

Quarterly Disclosure as at 30 September 2019

		Previous Quarter		Current Quarter		
Instrument Code	InstrumentName	Holding	All-in Market Value R millions	Holding	All-in Market Value R millions	% of Fund
Cash			1,910.6		2,254.2	69.77%
Call			48.4		78.8	2.44%
Cash			0.1		0.2	0.01%
Money Market			1,862.0		2,175.2	67.32%
C_FRN1036	FSR 7.842% 240122	150,000,000	152.2	150,000,000	152.2	4.71%
C_FRN1038	STDBK 8.175% 250122	150,000,000	152.2	150,000,000	152.2	4.71%
C_NCD787	ASA 8.225% 240120	100,000,000	104.0	100,000,000	106.0	3.28%
C_FRN789	ASA 8.092% 081122	100,000,000	101.2	100,000,000	101.2	3.13%
C_FRN793	NED 8.092% 081122	100,000,000	101.2	100,000,000	101.2	3.13%
C_FRN823	ASA 8.100% 201222	100,000,000	100.2	100,000,000	100.2	3.10%
C_FRN824	STDBK 8.100% 201222	100,000,000	100.2	100,000,000	100.2	3.10%
C_FRN1125	NED 7.792% 250722	0	0.0	90,000,000	91.3	2.83%
C_FRN758	ASA 8.058% 120922	80,000,000	80.3	80,000,000	80.3	2.49%
C_FRN753	ASA 8.092% 290822	75,000,000	75.5	75,000,000	75.5	2.34%
C_FRN754	NED 8.067% 290822	75,000,000	75.5	75,000,000	75.5	2.34%
C_NCD788	FSR 8.20% 240120	70,000,000	72.7	70,000,000	74.1	2.29%
C_FRN981	FSR 7.925% 031023	70,000,000	71.4	70,000,000	71.4	2.21%
C_FRN946	ASA 8.158 04/07/2023	70,000,000	71.4	70,000,000	71.4	2.21%
C_NCD884	ASA 7.725% 060820	0	0.0	70,000,000	71.0	2.20%
C_NCD886	NED 7.6% 060820	0	0.0	65,000,000	65.7	2.03%
C_FRN724	STDBK 8.200% 050722	50,000,000	51.0	50,000,000	51.0	1.58%
C_FRN834	STDBK 8.075% 100123	50,000,000	50.9	50,000,000	50.9	1.58%
C_FRN652	FSR 8.250% 200122	50,000,000	50.8	50,000,000	50.8	1.57%
C_FRN847	NED 8.092% 140223	50,000,000	50.5	50,000,000	50.5	1.56%
C_FRN598	FSR 8.208% 130921	45,000,000	45.2	45,000,000	45.2	1.40%
C_FRN805	STDBK 8.142% 241122	40,500,000	40.8	40,500,000	40.8	1.26%
C_NCD883	SBK 7.78% 050820	0	0.0	35,000,000	35.5	1.10%
	Positions individually less than 1% of the total market value of the fund	12,000,000	314.8	0	360.8	11.17%
Bonds			917.9		976.8	30.23%
Corporates			910.7		969.4	30.00%
SBS19	SBS19 10.18% 230621	37,573,252	39.4	110,073,252	117.3	3.63%
FRJ22	FRJ22 8.358% 070322	99,200,000	100.9	99,200,000	100.9	3.12%
MTN06	MTN06 8.575% 130720	39,230,000	40.2	91,230,000	93.6	2.90%
NBK20B	NBK20B 8.092% 250621	64,700,000	64.9	64,700,000	64.9	2.01%
RDFB05	RDFB05 8.817% 271119	67,421,000	68.3	62,421,000	63.1	1.95%
FRC219	FRC219 8.850% 041119	47,100,000	47.7	47,100,000	47.8	1.48%
SBS45	SBS45 8.667% 1522021	45,100,000	46.0	45,100,000	45.9	1.42%
SBS40	SBS40 8.392% 121120	51,200,000	52.1	42,800,000	43.6	1.35%
OML04	OML04 9.108% 190320	42,000,000	42.3	42,000,000	42.3	1.31%
SBS37	SBS37 7.975% 290120	35,500,000	36.7	35,700,000	36.2	1.12%
	Positions individually less than 1% of the total market value of the fund	11,400,000	372.1	9,400,000	313.9	9.72%
Inflation Linked Bonds			7.5		7.7	0.24%
	Positions individually less than 1% of the total market value of the fund	2,600,000	7.5	2,600,000	7.7	0.24%
Other			(0.4)		(0.3)	(0.01)%
	Positions individually less than 1% of the total market value of the fund	0	(0.4)	32,000,000	(0.3)	(0.01)%
Totals:			2,828.5		3,231.0	100.00