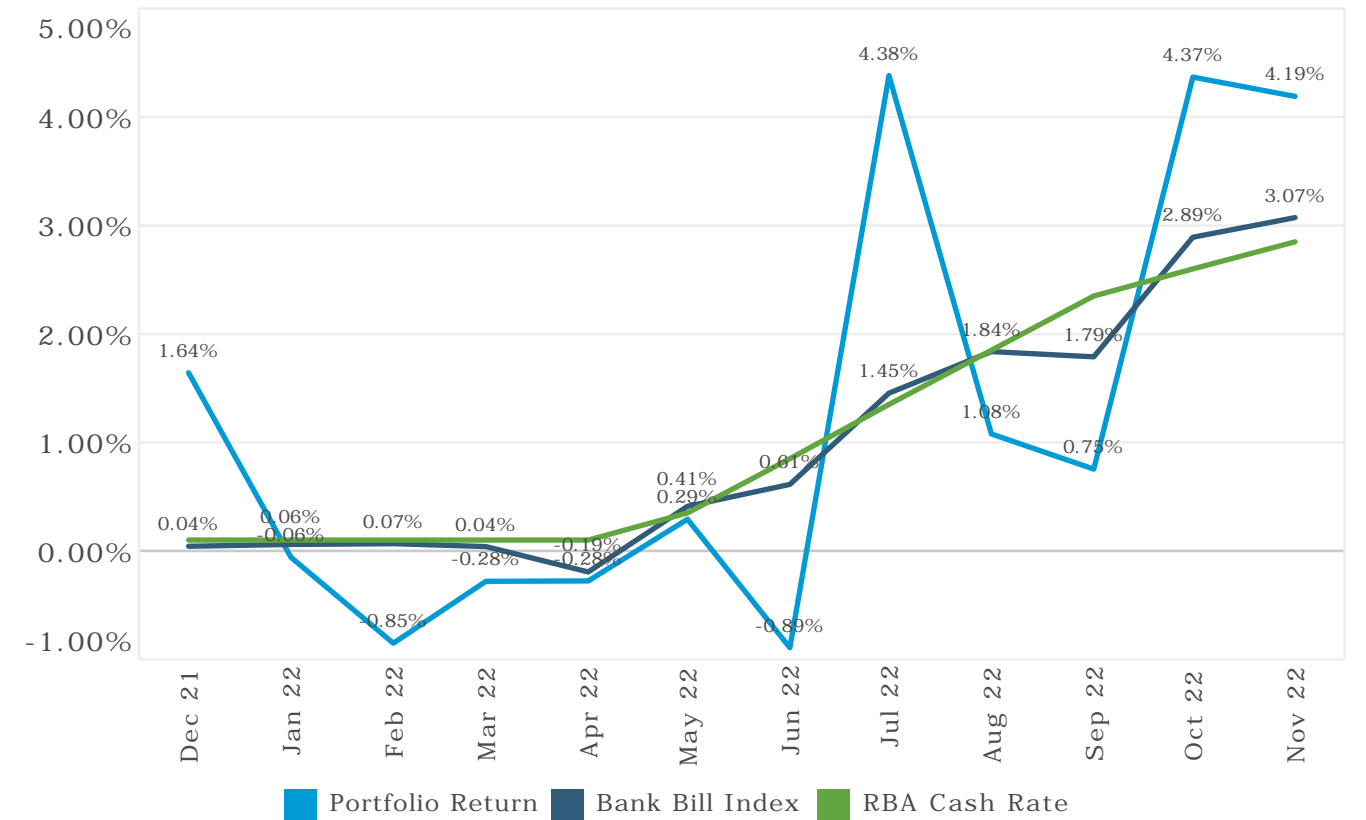
Investment Summary Report  
November 2022

