

	1	2	3	4
Offer name	Coolabah Investment Funds	Offer number	OFR13211	
Fund name	FND36227	Fund number	FND36227	
Period disclosure applies [dd/mm/yyyy]	30/09/2022 0:00			
Asset name	% of fund net assets	Security code		
NSWTC 3 02/20/30		6.93% AU3SG0001571		
QTC 1.5 08/20/32		6.29% AU3SG0002439		
Cash (PIE)		6.25%		
TCV 1.5 09/10/31 MTN		6.25% AU3SG0002314		
NSWTC 3 04/20/29 29		6.00% AU3SG0001720		
NSWTC 1.5 02/20/32		5.98% AU3SG0002389		
QTC 1.75 08/21/31		5.21% AU3SG0001993		
(TD REPO MARGIN) AUD		0.28%		
TCV 1.25 11/19/27 MTN		4.93% AU0000085631		
NSWTC 2 03/20/31		4.70% AU3SG0001944		
QTC 3.5 08/21/30		2.87% AU3CB0248037		
SAFA 1.75 05/24/32		2.48% AU3SG0002058		
WSTP 0 01/29/31 MTN		2.26% AU3FN0058129		
TCV 2.5 10/22/29 MTN		2.07% AU0000042004		
QTC 2.75 08/20/27 27		2.07% AU3SG0001605		
CBAAU 0 08/20/31		1.88% AU3FN0062600		
ANZ 0 07/26/29		1.84% AU3FN0049128		
TCV 3 10/20/28 MTN		1.78% AU0000XVGH14		
TCV 1.5 11/20/30		1.63% AU0000078552		
QTC 3.25 08/21/29		1.35% AU3SG0001860		
SAFA 2.75 05/24/30		1.35% AU3SG0001902		
NAB 0 05/17/29 MTN		1.33% AU3FN0048195		
(RBC REPO MARGIN) AUD		0.58%		
(NAB Repo Margin) AUD		0.34%		
TCV 2.25 11/20/34		1.12% AU0000048274		
ANZ 5.906 08/12/32		1.12% AU3CB0291466		
NSWTC 3 03/20/28		1.08% AU3SG0001514		
NAB 0 11/18/30 mTN		1.06% AU3FN0057402		
WSTP 0 08/27/29 MTN		1.02% AU3FN0049672		
XMZ2 SFE		1.00%		
CBAAU 0 09/10/30 MTN		0.94% AU3FN0055992		
NAB 0 11/18/31 mTN		0.90% AU3FN0051587		
ANZ 0 02/26/31 MTN		0.89% AU3FN0055687		
CBAAU 0 04/14/32		0.85% AU3FN0067989		
QTC 2 08/22/33		0.85% AU3CB0284172		
(cash) AUD		0.82%		
MQGAU 0 06/17/31		0.81% AU3FN0061065		
WATC 3.25 07/20/28 28		0.80% AU3SG0001829		
AUD/USD R 10/21/2022 AUD		0.74%		
ANZ 6.405 09/20/34		0.73% AU3CB0292472		
EUR/AUD R 10/21/2022 AUD		0.66%		
NAB 6.322 08/03/32 MTN		0.64% AU3CB0291284		
(NAB Margin) AUD		0.02%		
CGFAU 7.186 09/16/37 MTn		0.58% AU3CB0292324		
(JPM REPO MARGIN) AUD		0.59%		
MQGAU 0 06/07/32		0.55% AU3FN0069381		
NAB 0 CN5		0.54% AU0000124042		
WFC 4.897 07/25/33 MTN		0.52% US95000U3B74		
NSWTC 1.75 03/20/34		0.49% AU3SG0002553		
SAFA 3 05/24/28 28		0.47% AU3SG0001837		
EUR/AUD R 10/21/2022 EUR		0.44%		
JPM 4.912 07/25/33		0.43% US46647PDH64		
AUD/USD R 10/21/2022 AUD		0.43%		
