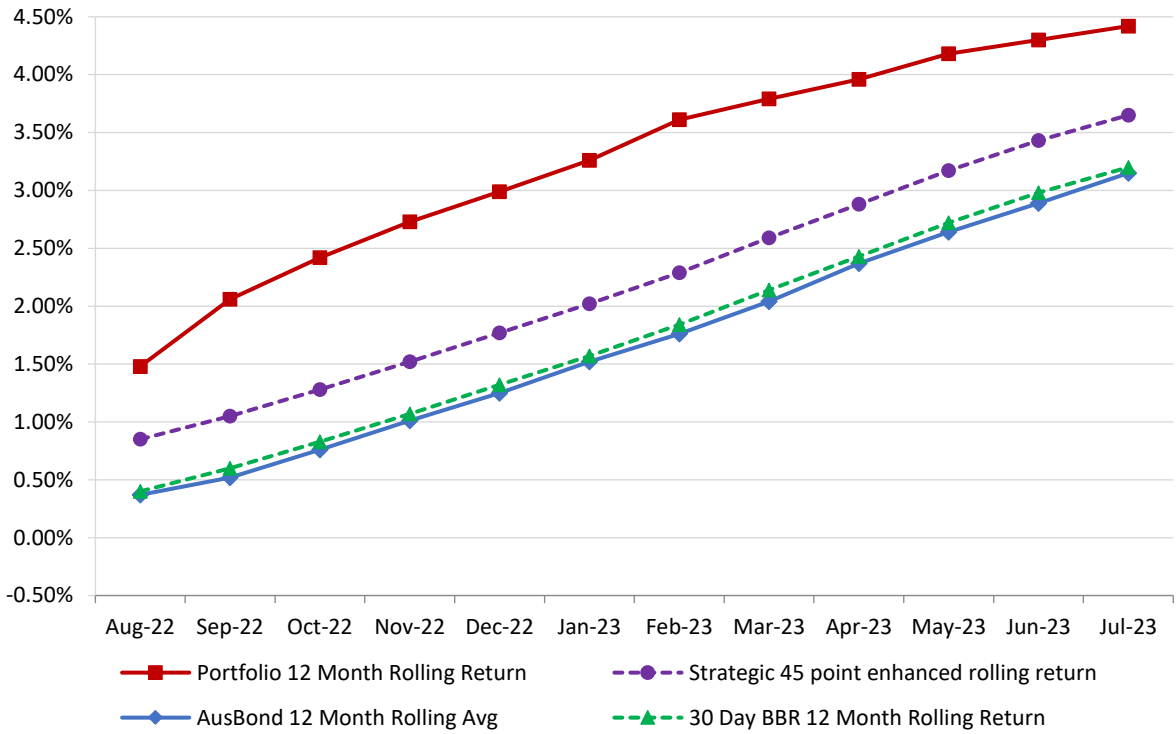


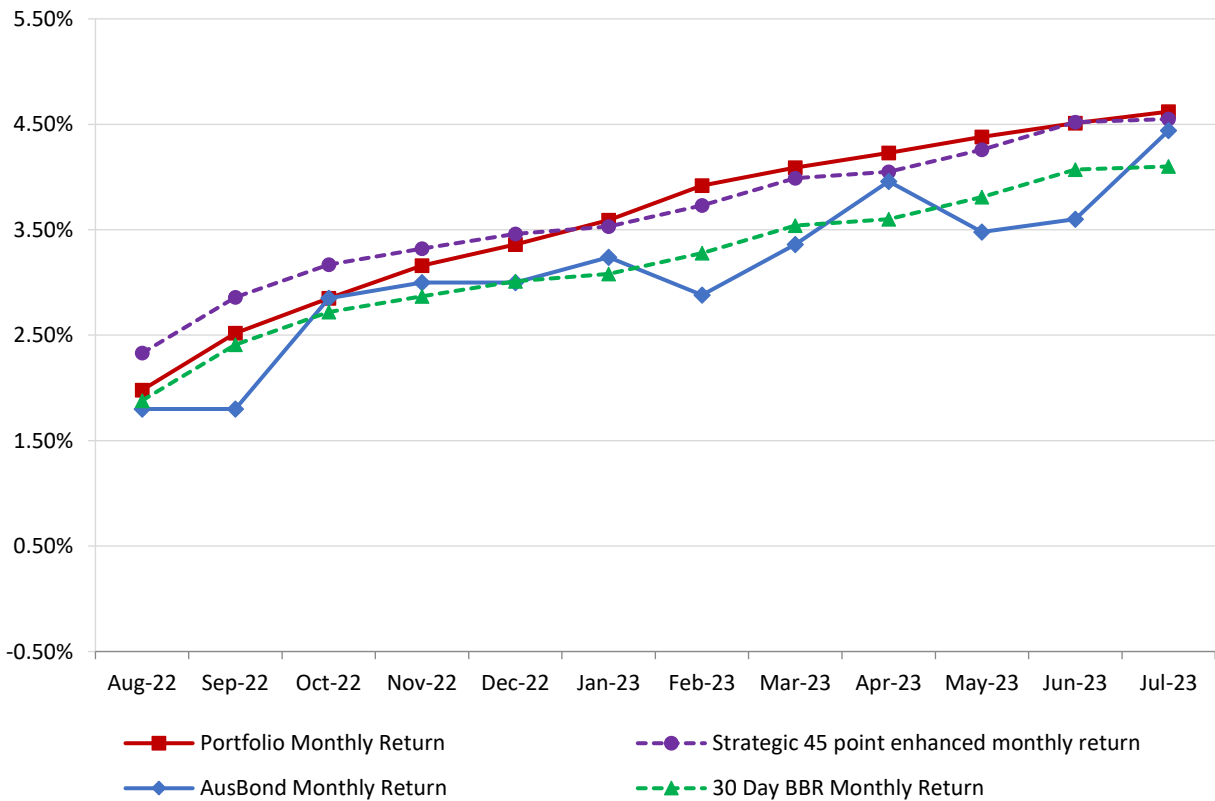
Attachment B

**Investment Performance
as at 31 July 2023**

