

QUARTERLY DISCLOSURE as at 31 MARCH 2020

OLD MUTUAL INTEREST PLUS FUND

Security Identifier	Security Description	Market Value	% of Portfolio @ 31/03/2020	% of Portfolio @ 31/12/2019
NON-EQUITY SECURITIES (GROUP PER ISSUER PER SECURITY)		860,238,321	36.90	
ABSA BANK LTD		86,269,622	3.70	
ABFN13	ABFN13 14052020	10,023,985	0.44	0.40
ABFN20	ABFN20 FRN 30052020	13,028,336	0.56	0.52
ABFN21	ABFN21 FRN 30052022	1,010,321	0.04	0.04
ABFN24	ABFN24 FRN 17102020	13,039,347	0.56	0.54
ABFN27	ABFN27 FRN 30082021	8,038,933	0.34	0.32
ABFN28	ABFN28 FRN 29082023	9,026,973	0.39	0.36
ABFN31	ABFN31 FRN 15112021	8,009,829	0.34	0.32
ABFN39	ABFN39 FRN 16092022	15,024,626	0.64	0.61
ABS14	ABS14 9.30 11112020	5,056,545	0.22	0.20
ABS6	ABSA BANK LTD 6 8.20 01062020	4,010,727	0.17	0.16
AFRICAN BANK LTD		4,820,768	0.21	
ABK6	ABK6 FRN 05062020	4,820,768	0.21	0.03
AMBER HOUSE FUND 3 (RF) LIMITED		15,410,592	0.66	
AHF3A6	AHF3A6 FRN 19042022	14,409,247	0.62	0.59
AHF5A2	AHF5A2 FRN 21082023	1,001,345	0.04	0.04
BANK WINDHOEK LTD		10,015,917	0.43	
BWJ120	BWJ120 18092020	10,015,917	0.43	0.40
BAYPORT SECURITISATION (PTY) LTD		9,834,424	0.42	
BAYA58	BAYA58 FRN 30062020	1,193,186	0.05	0.07
BAYA73	BAYA73 FRN 31032022	4,756,204	0.20	0.22
BAYA77	BAYA77 FRN 30092022	1,885,034	0.08	0.08
BAYA78	BAYA78 31032023	2,000,000	0.09	
BLEND SECURITISATION (PTY) LTD		3,827,936	0.16	
BLPD8YSR	BLEND SECURITISATION SNR CLASS FRN 15102020	3,827,936	0.16	0.15
DEVELOPMENT BANK OF SA LTD		22,395,616	0.96	
DV23	DEVELOPMENT BANK OF SA	2,091,544	0.09	
DVF20D	DVF20D FRN 23102020	7,013,065	0.30	0.28
DVF25	DVF24 FRN 02042024	10,035,984	0.43	0.41
DVFB25	DVFB25 FRN 31052024	3,255,023	0.14	0.13
EKURHULENI MUNICIPALITY		184,507	0.01	
EMM01	CITY OF EKURHULENI METROPOLITAN MUNICIPALITY 1C	184,507	0.01	0.01
FIRSTRAND BANK LTD		141,129,320	6.05	
FRJ022	FRJ022 FRN 28102022	5,004,059	0.21	0.20
FRJ20	FRJ20 FRN 20092020	40,418,825	1.73	1.63
FRJ21	FRJ21 FRN 15092021	5,028,905	0.22	0.77
FRJ22	FRJ22 FRN 07032022	78,017,562	3.35	3.16
FRJ23	FRJ23 FRN 31072023	12,659,969	0.54	0.51
FOX STREET 6 (RF) LTD		24,243,662	1.04	
FS6A2	FOX STREET 6 LIMITED FRN 21082023	17,215,313	0.74	0.76
FS6A3	FOX STREET 6 LIMITED FRN 21082023	7,028,349	0.30	0.28
INVESTEC BANK LTD		17,564,291	0.75	
