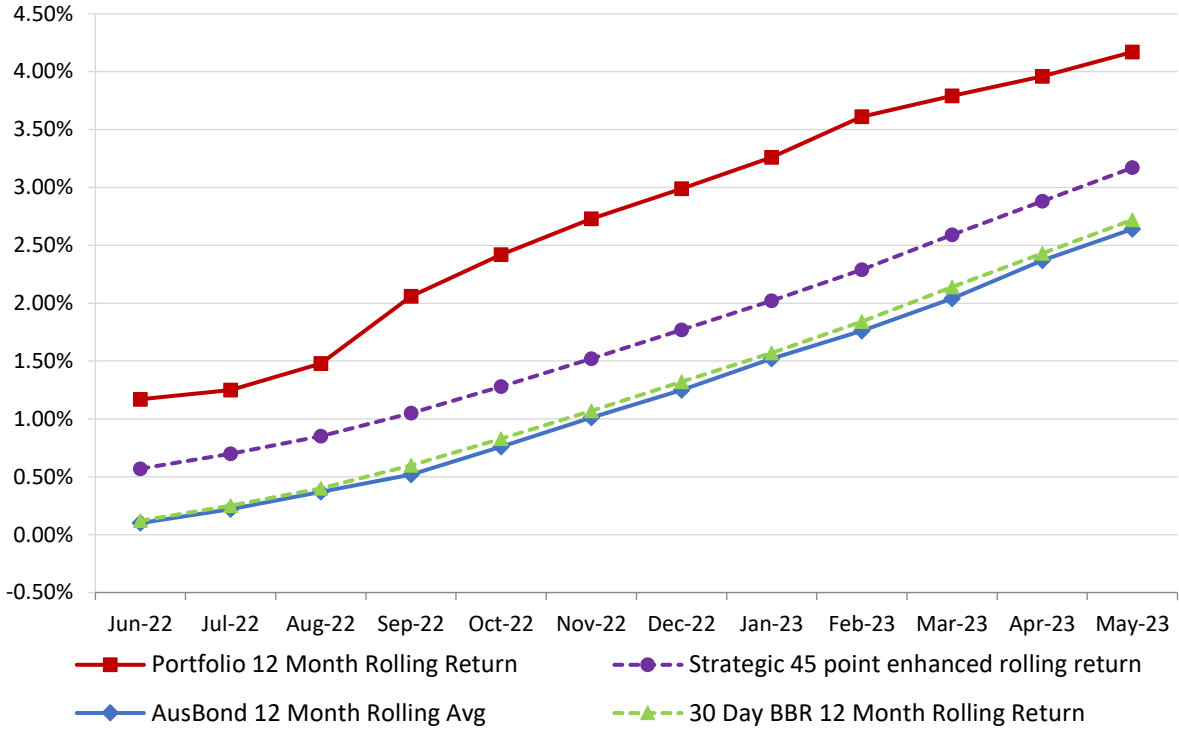


Attachment B

**Investment Performance
as at 31 May 2023**

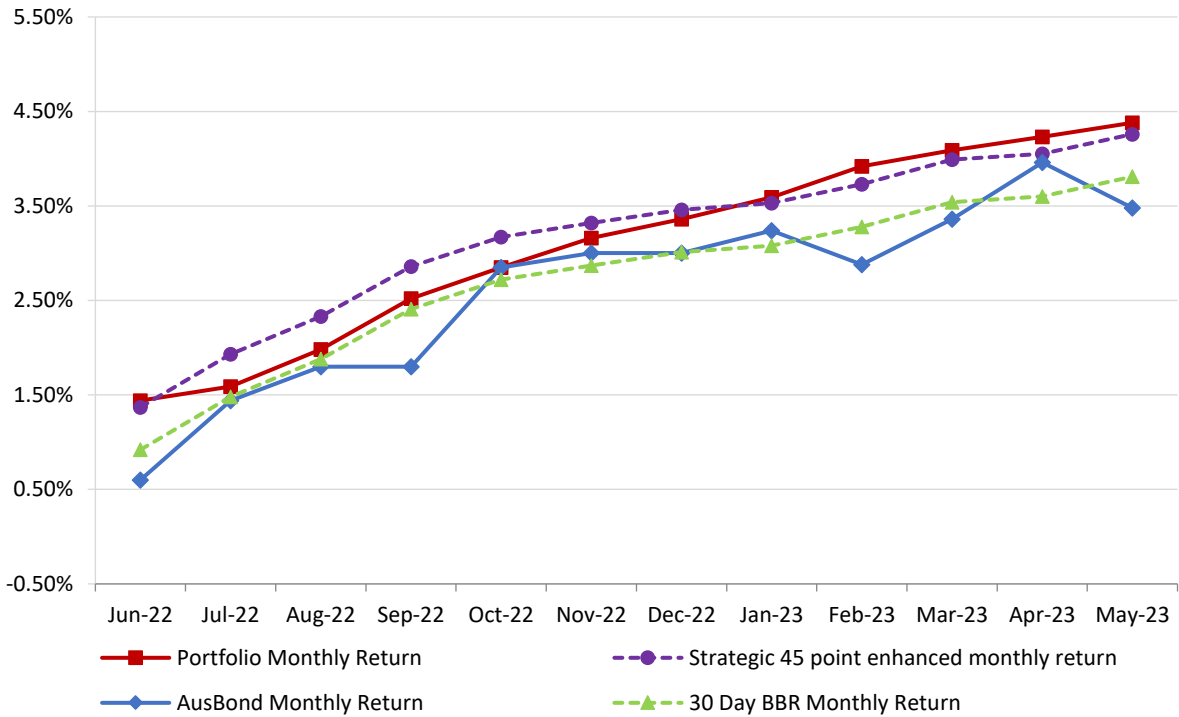
12 Month Rolling Averages

Actual Portfolio vs Strategic Enhanced Benchmark vs AusBond Benchmark vs 30 Day BBR Benchmark
May 2023

