

Quarterly Disclosure as at 30 September 2021

		Previous Quarter		Current Quarter		
Instrument Code	InstrumentName	Holding	All-in Market Value \$ millions	Holding	All-in Market Value \$ millions	% of Fund
<b>Domestic Assets</b>			<b>183.2</b>		<b>180.2</b>	<b>51.28%</b>
Property			1.7		2.2	0.43%
	Positions individually less than 1% of total listed securities held by Fund		1.7		2.2	0.43%
Cash			172.8		170.7	49.43%
	Positions individually less than 1% of total listed securities held by Fund		172.8		(0.3)	(0.06)%
Bonds			8.7		7.3	1.42%
	Positions individually less than 1% of total listed securities held by Fund		8.7		7.3	1.42%
<b>International Assets</b>			<b>321.6</b>		<b>334.8</b>	<b>48.72%</b>
Equities			10.7		6.9	1.33%
STHYLN	PIMCO US SHORT-TERM HIGH	86,454	8.7	56,328	5.6	1.09%
	Positions individually less than 1% of total listed securities held by Fund		2.0		1.2	0.24%
Property			2.9		4.0	0.78%
	Positions individually less than 1% of total listed securities held by Fund		2.9		4.0	0.78%
Bonds			366.4		363.3	51.73%
UST0875	US T-Bill 0.875% 150129	15,768,500	19.4	15,768,500	19.7	3.83%
EIB74	EIB 7.4% 240122	150,000,000,000	10.8	150,000,000,000	11.1	2.16%
EBRD625	EBRD 6.25% 221221	150,000,000,000	10.7	150,000,000,000	11.0	2.14%
MBONO200	MUDI 2% 090622	28,530,000	9.9	28,530,000	9.7	1.88%
STANLN4247	STANDARD CHARTERED PLC 4.247% 20/01/23	8,495,000	8.8	8,495,000	8.7	1.68%
UST0228	UST 2.75% 150228	7,000,000	7.8	7,000,000	7.7	1.49%
GS291123	GS 4.22888% 291123	6,900,000	7.1	6,900,000	7.1	1.38%
CITI0926	CITIGROUP GLOBAL MARKETS 3.22438% 300926	6,948,000	7.0	6,948,000	7.0	1.36%
MQGAU0324	MQGAU 3.95875% 270324	6,600,000	6.7	6,600,000	6.7	1.30%
IMBLN9	IMBLN 9% 170222	4,150,000	6.2	4,150,000	6.1	1.18%
BRK0674	BERKSHIRE HATHA INC 0.674% 140423	600,000,000	5.5	600,000,000	5.4	1.05%
PRUFIN6875	PRUFIN 6.875% 200123	3,500,000	5.5	3,500,000	5.3	1.03%
ABGSJ6375	ABGSJ 6.3750% 27052026	5,000,000	5.1	5,000,000	5.3	1.03%
WB125	WB 1.25% 151122	4,910,000	4.8	5,358,000	5.3	1.02%
OEZ1	EURO-BOBL FUTURE Dec21	0	0.0	(51)	0.0	(1.55)%
GZ1	LONG GILT FUTURE Dec21	0	0.0	(32)	0.0	(1.05)%
	Positions individually less than 1% of total listed securities held by Fund		251.0		247.1	47.98%
TYZ1	US 10YR NOTE (CBT)Dec21	0	0.0	(223)	0.0	(5.70)%
TUZ1	US 2YR NOTE (CBT) Dec21	0	0.0	(160)	0.0	(6.84)%
FVZ1	US 5YR NOTE (CBT) Dec21	0	0.0	(154)	0.0	(3.67)%
Cash			(58.3)		(39.3)	(5.12)%
	Positions individually less than 1% of total listed securities held by Fund		(58.3)		1.5	0.21%
<b>Totals:</b>			<b>504.9</b>		<b>515.0</b>	<b>100.00</b>