

Quarterly Disclosure as at 30 September 2021

		Previous Quarter		Current Quarter		
Instrument Code	InstrumentName	Holding	All-in Market Value R millions	Holding	All-in Market Value R millions	% of Fund
Domestic Assets			22,490.9		22,688.4	74.91%
Equities			7,735.0		7,305.9	23.69%
AGL	ANGLO AMERICAN PLC	1,344,885	765.8	1,334,485	711.1	2.35%
PRX	PROSUS	98,285	138.1	573,996	689.4	2.28%
BTI	BRIT AMERICA TOBACO	1,083,067	600.2	1,031,838	558.3	1.84%
FSR	FIRSTRAND LIMITED	8,044,389	431.1	7,728,245	498.5	1.65%
	Positions individually less than 1% of total listed securities held by Fund		5,799.8		4,848.5	15.58%
Preference Shares			0.0		0.0	0.00%
	Positions individually less than 1% of total listed securities held by Fund		0.0		0.0	0.00%
Property			612.7		779.1	2.57%
	Positions individually less than 1% of total listed securities held by Fund		612.7		779.1	2.57%
Cash			793.0		1,404.7	8.40%
	Positions individually less than 1% of total listed securities held by Fund		4.4		94.2	0.31%
Bonds			12,772.6		12,614.6	41.65%
R213	R213 7.00% 280231	1,236,091,000	1,086.1	1,597,040,000	1,354.1	4.47%
R2044	R2044 8.75% 310144	1,332,517,000	1,176.4	1,332,517,000	1,119.7	3.70%
R2032	R2032 8.25% 310332	920,806,000	859.2	920,806,000	824.0	2.72%
I2025	I2025 2% 310125	515,508,558	793.2	515,508,558	795.0	2.62%
FRBI28	FRBI28 2.600% 310328	292,155,000	580.6	292,155,000	587.6	1.94%
ABCP13	ABCP13 5.50% 071223	124,118,000	387.9	124,418,000	397.0	1.31%
NI29	NI29 1.875% 310329	321,200,000	355.3	322,200,000	358.2	1.18%
NBK21A	NBK21A 10.63% 210727	316,900,000	369.3	317,000,000	356.7	1.18%
ABFN26	ABFN26 5.742% 171029	331,300,000	345.9	331,300,000	345.6	1.14%
FRBI33	FRBI33 3.45% 071233	158,178,000	334.9	158,178,000	345.4	1.14%
SBS55	SBS55 5.303% 120622	327,700,000	331.2	327,700,000	330.5	1.09%
SBS111	SBS111 5.5% 071223	101,266,000	320.6	101,766,000	328.9	1.09%
FRX31	FRX31 9.50% 210231	303,990,000	325.1	303,990,000	314.2	1.04%
	Positions individually less than 1% of total listed securities held by Fund		5,506.8		5,157.7	17.03%
Other			0.0		0.0	(3.33)%
ZAUSZ1	Dollar/Rand Future Dec21	0	0.0	(66,694)	0.0	(3.33)%
	Positions individually less than 1% of total listed securities held by Fund		0.0		0.0	0.00%
Commodities			577.7		584.1	1.93%
GLD	NEW GOLD ISSUER LTD	1,425,635	335.9	1,425,635	352.0	1.16%
	Positions individually less than 1% of total listed securities held by Fund		241.8		232.1	0.77%

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Instrument Code	InstrumentName	Holding	All-in Market Value R millions	Holding	All-in Market Value R millions	% of Fund
International Assets			7,450.2		7,598.2	25.09%
Equities			4,328.4		4,625.5	15.25%
EGNCEAU	EGERTON CAPITAL EQUITY	120,643	701.6	121,131	717.7	2.37%
LANGOES	LANSDOWNE CAPITAL GE STRA	1,973,942	428.4	1,981,940	445.3	1.47%
COGLIB	CONTRARIUS GLOBAL EQ-INST B	2,918,257	429.6	2,930,080	441.5	1.46%
TREMGOES1	TREMBLANT CAP GE STRAT	1,546,868	428.4	1,553,135	418.7	1.38%
SEGGUESUS	SELECT EQUITY GROUP	2,550,360	396.8	2,560,692	404.6	1.34%
CIMGOES1	CIMI GLOBAL OPP EQUITY STRATEGY	1,481,318	318.9	1,487,319	313.4	1.03%
	Positions individually less than 1% of total listed securities held by Fund		1,624.7		1,884.3	6.20%
Property			37.5		16.9	0.06%
	Positions individually less than 1% of total listed securities held by Fund		37.5		16.9	0.06%
Bonds			1,923.8		1,849.4	5.94%
BGASJ625	BGASJ 6.25% 250428	42,526,144	649.1	32,129,812	519.6	1.72%
FSRSJ625	FSRSJ 6.25% 230423	29,262,208	448.1	29,272,452	473.3	1.56%
	Positions individually less than 1% of total listed securities held by Fund		826.6		856.6	2.66%
Cash			1,072.9		1,034.2	3.60%
	Positions individually less than 1% of total listed securities held by Fund		1,072.9		478.5	1.59%
Commodities			87.5		72.2	0.24%
	Positions individually less than 1% of total listed securities held by Fund		87.5		72.2	0.24%
Totals:			29,941.1		30,286.7	100.00