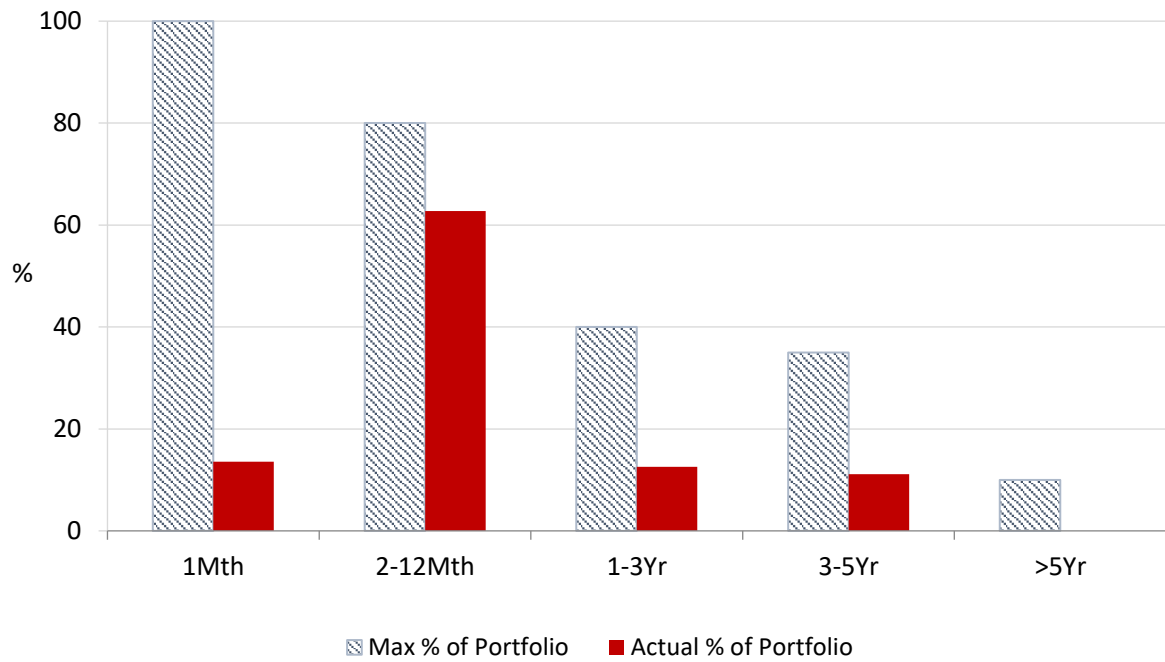


Monthly Results

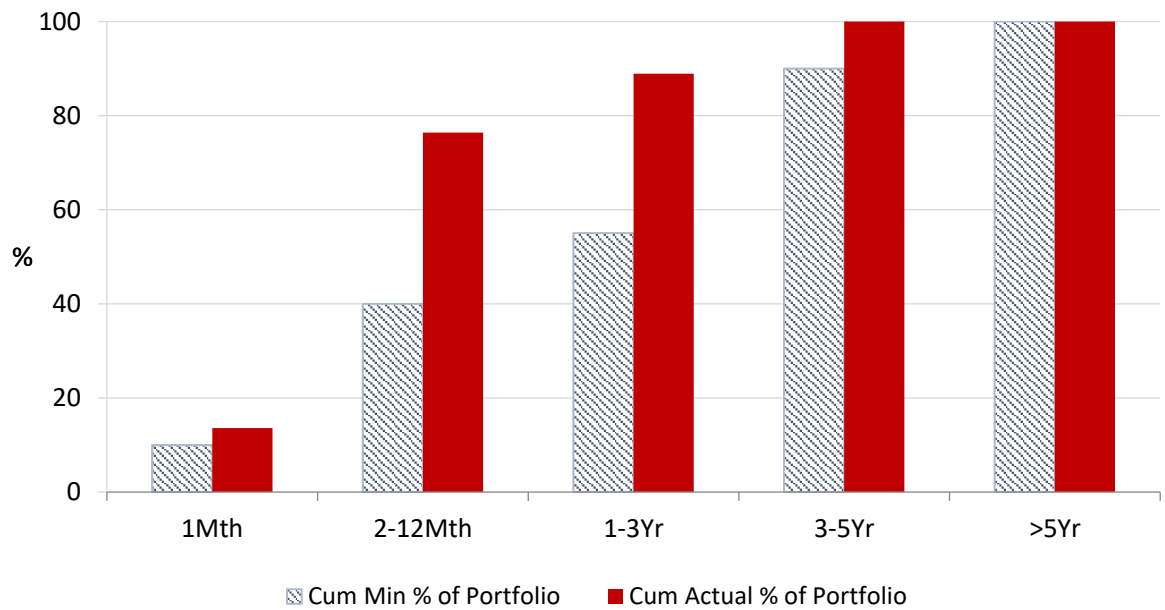
Actual Portfolio vs Strategic Enhanced Benchmark vs AusBond Benchmark vs 30 Day BBR Benchmark
May 2023