IBL65	IBL65 FRN 29072021	17,564,291	0.75	0.71
LAND AND AGRICULTURAL DEVELOPMENT BANK OF SOUTH AFRICA		20,033,385	0.86	
LBK22	LBK22 04092020	5,029,337	0.22	0.20
LBK23	LBK23 05092022	15,004,048	0.64	0.74
MERCEDES-BENZ SOUTH AFRICA (PTY) LTD		49,293,908	2.12	
MBF057	MBF055 FRN 28082020	25,085,424	1.08	1.02
MBF059	MBF059 FRN 21052021	2,006,654	0.09	0.08
MBF065	MBF065 FRN 30092022	8,177,432	0.35	0.13
MBP046	MBP046 28022022	14,024,398	0.60	0.56
NEDBANK LTD		104,356,620	4.48	
NBG01G	NBG01G FRN 29042022	10,025,838	0.43	0.40
NBG02G	NBG02G FRN 30042024	2,005,200	0.09	0.08
NBK12A	NBK12A 9.38 19032021	10,646,061	0.46	0.43
NBK35B	NBK35B FRN 10052023	7,932,491	0.34	0.32
NBK38B	NBK38B FRN 02082021	3,030,635	0.13	0.12
NBKB55	NBKB55 FRN 01082022	6,506,138	0.28	0.26
NBKB60	NBKB60 FRN 24022025	6,161,754	0.26	
NBK11A	NEDBANK 8.92 28112020	9,216,036	0.40	0.37
NBK44B	NEDBANK FRN 15022021	18,562,148	0.80	0.75
NBK43B	NEDBANK FRN 20022024	14,233,923	0.61	0.58
NBK51B	NEDBANK FRN 21022022	8,022,898	0.34	
NBK52B	NEDBANK FRN 21022024	8,013,498	0.34	0.32
NQABA FINANCE 1 (PTY) LTD		10,016,063	0.43	
NQ1A24	NQ1A24 FRN 22052020	10,016,063	0.43	0.40
SA NATIONAL ROADS AGENCY LTD		20,266,207	0.87	
HWAY20	SA NATIONAL ROADS AGENCY 9.75	20,266,207	0.87	0.82
STANDARD BANK OF SOUTH AFRICA LTD		176,191,369	7.56	
SBS19	SBS19 10.18 23062021	15,616,944	0.67	0.42
SBS40	SBS40 FRN 12112020	8,043,830	0.35	0.32
SBS47	SBS47 FRN 15022023	10,193,398	0.44	0.41
SBS54	SBS54 FRN 12062020	22,543,253	0.97	0.92
SBS55	SBS55 FRN 12062022	18,065,315	0.78	0.73

SBS57	SBS57 FRN 12062024	15,226,573	0.65	0.61
SBS62	SBS62 FRN 31012024	15,087,911	0.65	0.61
SBS65	SBS65 FRN 15052024	15,018,390	0.64	0.60
SBS66	SBS66 FRN 27062022	5,000,440	0.21	0.20
SBS18	STANDARD BANK FRN 23062021	51,395,315	2.20	2.08
SUPERDRIVE INVESTMENTS (RF) (PTY) LTD		20,054,050	0.86	
SPDA11	SUPERDRIVE INVESTMENTS 21082020	20,054,050	0.86	0.81
TELKOM SOC LTD		35,056,677	1.50	
TL22	TELKOM FRN 04032021	35,056,677	1.50	1.41
THE INDUSTRIAL DEVELOPMENT CORPORATION OF SOUTH AFRICA LIMITED		15,060,737	0.65	
IDCG12	IDCG12 FRN 26042021	15,060,737	0.65	0.61
THEKWINI FUND 13 LTD		1,255,976	0.05	
T13A21	T13A21 FRN 21082020	1,255,976	0.05	0.07
THEKWINI FUND 14 (RF) LIMITED		24,223,770	1.04	