SAFA 1.75 05/24/34		0.42% AU3SG0002447		
CBAAU 0 XIII		0.42% AU0000138927		
WSTP 1.953 11/20/28		0.37% US961214EW94		
ASBBNK 2.375 10/22/31 144A		0.37% US00216LAE39		
CGFAU 0 CN3		0.37% AU0000110900		
(JPM OTC Margin) AUD		1.15%		
NAB 0 CN3		0.34% AU0000039042		
JPM 4.851 07/25/28		0.34% US46647PDG81		
AUSCAP 2.5 10/22/32 MTN		0.33% AU3SG0002611		
WSTP 0 CN7		0.33% AU0000114837		
MQGAU 0 05/28/30		0.29% AU3FN0054284		
AUD/USD R 10/21/2022 AUD		0.28%		
BAC 5.015 07/22/33		0.28% US06051GKY43		
(JPM FO MARGIN PLC) AUD		1.31%		

CBAAU 0 XIV	0.28% AU0000215618
TCV 2 09/17/35	0.27% AU3SG0002579
WATC 1.75 10/22/31	0.26% AU3SG0002199
LBRFI 0 04/05/27 MTN	0.25% AU3FN0067914
YMZ2 SFE	0.24%
CBAAU 0 VII	0.24% AU0000CBAPD7
TCV 0.5 11/20/25 MTN	0.24% AU3SG0002421
(cash) EUR	0.23%
NSWTC 3 05/20/27 27	0.23% AU3SG0001696
WFC 4.808 07/25/28 MTN	0.23% US95000U3A91
TCV 2.25 09/15/33	0.22% AU3SG0002504
(JPM F&O Margin) AUD	0.00%
BAC 2.015 02/13/26 MTN	0.21% US06051GHY89
MS 4.889 07/20/33	0.20% US61747YEU55
CGFAU 0 11/24/42	0.20% AU3FN0039426
AUD/USD R 10/21/2022 AUD	0.20%
WSTP 0 CN5	0.20% AU0000000564
WSTP 3.133 11/18/41	0.19% US961214EY50
SUNAU 0 06/01/37 MTN	0.19% AU3FN0067906
C 4.91 05/24/33	0.19% US172967NU15
NSWTC 2 03/08/33	0.18% AU3SG0002082
JUDOCA 6.4 09/26/25 MTN	0.15% AU3CB0292480
MQGAU 0 MCN6	0.15% AU0000231011
AUD/USD R 10/21/2022 USD	0.15%
WSTP 0 CN6	0.14% AU0000031106
NAB 3.225 11/18/31 MTN	0.13% AU3CB0268423
NAB 0 08/03/32 MTN	0.13% AU3FN0070199
WATC 1.5 10/22/30	0.13% AU3SG0002454
ANZ 0 CN4	0.12% AU0000ANZPG6
MQGAU 6.082 06/07/32	0.12% AU3CB0290039
BPCEGP 5.2018 09/29/25 MTN	0.11% AU3CB0292522
WOWAU 2.75 11/15/31 MTN	0.11% AU3CB0283414
ANZ 0 CN7	0.10% AU0000209942
AUD/USD R 10/21/2022 USD	0.10%
CBAAU 2.552 03/14/27 144A	0.09% US2027A0KK42
MQGAU 0 BCN2	0.09% AU0000088429
BNP 3.052 01/13/31 144A	0.09% US09659W2K94
WSTP 0 CN8	0.08% AU0000172470
CBAAU 3.9 03/16/28 REGS	0.07% US2027A1JZ13
WSTP 2.894 02/04/30	0.07% US961214EM13
CBAAU 3.784 03/14/32 144A	0.06% US202712BS32
NAB 1.887 01/12/27 144A	0.05% US6325C0EB33
BQDAU 0 cN2	0.05% AU0000120214
WSTP 0 CN9	0.05% AU0000229452
NAB 0 CN6	0.05% AU0000226961
BENAU 0 CN	0.05% AU0000113839
CBAAU 2.552 03/14/27 REGS	0.05% US2027A1KK25