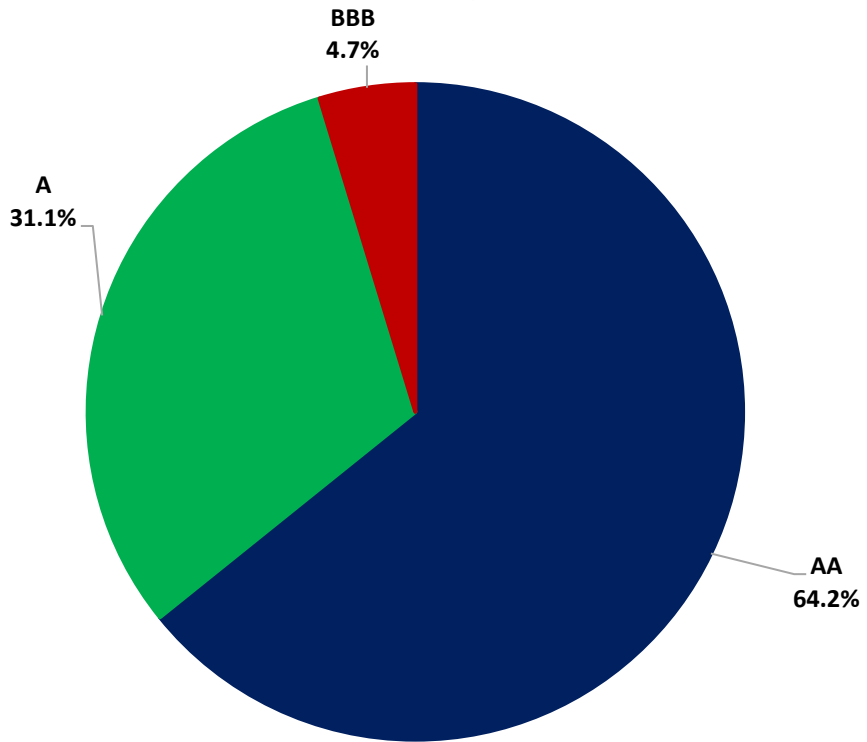
Portfolio Liquidity - Maximum Allowances as at 31 May 2023



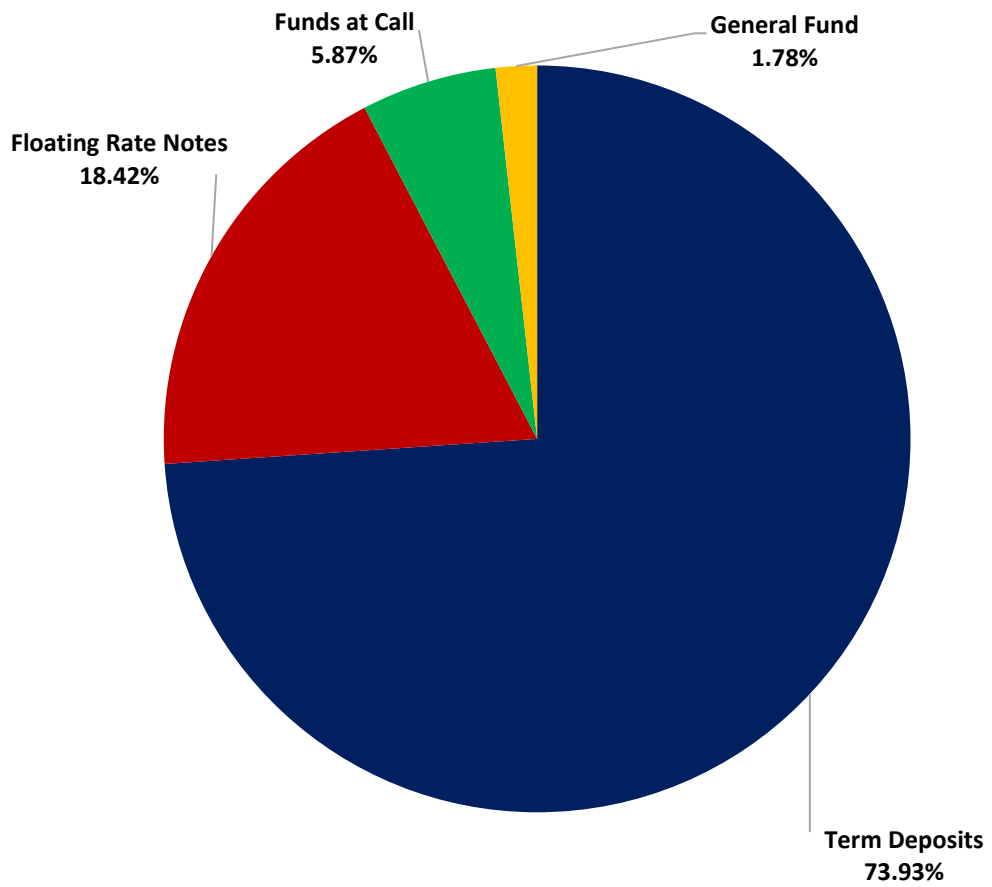
Portfolio Liquidity - Minimum Allocations as at 31 May 2023



