

QUARTERLY DISCLOSURE as at 31 MARCH 2020

OLD MUTUAL MONEY MARKET FUND

SECURITY DESCRIPTION	MARKET VALUE	% of Portfolio @ 31/03/2020	% of Portfolio @ 31/12/2019
NON-EQUITY SECURITIES	13 277 701 085	76.23	
ABSA BANK LTD	3,329,894,324	19.12	
ABSA BANK LTD 6 8.20 01062020	150,505,905	0.86	
ABSJB114 FRN 02042020	55,100,000	0.32	0.35
ABSJB117 FRN 18012021	50,500,000	0.29	
ABSJB119 FRN 12082020	280,000,000	1.61	1.80
ABSJB123 08092020	121,500,000	0.70	0.78
ABSRN19B FRN 25052020	400,000,000	2.30	
ABSA ITD 8.3 24062020	74,000,000	0.42	0.47
ABSA ITD 8.15 10072020	150,000,000	0.86	0.96
ABSA NCD 7.725 13012021	102,000,000	0.59	
ABSA NCD 7.55 20012021	50,301,797	0.29	
ABSA NCD 7.5 26012021	199,300,000	1.14	
ABSA NCD 7.05 21092020	431,000,000	2.47	
ABSA NCD 7.025 11032021	176,500,000	1.01	
ABSA NCD 6.725 18032021	234,480,000	1.35	
ABSA NCD 8.1 02042020	12,006,080	0.07	
ABSA NCD 8.2 04052020	255,510,250	1.47	1.64
ABSA NCD 8.15 14052020	312,166,543	1.79	1.59
ABSA NCD 7.725 11062020	15,025,157	0.09	
ABSA NCD 7.575 08092020	189,998,592	1.09	1.22
ABSA NCD 7.56 10092020	70,000,000	0.40	0.45
BARLOWORLD LTD	177,701,244	1.02	1.14
BC126 FRN 29052020	177,701,244	1.02	1.14
FIRSTRAND BANK LTD	1,375,070,326	7.89	13.80
FSRJB117 FRN 18062020	100,000,000	0.58	0.64
FSRJB120 FRN 06082020	150,000,000	0.86	0.96
FSRJB121 FRN 20082020	50,000,000	0.29	0.32
FSRJB122 FRN 08102020	169,500,000	0.97	1.09
FIRSTRND NCD 7.63 08102020	210,000,000	1.21	1.35
FIRSTRND NCD 7.55 06012021	6,022,460	0.03	
FIRSTRND NCD 7.0 06052020	2,001,057	0.01	
FIRSTRND NCD 7.4 04022021	180,000,000	1.03	
FIRSTRND NCD 7.375 17022021	370,500,000	2.13	
FIRSTRND NCD 8.2 09042020	32,003,083	0.18	0.46
FIRSTRND NCD 8.1 22042020	25,027,960	0.14	
FIRSTRND NCD 7.75 04062020	5,008,065	0.03	
FIRSTRND NCD 7.6 23072020	3,004,719	0.02	
FIRSTRND NCD 7.575 23072020	2,002,982	0.01	
FIRSTRND NCD 7.725 12082020	70,000,000	0.40	0.45
INVESTEC BANK LTD	214,523,664	1.24	2.20
INVESTEC NCD 8.175 09042020	1,002,531	0.01	0.01
INVESTEC NCD 8.1 22042020	1,001,920	0.01	0.01
INVESTEC NCD 7.725 11062020	5,017,403	0.03	
INVESTEC NCD 7.675 180620	1,001,669	0.01	
INVESTEC NCD 7.6 16072020	2,000,141	0.01	0.01
INVESTEC NCD 7.75 05112020	204,500,000	1.17	1.31
LAND AND AGRICULTURAL DEVELOPMENT BANK OF SOUTH A	698,001,180	4.01	4.34
LB41U FRN 16032021	168,501,180	0.97	
LBKJBL65 02072020	129,500,000	0.74	0.83
LBKJBL68 16102020	78,000,000	0.45	0.50
LBKJBL69 20102020	202,000,000	1.16	1.30
LBKJBL70 FRN 27102020	120,000,000	0.69	0.76
LIFE HEALTHCARE GROUP HOLDINGS LTD	472,303,306	2.71	2.29
LHC14U FRN 17042020	158,001,106	0.91	1.01
LHC15U FRN 05062020	198,701,391	1.14	1.28
LHC16U FRN 03092020	115,600,809	0.66	
NEDBANK LTD	2,939,019,689	16.87	18.85
NBKDN51 29062020	135,000,000	0.78	
NBKDN6D 290062020	65,000,000	0.37	
NBKDN7C 27022020	120,000,000	0.69	
NBKDN8C 07052020	50,000,000	0.29	
NEDBANK FRN 14042020	209,300,000	1.20	
NBKSRN54 02062020	335,000,000	1.92	
NBSRN35J 28042020	97,081,474	0.56	