TH14A8	TH14A8 9.35 22112021	24,223,770	1.04	0.98
THEKWINI FUND 16 (RF) LIMITED		5,006,741	0.21	
TH16A2	TH16A2 FRN 21082024	5,006,741	0.21	0.20
TOYOTA FINANCIAL SERVICES (SA) LTD		20,453,593	0.88	
TFS147	TFS147 FRN 12102020	15,027,924	0.64	0.61
TFS148	TFS148 FRN 12102022	2,419,189	0.10	0.10
TFS153	TFS153 FRN 06072021	2,003,539	0.09	0.08
TFS154	TFS154 FRN 06072023	1,002,941	0.05	0.04
TRANSNET SOC LTD		23,272,570	1.00	
TN20	TN20 10.5 17092020	23,272,570	1.00	0.94
MONEY MARKET INSTRUMENTS		1,136,439,729	48.77	
ABSA BANK LTD		299,198,886	12.84	
ITDBB92	ABSA ITD 8.15 10072020	25,000,000	1.07	1.01
ITDBB87	ABSA ITD 8.3 24062020	11,000,000	0.47	0.44
ITDBB75	ABSA ITD 8.9 12102020	9,999,999	0.43	0.40
NCDB1048	ABSA NCD 6.725 18032021	25,102,480	1.08	
NCDB1030	ABSA NCD 7.5 26012021	25,245,755	1.08	
NCDB1028	ABSA NCD 7.55 20012021	41,917,149	1.80	
NCDB1018	ABSA NCD 7.575 23122020	5,046,851	0.22	
NCDB1020	ABSA NCD 7.575 23122020	1,009,406	0.04	
NCDB1014	ABSA NCD 7.65 04122020	1,009,175	0.04	
NCDB1024	ABSA NCD 7.725 13012021	65,725,124	2.82	
NCDBB933	ABSA NCD 8.075 13052020	2,005,019	0.09	
NCDBB930	ABSA NCD 8.075 30042020	54,094,900	2.32	
NCDBB934	ABSA NCD 8.15 14052020	4,010,617	0.17	
ABSJB117	ABSJB117 FRN 18012021	19,999,998	0.86	0.81
ABSSDN5K	ABSSDN5K 15062020	8,032,413	0.35	
FIRSTRAND BANK LTD		140,094,384	6.01	
NCDF1057	FIRSTRND NCD 7.4 04022021	2,018,534	0.09	
NCDF1041	FIRSTRND NCD 7.55 23122020	5,045,990	0.22	
NCDF1042	FIRSTRND NCD 7.55 23122020	1,009,207	0.04	
NCDF1038	FIRSTRND NCD 7.625 04122020	1,009,015	0.04	
NCDFR972	FIRSTRND NCD 7.85 03062020	2,006,674	0.09	
NCDFR955	FIRSTRND NCD 8.05 13052020	2,004,964	0.09	
FSRJB116	FSRJB116 FRN 10122020	10,000,000	0.43	0.40
FSRJB119	FSRJB119 FRN 04022021	15,000,000	0.64	-
FSRJB121	FSRJB121 FRN 20082020	72,000,000	3.09	2.42
FSRJB122	FSRJB122 FRN 08102020	30,000,000	1.28	1.21
INVESTEC BANK LTD		4,023,016	0.17	
NCDIV485	INVESTEC NCD 7.575 23122020	1,009,084	0.04	
NCDIV481	INVESTEC NCD 7.65 04122020	1,008,965	0.04	
NCDIV418	INVESTEC NCD 8.05 13052020	2,004,967	0.09	
LAND AND AGRICULTURAL DEVELOPMENT BANK OF SOUTH AFRICA		65,600,005	2.81	
LB41U	LB41U FRN 16032021	23,600,002	1.01	
LBKJBL68	LBKJBL68 16102020	24,000,002	1.03	0.97
LBKJBL69	LBKJBL69 20102020	8,000,000	0.34	0.32