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### Investment Holdings

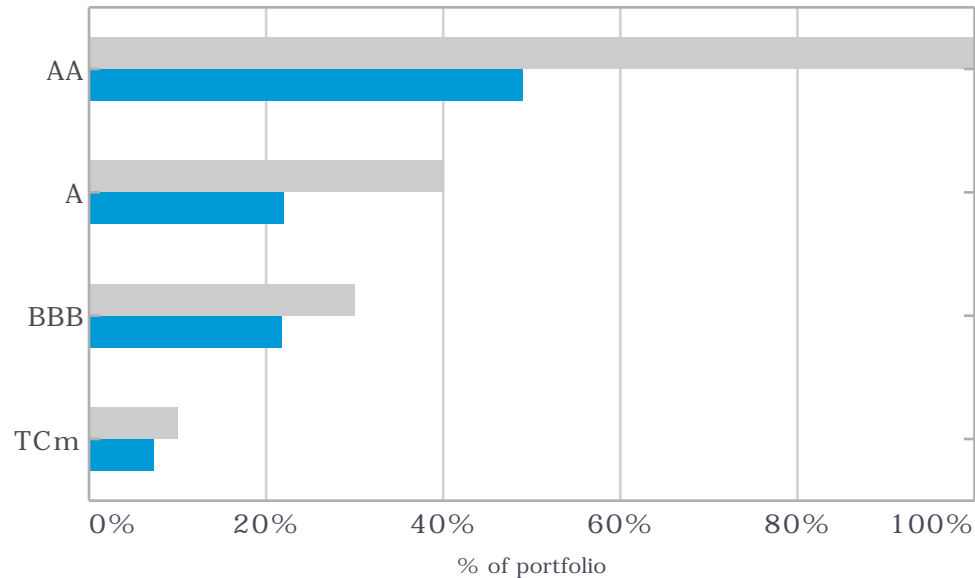
	Face Value (\$)	Current Value (\$)	Current Yield (%)	FYTD Yield (%)
Cash	29,679,421	29,679,421	2.9867	2.2676
Floating Rate Note	63,850,000	63,675,475	3.6514	2.8937
Floating Rate Term Deposits	60,000,000	60,493,346	3.5970	2.9942
Managed Funds	21,827,999	21,827,999	21.9922	9.2913
Term Deposit	122,550,000	123,659,535	2.3167	1.9455
	297,907,420	299,335,776	4.1910	2.9479

### Investment Performance

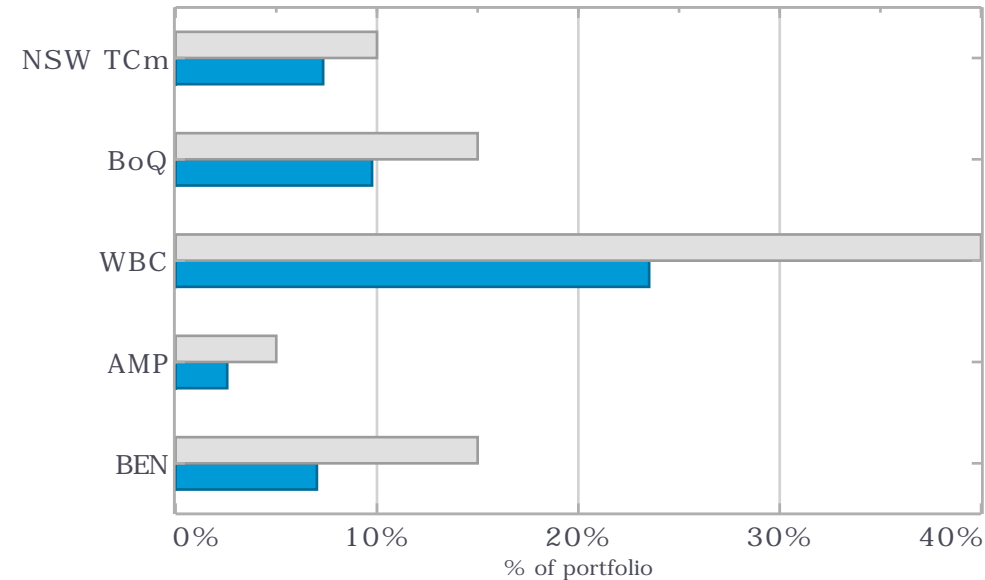


### Investment Policy Compliance

#### Total Credit Exposure



#### Individual Institutional Exposures



#### Term to Maturities

	Face Value (\$)		Policy Max*
Between 0 and 0.25 years	70,179,421	24%	20%
Between 0.25 and 1 years	121,050,000	41%	100%
Between 1 and 2 years	35,500,000	12%	70%
Between 2 and 5 years	71,177,999	24%	50%
	297,907,420		

