

Offer name	Coolabah Investment Funds	Offer number	OFR13211
Fund name	Coolabah Long-Short Credit PIE Fund	Fund number	FND36227
Period disclosure applies [dd/mm/yyyy]	31/03/2024		
Asset name	% of fund net assets	Security code	
NAB 0 11/25/27 MTN	10.00%	AU3FN0073896	
NAB 0 05/12/28 MTN	10.00%	AU3FN0077830	
NAB 0 11/16/28 MTN	9.47%	AU3FN0082996	
ANZ 0 11/04/27 MTN	9.11%	AU3FN0073003	
WSTP 0 11/11/27 MTN	8.97%	AU3FN0073367	
WSTP 0 01/15/29 MTN	8.04%	AU3FN0084018	
ANZ 0 09/11/28 MTN	8.03%	AU3FN0080966	
ANZ 0 02/05/29 MTN	7.88%	AU3FN0084398	
CBAAU 0 08/17/28 MTN	7.26%	AU3FN0080396	
WSTP 0 02/16/28 MTN	6.77%	AU3FN0075420	
CBAAU 0 01/13/28 MTN	6.44%	AU3FN0074514	
WSTP 0 09/19/28 MTN	6.24%	AU3FN0081279	
ANZ 0 03/31/28 MTN	6.20%	AU3FN0076998	
ANZ 0 09/11/26 MTN	5.67%	AU3FN0080958	
WSTP 7.199 11/15/38 MTN	5.47%	AU3CB0304376	
NAB 6.163 03/09/33 MTN	5.02%	AU3CB0297554	
SUNAU 0 12/14/27 MTN	4.99%	AU3FN0074241	
CBAAU 6.704 03/15/38	4.86%	AU3CB0297653	
WSTP 0 12/15/26 MTN	4.64%	AU3FN0084000	
ANZ 0 01/16/34 MTN	4.34%	AU3FN0084026	
WSTP 0 01/29/31 MTN	4.12%	AU3FN0058129	
(cash) EUR	4.02%		
SUNAU 0 05/18/26 MTN	3.90%	AU3FN0077996	
CBAAU 0 08/18/27 MTN	3.89%	AU3FN0070579	
WSTP 0 05/20/27 MTN	3.70%	AU3FN0069217	
RABOBK 7.074 10/26/32 MTN	3.48%	AU3CB0293348	
NAB 0 05/12/26 MTN	3.41%	AU3FN0077822	
WSTP 5 01/15/29 MTN	3.31%	AU3CB0305860	
NAB 0 03/22/29 MTN	3.31%	AU3FN0085742	
NAB 0 11/18/31 mTN	3.03%	AU3FN0051587	
SUNAU 0 03/19/29 MTN	2.99%	AU3FN0085551	
SUNAU 0 05/24/27 MTN	2.83%	AU3FN0083135	
PIE Cash	2.80%		
ANZ 0 07/26/29	2.71%	AU3FN0049128	
CBAAU 0 08/20/31	2.69%	AU3FN0062600	
.PCGA_ZA ID	2.68%		
TCV 0 03/15/29 MTN	2.66%	AU3SG0002835	
CBAAU 0 04/14/32	2.64%	AU3FN0067989	
EUR/AUD R 04/22/24 AUD ANZ	2.63%		
NAB 0 02/09/34 MTN	2.59%	AU3FN0084828	
ANZ 0 02/05/27 MTN	2.58%	AU3FN0084380	
NAB 0 11/16/26 MTN	2.50%	AU3FN0082988	
WSTP 0 08/10/26 MTN	2.48%	AU3FN0080305	
SUNAU 0 06/27/34 MTN	2.47%	AU3FN0081386	
EUR/AUD R 04/22/24 AUD HSBC	2.42%		
