

# **EC2 Attachment**

1. Investment Summary Report as at 28 February 2018

**Monday 16 April 2018**

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EC2 – Investment of Funds as at 28 February 2018



**Wollondilly**  
Shire Council

**Investment Summary Report  
February 2018**

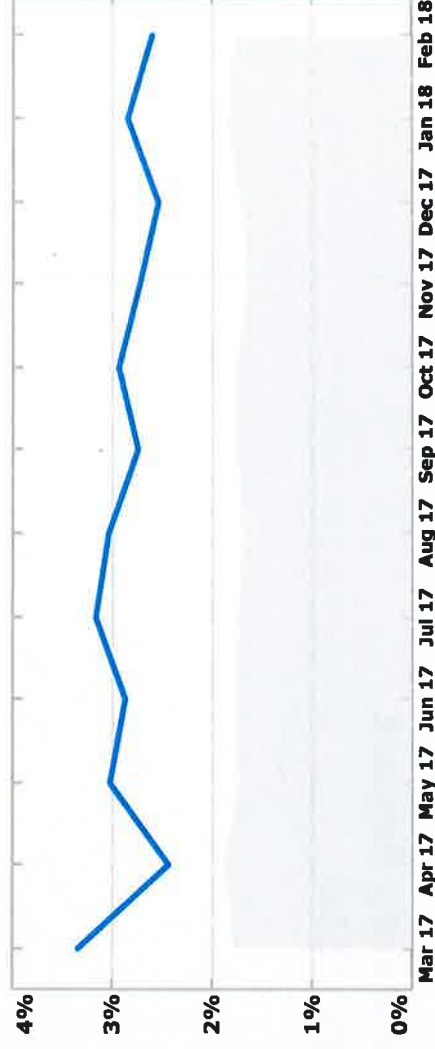
# Wollondilly Shire Council Executive Summary - February 2018



## Investment Holdings

By Product	Face Value (\$)	Current Value (\$)	Current Yield (%)
Cash	3,941,000.00	3,941,000.00	1.5500
Floating Rate Note	15,700,000.00	15,896,513.15	2.9081
Mortgage Backed Security	1,600,491.41	1,077,121.11	2.2962
Term Deposit	38,000,000.00	38,496,498.46	2.7122
	<b>59,241,491.41</b>	<b>59,411,132.72</b>	<b>2.6756</b>

## Investment Performance

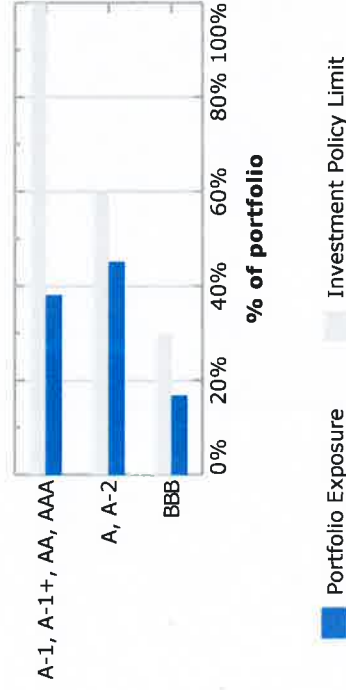


Portfolio Annualised Return

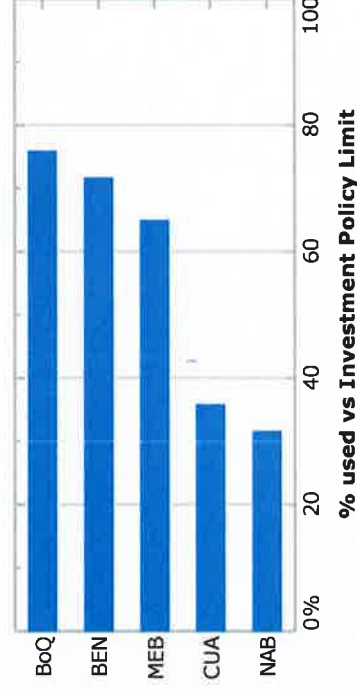
Bloomberg BB Index Annualised Return

## Investment Policy Compliance

### Total Credit Exposure



### Highest Individual Exposures



### Term to Maturities

Maturity Profile	Face Value (\$)	Policy Max
Less than 1yr	37,441,000	63% 100% ✓
Greater than 1yr	21,800,491	37% 60% ✓
a. Between 3 and 5yrs	3,100,491	5% 30% ✓
b. Greater than 5yrs	1,000,000	2% 0% ✗
	<b>59,241,491</b>	



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### Cash Accounts

	Face Value (\$)	Current Yield	Institution	Credit Rating	Current Value (\$)	Deal No.	Reference
	3,941,000.00	1.5500%	National Australia Bank	A-1+	3,941,000.00	211819	
	<b>3,941,000.00</b>	<b>1.5500%</b>			<b>3,941,000.00</b>		

