

Quarterly Disclosure as at 30 September 2023

Previous Quarter				Current Quarter		
Instrument Code	InstrumentName	Holding	All-in Market Value \$ millions	Holding	All-in Market Value \$ millions	% of Fund
Bonds			495.6		495.7	90.92%
UST150626	US TBILL 4.125% 150626	0	0.00	35,700,000	35.47	7.00%
UST150226	US TBILL 1.625% 150226	14,500,000	13.53	32,700,000	30.36	5.99%
TIIO6250124	TII 0.625% 150124	15,000,000	19.23	21,000,000	27.29	5.38%
TIIO50424	TII 0.5% 150424	20,200,000	23.73	22,200,000	26.50	5.23%
UST280227	US TBILL 1.875% 280227	0	0.00	24,400,000	22.25	4.39%
UST220224	US TBILL 0% 220224	0	0.00	18,900,000	18.50	3.65%
TIIO875	TII 0.875% 150129	15,768,500	18.01	15,768,500	17.75	3.50%
UST150833	US TBILL 3.875% 150833	0	0.00	15,500,000	14.72	2.90%
UST31082027	US TBILL 3.125% 310827	15,400,000	14.89	11,330,000	10.72	2.12%
SOL5875	SASOL 5.875% 03/24	10,000,000	9.88	10,250,000	10.16	2.00%
TIIO625	TII 0.625% 150126	7,900,000	9.65	7,900,000	9.68	1.91%
SOCGEN38751	SOCGEN 3 7/8 03/28/24 Corp	9,569,000	9.46	9,569,000	9.45	1.86%
JPM1750777	JPM 1.750777% 140625	7,400,000	7.43	7,400,000	7.44	1.47%
RABOBK06	RABOBK 0.6 01/31/24	1,100,000,000	7.63	1,100,000,000	7.38	1.46%
MEX1	MEX 1% 080925	1,100,000,000	7.63	1,100,000,000	7.37	1.45%
NWG4260644	NWG 4.260644% 290926	7,250,000	7.09	7,250,000	7.13	1.41%
UBS5125	UBSAG 5.125% 15052024	6,943,000	6.88	6,943,000	6.99	1.38%
GS291123	GS 4.22888% 291123	6,900,000	6.98	6,900,000	6.96	1.37%
IMBLN55	IMBLN 5.5% 280926	0	0.00	5,100,000	6.12	1.21%
BMO01	BMO 0.1% 201023	5,000,000	5.40	5,000,000	5.29	1.04%
INVPLN9125	INVPLN 9.125% 060333	4,000,000	5.10	4,000,000	5.22	1.03%
HSBC3803	HSBC 3.803% 110325	5,277,000	5.24	5,277,000	5.22	1.03%
	Positions individually less than 1% of total listed securities held by Fund		317.87		197.69	32.13%
Cash			(2.2)		7.0	8.25%
CASH	CASH	0	0.00	96,114,736	96.52	21.88%
	Positions individually less than 1% of total listed securities held by Fund		-2.23		-89.51	(13.63)%
Property			4.4		4.2	0.83%
	Positions individually less than 1% of total listed securities held by Fund		4.36		4.22	0.83%
Totals:			497.7		506.9	100.00