\* Council always retains the flexibility to invest as short as required by internal requirements or the economic outlook

g Portfolio Exposure

g Investment Policy Limit

# Hornsby Shire Council

## Investment Holdings Report - November 2022



### Cash Accounts

Face Value (\$)	Current Rate (%)	Institution	Credit Rating	Current Value (\$)
3,004,273.70	3.5500%	Westpac Group	AA-	3,004,273.70
5,003,390.40	2.7500%	Bendigo and Adelaide Bank	BBB+	5,003,390.40
5,135,958.95	3.3000%	AMP Bank	BBB	5,135,958.95
6,562,910.82	2.9500%	Bank of Queensland	BBB+	6,562,910.82
9,972,887.61	2.7987%	Macquarie Bank	A+	9,972,887.61
29,679,421.48	2.9867%			29,679,421.48

### Managed Funds

Face Value (\$)	Current Rate (%)	Institution	Credit Rating	Funds Name	Current Value (\$)
21,827,998.99	21.9922%	NSW T-Corp (MT)	TCm	Medium Term Growth Fund	21,827,998.99
21,827,998.99	21.9922%				21,827,998.99

### Term Deposits

Purchase Date	Maturity Date	Term Days	Face Value (\$)	Current Rate (%)	Institution	Credit Rating	Book Value (\$)	Current Value (\$)
15-Dec-21	14-Dec-22	364	5,000,000.00	0.7500%	National Australia Bank	AA-	5,000,000.00	5,036,061.64
24-Aug-22	21-Dec-22	119	3,000,000.00	3.1300%	Suncorp Bank	A+	3,000,000.00	3,025,468.77
3-Aug-22	4-Jan-23	154	3,500,000.00	3.1500%	Bendigo and Adelaide Bank	BBB+	3,500,000.00	3,536,246.58
31-Aug-22	11-Jan-23	133	4,000,000.00	3.2400%	Suncorp Bank	A+	4,000,000.00	4,032,666.30
20-Jul-22	18-Jan-23	182	3,000,000.00	3.6400%	Commonwealth Bank of Australia	AA-	3,000,000.00	3,040,089.86
27-Sep-22	25-Jan-23	120	5,000,000.00	3.7500%	National Australia Bank	AA-	5,000,000.00	5,033,390.41
28-Jul-22	1-Feb-23	188	5,000,000.00	3.3700%	Suncorp Bank	A+	5,000,000.00	5,058,167.12
9-Nov-22	8-Feb-23	91	3,000,000.00	3.7100%	Suncorp Bank	A+	3,000,000.00	3,006,708.49
13-Sep-22	15-Feb-23	155	4,000,000.00	3.5200%	Suncorp Bank	A+	4,000,000.00	4,030,474.52
23-Feb-22	22-Feb-23	364	5,000,000.00	0.8500%	Bendigo and Adelaide Bank	BBB+	5,000,000.00	5,032,719.18
14-Sep-20	15-Mar-23	912	5,000,000.00	1.0000%	Bank of Queensland	BBB+	5,000,000.00	5,010,684.93
24-Sep-20	29-Mar-23	916	5,000,000.00	0.9500%	Bank of Queensland	BBB+	5,000,000.00	5,008,589.04
31-Aug-22	5-Apr-23	217	4,000,000.00	3.7100%	Bank of Queensland	BBB+	4,000,000.00	4,037,404.93

