

Nedgroup Investments Money Market Fund

Portfolio report for month ended 30 September 2019

Details (Name of Instrument)	Share code	Holdings at 30 June 2019	Holdings at 30 Sept 2019	Market Value	% of MV
Inflation Linked Bonds				182 103 223	1.26%
Investec FRN 210520	IBL112	0	180 000 000	182 103 223	1.26%
Local Bonds				735 546 571	5.08%
FirstRand FRN 200920	FRJ20	0	400 000 000	400 940 274	2.77%
Investec FRN 190820	IBL75	0	306 000 000	310 392 170	2.14%
Mercedes-Benz FRN 120919	MBP035	761 000 000	0	0	0.00%
The Thekwini Warehousing Conduit FRN 211119	TH14A2	27 142 338	23 873 661	24 214 127	0.17%
Local Money Market				12 588 066 952	86.88%
ABSA				1 929 413 965	13.32%
Absa 050819	DVC0448	440 000 000	0	0	0.00%
Absa NCD 050320	DVC0472	300 000 000	300 000 000	301 657 874	2.08%
Absa NCD 060120	DVC0465	490 000 000	490 000 000	499 504 590	3.45%
Absa NCD 070420	DVC0478	150 000 000	150 000 000	152 782 993	1.05%
Absa NCD 080819	DVC0296	371 000 000	0	0	0.00%
Absa NCD 150120	DVC0221	0	331 000 000	337 241 376	2.33%
Absa SRN 070220	FRD070	0	500 000 000	505 588 150	3.49%
Absa SRN 071019	SRN033M	0	130 000 000	132 638 982	0.92%
Absa SRN 080719	SRN033L	130 000 000	0	0	0.00%
FirstRand Bank				1 298 093 146	8.96%
FirstRand NCD 060220	DVC0473	400 000 000	400 000 000	404 786 849	2.79%
FirstRand NCD 070220	DVC0225	127 000 000	166 000 000	168 520 538	1.16%
FirstRand NCD 120719	DVC0445	500 000 000	0	0	0.00%
FirstRand NCD 130520	DVC0490	0	25 000 000	25 259 834	0.17%
FirstRand NCD 130820	DVC0520	0	500 000 000	505 057 753	3.49%
FirstRand NCD 151119	DVC0346	80 000 000	80 000 000	81 037 243	0.56%
FirstRand NCD 190620	DVC0497	103 000 000	113 000 000	113 430 929	0.78%
FirstRand NCD 290719	DVC0192	71 000 000	0	0	0.00%
Standard Bank				3 931 006 706	27.13%
Standard Bank NCD 030120	DVC0464	500 000 000	500 000 000	509 698 561	3.52%
Standard Bank NCD 050620	DVC0487	144 000 000	586 000 000	589 225 857	4.07%
Standard Bank NCD 081119	DVC0460	249 000 000	0	0	0.00%
Standard Bank NCD 090120	DVC0466	334 000 000	344 000 000	350 320 942	2.42%
Standard Bank NCD 110520	DVC0486	280 000 000	280 000 000	282 992 548	1.95%
Standard Bank NCD 120820	DVC0503	0	404 000 000	408 270 778	2.82%
Standard Bank NCD 170120	DVC0469	250 000 000	250 000 000	254 075 171	1.75%
Standard Bank NCD 170620	DVC0496	200 000 000	200 000 000	200 592 832	1.38%
Standard Bank NCD 201219	DVC0461	185 000 000	185 000 000	185 432 089	1.28%
Standard Bank NCD 230120	DVC0470	485 000 000	530 000 000	538 001 976	3.71%
Standard Bank NCD 040920	DVC0508	0	250 000 000	252 963 013	1.75%
Standard Bank NCD 050819	DVC0194	66 000 000	0	0	0.00%
Standard Bank NCD 060819	DVC0449	313 000 000	0	0	0.00%
Standard Bank NCD 120719	DVC0444	412 000 000	0	0	0.00%
Standard Bank NCD 120919	DVC0453	560 000 000	0	0	0.00%
Standard Bank NCD 131020	DVC0523	0	350 000 000	351 328 695	2.42%
Standard Bank NCD 170619	DVC0184	47 000 000	0	0	0.00%
Standard Bank NCD 210220	DVC0228	8 000 000	8 000 000	8 104 244	0.06%
Nedbank				3 342 516 215	23.07%
Nedbank FRD 210920	FFD068	0	257 890 717	258 556 117	1.78%
Nedbank NCD 070220	DVC0363	0	25 000 000	25 372 618	0.18%
Nedbank NCD 180820	DVC0504	0	330 000 000	335 335 150	2.31%
Nedbank SD 190919	FFD061G	252 543 710	0	0	0.00%
Nedbank SD 291119	FFD067A	0	258 669 949	260 454 020	1.80%
Nedbank SD 300819	FFD067	253 539 103	0	0	0.00%

