

Quarterly Disclosure as at 30 September 2022

Previous Quarter				Current Quarter		
Instrument Code	InstrumentName	Holding	All-in Market Value \$ millions	Holding	All-in Market Value \$ millions	% of Fund
Bonds			419.5		444.1	81.00%
UST150623	US TBILL 0% 150623	30,000,000	29.22	30,000,000	29.23	6.14%
UST180523	US TBILL 0% 180523	20,000,000	19.55	20,000,000	19.56	4.11%
TII06250124	TII 0.625% 150124	0	0.00	15,000,000	18.61	3.91%
UST0875	US T-Bill 0.875% 150129	15,768,500	18.26	15,768,500	17.44	3.66%
UST150624	US TBILL 0.25% 150624	0	0.00	18,600,000	17.39	3.65%
SDIALN	ISHARES USD SHORT DUR USD A	2,716,203	14.55	2,716,203	14.33	3.01%
HSBC0524	HSBC 3.64% 180524	8,900,000	8.86	8,900,000	8.84	1.86%
UST150424	US TBILL 0.5% 150424	0	0.00	7,500,000	8.58	1.80%
MEX1	MEX 1% 080925	0	0.00	1,100,000,000	7.59	1.59%
JPM1750777	JPM 1.750777% 140625	7,400,000	7.32	7,400,000	7.33	1.54%
NWG205776	NWG Float 18/06/24	7,250,000	7.24	7,250,000	7.26	1.53%
GS291123	GS 4.22888% 291123	6,900,000	6.94	6,900,000	6.97	1.47%
MQGAU0324	MQGAU 3.95875% 270324	6,600,000	6.62	6,600,000	6.61	1.39%
BACR3125	BACR 3.12500% 170124	5,950,000	7.22	5,950,000	6.52	1.37%
CITI0926	CITIGROUP 3.22438% 300926	6,948,000	6.67	6,948,000	6.50	1.37%
PRXNA3257	PRXNA 3.257 19/01/27	7,300,000	6.46	7,300,000	6.17	1.30%
AXP2036	AXP 2.036% 030823	5,800,000	5.81	5,800,000	5.84	1.23%
WB125	WB 1.25% 151122	5,358,000	5.30	5,358,000	5.33	1.12%
IS15LN	ISHARES GBP CORP BOND 0-5YR	8,429	1.02	48,429	5.00	1.05%
SOCGEN38751	SOCGEN 3 7/8 03/28/24 Corp	5,100,000	5.11	5,100,000	4.97	1.04%
UST280223	US TBILL 0.125% 280223	0	0.00	5,000,000	4.93	1.04%
UST150423	US TBILL 0.25% 150423	0	0.00	5,000,000	4.91	1.03%
LLOYDS3511	LLOYDS 3.511 18/03/26	5,100,000	5.02	5,100,000	4.79	1.01%
BMO01	BMO 0.1% 201023	0	0.00	5,000,000	4.79	1.01%
TII0625	TSY INFL IX 0.625% 150126	4,000,000	4.93	4,000,000	4.77	1.00%
	Positions individually less than 1% of total listed securities held by Fund		253.38		209.84	31.78%
Cash			25.8		26.1	17.80%
CASH	CASH	0	0.00	137,057,936	139.49	35.74%
UST111022	US TBILL 0% 111022	0	0.00	6,000,000	6.00	1.26%
	Positions individually less than 1% of total listed securities held by Fund		25.78		-119.41	(19.20)%
Equities			0.6		0.6	0.12%
	Positions individually less than 1% of total listed securities held by Fund		0.59		0.55	0.12%
Property			5.5		5.2	1.09%
	Positions individually less than 1% of total listed securities held by Fund		5.51		5.16	1.09%
Totals:			451.4		475.9	100.00