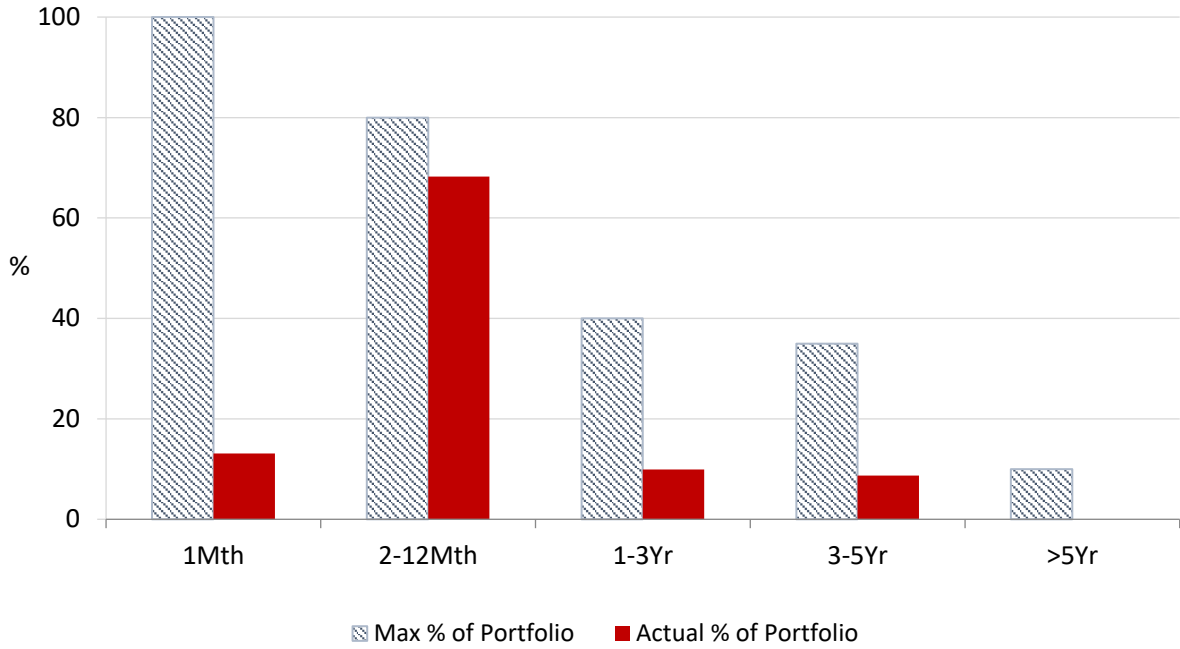
12 Month Rolling Averages
Actual Portfolio vs Strategic Enhanced Benchmark vs AusBond Benchmark vs 30 Day BBR Benchmark
July 2023