CGFAU 7.186 09/16/37 MTN	2.37%	AU3CB0292324	
SUNAU 0 01/25/27 MTN	2.28%	AU3FN0065694	
MQGAU 0 06/17/31	2.28%	AU3FN0061065	
ASBBNK 4 ½ 03/16/27 emtn	2.28%	XS2597991988	
(cash) AUD	2.24%		
ANZ 6.405 09/20/34	2.22%	AU3CB0292472	
WSTP 0.766 05/13/31	2.18%	XS2342206591	
SUNAU 4 ½ 05/18/26 MTN	2.14%	AU3CB0299394	
EUR/AUD R 04/22/24 AUD WPAC	2.14%		
ANZ 0 03/31/26 MTN	2.13%	AU3FN0076980	
SUNAU 4 ¾ 03/19/29 mTN	2.10%	AU3CB0307809	
WSTP 4.8 02/16/28 MTN	2.08%	AU3CB0296846	
BQDAU 0 01/27/27 MTN	2.07%	AU3FN0074662	
SUNAU 4.8 12/14/27 MTN	2.06%	AU3CB0294957	
CBAAU 0 09/10/30 MTN	2.04%	AU3FN0055992	
ANZ 5.101 02/03/33 EMTN	2.04%	XS2577127967	
BQDAU 0 10/27/26 MTN	2.00%	AU3FN0063764	

RABOBK 0 02/26/29 MTN	2.00%	AU3FN0085163
BFCM 0 03/05/27 EMTn	1.99%	FR001400OEPO
(JPM FO MARGIN PLC) AUD	1.90%	
ANZ 5.888 01/16/34 MTN	1.87%	AU3CB0305928
WSTP 4.6 02/16/26 MTN	1.87%	AU3CB0296838
NAB 0 03/09/33 MTN	1.87%	AU3FN0075966
.CASBFZ AU	1.86%	
NAB 0 05/17/29 MTN	1.80%	AU3FN0048195
ANZ 5.906 08/12/32	1.78%	AU3CB0291466
NAB 0 11/18/30 mTN	1.75%	AU3FN0057402
IDOLT 2023-1 A 5.3978	1.72%	AU3FN0079703
ANZ 4.95 02/05/29 MTN	1.71%	AU3CB0306348
MQGAU 0 09/14/26	1.65%	AU3FN0081170
ANZ 6.736 02/10/38	1.57%	AU3CB0296671
ANZ 4.2 03/31/26 MTN	1.55%	AU3CB0298347
ANZ 0 05/12/27 MTN	1.55%	AU3FN0068771
WSTP 0 01/25/27 MTN	1.53%	AU3FN0065702
SUNAU 5.45 05/24/27 MTN	1.51%	AU3CB0304632
WSTP 4.8 08/10/26 MTN	1.51%	AU3CB0301562
ANZ 0 02/26/31 MTN	1.48%	AU3FN0055687
ANZ 0.669 05/05/31 EMTN	1.47%	XS2294372169
CBAAU 6.86 11/09/32 MTn	1.43%	AU3CB0293769
GS 0 03/18/27 BKNT	1.39%	US38151LAE02
BQDAU 0 05/06/26 mTN	1.39%	AU3FN0060406
WSTP 0 08/27/29 MTN	1.34%	AU3FN0049672
CBAAU 0 10/25/33 MTN	1.33%	AU3FN0082251
RABOBK 5.051 02/26/29 MTN	1.26%	AU3CB0306983
BENAU 0 12/02/25 mTN	1.24%	AU3FN0057634
ANZ 4 ½ 03/31/28 MTN	1.24%	AU3CB0298354
CBAAU 4.9 08/17/28 MTN	1.22%	AU3CB0301687
NAB 5.74 02/09/34 MTN	1.21%	AU3CB0306462
ANZ 5.845 05/16/33 MTN	1.16%	AU3CB0299352