### Term Deposits

Maturity Date	Face Value (\$)	Rate	Institution	Credit Rating	Purchase Price (\$)	Purchase Date	Current Value (\$)	Deal No.	Accrued Interest (\$)	Coupon Frequency	Reference
5-Mar-18	1,000,000.00	2.7000%	Rural Bank	A-2	1,000,000.00	2-Mar-17	1,026,926.03	534933	26,926.03	Annually	
7-Mar-18	1,000,000.00	2.7400%	Commonwealth Bank of Australia	A-1+	1,000,000.00	9-Mar-17	1,026,799.45	534986	26,799.45	AtMaturity	
7-Mar-18	1,000,000.00	2.6500%	Bank of Queensland	A-2	1,000,000.00	5-Jun-17	1,019,530.14	535293	19,530.14	AtMaturity	
14-Mar-18	1,000,000.00	2.6500%	Bank of Queensland	A-2	1,000,000.00	14-Jun-17	1,018,876.71	535362	18,876.71	AtMaturity	
11-Apr-18	1,000,000.00	2.6000%	Bank of Queensland	A-2	1,000,000.00	11-Oct-17	1,010,043.84	535851	10,043.84	AtMaturity	
24-Apr-18	1,000,000.00	2.7000%	ME Bank	A-2	1,000,000.00	26-Apr-17	1,022,857.53	535196	22,857.53	AtMaturity	
1-May-18	1,000,000.00	2.5400%	National Australia Bank	A-1+	1,000,000.00	30-Aug-17	1,012,734.79	535660	12,734.79	AtMaturity	
2-May-18	1,000,000.00	2.6500%	Bank of Queensland	A-2	1,000,000.00	2-Aug-17	1,015,319.18	535566	15,319.18	AtMaturity	
16-May-18	1,000,000.00	2.6500%	ME Bank	A-2	1,000,000.00	18-Aug-17	1,014,157.53	535622	14,157.53	AtMaturity	
23-May-18	1,000,000.00	2.8500%	Credit Union Australia	A-2	1,000,000.00	24-May-17	1,021,941.10	535264	21,941.10	AtMaturity	
30-May-18	1,000,000.00	2.7000%	Bendigo and Adelaide Bank	A-2	1,000,000.00	31-May-17	1,020,268.49	535276	20,268.49	AtMaturity	
6-Jun-18	1,000,000.00	2.7000%	Bendigo and Adelaide Bank	A-2	1,000,000.00	5-Jun-17	1,019,898.63	535294	19,898.63	AtMaturity	
6-Jun-18	1,000,000.00	2.6100%	Suncorp Bank	A-1	1,000,000.00	5-Dec-17	1,006,149.59	536043	6,149.59	AtMaturity	
27-Jun-18	1,500,000.00	2.5900%	National Australia Bank	A-1+	1,500,000.00	27-Sep-17	1,516,497.95	535803	16,497.95	AtMaturity	
4-Jul-18	1,000,000.00	2.7000%	Bank of Queensland	A-2	1,000,000.00	5-Jul-17	1,017,679.45	535439	17,679.45	AtMaturity	
4-Jul-18	1,000,000.00	2.5800%	Commonwealth Bank of Australia	A-1+	1,000,000.00	5-Sep-17	1,012,511.23	535703	12,511.23	AtMaturity	
11-Jul-18	1,000,000.00	2.5800%	National Australia Bank	A-1+	1,000,000.00	13-Sep-17	1,011,945.75	535776	11,945.75	AtMaturity	
1-Aug-18	1,000,000.00	2.6000%	Bank of Queensland	A-2	1,000,000.00	1-Nov-17	1,008,547.95	535907	8,547.95	AtMaturity	
23-Aug-18	1,000,000.00	3.1000%	Westpac Group	A-1+	1,000,000.00	23-Aug-16	1,016,136.99	534157	16,136.99	Annually	
27-Aug-18	1,000,000.00	3.0500%	Bendigo and Adelaide Bank	A-2	1,000,000.00	26-Aug-15	1,015,458.90	508262	15,458.90	Annually	

### Term Deposits

Maturity Date	Face Value (\$)	Rate	Institution	Credit Rating	Purchase Price (\$)	Purchase Date	Current Value (\$)	Deal No.	Accrued Interest (\$)	Coupon Frequency	Coupon Reference
28-Aug-18	1,000,000.00	2.6500%	ME Bank	A-2	1,000,000.00	29-Aug-17	1,013,358.90	535656	13,358.90	AtMaturity	
5-Sep-18	1,000,000.00	2.6200%	ME Bank	A-2	1,000,000.00	4-Dec-17	1,006,244.93	536022	6,244.93	AtMaturity	
5-Sep-18	1,000,000.00	2.6000%	National Australia Bank	A-1+	1,000,000.00	1-Sep-17	1,006,410.95	535680	6,410.95	Quarterly	
12-Sep-18	1,000,000.00	3.1000%	Westpac Group	A-1+	1,000,000.00	1-Sep-16	1,015,372.60	534201	15,372.60	Annually	
26-Sep-18	1,000,000.00	2.6200%	ME Bank	A-2	1,000,000.00	2-Jan-18	1,004,163.29	536111	4,163.29	AtMaturity	
10-Oct-18	1,000,000.00	2.6000%	Bank of Queensland	A-2	1,000,000.00	13-Dec-17	1,005,556.16	536082	5,556.16	AtMaturity	
31-Oct-18	1,000,000.00	2.6300%	Rural Bank	A-2	1,000,000.00	1-Nov-17	1,008,646.58	535908	8,646.58	AtMaturity	
14-Nov-18	1,000,000.00	2.6000%	Bank of Queensland	A-2	1,000,000.00	15-Nov-17	1,007,550.68	535959	7,550.68	AtMaturity	
5-Dec-18	2,000,000.00	2.6500%	Credit Union Australia	A-2	2,000,000.00	6-Dec-17	2,012,342.47	536065	12,342.47	AtMaturity	
12-Dec-18	1,000,000.00	2.6000%	ME Bank	A-2	1,000,000.00	13-Dec-17	1,005,556.16	536081	5,556.16	AtMaturity	
13-Feb-19	1,000,000.00	2.6000%	Bank of Queensland	A-2	1,000,000.00	14-Feb-18	1,001,068.49	536236	1,068.49	AtMaturity	
27-Feb-19	1,000,000.00	2.6300%	Commonwealth Bank of Australia	A-1+	1,000,000.00	28-Feb-18	1,000,072.05	536318	72.05	AtMaturity	
15-May-19	2,000,000.00	2.9000%	Bendigo and Adelaide Bank	BBB+	2,000,000.00	17-May-17	2,045,764.38	535244	45,764.38	Annually	
9-Aug-19	1,000,000.00	3.2000%	Westpac Group	AA-	1,000,000.00	9-Aug-16	1,017,884.93	534113	17,884.93	Annually	
11-Nov-19	500,000.00	2.8000%	Bendigo and Adelaide Bank	BBB+	500,000.00	8-Nov-17	504,334.25	535949	4,334.25	Annually	
20-Nov-19	1,000,000.00	2.8800%	Rural Bank	BBB+	1,000,000.00	21-Nov-17	1,007,890.41	535974	7,890.41	Annually	
	<b>38,000,000.00</b>	<b>2.7122%</b>			<b>38,000,000.00</b>		<b>38,496,498.46</b>		<b>496,498.46</b>		

