

			Previous Quarter	Current Quarter		
Instrument Code	InstrumentName	Holding	All-in Market Value R millions	Holding	All-in Market Value R millions	% of Fund
<b>Equities</b>			<b>210.4</b>		<b>222.0</b>	<b>0.53%</b>
Equities			210.4		222.0	0.53%
	Positions individually less than 1% of the total market value of the fund	130,942,974	210.4	131,100,980	222.0	0.53%
<b>Cash</b>			<b>10,389.0</b>		<b>9,451.0</b>	<b>22.66%</b>
Call			2,919.6		3,410.8	8.18%
Cash			271.4		371.5	0.89%
<b>Money Market</b>			<b>7,198.1</b>		<b>5,668.7</b>	<b>13.59%</b>
C_CCD717	ASA 6.515% 180226	443,000,000	453.5	443,000,000	433.5	1.04%
C_FRN1221	ASA 5.625% 210525	419,100,000	421.5	419,100,000	421.4	1.01%
	Positions individually less than 1% of the total market value of the fund	243,000,000	6,323.1	243,000,000	4,813.8	11.54%
<b>Bonds</b>			<b>27,326.4</b>		<b>27,797.3</b>	<b>66.64%</b>
<b>Central Government</b>			<b>5,760.9</b>		<b>6,273.6</b>	<b>15.04%</b>
R186	R186 10.50% 211226	1,121,655,000	1,277.9	1,665,955,000	1,919.0	4.60%
R213	R213 7.00% 280231	1,726,645,516	1,522.0	2,223,068,516	1,884.9	4.52%
R2032	R2032 8.25% 310332	1,158,258,000	1,080.7	1,158,258,000	1,036.5	2.48%
R2044	R2044 8.75% 310144	1,137,274,000	1,004.0	1,137,274,000	955.6	2.29%
	Positions individually less than 1% of the total market value of the fund	339,100,000	876.2	339,100,000	477.5	1.14%
<b>Corporates</b>			<b>15,294.3</b>		<b>14,617.6</b>	<b>35.04%</b>
NHM012	NHM012 Float 130622	1,243,810,000	1,264.7	1,251,170,000	1,267.6	3.04%
IV035	IV035 8.342% 070422	784,381,800	818.1	784,381,800	812.3	1.95%
NBK21A	NBK21A 10.63% 210727	582,071,128	678.3	582,071,128	654.9	1.57%
NGL02	NGL02 7.483% 150322	637,535,800	650.3	637,535,800	646.7	1.55%
MTN20	MTN20 070926	528,070,000	528.9	528,070,000	529.0	1.27%
CLN655	CLN655 11.683% 220630	488,900,000	502.3	488,900,000	486.8	1.17%
SBS49	SBS49 5.243% 310122	454,550,000	460.9	454,550,000	460.0	1.10%
SBS55	SBS55 5.303% 120622	441,720,000	446.4	441,720,000	445.5	1.07%
SBT207	STDBK 7.675% 240630	403,620,000	423.8	403,620,000	428.3	1.03%
	Positions individually less than 1% of the total market value of the fund	456,660	9,520.6	0	8,886.4	21.30%
<b>Inflation Linked Bonds</b>			<b>5,557.8</b>		<b>5,954.1</b>	<b>14.27%</b>
I2025	I2025 2% 310125	1,114,413,000	1,714.7	1,114,413,000	1,718.5	4.12%
IV045	IV045 2.75% 310122	365,985,266	633.4	471,485,266	818.8	1.96%
ABCP13	ABCP13 5.50% 071223	230,484,384	720.4	240,274,384	766.6	1.84%
SBS111	SBS111 5.5% 071223	155,266,238	491.5	162,856,238	526.3	1.26%
FRBI23	FRBI23 5.5% 071223	138,638,789	437.3	143,068,789	458.5	1.10%
	Positions individually less than 1% of the total market value of the fund	600,000	1,560.6	2,030,000	1,665.3	3.99%
<b>Municipals</b>			<b>5.2</b>		<b>5.2</b>	<b>0.01%</b>
	Positions individually less than 1% of the total market value of the fund	5,300,000	5.2	5,300,000	5.2	0.01%
<b>Other</b>			<b>2.5</b>		<b>(4.5)</b>	<b>(0.01)%</b>
	Positions individually less than 1% of the total market value of the fund	0	2.5	200,300,000	(4.5)	(0.01)%
<b>Parastatals</b>			<b>705.7</b>		<b>951.4</b>	<b>2.28%</b>
	Positions individually less than 1% of the total market value of the fund	75,170,244	705.7	75,170,244	951.4	2.28%
<b>Property</b>			<b>1,618.0</b>		<b>1,677.6</b>	<b>4.02%</b>
	Positions individually less than 1% of the total market value of the fund	11,876,728	1,618.0	0	1,677.6	4.02%
<b>Preference Shares</b>			<b>96.8</b>		<b>48.0</b>	<b>0.11%</b>
	Positions individually less than 1% of the total market value of the fund	86,207	96.8	86,207	48.0	0.11%

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
<b>International</b>			<b>2,971.4</b>		<b>3,270.2</b>	<b>7.84%</b>
<b>Bonds</b>			<b>2,858.0</b>		<b>2,998.5</b>	<b>7.19%</b>
FSRSJ625	FSRSJ 6.25% 230423	33,401,000	511.5	33,401,000	540.0	1.29%
BGASJ625	BGASJ 6.25% 250428	32,400,000	494.6	32,400,000	523.9	1.26%
SBKSJ595	SBKSJ 5.95 310529	30,279,000	462.6	30,279,000	494.0	1.18%
MSPSJ0526	MSPSJ 4.2500% 190526	23,750,000	405.4	23,750,000	418.9	1.00%
	Positions individually less than 1% of the total market value of the fund	2,115,358	984.0	2,115,358	1,021.7	2.45%
<b>Equities</b>			<b>113.3</b>		<b>271.7</b>	<b>0.65%</b>
	Positions individually less than 1% of the total market value of the fund	0	113.3	19,216	271.7	0.65%
<b>Others</b>			<b>(697.8)</b>		<b>(755.0)</b>	<b>(1.81)%</b>
<b>Other</b>			<b>(697.8)</b>		<b>(755.0)</b>	<b>(1.81)%</b>
ZAEUZ1	Euro/Rand Future Dec21	0	0.0	(26,774)	(468.8)	(1.12)%
	Positions individually less than 1% of the total market value of the fund	0	(697.8)	115,569	(286.2)	(0.69)%
<b>Totals:</b>			<b>41,914.2</b>		<b>41,711.1</b>	<b>100.00</b>