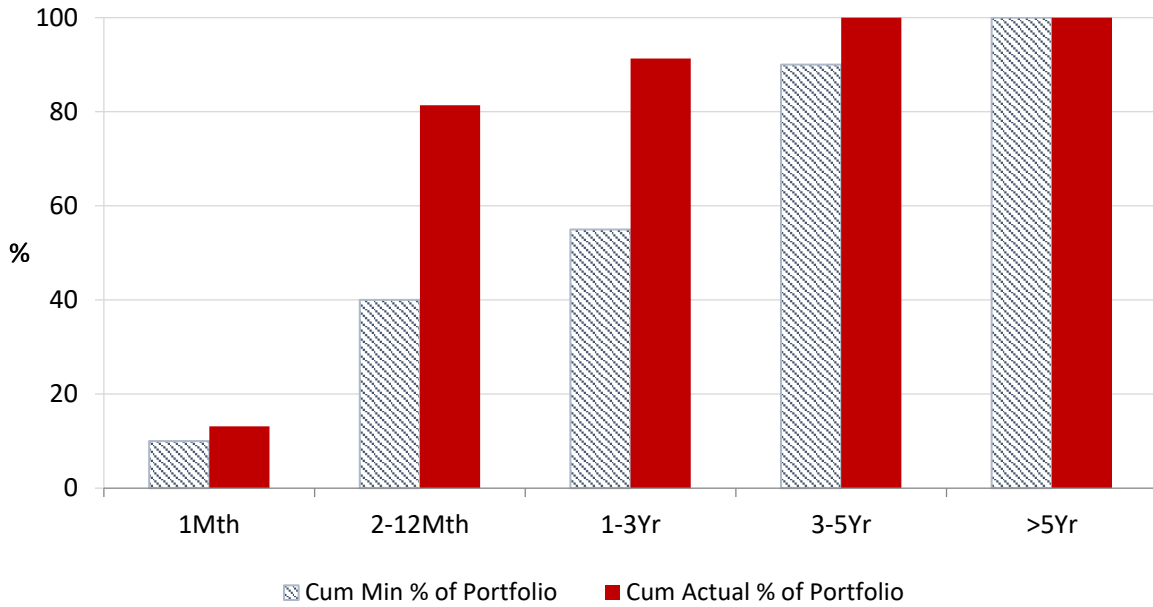
Monthly Results
Actual Portfolio vs Strategic Enhanced Benchmark vs AusBond Benchmark vs 30 Day BBR Benchmark
July 2023