# Hornsby Shire Council

## Investment Holdings Report - November 2022



Purchase Date	Maturity Date	Term Days	Face Value (\$)	Current Rate (%)	Institution	Credit Rating	Book Value (\$)	Current Value (\$)
15-Nov-22	12-Apr-23	148	2,500,000.00	4.3000%	AMP Bank	BBB	2,500,000.00	2,504,712.33
16-Aug-22	19-Apr-23	246	5,000,000.00	3.5100%	Commonwealth Bank of Australia	AA-	5,000,000.00	5,051,447.95
3-Aug-22	10-May-23	280	3,500,000.00	3.7200%	Bank of Queensland	BBB+	3,500,000.00	3,542,805.48
22-Aug-22	22-Aug-23	365	50,000.00	3.0000%	Westpac Group	AA-	50,000.00	50,415.07
1-Oct-20	4-Oct-23	1098	5,000,000.00	0.9500%	Bank of Queensland	BBB+	5,000,000.00	5,007,547.95
17-Nov-21	15-Nov-23	728	10,000,000.00	1.2500%	Westpac Group	AA-	10,000,000.00	10,004,794.52
23-Nov-21	23-Nov-23	730	5,000,000.00	1.2800%	Westpac Group	AA-	5,000,000.00	5,001,402.74
2-Dec-21	5-Dec-23	733	10,000,000.00	1.2100%	Westpac Group	AA-	10,000,000.00	10,120,668.49
23-Feb-22	21-Feb-24	728	5,000,000.00	1.8000%	National Australia Bank	AA-	5,000,000.00	5,069,287.67
19-Mar-19	6-Mar-24	1814	10,000,000.00	3.0000%	Rabobank Australia	A+	10,000,000.00	10,209,589.04
19-Mar-19	13-Mar-24	1821	9,000,000.00	3.0000%	Rabobank Australia	A+	9,000,000.00	9,188,630.14
7-Apr-21	7-Apr-25	1461	3,000,000.00	1.0000%	National Australia Bank	AA-	3,000,000.00	3,019,561.64
			122,550,000.00	2.3167%			122,550,000.00	123,659,534.79

### 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	15,125,891.38
4-Sep-18	4-Sep-23	1826	15,000,000.00	3.5411%	ANZ Banking Group BBSW+ 1.00%	AA-	15,000,000.00	15,126,606.45
10-Sep-18	11-Sep-23	1827	15,000,000.00	3.6529%	Westpac Group BBSW+ 0.98%	AA-	15,000,000.00	15,120,095.34
12-Sep-18	12-Sep-23	1826	15,000,000.00	3.6729%	ANZ Banking Group BBSW+ 1.00%	AA-	15,000,000.00	15,120,752.88
			60,000,000.00	3.5970%			60,000,000.00	60,493,346.05