LBKJBL70	LBKJBL70 FRN 27102020	10,000,001	0.43	0.40
LIFE HEALTHCARE GROUP HOLDINGS LTD		20,000,000	0.86	
LHC15U	LHC15U FRN 05062020	20,000,000	0.86	0.81
NEDBANK LTD		221,278,674	9.49	
NBKDN6D	NBKDN6D 290062020	10,025,278	0.43	
NBKDN8C	NBKDN8C 07052020	31,059,235	1.33	
NBKSRN54	NBKSRN54 02062020	25,057,191	1.07	
NBSRN36J	NBSRN36J 28042020	35,060,638	1.50	
NCDNK819	NEDCOR NCD 7.525 26082020	1,005,486	0.04	
NCDNK807	NEDCOR NCD 7.55 16072020	5,023,444	0.22	0.20
NCDNK861	NEDCOR NCD 7.575 23122020	1,009,406	0.04	
NCDNK856	NEDCOR NCD 7.65 04122020	1,009,175	0.04	
NCDNK794	NEDCOR NCD 7.85 03062020	2,006,674	0.09	
NCDNK783	NEDCOR NCD 8.075 13052020	2,005,019	0.09	
NCDNK787	NEDCOR NCD 8.075 19052020	6,017,126	0.26	0.24
NEDJBL94	NEDJBL94 26112020	60,000,000	2.57	2.02
NEDJBL97	NEDJBL97 FRN 14012021	27,000,000	1.16	1.09
NEDJBL98	NEDJBL98 FRN 10032021	15,000,002	0.65	

REPUBLIC OF SOUTH AFRICA		21,238,496	0.93	
TBLTZ371	NATTREAS TBL 06012021	1,877,469	0.08	
TBLTZ356	NATTREAS TBL 08072020	19,361,027	0.85	
STANDARD BANK OF SOUTH AFRICA LTD		309,278,311	13.27	
SBS59	SBS59 FRN 09102020	9,022,545	0.39	0.36
NCDS1436	STANDARD NCD 7.575 23122020	5,046,851	0.22	
NCDS1438	STANDARD NCD 7.575 23122020	1,009,406	0.04	
NCDS1395	STANDARD NCD 7.62 26082020	1,005,849	0.04	-
NCDS1434	STANDARD NCD 7.65 04122020	1,009,175	0.04	
NCDS1423	STANDARD NCD 7.75 12112020	19,169,586	0.82	0.77
NCDS1360	STANDARD NCD 8.05 13052020	2,004,964	0.09	
NCDS1278	STANDARD NCD 8.485 04052020	5,009,936	0.21	0.20
STDJB162	STDJB162 FRN 17112020	35,000,000	1.50	0.81
STDJB163	STDJB163 FRN 23112020	15,000,000	0.64	0.60
STDJB164	STDJB164 FRN 30112020	40,000,000	1.72	1.61
STDJB167	STDJB167 FRN 10122020	12,000,000	0.51	0.48
STDJB168	STDJB168 FRN 17122020	25,000,000	1.07	1.01
STDJB173	STDJB173 04012021	29,999,997	1.29	1.21
STDJB174	STDJB174 30102020	33,999,997	1.46	1.38
STDJB175	STDJB175 25022021	51,000,005	2.19	
STDJB176	STDJB176 06092021	24,000,000	1.04	
THEKWINI FUND 16 (RF) LIMITED		20,727,957	0.89	
TH16A1	TH16A1 FRN 22082022	20,727,957	0.89	0.83
WOOLWORTHS HOLDINGS LTD		35,000,000	1.50	
YCOM12	YCOM 6.917 22062020	35,000,000	1.50	
DEPOSITS WITH BANKS/MUTUAL BANKS/FOREIGN BRANCHES		333,944,387	14.33	
TOTAL ASSETS		2,330,622,437	100.00	