

QUARTERLY DISCLOSURE as at 30 JUNE 2020

OLD MUTUAL BOND FUND

Security Identifier	Security Description	Market Value	% of Portfolio @ 30/06/2020	% of Portfolio @ 31/03/2020
NON-EQUITY SECURITIES		1,137,633,073	95.44	
AIRPORTS COMPANY SOUTH AFRICA LTD				
AIR02	AIR02 11.68 30042023	4,827,339	0.40	0.53
BARLOWORLD LTD				
BAW21	BAW21 9.295 24032022	4,690,990	0.39	0.51
CITY OF CAPE TOWN				
CCT01	CCT01 23062023	1,364,244	0.11	0.14
CCT02	CCT02 120624	6,956,460	0.58	0.74
CCT03	CCT03 15032025	5,201,838	0.44	0.55
CITY OF JOHANNESBURG				
COJ05	COJ05 12.205 05062023	3,710,741	0.31	0.40
COJ08	COJ08 11.455 22062026	3,009,700	0.25	0.32
COJG01	COJG01 10.18 09062024	3,705,794	0.31	0.39
DEVELOPMENT BANK OF SA LTD				
DV23	DEVELOPMENT BANK OF SA	3,004,702	0.26	0.33
DV24	DEVELOPMENT BANK OF SA 9.69 18022024	998,472	0.08	0.11
EKURHULENI MUNICIPALITY				
EMM06	CITY OF EKURHULENI METROPOLITAN MUNICIPALIT'	2,516,666	0.21	0.29
EMM07	CITY OF EKURHULENI METROPOLITAN MUNICIPALIT'	4,501,915	0.38	0.46
ESKOM HOLDINGS LTD				
ES33	ES33 7.5 150933	5,379,724	0.45	0.57
ES23	ESKOM HOLDINGS LIMITED 10.00 25012023	9,207,438	0.77	1.00
ES42	ESKOM HOLDINGS LTD 8.5 25042042	18,190,501	1.53	1.93
ES26	ESKOM HOLDINGS LTD ES26 02042026	782,301	0.07	0.08
FIRSTRAND BANK LTD				
FRX23	FRX23 7.75 28022023	5,796,709	0.49	0.61
FRX27	FRX27 10.19 07032027	4,858,515	0.41	0.49
RAND WATER BOARD				
RW21	RAND WATER 21 9.97 21042021	3,300,986	0.28	0.37
RW23	RW23 9.51 10122023	10,291,940	0.86	1.10
RW28	RW28 10.245 10122028	7,872,881	0.66	0.82
REPUBLIC OF SOUTH AFRICA				
R186	RSA 10.5 21122026	102,616,565	8.61	3.42
R213	RSA 7.00 28022031	44,052	0.00	-
R2030	RSA 8.00 31012030	176,373,609	14.80	11.80
R2032	RSA 8.25 31032032	233,950,321	19.63	11.92
R2037	RSA 8.50 31012037	139,452,456	11.70	12.65
R2044	RSA 8.75 31012044	9,570,931	0.80	5.53
R2048	RSA 8.75% 28022048	180,749	0.02	6.97
R2035	RSA 8.875 28022035	166,553,336	13.97	11.42
R2040	RSA 9.00 31012040	121,879,575	10.22	12.77
SA NATIONAL ROADS AGENCY LTD				
NRA022	NRA022 12.25 31102022	6,990,165	0.59	0.76
HWAY34	SA NATIONAL ROADS AGENCY 9.25	6,002,082	0.50	0.63
HWAY35	SA NATIONAL ROADS AGENCY 9.25 31072035	2,309,601	0.19	0.24
STANDARD BANK OF SOUTH AFRICA LTD				
SBS27	SBS27 10.13 20022024	1,134,617	0.10	0.13
SBT203	STANDARD BANK 10.395 04122023	1,533,293	0.13	0.16
SBS3	STDBK 8.20 25052026	733,569	0.06	0.07
THEKWINI FUND 14 (RF) LIMITED				
T14A12	T14A12 9.15 21112021	3,022,118	0.26	0.34
TH14A4	TH14A4 10.098 21112021	2,545,226	0.21	0.28
THEKWINI FUND 16 (RF) LIMITED				
TH16A3	TH16A3 8.49 21082024	2,199,785	0.18	0.25
TRANSNET SOC LTD				
TN20	TN20 10.5 17092020	30,384	0.00	-
TN23	TN23 10.8 06112023	9,547,831	0.80	1.05

TN30	TN30 10.50 09102030	14,882,775	1.25	0.91
TN27	TRANSNET LIMITED 8.9 14112027	20,583,014	1.73	1.51
TRANSSEC (RF) LTD		3,068,092	0.26	
TRA2A3FG	TRA2A3FG 9.67 14122020	140,362	0.01	0.03
TRA2A6	TRA2A6 9.69 14122020	528,142	0.04	0.12
TRA4A8	TRA4A8 8.62 13042024	2,399,588	0.21	0.27
UMGENI WATER BOARD		2,259,071	0.19	
UG21	UG21 10.70 02032021	550,057	0.05	0.06
UG26	UG26 11.31 09032026	1,709,014	0.14	0.18
DEPOSITS WITH BANKS/MUTUAL BANKS/FOREIGN BRANCHES		54 401 684	4.56	
TOTAL ASSETS:		1 192 034 757	100.00	