

QUARTERLY DISCLOSURE as at 30 MARCH 2012

OLD MUTUAL ACTIVE QUANT FUND

Security Identifier	Security Description	Market Value	% of Portfolio
RESOURCES		58 008 188	24.02
SOL	SASOL	13 141 040	5.44
BIL	BHPBill	13 032 762	5.40
AGL	ANGLO	8 483 595	3.51
KIO	KUMBA	5 155 356	2.13
IMP	IMPLATS	3 418 978	1.42
Positions individually less than 1% of total fund NAV		14 776 457	6.12
FINANCIALS		50 827 770	21.05
SBK	STANBANK	9 610 998	3.98
FSR	FIRSTRAND	8 130 115	3.37
SLM	SANLAM	4 220 201	1.75
NED	NEDBANK	3 959 092	1.64
ASA	ABSA	3 058 152	1.26
REM	REMGRO	2 810 272	1.16
RMH	RMBH	2 770 933	1.15
CML	CML	2 415 517	1.00
Positions individually less than 1% of total fund NAV		13 852 490	5.74
INDUSTRIALS		117 229 379	48.55
MTN	MTN GROUP	19 009 572	7.87
SAB	SAB	11 112 732	4.60
NPN	NASPERS-N	7 150 303	2.96
BTI	BRITISH AMERICAN TOB	6 731 239	2.79
SHP	SHOPRIT	5 744 079	2.38
VOD	VODACOM GROUP LTD	4 271 625	1.77
BVT	BIDVEST	4 264 592	1.77
CFR	COMPAGNIE FIN	4 134 881	1.71
WHL	WOOLIES	3 700 802	1.53
SHF	STEINHOFF	3 398 359	1.41
TBS	TIGBRANDS	2 897 130	1.2
TRU	TRUWTHS	2 876 591	1.19
IPL	IMPERIAL	2 480 956	1.03
Positions individually less than 1% of total fund NAV		39 456 518	16.34
PROPERTY		10 632 864	4.40
Positions individually less than 1% of total fund NAV		10 632 864	4.40
ADDITIONAL		363 726	0.14
Positions individually less than 1% of total fund NAV		363 726	0.14
DERIVATIVES		3 700	-
Deposits with banks/mutual banks/foreign branches		4 445 248	1.84
TOTAL ASSETS:		241 510 875	100.00