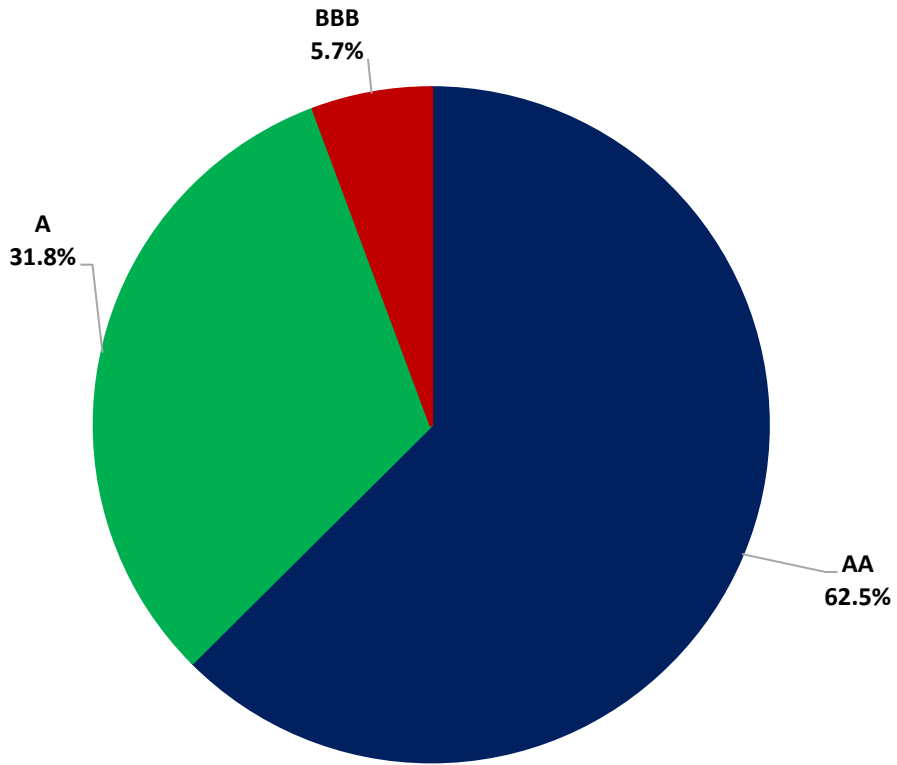
Portfolio Liquidity - Maximum Allowances as at 31 July 2023



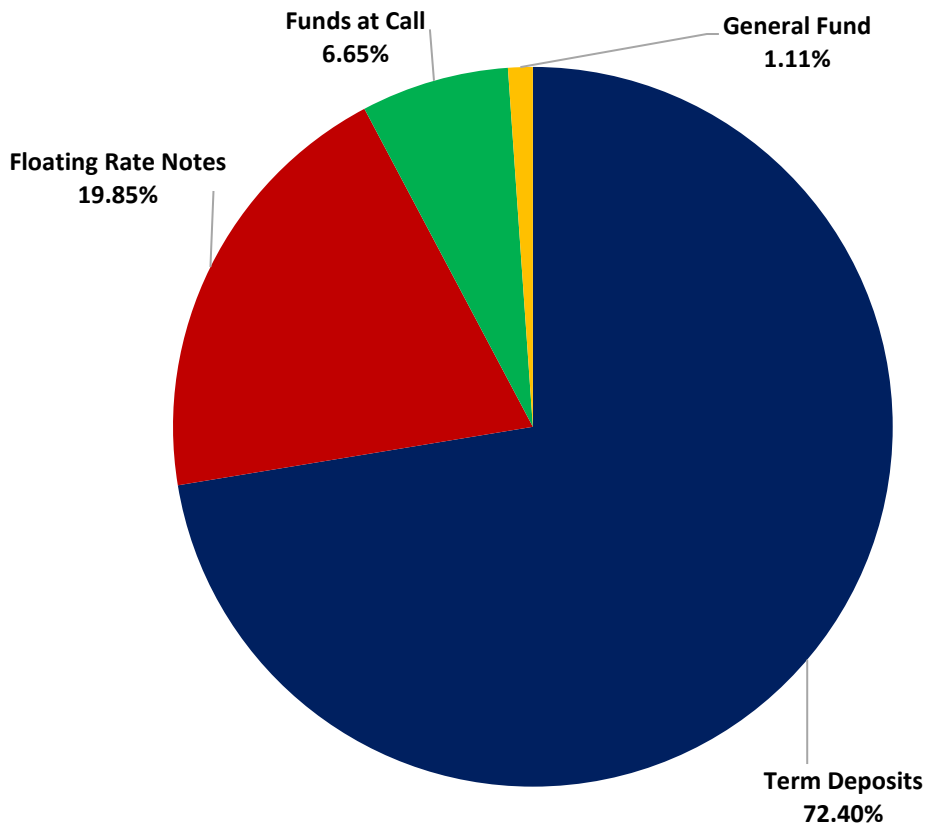
Portfolio Liquidity - Minimum Allocations as at 31 July 2023