### 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	9,099,073.33

# Hornsby Shire Council

## Investment Holdings Report - November 2022



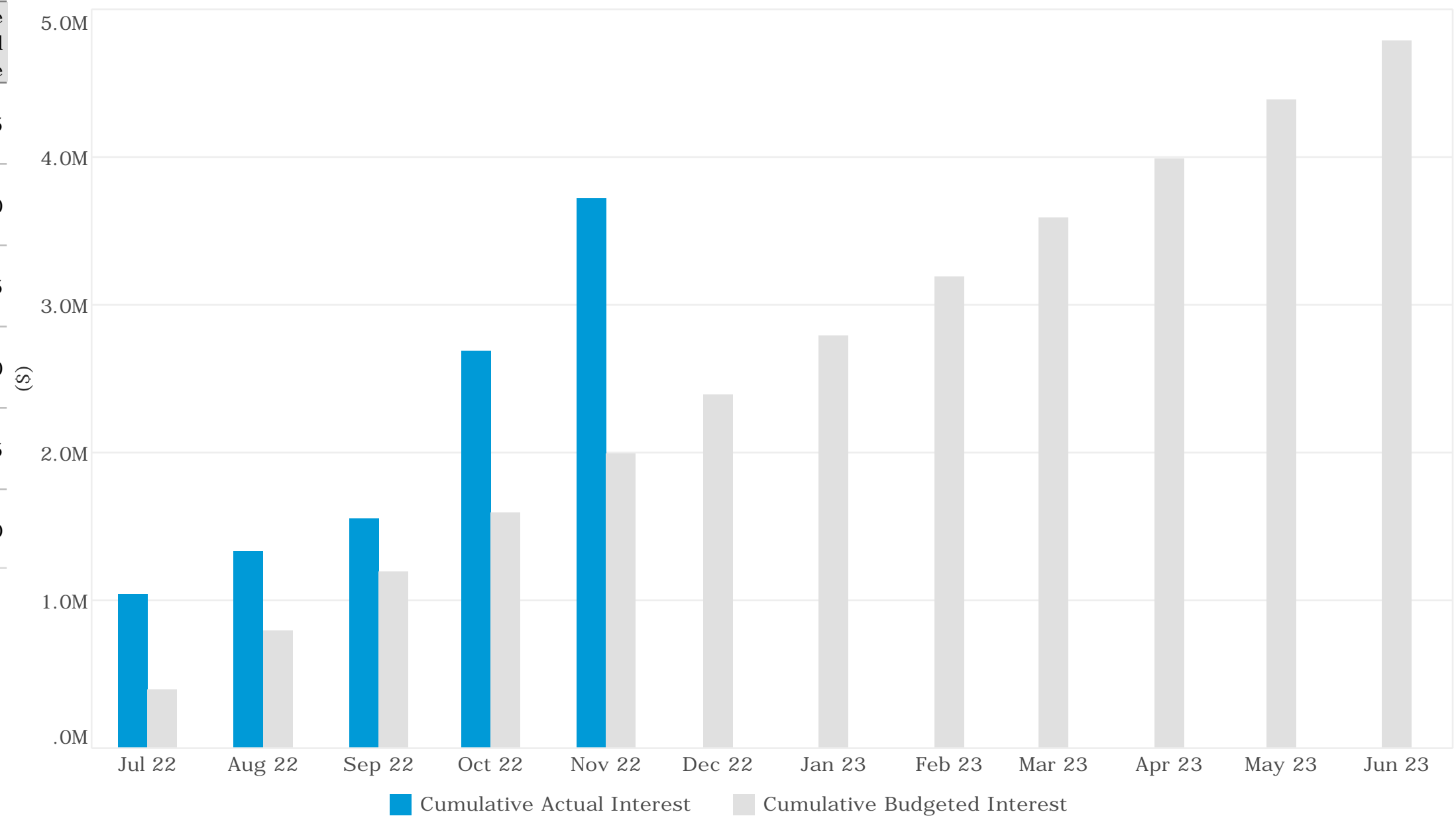
Purchase Date	Maturity Date	Term Days	Face Value (\$)	Current Rate (%)	Security Name	Credit Rating	Book	Value (\$)	Current Value (\$)
16-Nov-18	16-Nov-23	1826	7,000,000.00	3.9997%	WBC Snr FRN (Nov23) BBSW+ 0.95%	AA-		7,024,640.00	7,042,515.99
24-Oct-19	24-Oct-24	1827	1,500,000.00	4.1585%	GSB Snr FRN (Oct24) BBSW+ 1.12%	BBB		1,502,910.00	1,508,279.10
4-Feb-20	4-Feb-25	1827	4,200,000.00	4.1793%	NPBS Snr FRN (Feb25) BBSW+ 1.12%	BBB		4,183,872.00	4,204,416.46
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	4,024,768.00
16-Aug-22	22-Aug-25	1096	1,200,000.00	4.0058%	SUN Snr FRN (AUG25) BBSW+ 0.93%	A+		1,200,000.00	1,202,313.28
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	3,359,633.80
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	9,920,449.58
24-Feb-21	24-Feb-26	1826	2,100,000.00	3.5463%	SUN Snr FRN (Feb26) BBSW+ 0.45%	A+		2,047,584.00	2,065,581.24
18-Aug-21	24-Aug-26	1826	4,700,000.00	3.5063%	NAB Snr FRN (Aug26) BBSW+ 0.41%	AA-		4,592,840.00	4,620,346.47
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	4,194,457.37
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	5,918,920.27
7-Feb-22	10-Feb-27	1826	1,500,000.00	4.0500%	NPBS Snr FRN (Feb27) BBSW+ 1.00%	BBB		1,460,115.00	1,462,155.21
9-Nov-22	11-Nov-27	1826	5,000,000.00	4.2612%	WBC Snr FRN (Nov 27) BBSW + 1.23%	AA-		5,000,000.00	5,052,564.52
			63,850,000.00	3.6514%				63,121,911.00	63,675,474.62

### Total Investments

Face Value (\$)	Current Value (\$)
297,907,420.47	299,335,775.93

### 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
October 2022	2,689,894	1,596,140
November 2022	3,721,180	1,995,175
Budget Target		4,788,420



