Nedgroup Investments Core Bond Fund

Portfolio report for month ended 30 September 2022

Details (Name of Instrument)	Share code	Holdings at 30 Jun 2022	Holdings at 30 Sep 2022	Market Value	% of MV
Inflation Linked Bonds				**31 301 937**	**0.80%**
RSA CPI 2025 2%	I2025	19 000 000	19 000 000	31 301 937	0.80%
Local Bonds				**3 679 567 163**	**94.57%**
ABSA				**62 287 096**	**1.60%**
Absa 8.80% 110926	ABS7	64 200 000	64 200 000	62 287 096	1.60%
Eskom				**53 381 559**	**1.37%**
Eskom Holdings 10% 250123	ES23	10 000 000	10 000 000	10 258 737	0.26%
Eskom Holdings 7.5% 150933	ES33	10 000 000	10 000 000	7 032 133	0.18%
Eskom Holdings 7.85% 020426	ES26	10 000 000	10 000 000	9 295 208	0.24%
Eskom Holdings 8.5% 250442	ES42	37 000 000	37 000 000	26 795 481	0.69%
FirstRand Bank				**81 009 289**	**2.08%**
FirstRand 10.19% 030626	FRB27	10 000 000	10 000 000	10 409 709	0.27%
FirstRand 260725	FRX25	20 000 000	20 000 000	20 666 870	0.53%
FirstRand 9.5% 011026	FRX26	50 000 000	50 000 000	49 932 710	1.28%
SA National Roads Agency				**11 702 874**	**0.30%**
SA National Roads Agency 9.25% 310734	HWAY34	14 275 000	14 275 000	11 702 874	0.30%
Nedbank				**28 822 970**	**0.74%**
Nedbank 8.1% 120225	NBK25B	20 000 000	20 000 000	20 555 314	0.53%
Nedbank CLN 200324	NCLN83	8 300 000	8 300 000	8 267 656	0.21%
Unknown Issuer				**10 432 905**	**0.27%**
Old Mutual 10.955% 190325	OML07	10 000 000	10 000 000	10 432 905	0.27%
SA Government				**3 417 970 359**	**87.84%**
R186 10.5% 211226	R186	117 200 000	0	0	0.00%
R2030 8.00% 310130	R2030	452 000 000	452 000 000	393 466 723	10.11%
R2032 8.25% 310332	R2032	471 000 000	471 000 000	387 664 651	9.96%
R2035 8.875% 280235	R2035	758 000 000	856 000 000	707 249 028	18.18%
R2037 8.50% 310137	R2037	626 000 000	626 000 000	492 873 650	12.67%
R2040 9% 310140	R2040	319 000 000	469 000 000	377 238 320	9.70%
R2044 8.75% 310144	R2044	734 000 000	734 000 000	567 047 516	14.57%
R2048 8.75% 280248	R2048	217 000 000	217 000 000	165 406 448	4.25%
R209 6.25% 310336	R209	226 000 000	226 000 000	143 672 222	3.69%
R213 7% 280231	R213	203 000 000	203 000 000	158 355 651	4.07%
R214 6.5% 280241	R214	41 000 000	41 000 000	24 996 150	0.64%
Transnet				**13 960 111**	**0.36%**
Transnet 8.9% 141127	TN27	15 100 000	15 100 000	13 960 111	0.36%
Local Collective Investment Schemes				**100 687 198**	**2.59%**
Nedgroup Inv Core Income Fund	NICPD	472 013	100 546 434	100 687 198	2.59%
Local Cash				**79 395 486**	**2.04%**
Local Cash On Call				**176 348 287**	**4.53%**
Absa Call Account	ABSA01	15 500 000	5 000 000	5 086 680	0.13%
Investec Call Account	INVB01	32 500 000	45 500 000	45 606 090	1.17%
Nedgroup Inv Money Market Fund	NIMCB	128 453 428	125 145 053	125 655 517	3.23%
Money Market Instruments				**10 084 668**	**0.26%**
FirstRand NCD 150525	DVC0492	10 000 000	10 000 000	10 084 668	0.26%
Standard Bank NCD 210722	DVC0389	2 000 000	0	0	0.00%
Settlement Account				**-107037469**	**-2.75%**
Settlement Account	SETTLEMENT	-101674386	-107041482	-107037469	-2.75%
Foreign Assets				**1 810**	**0.00%**
Foreign Cash On Call				**1 810**	**0.00%**

Portfolio report for month ended 30 September 2022

Details (Name of Instrument)	Share code	Holdings at 30 Jun 2022	Holdings at 30 Sep 2022	Market Value	% of MV
Bank of New York Mellon	BONY01	1 806	1 809	1 810	0.00%
TOTAL ASSETS:				3 890 953 594	100.00%