

QUARTERLY DISCLOSURE as at 30 JUNE 2020

OLD MUTUAL CORE CONSERVATIVE FUND

Security Identifier	Security Description	Market Value	% of Portfolio @ 30/06/2020	% of Portfolio @ 31/03/2020
SOUTH AFRICAN EQUITIES		20,705,650	9.81	
RESOURCES		2,810,113	1.33	
Positions individually less than 1% of total fund NAV		2,810,113	1.33	-
FINANCIALS		2,503,923	1.20	
Positions individually less than 1% of total fund NAV		2,503,923	1.20	-
INDUSTRIALS		4,869,954	2.30	
Positions individually less than 1% of total fund NAV		4,869,954	2.30	-
PROPERTY		10,521,660	4.98	
GRT	GROWTHPOINT PROPERTIES LTD	2,211,478	1.04	1.07
Positions individually less than 1% of total fund NAV		8,310,182	3.94	
COLLECTIVE INVESTMENT SCHEMES		92,903,001	44.01	
OMCSB2	OLD MUTUAL CAPPED SWIX INDEX FUND CLASS B2	45,749,853	21.67	20.15
B3F81K6	ISHARES GLOBAL GOVERNMENT BOND FUND UCITS ETF	14,386,689	6.82	9.67
OIEGB2	OM MSCI EMERGING MARKETS ESG INDEX FEEDER FUND C	3,294,660	1.56	1.46
OMEGB2	OM MSCI WORLD ESG INDEX FEEDER FUND CLASS B2	29,471,799	13.96	13.69
LISTED BONDS/PREFERENCE SHARES/DEBT INSTRUMENTS		59,919,693	28.39	
DEVELOPMENT BANK OF SA LTD		213,686	0.10	
DV23	DEVELOPMENT BANK OF SA	213,686	0.10	0.11
ESKOM HOLDINGS LTD		2,171,111	1.03	
ES33	ES33 7.5 150933	567,643	0.27	0.26
ES23	ESKOM HOLDINGS LIMITED 10.00 25012023	519,038	0.25	0.23
ES42	ESKOM HOLDINGS LTD 8.5 25042042	360,792	0.17	0.16
ES26	ESKOM HOLDINGS LTD ES26 02042026	723,638	0.34	0.32
REPUBLIC OF SOUTH AFRICA		57,035,091	27.03	
R212	R212 2.75 31012022	1,897,350	0.90	0.88
R186	RSA 10.5 21122026	7,071,155	3.35	2.88
R210	RSA 2.60 31032028	1,848,317	0.88	0.87
R197	RSA 5.5 07122023	3,572,102	1.69	1.74
R209	RSA 6.25 31032036	1,609,093	0.76	0.72
R214	RSA 6.50 28022041	1,406,211	0.67	0.64
R213	RSA 7.00 28022031	2,125,958	1.01	0.92
R2023	RSA 7.75% 28022023	3,131,764	1.48	1.39
R2030	RSA 8.00 31012030	4,261,136	2.02	1.66
R2032	RSA 8.25 31032032	2,782,006	1.32	1.15
R2037	RSA 8.50 31012037	2,921,593	1.38	1.23
R2044	RSA 8.75 31012044	2,827,488	1.34	1.29
R2048	RSA 8.75% 28022048	4,638,077	2.20	2.09
R2035	RSA 8.875 28022035	2,704,425	1.28	1.17
R2040	RSA 9.00 31012040	2,091,657	0.99	0.95
I2033	RSA ILB 1.875 28022033	1,015,693	0.48	0.45
I2029	RSA ILB 1.875 31032029	753,366	0.36	0.35
I2025	RSA ILB 2.00 31012025	2,323,172	1.10	1.04
I2038	RSA ILB 2.25 31012038	1,690,390	0.80	0.76
I2050	RSA ILB 2.5 31122050	2,094,715	0.99	0.94
I2046	RSA ILB 2.50 310346	1,533,723	0.73	0.67
R202	RSA ILB 3.45 07122033	2,735,700	1.30	1.31
SA NATIONAL ROADS AGENCY LTD		114,859	0.05	
NRA028	NRA028 12.25 30122028	114,859	0.05	0.05
TRANSNET SOC LTD		384,946	0.18	
TN25	TRANSNET 9.5 190825	204,604	0.09	0.10
TN27	TRANSNET LIMITED 8.9 14112027	180,342	0.09	
PIS IN MONEY MARKET PORTFOLIOS		34,799,949	16.48	
OUMB2	OLD MUTUAL MONEY MARKET FUND CLASS B2 D	34,799,949	16.48	18.18
DEPOSITS WITH BANKS/MUTUAL BANKS/FOREIGN BRANCHES		2,761,020	1.31	
TOTAL ASSETS		211,089,313	100.00	