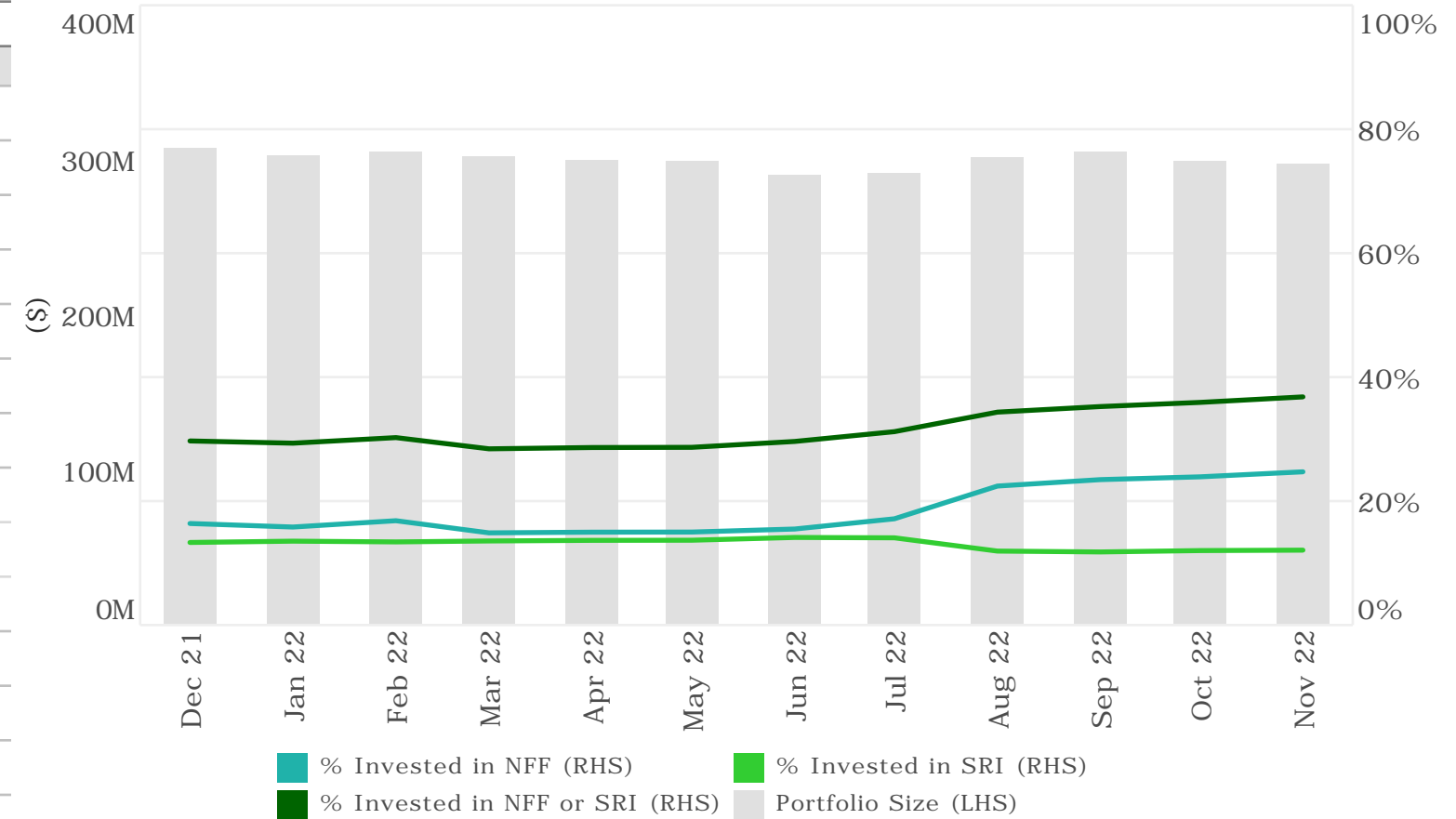
### Current Breakdown

ADI Lending Status *	Current Month (\$)	Previous Month (\$)
<b>Fossil Fuel Lending ADIs</b>		
AMP Bank	7,635,959	12,619,776
ANZ Group	30,000,000	30,000,000
Bank of Queensland	29,062,911	29,047,081
Commonwealth Bank of Australia	3,000,000	3,000,000
Macquarie Bank	19,972,888	20,150,061
National Australia Bank	31,700,000	38,700,000
Westpac Group	45,054,274	37,053,949
	166,426,031 56%	170,570,868 57%
<b>Non Fossil Fuel Lending ADIs</b>		