WSTP 4.7 12/15/26 MTN	1.14%	AU3CB0305852
SUNAU 0 02/24/26 MTN	1.11%	AU3FN0058343
BPCEGP 0 03/08/27 EMTn	1.10%	FR001400OHE7
UBS 4 ¾ 03/17/32 EMTN	1.08%	CH1255915014
RABOBK 0 02/26/27 MTN	1.05%	AU3FN0085155
NAB 0 08/24/26 FRN	0.99%	AU3FN0062659
WSTP 0 06/23/33 MTN	0.95%	AU3FN0079091
MQGAU 4.946 09/14/26	0.92%	AU3CB0302610
QBEAU 0 10/26/38 MTN	0.89%	AU3FN0082384
CBAAU 0 01/14/27 MTN	0.84%	AU3FN0065579
RABOBK 0 10/26/32 MTN	0.79%	AU3FN0072732
NAB 4.4 05/12/28 MTN	0.76%	AU3CB0299246
WSTP 6.934 06/23/38 MTN	0.76%	AU3CB0300358
CBAAU 0 11/09/32 MTN	0.76%	AU3FN0073029
WSTP 0 04/03/34 MTN	0.76%	AU3FN0086328
WSTP 5.3 11/11/27 MTN	0.74%	AU3CB0294023
BQDAU 0 07/29/31 MTN	0.74%	AU3FN0060091
WSTP 6.491 06/23/33 MTn	0.72%	AU3CB0300366
(RBC REPO MARGIN) AUD	0.69%	
SUNAU 0 06/01/37 MTN	0.66%	AU3FN0067906
.CASBFL AU	0.64%	
.FRNS AU	0.63%	
ANZ 4.95 09/11/28 MTN	0.63%	AU3CB0302404
BACR 5.851 03/21/35	0.61%	XS2790094523
NAB 5.2 11/16/26 MTN	0.58%	AU3CB0304426
BNS 0 01/20/27 MTN	0.57%	AU3FN0065678
BENAU 0 05/15/26 MTN	0.57%	AU3FN0077913
NAB 5.4 11/16/28 MTN	0.55%	AU3CB0304434
NAB 3.225 11/18/31 MTN	0.54%	AU3CB0268423
MQGAU 0 05/28/30	0.53%	AU3FN0054284
WSTP 5 09/19/28 MTN	0.52%	AU3CB0302735
SUNAU 0 08/22/25 MTN	0.51%	AU3FN0070892
SUNAU 0 12/01/38 MTN	0.50%	AU3FN0075644
NESNVX 4.6 04/04/29 MTN	0.48%	AU3CB0308229
WSTP 0 CN10	0.48%	AU0000306557
ANZ 1 ? 11/21/29 EMTN	0.45%	XS2082818951
IAGAU 0 12/15/38 MTN	0.45%	AU3FN0082640
(JPM OTC Margin) AUD	0.42%	
MQGAU 0 06/07/32	0.41%	AU3FN0069381
SYDAU 4 ? 05/03/33 EMTN	0.40%	XS2613209670

BENAU 0 01/27/27 MTN	0.39%	AU3FN0074563
EUR/USD R 05/21/24 EUR ANZ	0.38%	
MQGAU 0.943 01/19/29	0.37%	XS2433206740
KIWI 4.885 04/02/27 MTN	0.35%	AU3CB0308112
MQGAU 6.082 06/07/32	0.34%	AU3CB0290039
MQGAU 5.953 03/01/34	0.31%	AU3CB0307023
IAGAU 0 06/15/44 MTN	0.31%	AU3FN0041687
(TD REPO MARGIN) AUD	0.29%	
(HSBC Repo Margin) AUD	0.27%	
NAB 4.2 05/12/26 MTN	0.26%	AU3CB0299238
IAGAU 0 06/15/45 MTN	0.25%	AU3FN0047544
