Nedgroup Investments Core Bond Fund

Portfolio report for month ended 30 June 2022

Details (Name of Instrument)	Share code	Holdings at 31 Mar 2022	Holdings at 30 Jun 2022	Market Value	% of MV
Inflation Linked Bonds				**31 010 831**	**0.80%**
RSA CPI 2025 2%	I2025	19 000 000	19 000 000	31 010 831	0.80%
Local Bonds				**3 751 278 054**	**96.93%**
ABSA				**64 636 547**	**1.67%**
Absa 8.80% 110926	ABS7	64 200 000	64 200 000	64 636 547	1.67%
Eskom				**53 724 881**	**1.39%**
Eskom Holdings 10% 250123	ES23	10 000 000	10 000 000	10 587 597	0.27%
Eskom Holdings 7.5% 150933	ES33	10 000 000	10 000 000	7 334 427	0.19%
Eskom Holdings 7.85% 020426	ES26	10 000 000	10 000 000	9 575 459	0.25%
Eskom Holdings 8.5% 250442	ES42	37 000 000	37 000 000	26 227 398	0.68%
FirstRand Bank				**83 003 868**	**2.14%**
FirstRand 10.19% 030626	FRB27	10 000 000	10 000 000	10 320 956	0.27%
FirstRand 260725	FRX25	20 000 000	20 000 000	21 446 922	0.55%
FirstRand 9.5% 011026	FRX26	50 000 000	50 000 000	51 235 990	1.32%
SA National Roads Agency				**12 227 446**	**0.32%**
SA National Roads Agency 9.25% 310734	HWAY34	14 275 000	14 275 000	12 227 446	0.32%
Nedbank				**29 118 727**	**0.75%**
Nedbank 8.1% 120225	NBK25B	20 000 000	20 000 000	20 578 384	0.53%
Nedbank CLN 200324	NCLN83	8 300 000	8 300 000	8 540 343	0.22%
Unknown Issuer				**10 854 499**	**0.28%**
Old Mutual 10.955% 190325	OML07	10 000 000	10 000 000	10 854 499	0.28%
SA Government				**3 483 729 212**	**90.02%**
R186 10.5% 211226	R186	103 200 000	117 200 000	124 106 221	3.21%
R2030 8.00% 310130	R2030	491 000 000	452 000 000	407 550 681	10.53%
R2032 8.25% 310332	R2032	471 000 000	471 000 000	404 221 572	10.44%
R2035 8.875% 280235	R2035	808 000 000	758 000 000	656 704 973	16.97%
R2037 8.50% 310137	R2037	615 000 000	626 000 000	516 030 204	13.33%
R2040 9% 310140	R2040	315 000 000	319 000 000	268 166 775	6.93%
R2044 8.75% 310144	R2044	677 000 000	734 000 000	593 350 186	15.33%
R2048 8.75% 280248	R2048	142 000 000	217 000 000	173 063 771	4.47%
R209 6.25% 310336	R209	226 000 000	226 000 000	150 095 888	3.88%
R213 7% 280231	R213	203 000 000	203 000 000	164 459 800	4.25%
R214 6.5% 280241	R214	35 000 000	41 000 000	25 979 141	0.67%
Transnet				**13 982 874**	**0.36%**
Transnet 8.9% 141127	TN27	15 100 000	15 100 000	13 982 874	0.36%
Local Collective Investment Schemes				**472 437**	**0.01%**
Nedgroup Inv Core Income Fund	NICPD	141 840 009	472 013	472 437	0.01%
Local Cash				**87 251 125**	**2.25%**
Local Cash On Call				**176 828 782**	**4.57%**
Absa Call Account	ABSA01	20 000 000	15 500 000	15 540 575	0.40%
Investec Call Account	INVB01	61 500 000	32 500 000	32 601 010	0.84%
Nedgroup Inv Money Market Fund	NIMCB	51 481 647	128 453 428	128 687 197	3.33%
Money Market Instruments				**12 093 392**	**0.31%**
Absa FRN 210422	ABF19U	5 000 000	0	0	0.00%
FirstRand NCD 150525	DVC0492	10 000 000	10 000 000	10 070 482	0.26%
Standard Bank NCD 210722	DVC0389	2 000 000	2 000 000	2 022 910	0.05%
Standard Bank NCD 300726	DVC0507	25 000 000	0	0	0.00%
Settlement Account				**-101671049**	**-2.63%**
Settlement Account	SETTLEMENT	-95401329	-101674386	-101671049	-2.63%
Foreign Assets				**1 807**	**0.00%**

Portfolio report for month ended 30 June 2022

Details (Name of Instrument)	Share code	Holdings at 31 Mar 2022	Holdings at 30 Jun 2022	Market Value	% of MV
Foreign Cash On Call				**1 807**	**0.00%**
Bank of New York Mellon	BONY01	1 803	1 806	1 807	0.00%
TOTAL ASSETS:				3 870 014 254	100.00%

NEDGROUP INVESTMENTS