Nedgroup Investments Core Bond Fund

Portfolio report for month ended 30 September 2021

Details (Name of Instrument)	Share code	Holdings at 30 Jun 2021	Holdings at 30 Sep 2021	Market Value	% of MV
Inflation Linked Bonds				**29 281 946**	**0,83%**
RSA CPI 2025 2%	I2025	19 000 000	19 000 000	29 281 946	0,83%
Local Bonds				**3 279 949 425**	**92,81%**
ABSA				**66 636 589**	**1,89%**
Absa 8.80% 110926	ABS7	64 200 000	64 200 000	66 636 589	1,89%
Eskom				**52 891 344**	**1,50%**
Eskom Holdings 10% 250123	ES23	10 000 000	10 000 000	10 670 144	0,30%
Eskom Holdings 7.5% 150933	ES33	10 000 000	10 000 000	7 535 930	0,21%
Eskom Holdings 7.85% 020426	ES26	10 000 000	10 000 000	9 764 298	0,28%
Eskom Holdings 8.5% 250442	ES42	32 000 000	32 000 000	24 920 972	0,71%
FirstRand Bank				**87 169 003**	**2,47%**
FirstRand 10.19% 030626	FRB27	10 000 000	10 000 000	10 706 454	0,30%
FirstRand 260725	FRX25	20 000 000	20 000 000	22 323 804	0,63%
FirstRand 9.5% 011026	FRX26	50 000 000	50 000 000	54 138 745	1,53%
Nedbank				**29 163 561**	**0,83%**
Nedbank 8.1% 120225	NBK25B	20 000 000	20 000 000	20 598 667	0,58%
Nedbank CLN 200324	NCLN83	8 300 000	8 300 000	8 564 894	0,24%
Unknown Issuer				**11 052 748**	**0,31%**
Old Mutual 10.955% 190325	OML07	10 000 000	10 000 000	11 052 748	0,31%
SA Government				**3 017 762 890**	**85,39%**
R186 10.5% 211226	R186	81 200 000	81 200 000	93 607 051	2,65%
R2030 8.00% 310130	R2030	366 000 000	491 000 000	463 408 810	13,11%
R2032 8.25% 310332	R2032	371 000 000	471 000 000	421 583 788	11,93%
R2035 8.875% 280235	R2035	408 000 000	508 000 000	455 073 613	12,88%
R2037 8.50% 310137	R2037	415 000 000	515 000 000	439 296 699	12,43%
R2040 9% 310140	R2040	215 000 000	315 000 000	274 385 790	7,76%
R2044 8.75% 310144	R2044	262 000 000	477 000 000	400 719 484	11,34%
R2048 8.75% 280248	R2048	142 000 000	142 000 000	118 075 215	3,34%
R209 6.25% 310336	R209	226 000 000	226 000 000	156 335 906	4,42%
R213 7% 280231	R213	203 000 000	203 000 000	172 233 238	4,87%
R214 6.5% 280241	R214	35 000 000	35 000 000	23 043 296	0,65%
Transnet				**15 273 290**	**0,43%**
Transnet 8.9% 141127	TN27	15 100 000	15 100 000	15 273 290	0,43%
Local Collective Investment Schemes				**436 884 573**	**12,36%**
Nedgroup Inv Core Income Fund	NICPD	343 926 230	436 666 241	436 884 573	12,36%
Local Cash				**-211908277**	**-6,00%**
Money Market Instruments				**42 373 029**	**1,20%**
Absa FRN 210422	ABF19U	5 000 000	5 000 000	5 065 339	0,14%
FirstRand NCD 150525	DVC0492	10 000 000	10 000 000	10 065 959	0,28%
Standard Bank NCD 210722	DVC0389	2 000 000	2 000 000	2 020 488	0,06%
Standard Bank NCD 300726	DVC0507	25 000 000	25 000 000	25 221 243	0,71%
Local Cash On Call				**179 463 131**	**5,08%**
Absa Call Account	ABSA01	33 000 000	10 500 000	10 528 298	0,30%
Investec Call Account	INVB01	0	38 000 000	38 116 745	1,08%
Nedgroup Inv Money Market Fund	NIMCB	38 581 485	130 259 907	130 818 088	3,70%
Settlement Account				**-433744437**	**-12,27%**
Settlement Account	SETTLEMENT	-70728637	-433746397	-433744437	-12,27%
Foreign Assets				**1 797**	**0,00%**
Foreign Cash On Call				**1 797**	**0,00%**
Bank of New York Mellon	BONY01	1 793	1 796	1 797	0,00%

Portfolio report for month ended 30 September 2021

Details (Name of Instrument)	Share code	Holdings at 30 Jun 2021	Holdings at 30 Sep 2021	Market Value	% of MV
TOTAL ASSETS:				3 534 209 464	100,00%

NEDGROUP INVESTMENTS