### Floating Rate Notes

Maturity Date	Face Value (\$)	Current Coupon	Security Name	Credit Rating	Purchase Price (\$)	Purchase Date	Current Value (\$)	Deal No.	Accrued Interest (\$)	Next Coupon Date	Coupon Reference
1-Apr-19	500,000.00	3.39000%	CUA Snr FRN (Apr19) BBSW+1.60%	BBB	500,000.00	1-Apr-16	506,413.42	533363	2,693.42	3-Apr-18	
10-May-19	1,000,000.00	2.7650%	WBC Snr FRN (May19) BBSW+1.00%	AA-	1,000,000.00	11-Mar-16	1,008,897.81	533330	1,287.81	10-May-18	
11-Jun-19	750,000.00	2.8550%	AMP Snr FRN (Jun19) BBSW+1.10%	A	750,000.00	11-Dec-15	760,460.65	512050	4,693.15	12-Mar-18	
18-Jul-19	1,000,000.00	3.2550%	ME Bank Snr FRN (Jul19) BBSW+1.45%	BBB	1,000,000.00	18-Jul-16	1,010,635.48	534040	3,745.48	18-Apr-18	
17-Sep-19	1,000,000.00	2.7100%	BEN Snr FRN (Sep19) BBSW+0.93%	BBB+	1,000,000.00	17-Sep-14	1,009,260.00	491128	5,420.00	19-Mar-18	





### Floating Rate Notes

Maturity Date	Face Value (\$)	Current Coupon	Security Name	Credit Rating	Purchase Price (\$)	Purchase Date	Current Value (\$)	Deal No.	Accrued Interest (\$)	Next Coupon Reference Date
11-Nov-19	1,000,000.00	2.6150%	ANZ Snr FRN (Nov19) BBSW+0.85%	AA-	1,000,000.00	11-Nov-14	1,008,177.95	497055	1,217.95	11-May-18
29-Nov-19	500,000.00	3.2900%	GBS Snr FRN (Nov19) BBSW+1.50%	BBB	500,000.00	29-Nov-16	498,558.73	534565	45.07	29-May-18
22-Jan-20	1,000,000.00	2.6950%	WBC Snr FRN (Jan20) BBSW+0.90%	AA-	1,000,000.00	22-Jan-15	1,010,705.75	501146	2,805.75	23-Apr-18
21-Feb-20	500,000.00	2.8650%	BEN Snr FRN (Feb20) BBSW+1.10%	BBB+	500,000.00	21-Nov-16	503,553.97	534537	313.97	21-May-18
3-Mar-20	1,000,000.00	2.8500%	MAC Snr FRN (Feb20) BBSW+1.10%	A	1,000,000.00	3-Mar-15	1,017,823.15	502273	6,793.15	5-Mar-18
20-Mar-20	750,000.00	3.0950%	CUA Snr FRN (Mar20) BBSW+1.30%	BBB	750,000.00	20-Mar-17	759,022.81	534994	4,515.31	20-Mar-18
17-Jul-20	1,000,000.00	2.7002%	CBA Snr FRN (Jul20) BBSW+0.90%	AA-	1,000,000.00	17-Jul-15	1,012,241.04	507122	3,181.04	17-Apr-18
18-Aug-20	1,000,000.00	2.8650%	BEN Snr FRN (Aug20) BBSW+1.10%	BBB+	1,000,000.00	18-Aug-15	1,008,364.93	505173	784.93	18-May-18
20-Oct-20	1,000,000.00	3.0450%	SUN Snr FRN (Oct20) BBSW+1.25%	A+	1,000,000.00	20-Oct-15	1,018,870.14	510106	3,170.14	20-Apr-18
9-Nov-20	700,000.00	3.0100%	ME Bank Snr FRN (Nov20) BBSW+1.25%	BBB	700,000.00	9-Nov-17	702,764.52	535915	1,154.52	9-May-18
18-Jan-21	500,000.00	2.9549%	CBA Snr FRN (Jan21) BBSW+1.15%	AA-	500,350.00	25-Jan-16	509,565.07	533092	1,700.07	18-Apr-18
20-Apr-21	500,000.00	3.2550%	BEN Snr FRN (Apr21) BBSW+1.46%	BBB+	500,000.00	20-Apr-16	510,309.38	533420	1,694.38	20-Apr-18
3-Jun-21	1,000,000.00	2.9200%	WBC Snr FRN (Jun21) BBSW+1.17%	AA-	1,000,000.00	3-Jun-16	1,023,290.00	533707	6,960.00	5-Mar-18
30-Mar-22	500,000.00	2.8450%	AMP Snr FRN (Mar22) BBSW+1.05%	A	500,000.00	30-Mar-17	507,036.30	535097	2,416.30	29-Mar-18
16-Aug-22	500,000.00	2.7350%	SUN Snr FRN (Aug22) BBSW+0.97%	A+	500,000.00	16-Aug-17	510,562.05	535608	487.05	16-May-18
	<b>15,700,000.00</b>	<b>2.9081%</b>			<b>15,700,350.00</b>		<b>15,896,513.15</b>		<b>55,079.49</b>	