Bendigo and Adelaide Bank	20,903,390	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	26,550,000	29,550,000
	73,653,390 25%	71,650,000 24%
<b>Other</b>		
NSW T-Corp (MT)	21,827,999	21,474,257
	21,827,999 7%	21,474,257 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%
	297,907,420	299,695,124

\* source: Marketforces

Percentages may not add up to 100% due to rounding

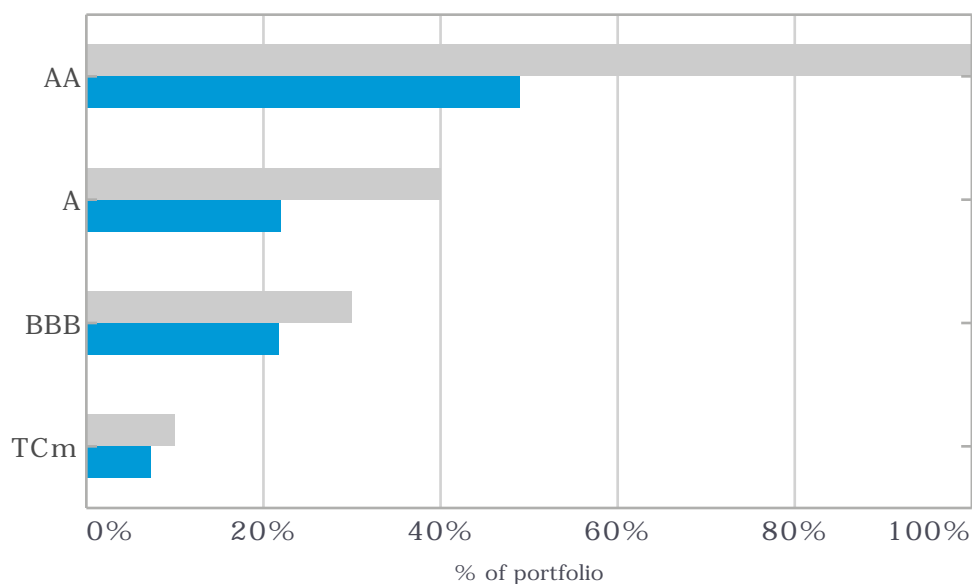
### Historical Portfolio Exposure to NFF Lending ADIs and SRI