KIWI 0 04/02/27 MTN	0.25%	AU3FN0086211
(CBA REPO MARGIN) AUD	0.25%	
ANZ 4 ¼ 02/05/27 MTN	0.24%	AU3CB0306330
UBS 0 7 11/03/31	0.22%	CH1142231690
NAB 0 08/03/32 MTN	0.21%	AU3FN0070199
(NAB Repo Margin) AUD	0.20%	
CSLAU 5.106 04/03/34 REGS	0.19%	USG2584CAG18
ANZ 4 ¼ 09/11/26 MTN	0.19%	AU3CB0302396
(cash) USD	0.18%	
CBAAU 4 ¼ 08/17/26 MTN	0.16%	AU3CB0301703
MQGAU 0 03/01/34	0.16%	AU3FN0085171
IAGAU 0 12/15/36 MTN	0.15%	AU3FN0055497
SUNAU 0 12/01/35	0.15%	AU3FN0055802
BENAU 0 11/19/30 MTN	0.14%	AU3FN0057410
NAB 4.85 03/22/29 MTN	0.13%	AU3CB0307932
QBEAU 0 06/28/39 MTN	0.10%	AU3FN0078747
BENAU 0 11/03/33 MTN	0.10%	AU3FN0082517
ANZ 0 05/16/33 MTN	0.09%	AU3FN0077939
CBAAU 0 08/17/26 MTN	0.09%	AU3FN0080404
WSTP 5.754 04/03/34 MTN	0.08%	AU3CB0308278
AUD/NZD R 04/22/24 AUD HSBC	0.07%	
(HSBC FX Margin) AUD	0.07%	
EUR/GBP R 04/22/24 EUR ANZ	0.06%	
AUD/USD R 04/22/24 AUD ANZ	0.05%	
WSTPNZ 6.73 02/14/34	0.03%	NZWNZD02T2L8
AUD/USD R 04/22/24 AUD NAB	0.03%	
(cash) NZD	0.02%	
(JPM REPO MARGIN) AUD	0.01%	
(ANZ Repo Margin) AUD	0.01%	
(cash) GBP	0.00%	
DUM4 EUX	0.00%	DE000C75XMW4
CBA D 0 OPEN	0.00%	
AUD/NZD R 04/22/24 AUD ANZ	0.00%	
USM4 CBT	0.00%	
AUD/USD R 04/22/24 USD HSBC	0.00%	
RXM4 EUX	0.00%	DE000C75XMU8
UXYM4 CBT	0.00%	
FVM4 CBT	0.00%	
TUM4 CBT	0.00%	
WNM4 CBT	0.00%	
(JPM F&O Margin) AUD	0.00%	
G M4 ICF	-0.01%	GB00KKWBC053
AUD/USD R 04/22/24 AUD HSBC	-0.01%	
(RBC EURO RMGN) AUD	-0.01%	
OEM4 EUX	-0.01%	DE000C75XMV6
XMM4 SFE	-0.01%	
AUD/USD R 04/22/24 USD NAB	-0.03%	
YMM4 SFE	-0.04%	
NZGB 3 04/20/29 0429	-0.05%	NZGOVDT429C7
AUD/USD R 04/22/24 USD ANZ	-0.05%	
(WPAC REPO MGN) AUD	-0.06%	
EUR/GBP R 04/22/24 GBP ANZ	-0.06%	
AUD/NZD R 04/22/24 NZD HSBC	-0.07%	
(BNP REPO MARGIN) AUD	-0.21%	
EUR/USD R 05/21/24 USD ANZ	-0.38%	
QTC 2 ¾ 08/20/27 27	-1.09%	AU3SG0001605
PIE FX	-1.64%	
QTC 1 ¾ 08/21/31	-1.91%	AU3SG0001993
EUR/AUD R 04/22/24 EUR WPAC	-2.16%	
EUR/AUD R 04/22/24 EUR HSBC	-2.44%	
EUR/AUD R 04/22/24 EUR ANZ	-2.64%	

Repurchase Agreements

-224.22%