### Mortgage Backed Securities

Weighted Avg Life	Face Value (\$)	Current Coupon	Security Name	Rating	Purchase Price (\$)	Purchase Date	Current Value (\$)	Deal No.	Accrued Interest (\$)	Reference
22-Aug-22	600,491.41	2.2150%	Emerald Reverse Mortgage (A Tranche)	AAA	1,000,000.00	17-Jul-06	474,679.74	310323	291.53	
21-Jul-27	1,000,000.00	2.3450%	Emerald Reverse Mortgage (B Tranche)	AA	1,000,000.00	6-Jul-07	602,441.37	310288	2,441.37	
	<b>1,600,491.41</b>	<b>2.2962%</b>			<b>2,000,000.00</b>		<b>1,077,121.11</b>		<b>2,732.90</b>	



# Wollondilly Shire Council

## Accrued Interest Report - February 2018



### Accrued Interest Report

Investment	Deal No.	Ref	Face Value (\$)	Settlement Date	Maturity Date	Interest Received (\$)	Days	Interest Accrued (\$)	Percentage Return
<b>Cash</b>									
National Australia Bank	211819		3,941,000.00			4,815.78	28	4,815.78	1.55%
<b>Cash Total</b>						<b>4,815.78</b>		<b>4,815.78</b>	<b>1.55%</b>
<b>Floating Rate Note</b>									
CUA Snr FRN (Apr19) BBSW+1.60%	533363		500,000.00	01-Apr-16	01-Apr-19		28	1,300.27	3.39%
WBC Snr FRN (May19) BBSW+1.00%	533330		1,000,000.00	11-Mar-16	10-May-19	6,979.18	28	2,104.52	2.74%
AMP Snr FRN (Jun19) BBSW+1.10%	512050		750,000.00	11-Dec-15	11-Jun-19		28	1,642.60	2.85%
ME Bank Snr FRN (Jul19) BBSW+1.45%	534040		1,000,000.00	18-Jul-16	18-Jul-19		28	2,496.99	3.26%
BEN Snr FRN (Sep19) BBSW+0.93%	491128		1,000,000.00	17-Sep-14	17-Sep-19		28	2,078.90	2.71%
ANZ Snr FRN (Nov19) BBSW+0.85%	497055		1,000,000.00	11-Nov-14	11-Nov-19	6,382.47	28	1,989.46	2.59%
GBS Snr FRN (Nov19) BBSW+1.50%	534565		500,000.00	29-Nov-16	29-Nov-19	4,026.44	28	1,239.73	3.23%
WBC Snr FRN (Jan20) BBSW+0.90%	501146		1,000,000.00	22-Jan-15	22-Jan-20		28	2,067.39	2.69%
BEN Snr FRN (Feb20) BBSW+1.10%	534537		500,000.00	21-Nov-16	21-Feb-20	3,553.97	28	1,086.57	2.83%
MAC Snr FRN (Feb20) BBSW+1.10%	502273		1,000,000.00	03-Mar-15	03-Mar-20		28	2,186.30	2.85%
CUA Snr FRN (Mar20) BBSW+1.30%	534994		750,000.00	20-Mar-17	20-Mar-20		28	1,780.69	3.10%
CBA Snr FRN (Jul20) BBSW+0.90%	507122		1,000,000.00	17-Jul-15	17-Jul-20		28	2,071.37	2.70%
BEN Snr FRN (Aug20) BBSW+1.10%	505173		1,000,000.00	18-Aug-15	18-Aug-20	7,030.68	28	2,175.61	2.84%
SUN Snr FRN (Oct20) BBSW+1.25%	510106		1,000,000.00	20-Oct-15	20-Oct-20		28	2,335.89	3.04%
ME Bank Snr FRN (Nov20) BBSW+1.25%	535915		700,000.00	09-Nov-17	09-Nov-20	5,213.75	28	1,607.89	2.99%
CBA Snr FRN (Jan21) BBSW+1.15%	533092		500,000.00	25-Jan-16	18-Jan-21		28	1,133.38	2.95%
BEN Snr FRN (Apr21) BBSW+1.46%	533420		500,000.00	20-Apr-16	20-Apr-21		28	1,248.49	3.25%
WBC Snr FRN (Jun21) BBSW+1.17%	533707		1,000,000.00	03-Jun-16	03-Jun-21		28	2,240.00	2.92%
AMP Snr FRN (Mar22) BBSW+1.05%	535097		500,000.00	30-Mar-17	30-Mar-22		28	1,091.23	2.84%