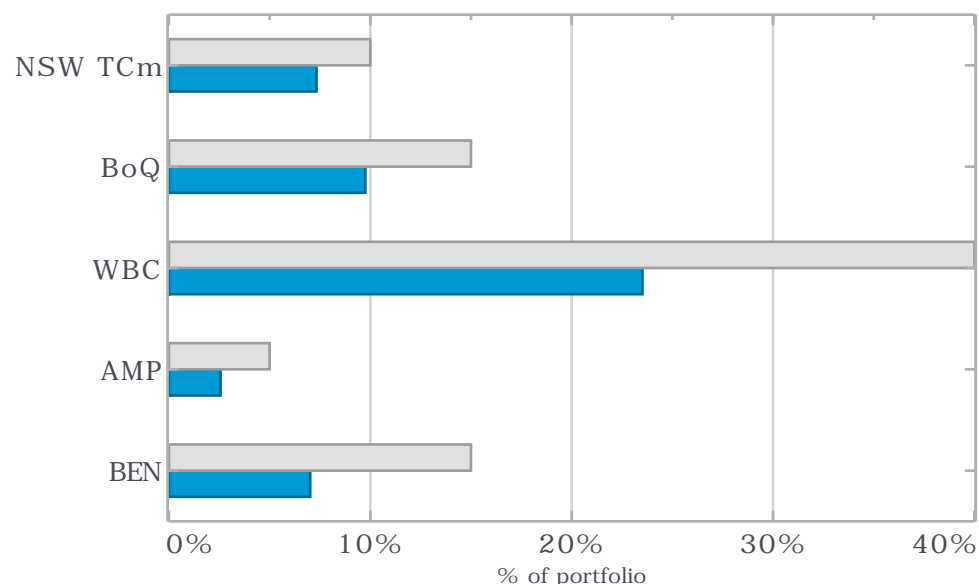
### Green Products Summary

	Current Month (\$)	Previous Month (\$)
Bendigo and Adelaide Bank	20,903,390	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	26,550,000	29,550,000
Westpac Group (Green TD)	25,000,000	25,000,000
	109,653,390 37%	107,650,000 36%
	297,907,420	299,695,124

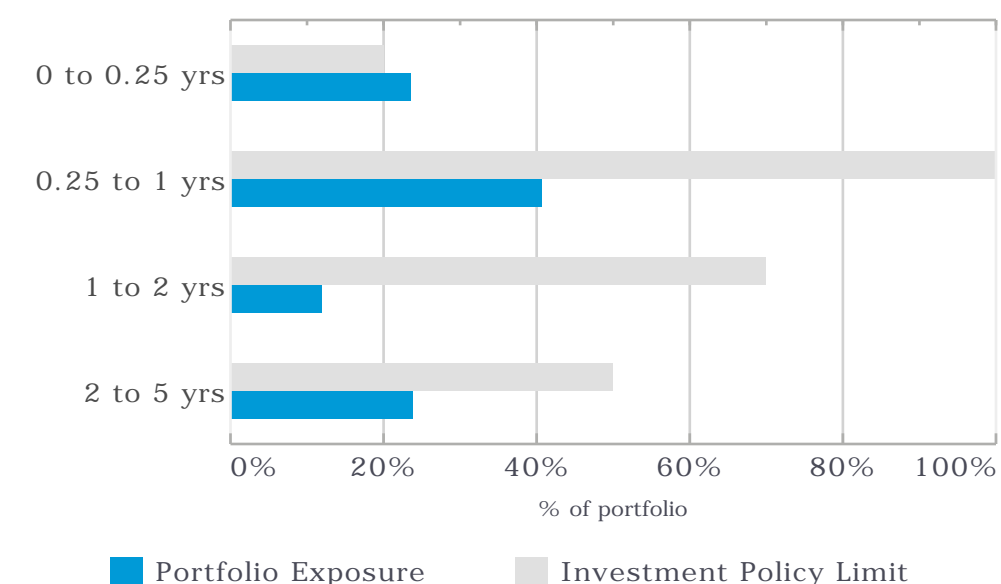
### Total Credit Exposure



### Individual Institutional Exposures



### Term to Maturities



Credit Rating Group	Face Value (\$)	% of Portfolio	Policy Max	Compliance
AA	145,754,274	49%	100%	a
A	65,522,888	22%	40%	a
BBB	64,802,260	22%	30%	a
TCm	21,827,999	7%	10%	a
	297,907,420			

Specific Sub Limits	Face Value (\$)	% of Portfolio	Policy Max	Compliance
BBB+	49,966,301	17%	30%	a
BBB	14,835,959	5%	10%	a

Institution	% of Portfolio	Investment Policy Limit	Compliance
NSW T-Corp (TCm)	7%	10%	a
Bank of Queensland (BBB+)	10%	15%	a
Westpac Group (AA-)	24%	40%	a
AMP Bank (BBB)	3%	5%	a
Bendigo and Adelaide Bank (BBB+)	7%	15%	a
Newcastle Permanent Building Society (BBB)	2%	5%	a
Suncorp Bank (A+)	9%	30%	a
National Australia Bank (AA-)	11%	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-)	5%	40%	a
Great Southern Bank (BBB)	1%	5%	a

Term to Maturity	Face Value (\$)	% of Portfolio	Policy Max*
Between 0 and 0.25 years	70,179,421	24%	20%
Between 0.25 and 1 years	121,050,000	41%	100%
Between 1 and 2 years	35,500,000	12%	70%
Between 2 and 5 years	71,177,999	24%	50%
	297,907,420		

\* Council always retains the flexibility to invest as short as required by internal requirements or the economic outlook

a = compliant  
r = non-compliant