Portfolio report for month ended 30 September 2019

Details (Name of Instrument)	Share code	Holdings at 30 June 2019	Holdings at 30 Sept 2019	Market Value	% of MV
Nedbank SRN 060819	SRN040N	100 000 000	0	0	0.00%
Nedbank SRN 060919	SRN047J	33 000 000	0	0	0.00%
Nedbank SRN 060919	SRN058D	550 000 000	0	0	0.00%
Nedbank SRN 061119	SRN040O	0	100 000 000	101 273 424	0.70%
Nedbank SRN 061219	SRN058E	0	150 000 000	150 797 054	1.04%
Nedbank SRN 061219	SRN047K	0	33 000 000	33 184 958	0.23%
Nedbank SRN 080819	SRN042M	321 000 000	0	0	0.00%
Nedbank SRN 081119	SRN042N	0	321 000 000	324 926 032	2.24%
Nedbank SRN 090919	SRN048J	190 000 000	0	0	0.00%
Nedbank SRN 091219	SRN048K	0	190 000 000	190 937 121	1.32%
Nedbank SRN 150719	SRN034N	73 000 000	0	0	0.00%
Nedbank SRN 151019	SRN034O	0	73 000 000	74 318 200	0.51%
Nedbank SRN 160719	SRN056E	75 000 000	0	0	0.00%
Nedbank SRN 160819	SRN044K	386 000 000	0	0	0.00%
Nedbank SRN 161019	SRN056F	0	75 000 000	76 253 886	0.53%
Nedbank SRN 181119	SRN044L	0	386 000 000	390 114 527	2.69%
Nedbank SRN 181119	SRN052I	0	1000 000	1 009 581	0.01%
Nedbank SRN 190819	SRN052H	1000 000	0	0	0.00%
Nedbank SRN 211019	SRN025T	0	221 000 000	224 578 837	1.55%
Nedbank SRN 211019	SRN046K	0	200 000 000	203 199 863	1.40%
Nedbank SRN 211019	SRN036O	0	100 000 000	101 619 383	0.70%
Nedbank SRN 220719	SRN025S	221 000 000	0	0	0.00%
Nedbank SRN 220719	SRN036N	100 000 000	0	0	0.00%
Nedbank SRN 220719	SRN046J	200 000 000	0	0	0.00%
Nedbank SRN 220719	SRN026S	15 000 000	0	0	0.00%
Nedbank SRN 220819	SRN054G	32 000 000	0	0	0.00%
Nedbank SRN 221019	SRN026T	0	15 000 000	15 242 907	0.11%
Nedbank SRN 221119	SRN054H	0	32 000 000	32 279 671	0.22%
Nedbank SRN 260719	SRN043K	162 000 000	0	0	0.00%
Nedbank SRN 260719	SRN051G	115 000 000	0	0	0.00%
Nedbank SRN 280819	SRN024T	260 000 000	0	0	0.00%
Nedbank SRN 281019	SRN051H	0	115 000 000	116 687 078	0.81%
Nedbank SRN 281019	SRN043L	0	162 000 000	164 458 356	1.13%
Nedbank SRN 281119	SRN024U	0	260 000 000	261 917 432	1.81%
Investec				5 073 681	0.04%
Investec NCD 240420	DVC0432	5 000 000	5 000 000	5 073 681	0.04%
Unknown Issuer				847 485 240	5.85%
BNP Paribas SA FD 300819	FRD055	300 000 000	0	0	0.00%
Bank of China FD 080722	FD253	0	455 000 000	463 366 515	3.20%
Bank of China FD 090120	FD192	200 000 000	200 000 000	212 444 109	1.47%
Bank of China FD 090719	FD191	200 000 000	0	0	0.00%
HSBC Bank Plc FD 140820	FD204	0	170 000 000	171 674 616	1.18%
RSA TB 100719	TB200	500 000 000	0	0	0.00%
RSA TB 170719	TB206	350 000 000	0	0	0.00%
China Construction Bank				232 635 989	1.61%
China Construction Bank FRD 061119	FRD066	230 000 000	230 000 000	232 635 989	1.61%
Macquarie Securities				750 431 063	5.18%
Macquarie PN 080719	PN229	250 000 000	0	0	0.00%
Macquarie PN 101019	PN237	0	250 000 000	249 566 475	1.72%
Macquarie PN 180719	PN231	250 000 000	0	0	0.00%
Macquarie PN 190819	PN230	253 000 000	0	0	0.00%
Macquarie PN 211019	PN236	0	253 000 000	252 020 878	1.74%
Macquarie PN 251019	PN238	0	250 000 000	248 843 710	1.72%
Landbank				251 410 947	1.74%
Landbank SRN 251119	SRN050I	0	249 000 000	251 410 947	1.74%
Landbank SRN 260819	SRN050H	249 000 000	0	0	0.00%
Local Cash				984 098 365	6.79%
Local Cash On Call				1 087 663 689	7.51%