**PRUDENTIAL**  
INVESTMENT SERVICES CORP

# Wollondilly Shire Council

## Accrued Interest Report - February 2018



### Accrued Interest Report

Investment	Deal No.	Ref	Face Value (\$)	Settlement Date	Maturity Date	Interest Received (\$)	Days	Interest Accrued (\$)	Percentage Return
SUN Snr FRN (Aug22) BBSW+0.97%	535608		500,000.00	16-Aug-17	16-Aug-22	3,390.14	28	1,039.79	2.71%
<b>Floating Rate Note Total</b>						<b>36,576.63</b>		<b>34,917.07</b>	<b>2.90%</b>
<b><u>Mortgage Backed Securities</u></b>									
Emerald Reverse Mortgage Series 2006-1 Class A	310323		600,491.41	17-Jul-06	22-Aug-22	3,411.76	28	1,033.22	2.24%
Emerald Reverse Mortgage Series 2007-1 Class B	310288		1,000,000.00	06-Jul-07	21-Jul-27		28	1,798.90	2.34%
<b>Mortgage Backed Securities Total</b>						<b>3,411.76</b>		<b>2,832.12</b>	<b>2.31%</b>
<b><u>Term Deposits</u></b>									
Bank of Queensland	534879		1,000,000.00	15-Feb-17	14-Feb-18	26,926.03	13	961.65	2.70%
ME Bank	535651		1,000,000.00	28-Aug-17	28-Feb-18	12,854.79	28	1,886.30	2.46%
Rural Bank	534933		1,000,000.00	02-Mar-17	05-Mar-18		28	2,071.24	2.70%
Commonwealth Bank of Australia	534986		1,000,000.00	09-Mar-17	07-Mar-18		28	2,101.92	2.74%
Bank of Queensland	535293		1,000,000.00	05-Jun-17	07-Mar-18		28	2,032.88	2.65%
Bank of Queensland	535362		1,000,000.00	14-Jun-17	14-Mar-18		28	2,032.87	2.65%
Bank of Queensland	535851		1,000,000.00	11-Oct-17	11-Apr-18		28	1,994.52	2.60%
ME Bank	535196		1,000,000.00	26-Apr-17	24-Apr-18		28	2,071.23	2.70%
National Australia Bank	535660		1,000,000.00	30-Aug-17	01-May-18		28	1,948.49	2.54%
Bank of Queensland	535566		1,000,000.00	02-Aug-17	02-May-18		28	2,032.88	2.65%
ME Bank	535622		1,000,000.00	18-Aug-17	16-May-18		28	2,032.87	2.65%
Credit Union Australia	535264		1,000,000.00	24-May-17	23-May-18		28	2,186.31	2.85%
Bendigo and Adelaide Bank	535276		1,000,000.00	31-May-17	30-May-18		28	2,071.23	2.70%
Bendigo and Adelaide Bank	535294		1,000,000.00	05-Jun-17	06-Jun-18		28	2,071.23	2.70%
Suncorp Bank	536043		1,000,000.00	05-Dec-17	06-Jun-18		28	2,002.19	2.61%
National Australia Bank	535803		1,500,000.00	27-Sep-17	27-Jun-18		28	2,980.28	2.59%



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# Wollondilly Shire Council

## Accrued Interest Report - February 2018



Accrued Interest Report									
Investment	Deal No.	Ref	Face Value (\$)	Settlement Date	Maturity Date	Interest Received (\$)	Days	Interest Accrued (\$)	Percentage Return
Bank of Queensland	535439		1,000,000.00	05-Jul-17	04-Jul-18		28	2,071.23	2.70%
Commonwealth Bank of Australia	535703		1,000,000.00	05-Sep-17	04-Jul-18		28	1,979.18	2.58%
National Australia Bank	535776		1,000,000.00	13-Sep-17	11-Jul-18		28	1,979.17	2.58%
Bank of Queensland	535907		1,000,000.00	01-Nov-17	01-Aug-18		28	1,994.53	2.60%
Westpac Group	534157		1,000,000.00	23-Aug-16	23-Aug-18		28	2,378.09	3.10%
Bendigo and Adelaide Bank	508262		1,000,000.00	26-Aug-15	27-Aug-18		28	2,339.72	3.05%
ME Bank	535656		1,000,000.00	29-Aug-17	28-Aug-18		28	2,032.87	2.65%
National Australia Bank	535680		1,000,000.00	01-Sep-17	05-Sep-18		28	1,994.52	2.60%
ME Bank	536022		1,000,000.00	04-Dec-17	05-Sep-18		28	2,009.86	2.62%
Westpac Group	534201		1,000,000.00	01-Sep-16	12-Sep-18		28	2,378.08	3.10%
ME Bank	536111		1,000,000.00	02-Jan-18	26-Sep-18		28	2,009.87	2.62%
Bank of Queensland	536082		1,000,000.00	13-Dec-17	10-Oct-18		28	1,994.52	2.60%
Rural Bank	535908		1,000,000.00	01-Nov-17	31-Oct-18		28	2,017.54	2.63%
Bank of Queensland	535959		1,000,000.00	15-Nov-17	14-Nov-18		28	1,994.52	2.60%
Credit Union Australia	536065		2,000,000.00	06-Dec-17	05-Dec-18		28	4,065.76	2.65%
ME Bank	536081		1,000,000.00	13-Dec-17	12-Dec-18		28	1,994.52	2.60%
Bank of Queensland	536236		1,000,000.00	14-Feb-18	13-Feb-19		15	1,068.49	2.60%
Commonwealth Bank of Australia	536318		1,000,000.00	28-Feb-18	27-Feb-19		1	72.05	2.63%
Bendigo and Adelaide Bank	535244		2,000,000.00	17-May-17	15-May-19		28	4,449.31	2.90%
Westpac Group	534113		1,000,000.00	09-Aug-16	09-Aug-19		28	2,454.79	3.20%
Bendigo and Adelaide Bank	535949		500,000.00	08-Nov-17	11-Nov-19		28	1,073.98	2.80%
Rural Bank	535974		1,000,000.00	21-Nov-17	20-Nov-19		28	2,209.31	2.88%
<b>Term Deposits Total</b>						<b>39,780.82</b>		<b>79,040.00</b>	<b>2.71%</b>