Risk Profile as at 31 May 2023



Risk Profile as at 31 May 2023

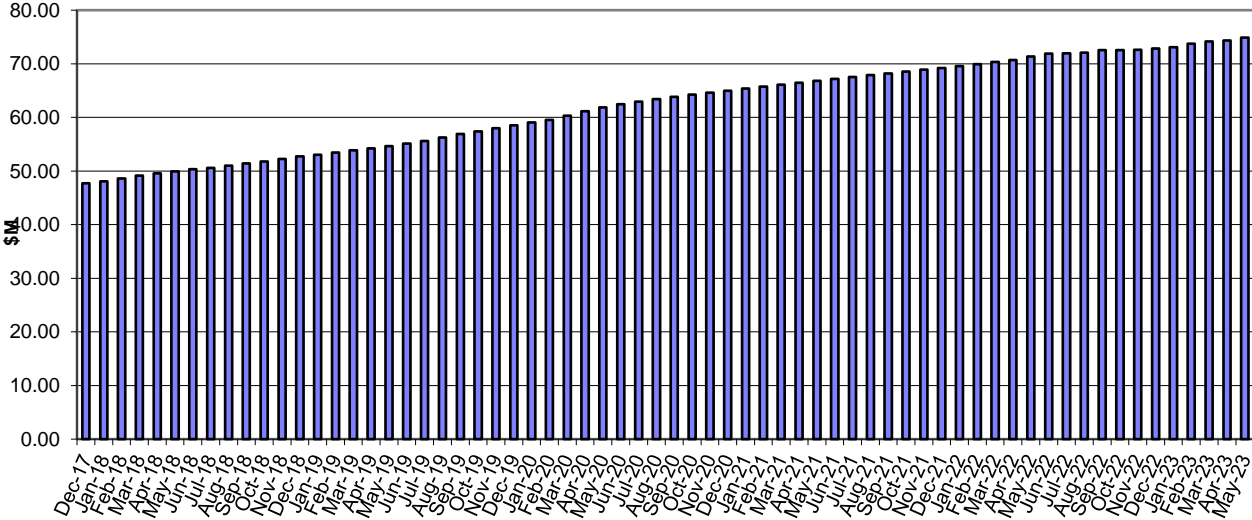


INVESTMENT AND CASH DISTRIBUTION BY FINANCIAL INSTITUTION

as at 31 May 2023

Institution Category	Financial Institution	Amount \$M	Financial Inst. %	Institution Cat. %
Australian Big 4 Bank (and related institutions)	ANZ Bank	21.0	2.8	
	Commonwealth Bank	196.2	25.9	
	National Aust Bank	73.9	9.8	
	Westpac Banking Corporation	185.4	24.5	
Big 4 Total		476.5		62.9
Other Australian ADIs and Australian subsidiaries of foreign institutions	Bank Australia Limited	9.5	1.3	
	Bank of Queensland	48.0	6.3	
	Bendigo & Adelaide Bank	49.5	6.5	
	Great Southern Bank (formerly Credit Union Australia)	6.5	0.9	
	ING Bank	70.0	9.2	
	Suncorp Bank	70.3	9.3	
	Macquarie Bank Ltd	10.0	1.3	
	Northern Territory Treasury Corporation	10.0	1.3	
	Newcastle Permanent Building Society	7.3	1.0	
Other ADI Total		281.0		37.1
Grand Total		757.5	100.0	100.0

Cumulative Outperformance over AusBond Benchmark - 2016-2022



Cumulative Outperformance over 30 Day BBR Benchmark - 2016-2022