Risk Profile as at 31 July 2023



Risk Profile as at 31 July 2023

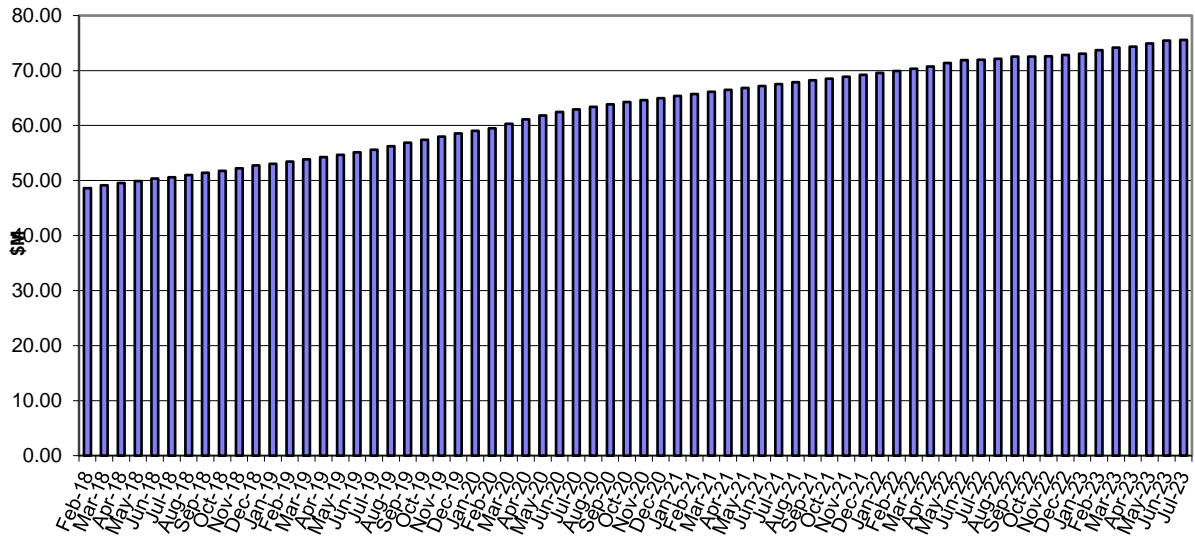


INVESTMENT AND CASH DISTRIBUTION BY FINANCIAL INSTITUTION

as at 31 July 2023

| Institution Category | Financial Institution | Amount \$M | Financial Inst. % | Institution Cat. % |
|---|---|---------------|-------------------------|--------------------------|
| Australian Big 4 Bank (and related institutions) | ANZ Bank | 21.0 | 2.9 | |
| | Commonwealth Bank | 169.5 | 23.6 | |
| | National Australia Bank | 68.9 | 9.6 | |
| | Westpac Banking Corporation | 179.9 | 25.0 | |
| Big 4 Total | | 439.2 | | 61.2 |
| Other Australian ADIs and Australian subsidiaries of foreign institutions | Bank Australia Limited | 9.5 | 1.3 | |
| | Bank of Queensland | 38.0 | 5.3 | |
| | Bendigo & Adelaide Bank | 64.5 | 9.0 | |
| | Great Southern Bank (formerly Credit Union Australia) | 6.5 | 0.9 | |
| | ING Bank | 75.0 | 10.4 | |
| | Suncorp Bank | 58.3 | 8.1 | |
| | Macquarie Bank Ltd | 10.0 | 1.4 | |
| | Northern Territory Treasury Corporation | 10.0 | 1.4 | |
| Newcastle Permanent Building Society | 7.3 | 1.0 | | |
| Other ADI Total | | 279.0 | | 38.8 |
| Grand Total | | 718.2 | 100.0 | 100.0 |

Cumulative Outperformance over AusBond Benchmark - 2016-2023



Cumulative Outperformance over 30 Day BBR Benchmark - 2016-2023