Portfolio report for month ended 30 September 2019

Details (Name of Instrument)	Share code	Holdings at 30 June 2019	Holdings at 30 Sept 2019	Market Value	% of MV
Absa Call Account	ABSA01	500 000	474 500 000	478 408 157	3.30%
China Construction Bank Call Account	CCB001	139 800 000	89 300 000	90 048 568	0.62%
FirstRand Call Account	FIR002	460 000 000	271 500 000	272 939 322	1.88%
HSBC Call Account	HSBC01	108 500 000	0	2 271 106	0.02%
Investec Call Account	INVB01	0	186 000 000	191 733 431	1.32%
Nedbank Call Account	NED001	0	0	619 263	0.00%
Standard Bank	STD100	0	49 000 000	51 643 842	0.36%
Settlement Account				-103565324	-0.71%
Settlement Account	SETTLEMENT	-2971021	-103570337	-103565324	-0.71%
Foreign Assets				19 655	0.00%
Foreign Cash On Call				19 655	0.00%
Bank of New York Mellon	BONY01	19 601	19 643	19 655	0.00%
TOTAL ASSETS:				14 489 834 766	100.00%

Unit trusts are generally medium- to long-term investments. The value of units may go down as well as up and past performance is not necessarily a guide to the future. Unit trusts are traded at ruling prices and can engage in scrip lending and borrowing. Different classes of units may apply to these portfolios and are subject to different fees and charge. Unit trust prices are calculated on a net asset value basis, which is the total value of all assets in the portfolio including any income accruals and less any permissible deductions (brokerage, Uncertified Securities Tax, VAT, auditors fees, bank charges, trustee and custodian fees and the annual management fee) from the portfolio, divided by the number of units in issue. A schedule of maximum fees and charges is available on request from us. Fees and incentives may be paid and, if so, are included in the overall costs. Portfolios are valued daily at 15:00. Instructions must reach us before 14:00 (12:00 for Nedgroup Investments Money Market Fund) to ensure same day value.

A member of the Association for Savings & Investment SA
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