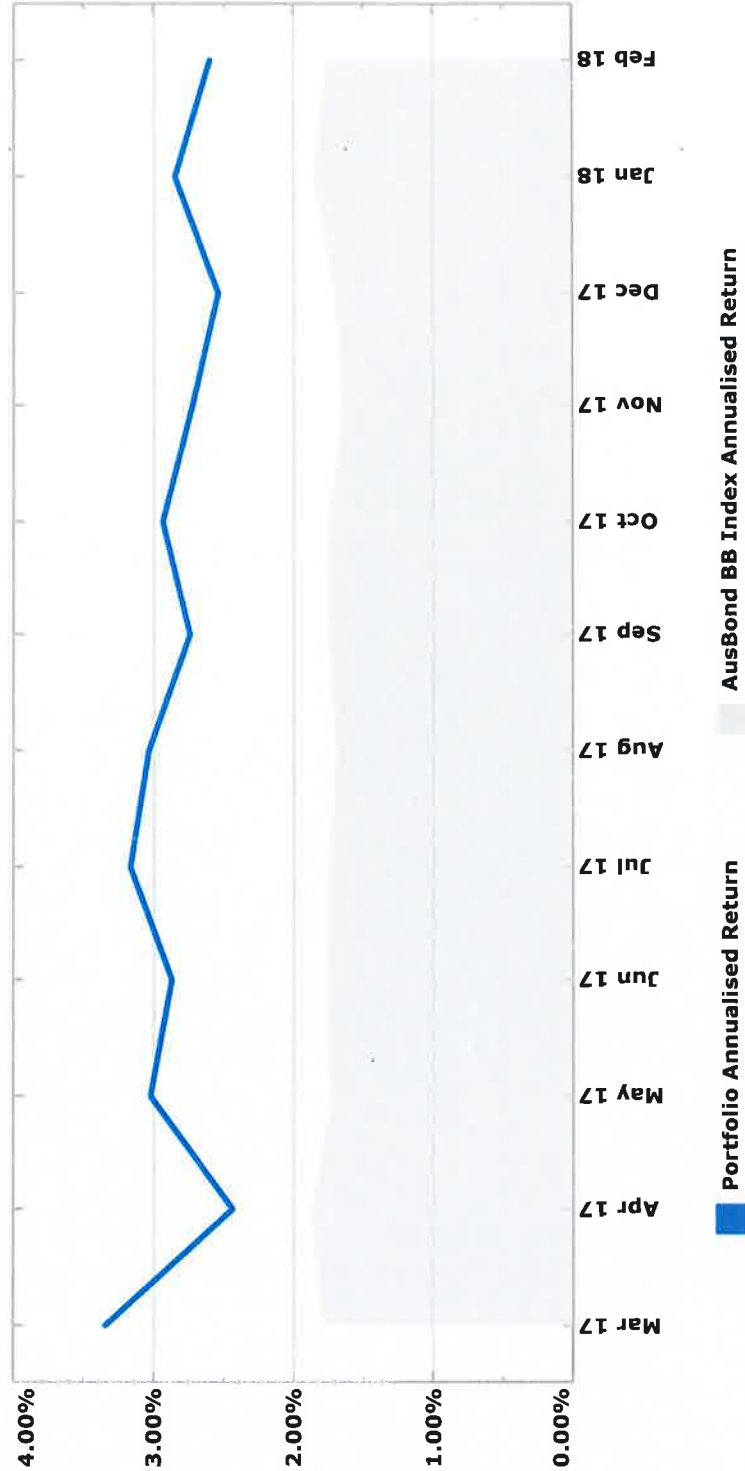


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**Accrued Interest Report**

Investment	Deal No.	Ref	Face Value (\$)	Settlement Date	Maturity Date	Interest Received (\$)	Days	Interest Accrued (\$)	Percentage Return
						84,584.99		121,604.97	2.67%

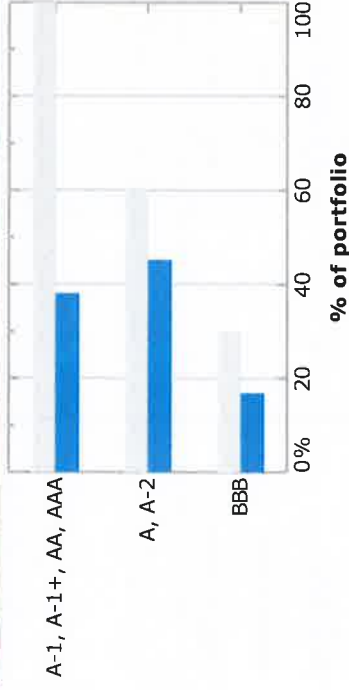
Annualised Monthly Return (Marked to Market)



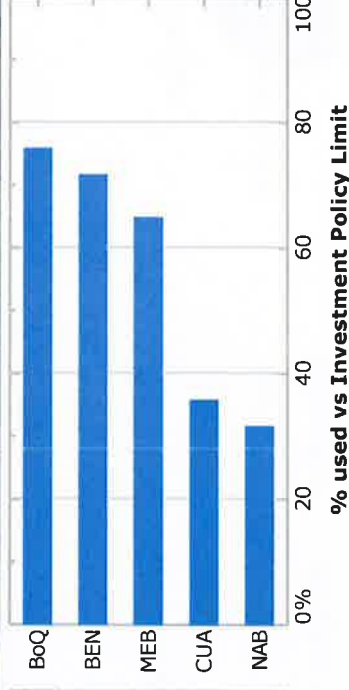
Historical Performance Summary

	Portfolio	AusBond BB Index	Outperformance
Feb 2018	2.59%	1.76%	0.84%
Last 3 Months	2.66%	1.77%	0.89%
Last 6 Months	2.73%	1.74%	0.99%
Financial Year to Date	2.82%	1.73%	1.09%
Last 12 months	2.85%	1.75%	1.11%

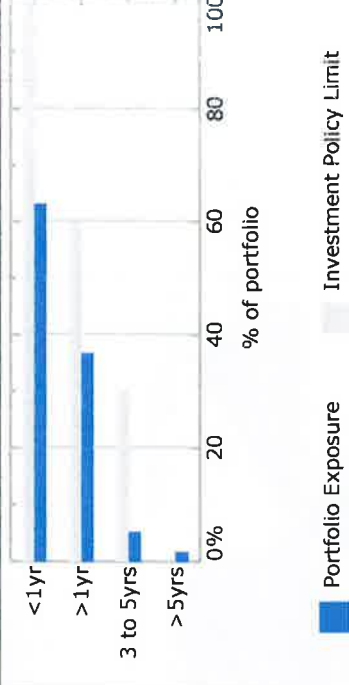
**Total Credit Exposure**



**Individual Institutional Exposures**



**Term to Maturities**



Credit Rating	Face Value (\$)	Policy Max
Short Term	A-1 1,000,000	
Short Term	A-1+ 13,441,000	
Long Term	AA 7,500,000	
Long Term	AAA 600,491	
	<b>22,541,491</b>	<b>38%</b>
Short Term	A-2 23,000,000	
Long Term	A 3,750,000	
	<b>26,750,000</b>	<b>45%</b>
Long Term	BBB 9,950,000	
	<b>9,950,000</b>	<b>17%</b>
	<b>59,241,491</b>	<b>100%</b>