(HSBC Repo Margin) AUD	5.04%
SUNAU 0 12/01/35	0.05% AU3FN0055802
ANZ 2.95 07/22/30 144A	0.04% US052528AL09
CGFAU 0 CN2	0.04% AU0000CGFPB9
CBAAU 4.946 04/14/32	0.04% AU3CB0288389
AUD/USD R 10/21/2022 USD	0.03%
ANZ 0 CN5	0.03% AU0000ANZPH4
CDX39 500 12/20/27 11E	0.03%
TYZ2 CBT	0.03%
LBRFI 0 03/17/25 mTN	0.03% AU3FN0059200
ANZ 0 CAP3	0.03% AU0000ANZPF8
WSTP 0 11/18/24	0.03% US961214EV12
NAB 0 09/20/28	0.03% AU0000NABPE2
FVZ2 CBT	0.03%
(HSBC FX Margin) AUD	0.03%
LBRFI 0 05/25/26 MTN	0.02% AU3FN0060505
AUD/USD R 10/21/2022 USD	0.02%
CBAAU 0 XII	0.02% AU0000061327
CDX39 100 12/20/27 11B	0.02%
NAB 2.99 05/21/31 144A	0.02% US632525AY71
C 4.658 05/24/28	0.02% US172967NS68
MS 4.21 04/20/28	0.02% US61747YER27
AUD/USD R 10/21/2022 AUD	0.02%
AUD/USD R 10/21/2022 AUD	0.02%
USZ2 CBT	0.02%

LBRFI 0 03/06/23 MTN	0.02%	AU3FN0050118
LBRFI 0 02/26/24 MTN	0.02%	AU3FN0053153
(CBA REPO MARGIN) AUD	0.21%	
CBAAU 0 X	0.02%	AU0000003832
EUR/AUD R 10/21/2022 AUD	0.02%	
/SWAP 4.146 05/21/32 0006	0.02%	
/SWAP 3.3885 11/21/24	0.01%	
(CBA Margin) AUD	0.01%	
AUD/USD R 10/21/2022 AUD	0.01%	
(cash) USD	0.01%	
/SWAP 4.145 05/21/32 0009	0.01%	
MQGAU 0 MCN4	0.01%	AU0000040172
MQGAU 0 BCN3	0.01%	AU0000170284
(BNP REPO MARGIN) AUD	0.05%	
/SWAP 4.638 05/21/32	0.01%	
EUR/AUD R 10/21/2022 AUD	0.01%	
AUD/USD R 10/21/2022 USD	0.01%	
/SWAP 4.1585 05/21/32 0003	0.01%	
/SWAP 3.957 05/21/32 000L	0.01%	
BQDAU 0 CN2	0.01%	AU0000BOQPE6
/SWAP 4.5415 05/21/32	0.01%	
/SWAP 4.516 05/21/32	0.00%	
/SWAP 4.505 05/21/32	0.00%	
TUZ2 CBT	0.00%	
MQGAU 0 MCN5	0.00%	AU0000136442
UXYZ2 CBT	0.00%	
BENAU 0 CPS4	0.00%	AU0000BENPG9
(ANZ Repo Margin) AUD	0.00%	
(cash) AUD	0.00%	
(off)CDX39 100 12/20/27 11B	0.00%	
(off)CDX39 500 12/20/27 11E	0.00%	
(off)/SWAP 3.1025 11/21/24	0.00%	
(off)/SWAP 3.3885 11/21/24	0.00%	
(off)/SWAP 3.4553 04/21/25	0.00%	
(off)/SWAP 3.5425 04/21/24	0.00%	
(off)/SWAP 3.57125 04/21/24	0.00%	
(off)/SWAP 3.703 05/21/32	0.00%	
(off)/SWAP 3.73375 05/21/32	0.00%	
(off)/SWAP 3.7787 05/21/32	0.00%	
(off)/SWAP 3.7787 05/21/32 0	0.00%	
(off)/SWAP 3.7787 05/21/32 0	0.00%	
(off)/SWAP 3.957 05/21/32	0.00%	
(off)/SWAP 3.957 05/21/32 00	0.00%	
(off)/SWAP 4.112 05/21/32	0.00%	
(off)/SWAP 4.145 05/21/32	0.00%	
(off)/SWAP 4.145 05/21/32 00	0.00%	
