

Quarterly Disclosure as at 30 September 2023

Previous Quarter				Current Quarter		
Instrument Code	InstrumentName	Holding	All-in Market Value R millions	Holding	All-in Market Value R millions	% of Fund
Cash			5,575.0		5,826.5	92.64%
Call			203.2		955.1	15.19%
Cash			44.8		7.9	0.13%
Money Market			5,326.9		4,863.4	77.33%
C_FRN1762	ASA 8.825% 131223	150,000,000	150.7	150,000,000	150.6	2.40%
C_NCD1182	STDBK 8.625% 021123	120,000,000	121.7	120,000,000	124.3	1.98%
C_FRN1783	NED 9.075% 180724	0	0.0	120,000,000	122.2	1.94%
C_FRN1784	STDBK 9.017% 220724	0	0.0	120,000,000	122.1	1.94%
C_FRN1785	NED 8.975% 260724	0	0.0	120,000,000	121.9	1.94%
C_FRN1748	FSR 8.342% 021123	120,000,000	121.6	120,000,000	121.7	1.94%
C_FRN1664	STDBK 7.958% 211223	120,000,000	120.3	120,000,000	120.3	1.91%
C_TB588	ZARTB 0% 221123	120,000,000	115.9	120,000,000	118.5	1.88%
C_FRN1754	STDBK 8.433% 151123	115,000,000	116.2	115,000,000	116.3	1.85%
C_TB607	ZARTB 0% 060324	0	0.0	120,000,000	115.7	1.84%
C_TB609	ZARTB 0% 130324	0	0.0	120,000,000	115.4	1.83%
C_TB613	ZARTB 0% 270324	0	0.0	120,000,000	114.9	1.83%
C_TB606	ZARTB 0% 050624	0	0.0	120,000,000	113.2	1.80%
C_TB610	ZARTB 0% 120624	0	0.0	120,000,000	112.9	1.79%
C_FRN1738	FSR 8.333% 111023	110,000,000	112.0	110,000,000	112.2	1.78%
C_FRN1759	FSR 8.842% 301123	110,000,000	110.8	110,000,000	110.8	1.76%
C_NCD1187	FSR 8.625% 091123	105,000,000	106.3	105,000,000	108.6	1.73%
C_NCD1125	STDBK 8.6% 191223	100,000,000	104.6	100,000,000	106.7	1.70%
C_NCD1128	STDBK 8.625% 291223	100,000,000	104.3	100,000,000	106.5	1.69%
C_NCD1184	FSR 8.625% 061123	100,000,000	101.3	100,000,000	103.5	1.65%
C_FRN1668	ASA 7.958% 030124	100,000,000	102.1	100,000,000	102.3	1.63%
C_FRN1733	FSR 8.333% 031023	100,000,000	102.0	100,000,000	102.2	1.62%
C_FRN1667	ASA 8.008% 230124	100,000,000	101.6	100,000,000	101.7	1.62%
C_FRN1755	FSR 8.458% 221123	100,000,000	100.9	100,000,000	101.0	1.61%
C_FRN1758	FSR 8.842% 291123	100,000,000	100.8	100,000,000	100.8	1.60%
C_TB614	ZARTB 0% 260624	0	0.0	107,280,000	100.5	1.60%
C_NCD1099	STDBK 8.525% 031023	90,000,000	95.7	90,000,000	97.6	1.55%
C_TB611	ZARTB 0% 200324	0	0.0	100,000,000	96.0	1.53%
C_NCD1131	NED 8.275% 091023	90,000,000	93.5	90,000,000	95.4	1.52%
C_TB612	ZARTB 0% 190624	0	0.0	100,000,000	93.9	1.49%
C_NCD1172	NED 8.5% 111023	90,000,000	91.7	90,000,000	93.6	1.49%
C_NCD1177	STDBK 8.55% 181023	90,000,000	91.6	90,000,000	93.5	1.49%
C_NCD1203	ASA 9.65% 180624	90,000,000	90.3	90,000,000	92.5	1.47%
C_FRN1744	FSR 8.333% 181023	90,000,000	91.5	90,000,000	91.6	1.46%
C_NCD1208	NED 9.15% 070824	0	0.0	90,000,000	91.2	1.45%
C_FRN1760	FSR 8.842% 051223	90,000,000	90.6	90,000,000	90.6	1.44%
C_FRN1658	EPN 7.763% 231123	89,500,000	90.4	89,500,000	90.4	1.44%
C_TB585	ZARTB 0% 151123	90,000,000	87.1	90,000,000	89.0	1.42%
C_NCD1124	STDBK 8.5% 011223	70,000,000	73.5	70,000,000	75.0	1.19%
C_TB590	ZARTB 0% 131223	70,000,000	67.2	70,000,000	68.7	1.09%
C_NCD1153	STDBK 8.3% 201123	61,000,000	62.8	61,000,000	64.1	1.02%
C_NCD1101	FSR 8.325% 061023	58,300,000	61.9	58,300,000	63.1	1.00%
	Positions individually less than 1% of the total market value of the fund	0	2,346.0	60,000,000	530.3	8.43%

Previous Quarter				Current Quarter		
Instrument Code	InstrumentName	Holding	All-in Market Value R millions	Holding	All-in Market Value R millions	% of Fund
Bonds			440.9		463.0	7.36%
Corporates			245.4		326.4	5.19%
	Positions individually less than 1% of the total market value of the fund	1,670,000	245.4	0	326.4	5.19%
Inflation Linked Bonds			133.9		136.6	2.17%
R197	R197 5.50% 071223	40,200,000	133.9	40,200,000	136.6	2.17%
Parastatals			61.6		0.0	0.00%
	Positions individually less than 1% of the total market value of the fund	60,800,000	61.6	0	0.0	0.00%
Totals:			6,015.9		6,289.5	100.00