✓ = compliant  
✗ = non-compliant

Institution	% used vs Investment Policy Limit
Bank of Queensland (A-2, BBB+)	76%
Bendigo and Adelaide Bank (A-2, BBB+)	72%
Members Equity Bank (A-2, BBB)	65%
Credit Union Australia (A-2, BBB)	36%
National Australia Bank (A-1+, AA-)	32%
Rural Bank (A-2, BBB+)	25%
Westpac Group (A-1+, AA-)	23%
Commonwealth Bank of Australia (A-1+, AA-)	17%
Suncorp Bank (A-1, A+)	12%
AMP Bank (A-1, A)	11%
Macquarie Group (A-1, A)	8%
Greater Building Society (A-2, BBB)	8%
Emerald Reverse Mortgage (B Tranche) (AA)	5%
ANZ Group (A-1+, AA-)	5%

Maturity Profile	Face Value (\$)	Policy Max
Less than 1yr	37,441,000	63%
Greater than 1yr	21,800,491	37%
a. Between 3 and 5yrs	3,100,491	5%
b. Greater than 5yrs	1,000,000	2%
	<b>59,241,491</b>	<b>0%</b>

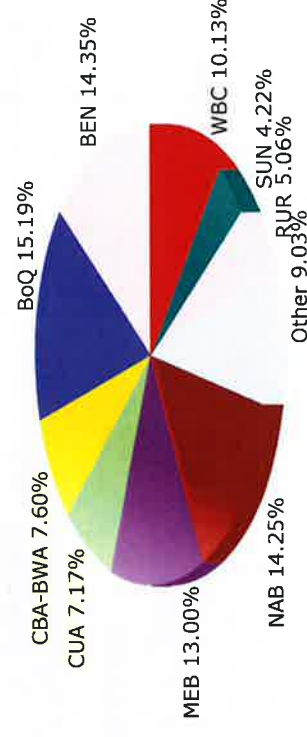
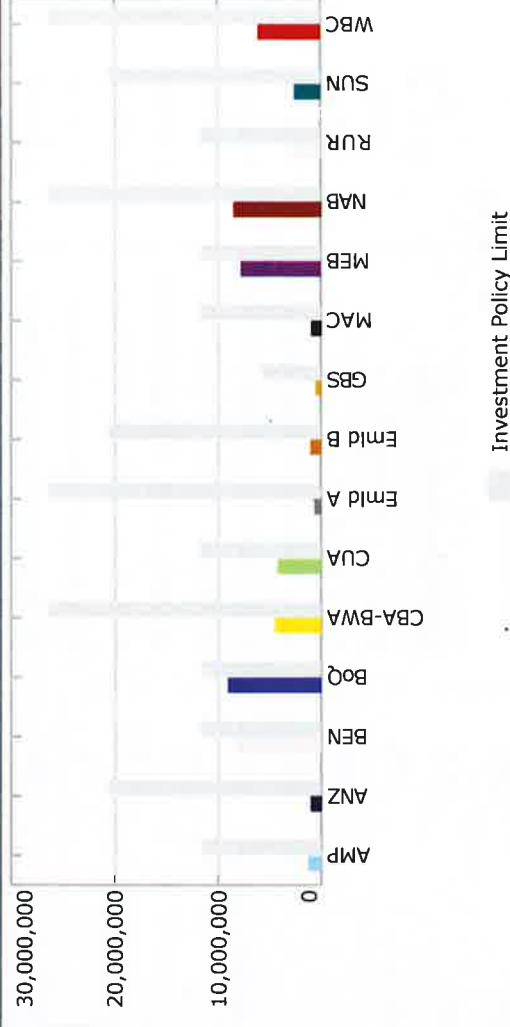
Detailed Maturity Profile	Face Value (\$)
00. Cash + Managed Funds	3,941,000
01. Less Than 30 Days	4,000,000
02. Between 30 Days and 60 Days	2,000,000
03. Between 60 Days and 90 Days	4,000,000
04. Between 90 Days and 180 Days	9,500,000
05. Between 180 Days and 365 Days	14,000,000
06. Between 365 Days and 3 Years	17,700,000
07. Between 3 Years and 5 Years	3,100,491
08. Between 5 Years and 10 Years	1,000,000
	<b>59,241,491</b>



Individual Institutional Exposures

Parent Group	Credit Rating	Portfolio Exposure (\$)	Investment Policy Limit
AMP Bank	A, A-1	1,250,000	11,848,298
ANZ Group	A-1+, AA-	1,000,000	20,734,522
Bank of Queensland	A-2, BBB+	9,000,000	11,848,298
Bendigo and Adelaide Bank	A-2, BBB+	8,500,000	11,848,298
Commonwealth Bank of Australia	A-1+, AA-	4,500,000	26,658,671
Credit Union Australia	A-2, BBB	4,250,000	11,848,298
Emerald Reverse Mortgage (A Tranche)	AAA	600,491	26,658,671
Emerald Reverse Mortgage (B Tranche)	AA	1,000,000	20,734,522
Greater Building Society	A-2, BBB	500,000	5,924,149
Macquarie Group	A-1, A	1,000,000	11,848,298
Members Equity Bank	A-2, BBB	7,700,000	11,848,298
National Australia Bank	A-1+, AA-	8,441,000	26,658,671
Rural Bank	A-2, BBB+	3,000,000	11,848,298
Suncorp Bank	A-1, A+	2,500,000	20,734,522
Westpac Group	A-1+, AA-	6,000,000	26,658,671
		<b>59,241,491</b>	