NBSRN37J 08062020	200,000,000	1.15	
NBSRN38J 08062020	142,000,000	0.82	
NBSRN39G 14042020	17,000,000	0.10	
NBSRN40F 30042020	300,000,000	1.72	
NBSRN42F 19062020	14,500,000	0.08	
NBSRN43E 18052020	55,000,000	0.32	
NBSRN44E 06042020	50,000,000	0.29	
NBSRN47E 03042020	85,000,000	0.49	
NBSRN48F 04052020	68,000,000	0.39	
NBSRN49D 25052020	47,000,000	0.27	
NBSRN50B 11052020	218,000,000	1.25	
NBSRN51A 20072020	86,000,000	0.49	
NEDCOR NCD 8.1 07042020	1,001,992	0.01	0.01
NEDCOR NCD 8.1 09042020	1,002,316	0.01	0.01
NEDCOR NCD 8.25 16042020	78,070,418	0.45	1.13
NEDCOR NCD 8.10 30042020	10,020,986	0.06	0.06
NEDCOR NCD 8.075 13052020	1,002,046	0.01	0.01
NEDCOR NCD 7.875 26052020	14,018,562	0.08	0.09
NEDCOR NCD 7.875 28052020	10,012,592	0.06	0.06
NEDCOR NCD 7.725 11062020	5,008,386	0.03	
NEDCOR NCD 7.7 29092020	134,000,917	0.77	0.86
NEDCOR NCD 7.6 30122020	100,000,000	0.56	
NEDCOR NCD 7.575 14012021	200,000,000	1.14	
NEDCOR NCD 6.275 31032021	91,000,000	0.51	
REPUBLIC OF SOUTH AFRICA	2,137,217,739	12.27	8.39
NATTREAS TBL 13052020	57,088,802	0.33	0.37
NATTREAS TBL 10062020	129,469,775	0.74	0.83
NATTREAS TBL 24062020	56,837,089	0.33	0.36
NATTREAS TBL 29042020	104,745,892	0.60	0.50
NATTREAS TBL 29072020	55,770,502	0.32	
NATTREAS TBL 05082020	14,657,458	0.08	
NATTREAS TBL 08042020	148,093,993	0.85	
NATTREAS TBL 06012021	102,196,588	0.59	
NATTREAS TBL 15042020	382,637,836	2.20	
NATTREAS TBL 14102020	7,692,767	0.04	
NATTREAS TBL 15072020	209,470,358	1.20	
NATTREAS TBL 22072020	444,133,936	2.55	
NATTREAS TBL 20052020	144,606,219	0.83	
NATTREAS TBL 20052020	241,152,140	1.39	
NATTREAS TBL 07102020	38,664,384	0.22	
STANDARD BANK OF SOUTH AFRICA LTD	1,466,796,938	8.42	8.19
STANDARD FXD 6.7 29062020	320,000,000	1.84	
STANDARD NCD 8.375 20042020	2,510,202	0.01	0.60
STANDARD NCD 8.075 02042020	15,033,695	0.09	0.10
STANDARD NCD 8.1 09042020	1,002,316	0.01	0.01
STANDARD NCD 8.125 16042020	7,019,089	0.04	0.05
STANDARD NCD 8.075 23042020	1,001,848	0.01	0.01
STANDARD NCD 8.075 23042020	25,028,083	0.14	0.01
STANDARD NCD 8.075 06052020	4,008,416	0.02	0.03
STANDARD NCD 8.05 13052020	1,001,953	0.01	0.01
STANDARD NCD 7.875 28052020	1,001,247	0.01	0.01
STANDARD NCD 7.725 04062020	2,003,125	0.01	
STANDARD NCD 7.725 11062020	15,025,157	0.09	
STANDARD NCD 7.525 160720	1,999,339	0.01	0.01
STANDARD NCD 7.63 31072020	225,000,000	1.29	1.43
STANDARD NCD 7.6 13082020	1,000,000	0.01	0.01
STANDARD NCD 7.62 26082020	75,000,239	0.43	0.47
STANDARD NCD 7.5 27082020	2,998,041	0.02	0.02
STANDARD NCD 7.575 01102020	1,000,000	0.01	0.01
STANDARD NCD 7.15 20042020	1,000,000	0.01	0.01
STANDARD NCD 7.175 23042020	1,000,000	0.01	0.01
STANDARD NCD 7.6 22102020	65,000,000	0.37	0.41
SBS54 FRN 12062020	41,664,188	0.24	0.27
STDJB169 FRN 23072020	32,500,000	0.19	0.20
STDJB170 FRN 23072020	200,000,000	1.14	1.28
STDJB174 30102020	125,000,000	0.71	0.80
STDJB175 25022021	164,000,000	0.93	
STDJB177 04032021	135,000,000	0.77	
STOR-AGE PROPERTY REIT LIMITED	100,500,000	0.58	
STOR AGE CP 03042020	100,500,000	0.58	
TELKOM SOC LTD	28,500,200	0.16	0.18
TELKOM FRN 17092020	28,500,200	0.16	0.18
THE INDUSTRIAL DEVELOPMENT CORPORATION OF SOUTH AI	40,106,676	0.23	0.26
IDC 8.34 22102020	40,106,676	0.23	0.26
THEKWINI FUND 16 (RF) LIMITED	37,065,372	0.21	0.36
T16OM1 FRN 21082020	37,065,372	0.21	0.36
THEKWINI WAREHOUSING CONDUIT	61,000,427	0.35	0.39
TWC327 7.028 24042020	16,000,112	0.09	
TWC329 7.018 13052020	38,000,266	0.22	
TWC331 6.958 27052020	7,000,049	0.04	
WOOLWORTHS HOLDINGS LTD	200,000,000	1.15	1.28
YCOM 6.917 22062020	200,000,000	1.15	
Depositswith banks/mutual banks/foreign branches	4 140 919 651	23.77	

TOTALASSETS:

17 418 620 736

100.00