(off)/SWAP 4.146 05/21/32	0.00%	
(off)/SWAP 4.146 05/21/32 00	0.00%	
(off)/SWAP 4.1585 05/21/32	0.00%	
(off)/SWAP 4.1585 05/21/32 0	0.00%	
(off)/SWAP 4.2375 05/21/32	0.00%	
(off)/SWAP 4.5415 05/21/32	0.00%	
(off)/SWAP 4.638 05/21/32	0.00%	
(off)/SWAP 4.32 10/04/29	0.00%	
(off)/SWAP 4.505 05/21/32	0.00%	
(off)/SWAP 4.516 05/21/32	0.00%	
/SWAP 4.32 10/04/29	0.00%	
AUD/USD R 10/21/2022 AUD	0.00%	
AUD/USD R 10/21/2022 USD	0.00%	
EUR/AUD R 10/21/2022 AUD	0.00%	
EUR/AUD R 10/21/2022 EUR	0.00%	
AUD/USD R 09/30/2022 AUD	0.00%	
AUD/USD R 09/30/2022 AUD	0.00%	
AUD/USD R 09/30/2022 USD	0.00%	
AUD/USD R 09/30/2022 USD	0.00%	
(off)FVZ2 CBT	0.00%	
(off)OEZ2 EUX	0.00%	
(off)TUZ2 CBT	0.00%	
(off)TYZ2 CBT	0.00%	
(off)USZ2 CBT	0.00%	
(off)UXYZ2 CBT	0.00%	
(off)XMZ2 SFE	0.00%	

(off)YMZ2 SFE	0.00%
(ANZ FX Margin) AUD	0.01%
/SWAP 3.4553 04/21/25	0.00%
/SWAP 3.5425 04/21/24	0.00%
OEZ2 EUX	-0.01% DE000C6R0460
/SWAP 3.957 05/21/32	-0.01%
AUD/USD R 10/21/2022 AUD	-0.01%
/SWAP 4.2375 05/21/32	-0.01%
EUR/AUD R 10/21/2022 EUR	-0.01%
/SWAP 4.112 05/21/32	-0.01%
/SWAP 3.57125 04/21/24	-0.01%
AUD/USD R 10/21/2022 USD	-0.01%
/SWAP 4.1585 05/21/32	-0.01%
EUR/AUD R 10/21/2022 EUR	-0.02%
/SWAP 3.7787 05/21/32 0009	-0.02%
AUD/USD R 10/21/2022 USD	-0.02%
AUD/USD R 10/21/2022 USD	-0.02%
/SWAP 3.1025 11/21/24	-0.02%
/SWAP 4.146 05/21/32	-0.02%
/SWAP 4.145 05/21/32	-0.02%
AUD/USD R 10/21/2022 AUD	-0.02%
/SWAP 3.73375 05/21/32	-0.03%
/SWAP 3.7787 05/21/32	-0.03%
/SWAP 3.7787 05/21/32 0006	-0.03%
AUD/USD R 10/21/2022 AUD	-0.03%
/SWAP 3.703 05/21/32	-0.04%
AUD/USD R 10/21/2022 AUD	-0.09%
STANLN 4.644 04/01/31 144A	-0.10% US853254BS85
AUD/USD R 10/21/2022 AUD	-0.14%
NAB 0 02/25/27 MTN	-0.17% AU3FN0066528
ACGB 3.25 04/21/25 139	-0.18% AU3TB0000168
AUD/USD R 10/21/2022 USD	-0.20%
BAC 4.827 07/22/26	-0.22% US06051GLA57
CBAAU 0 01/14/27 MTN	-0.27% AU3FN0065579
AUD/USD R 10/21/2022 USD	-0.29%
UCGIM 2.2 07/22/27 EMTN	-0.35% XS2207976783
EUR/AUD R 10/21/2022 AUD	-0.42%
AUD/USD R 10/21/2022 USD	-0.45%
ACGB 2.75 11/21/29 154	-0.64% AU000XCLWAX7
EUR/AUD R 10/21/2022 EUR	-0.67%
AUD/USD R 10/21/2022 USD	-0.78%
ACGB 0.25 11/21/24 159	-1.43% AU0000083768
ACGB 2.75 04/21/24 137	-1.76% AU3TB0000143
PIE FX	-2.43%
ACGB 1.25 05/21/32 158	-6.49% AU0000075681