Individual Institutional Exposure Charts





# Wollondilly Shire Council

## Cash Flows Report



### Current Month Cashflows

Transaction Date	Deal No.	Cashflow Counterparty	Asset Type	Cashflow Description	Cashflow Received
9-Feb-18	535915	ME Bank	Floating Rate Note	Coupon - Received	5,213.75
				<u>Deal Total</u>	<u>5,213.75</u>
12-Feb-18	497055	ANZ Banking Group	Floating Rate Note	Coupon - Received	5,213.75
				<u>Deal Total</u>	<u>5,213.75</u>
				<b>Day Total</b>	<b>5,213.75</b>
				Coupon - Received	6,382.47
				<u>Deal Total</u>	<u>6,382.47</u>
				Coupon - Received	6,979.18
				<u>Deal Total</u>	<u>6,979.18</u>
				<b>Day Total</b>	<b>13,361.64</b>
14-Feb-18	534879	Bank of Queensland	Term Deposits	Interest - Received	26,926.03
		Bank of Queensland	Term Deposits	Maturity Face Value - Received	1,000,000.00
				<u>Deal Total</u>	<u>1,026,926.03</u>
				Settlement Face Value - Paid	-1,000,000.00
				<u>Deal Total</u>	<u>-1,000,000.00</u>
				<b>Day Total</b>	<b>26,926.03</b>
16-Feb-18	535608	Suncorp Bank	Floating Rate Note	Coupon - Received	3,390.14
				<u>Deal Total</u>	<u>3,390.14</u>
				<b>Day Total</b>	<b>3,390.14</b>
19-Feb-18	505173	Bendigo and Adelaide Bank	Floating Rate Note	Coupon - Received	7,030.68
				<u>Deal Total</u>	<u>7,030.68</u>
				<b>Day Total</b>	<b>7,030.68</b>
21-Feb-18	310323	Emerald Reverse Mortgage (A Tranche)	Mortgage Backed Securities	Coupon - Received	3,411.76
		Emerald Reverse Mortgage (A Tranche)	Mortgage Backed Securities	Amortised Face Value - Received	23,278.01
				<u>Deal Total</u>	<u>26,689.77</u>
				Coupon - Received	3,553.97
				<u>Deal Total</u>	<u>3,553.97</u>
				<b>Day Total</b>	<b>30,243.74</b>
				<b>Net Cash Movement for Period</b>	<b>86,165.99</b>



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# Wollondilly Shire Council

## Cash Flows Report



### Next Month Cashflows

<u>Transaction Date</u>	<u>Deal No.</u>	<u>Cashflow Counterparty</u>	<u>Asset Type</u>	<u>Cashflow Description</u>	<u>Cashflow Due</u>
<b>1-Mar-18</b>	535680	National Australia Bank	Term Deposit	Interest - Received	6,410.95
				<u>Deal Total</u>	<u>6,410.95</u>
<b>2-Mar-18</b>	534933	Rural Bank	Term Deposit	Interest - Received	<b>6,410.95</b>
				<u>Deal Total</u>	<u>27,000.00</u>
				<b>Day Total</b>	<b>27,000.00</b>
<b>5-Mar-18</b>	502273	Macquarie Bank	Floating Rate Note	Coupon - Received	7,105.48
				<u>Deal Total</u>	<u>7,105.48</u>
	533707	Westpac Group	Floating Rate Note	Coupon - Received	7,280.00
				<u>Deal Total</u>	<u>7,280.00</u>
	534933	Rural Bank	Term Deposit	Interest - Received	221.92
		Rural Bank	Term Deposit	Maturity Face Value - Received	1,000,000.00
				<u>Deal Total</u>	<u>1,000,221.92</u>
<b>7-Mar-18</b>	534986	Commonwealth Bank of Australia	Term Deposit	Interest - Received	<b>1,014,607.40</b>
		Commonwealth Bank of Australia	Term Deposit	Maturity Face Value - Received	27,249.86
				<u>Deal Total</u>	<u>1,000,000.00</u>
				<b>Day Total</b>	<b>1,027,249.86</b>
	535293	Bank of Queensland	Term Deposit	Interest - Received	19,965.75
		Bank of Queensland	Term Deposit	Maturity Face Value - Received	1,000,000.00
				<u>Deal Total</u>	<u>1,019,965.75</u>
<b>12-Mar-18</b>	512050	AMP Bank	Floating Rate Note	Coupon - Received	<b>2,047,215.62</b>
				<u>Deal Total</u>	<u>5,338.46</u>
				<b>Day Total</b>	<b>5,338.46</b>
<b>14-Mar-18</b>	535362	Bank of Queensland	Term Deposit	Interest - Received	19,820.55
		Bank of Queensland	Term Deposit	Maturity Face Value - Received	1,000,000.00
				<u>Deal Total</u>	<u>1,019,820.55</u>
<b>19-Mar-18</b>	491128	Bendigo and Adelaide Bank	Floating Rate Note	Coupon - Received	<b>1,019,820.55</b>
				<u>Deal Total</u>	<u>6,756.44</u>
				<b>Day Total</b>	<b>6,756.44</b>
<b>20-Mar-18</b>	534994	Credit Union Australia	Floating Rate Note	Coupon - Received	<b>6,756.44</b>
				<u>Deal Total</u>	<u>5,723.63</u>



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Next Month Cashflows

<u>Transaction Date</u>	<u>Deal No.</u>	<u>Cashflow Counterparty</u>	<u>Asset Type</u>	<u>Cashflow Description</u>	<u>Cashflow Due</u>
29-Mar-18	535097	AMP Bank	Floating Rate Note	<u>Deal Total</u>	5,723.63
				<b>Day Total</b>	<b>5,723.63</b>
				Coupon - Received	3,507.53
				<u>Deal Total</u>	3,507.53
				<b>Day Total</b>	<b>3,507.53</b>
				<b>Net Cash Movement for Period</b>	

