



Quarterly Portfolio Disclosure

CCCB

Exchange Code: CCCB

Total Market Value (MV) of AUD 50148427 as of 2021-01-29

Name	ISIN	Currency	MV (\$)	Portfolio %
AUST & NZ Banking Group Float 26/07/2029	AU3FN0049128	AUD	919481	1.83
CBAAU Float 10/09/2030 Corp	AU3FN0055992	AUD	1016580	2.03
Challenger Life Float 24/11/2042	AU3FN0039426	AUD	2520013	5.03
CS 0.625% 18/01/2033 Corp	CH0591979627	EUR	628336	1.25
FITRS0011P		AUD	-38015112	-75.81
FITRS0011R		AUD	38000000	75.78
FITRS0012P		AUD	-19707592	-39.30
FITRS0012R		AUD	19700000	39.28
HSBC Holdings Float 16/02/2024	XS1718418285	AUD	1004337	2.00
MQGAU Float 28/05/2030 Corp	AU3FN0054284	AUD	3051279	6.08
National Australia Bank 3.225% 18/11/203	AU3CB0268423	AUD	531993	1.06
National Australia Bank Float 17/05/2029	AU3FN0048195	AUD	514778	1.03
National Australia Bank Float 18/11/2031	AU3FN0051587	AUD	1173827	2.34
NABPE Subordinated Notes 2 20/09/2028	AU0000NABPE2	AUD	60795	0.12
NSWTC 1.5% 20/02/2032	AU3SG0002389	AUD	2930479	5.84
NSWTC 2% 20/03/2031	AU3SG0001944	AUD	1068740	2.13
NSWTC 3% 20/02/2030	AU3SG0001571	AUD	5861400	11.69
NSWTC 3% 20/03/2028 Corp	AU3SG0001514	AUD	15071160	30.05
QTC 1.5% 20/08/2032 Corp	AU3SG0002439	AUD	502365	1.00
Queensland Treasury Corporation 1.75% 21	AU3SG0001993	AUD	2616125	5.22
QTC 3.25% 21/07/2028 Corp	AU000XQLQAB5	AUD	8201970	16.36
QTC 3.25% 21/08/2029 Corp	AU3SG0001860	AUD	1077903	2.15
QTC 3.5% 21/08/2030 Corp	AU3CB0248037	AUD	3310335	6.60
SAFA 3% 24/05/2028	AU3SG0001837	AUD	4500561	8.97
TCV 1.5% 10/09/2031	AU3SG0002314	AUD	4754285	9.48
Westpac Banking Corp 2.894% 04/02/2030	US961214EM13	USD	2631133	5.25
WSTP Float 08/27/29 Corp	AU3FN0049672	AUD	1024810	2.04
WSTP Float 29/01/2031 Corp	AU3FN0058129	AUD	500238	1.00
Aust 10yr Bond Future Mar 21	XMH1 COMB Comdty	AUD	243154	0.48
Aust 3yr Bond Future March 21	YMH1 COMB Comdty	AUD	-10424	-0.02
Euro-Bund Future Mar21	RXH1 Comdty	EUR	-1473	0.00
US 5 YR NOTE MAR 21		USD	265	0.00
BUY AUD:SELL EUR 21/04/21		AUD	1066114	2.13
BUY AUD:SELL USD 21/04/21		AUD	171660	0.34
BUY AUD:SELL USD 21/04/21		AUD	328755	0.66
BUY AUD:SELL USD 21/04/21		AUD	2447484	4.88

(continued)

Name	ISIN	Currency	MV (\$)	Portfolio %
BUY USD:SELL AUD 21/04/21		USD	338715	0.68
SELL AUD:BUY USD 21/04/21		AUD	-335153	-0.67
SELL EUR:BUY AUD 21/04/21		EUR	-1078190	-2.15
SELL USD:BUY AUD 21/04/21		USD	-2454382	-4.89
SELL USD:BUY AUD 21/04/21		USD	-329596	-0.66
SELL USD:BUY AUD 21/04/21		USD	-171963	-0.34
AU000XQLQAB5 R@0.11% - Current A/c		AUD	-1172621	-2.34
AU000XQLQAB5 R@0.11% - Current A/c		AUD	-5839832	-11.65
AU3SG0001514 R@0.11% - Current A/c		AUD	-4537279	-9.05
AU3SG0001514 R@0.21% - Current A/c		AUD	-3421447	-6.82
AU3SG0001514 R@0.21% - Current A/c		AUD	-1706643	-3.40
AU3SG0001571 R@0.11% - Current A/c		AUD	-1172811	-2.34
AU3SG0001571 R@0.12% - Current A/c		AUD	-1177279	-2.35
AU3SG0001571 R@0.12% - Current A/c		AUD	-3531836	-7.04
AU3SG0001571 R@0.21% - Current A/c		AUD	-1721912	-3.43
AU3SG0001837 R@0.1% - Current A/c		AUD	-3460828	-6.90
AU3SG0002389 R@0.11% - Current A/c		AUD	-2929406	-5.84
CBA Custody - Current A/c		AUD	4858380	9.69
EUR Cash - Current A/c		EUR	474639	0.95
Goods & Services - Receivables		AUD	440	0.00
JPM AUD CDS Margin - Current A/c		AUD	26863	0.05
JPM EUR CDS Acct - Current A/c		EUR	-24457	-0.05
JPM EUR Futures Acct - Current A/c		EUR	-3537	-0.01
JPM USD CDS Acct - Current A/c		USD	-2449	0.00
JPM USD Futures Acct - Current A/c		USD	16020	0.03
JPM-CAL0 - Current A/c		AUD	2032665	4.05
MBPO Custody. - Current A/c		AUD	2346256	4.68
MBPO Custody. - Payables		AUD	-1002150	-2.00
MBPO Custody. - Receivables		AUD	6268020	12.50
NAB Collateral 0.5% - Current A/c		AUD	160044	0.32
USD Cash - Current A/c		USD	4402	0.01