

QUARTERLY DISCLOSURE as at 30 JUNE 2020

OLD MUTUAL DYNAMIC FLOOR FUND

Security Identifier	Security Description	Market Value	% of Portfolio @ 30/06/2020	% of Portfolio @ 31/03/2020
SOUTH AFRICAN EQUITIES		402 554 051	17.23	
RESOURCES		122 554 946	5.25	
Positions individually less than 1% of total fund NAV		122 554 946	5.25	
FINANCIALS		88 428 603	3.79	
Positions individually less than 1% of total fund NAV		88 428 603	3.79	
INDUSTRIALS		179 613 919	7.68	
NPN	NASPERS LTD	54 397 151	2.33	2.35
Positions individually less than 1% of total fund NAV		125 216 768	5.35	
PROPERTY		11 956 583	0.51	
Positions individually less than 1% of total fund NAV		11 956 583	0.51	
COLLECTIVE INVESTMENT SCHEMES		38 268 213	1.64	
BBT33L8	STATE STREET GLOBAL ADVISORS LIQU	38 268 213	1.64	2.57
FOREIGN ASSETS		594 939 303	25.47	
DERIVATIVES		- 1 532 370	-0.07	
LISTED BONDS/PREFERENCE SHARES/DEBT INSTRUMENTS		484,973,171	20.78	
ABSA BANK LTD		20,891,272	0.90	
ABFN27	ABFN27 FRN 30082021	7,409,928	0.32	0.31
ABFN31	ABFN31 FRN 15112021	5,004,070	0.21	0.22
ABFN32	ABFN32 FRN 15112023	6,491,290	0.28	0.28
ABFN40	ABFN40 FRN 16092024	1,985,984	0.09	0.09
AMBER HOUSE FUND 3 (RF) LIMITED		2,701,253	0.12	
AHF3A6	AHF3A6 FRN 19042022	2,701,253	0.12	0.12
AMBER HOUSE FUND 5 (RF) LIMITED		8,023,880	0.34	
AHF5A1	AHF5A1 FRN 23082021	8,023,880	0.34	0.35
DEVELOPMENT BANK OF SA LTD		1,400,256	0.06	
DVFB25	DVFB25 FRN 31052024	1,400,256	0.06	0.06
FIRSTRAND BANK LTD		26,664,776	1.14	
FRJ22	FRJ22 FRN 07032022	3,117,768	0.13	0.13
FRJ23	FRJ23 FRN 31072023	20,972,327	0.90	0.91
FRJ25	FRJ25 FRN 09032025	2,574,681	0.11	0.11
FOX STREET 6 (RF) LTD		13,738,080	0.59	
FS6A3	FOX STREET 6 LIMITED FRN 21082023	13,738,080	0.59	0.59
FOX STREET 7 (RF) LTD		2,001,390	0.09	
FS7A3	FOX STREET 7 RF LIMITED FRN 20112024	2,001,390	0.09	0.09
GREENHOUSE FUNDING 5 (RF) LIMITED		2,544,895	0.11	
GH5A21	GH5A21 FRN 25112024	2,544,895	0.11	0.11
LAND AND AGRICULTURAL DEVELOPMENT BANK OF SOUTH AFRICA		894,547	0.04	
LBK22	LBK22 04092020	894,547	0.04	-
MERCEDES-BENZ SOUTH AFRICA (PTY) LTD		26,168,865	1.12	
MBF057	MBF055 FRN 28082020	1,501,527	0.07	0.06
MBF061	MBF061 FRN 17082021	19,690,366	0.84	0.85
MBF065	MBF065 FRN 30092022	4,976,972	0.21	0.22
NEDBANK LTD		18,070,185	0.77	
NBK28B	NBK28B FRN 19112020	7,525,744	0.32	0.33
NBKB59	NBKB59 FRN 24022023	6,276,047	0.27	0.27
NBKB60	NBKB60 FRN 24022025	4,268,394	0.18	0.18
NQABA FINANCE 1 (PTY) LTD		1,507,421	0.06	
NQ1A24	NQ1A24 FRN 22052052	1,507,421	0.06	0.07
REPUBLIC OF SOUTH AFRICA		241,781,721	10.35	
R186	RSA 10.5 21122026	60,330,277	2.58	2.60
R2030	RSA 8.00 31012030	20,087,898	0.86	0.88
R2032	RSA 8.25 31032032	47,460,510	2.03	2.09
R2037	RSA 8.50 31012037	24,411,808	1.05	1.09
R2035	RSA 8.875 28022035	29,142,510	1.25	1.30
I2033	RSA ILB 1.875 28022033	37,593,267	1.61	1.66
I2029	RSA ILB 1.875 31032029	22,755,451	0.97	0.99

SA NATIONAL ROADS AGENCY LTD		10,026,878	0.43	
HWF11	HWF11 FRN 15072022	10,026,878	0.43	0.43
SOUTH AFRICAN SECURITISATION PROGRAMME (PTY) LTD - SERIES 1		2,203,270	0.09	
ERSA21	ERSA21 FRN 17082020	2,203,270	0.09	0.10
STANDARD BANK OF SOUTH AFRICA LTD		44,711,432	1.91	
SBS40	SBS40 FRN 12112020	7,634,719	0.33	0.33
SBS47	SBS47 FRN 15022023	5,380,928	0.23	0.23
SBS55	SBS55 FRN 12062022	908,427	0.04	0.04
SBS57	SBS57 FRN 12062024	14,263,116	0.61	0.62
SBS66	SBS66 FRN 27062022	14,106,658	0.60	0.61
SBS18	STANDARD BANK FRN 23062021	2,417,584	0.10	0.10
TELKOM SOC LTD		700,119	0.03	
TL22	TELKOM FRN 04032021	700,119	0.03	0.03
THE INDUSTRIAL DEVELOPMENT CORPORATION OF SOUTH AFRICA LIMITED		46,437,490	1.99	
IDCG03	IDC 8.34 22102020	46,437,490	1.99	2.01
THEKWINI FUND 13 LTD		6,400,152	0.27	
T13A21	T13A21 FRN 21082020	1,382,553	0.06	0.06
TH13A7	TH13A7 FRN 21082020	3,507,688	0.15	0.15
TH13A8	TH13A8 9.63 21082020	1,509,911	0.06	0.07
THEKWINI FUND 14 (RF) LIMITED		1,413,188	0.06	
TH14A7	TH14A7 22112021	1,413,188	0.06	0.06
TOYOTA FINANCIAL SERVICES (SA) LTD		5,991,609	0.27	
TFS153	TFS153 FRN 06072021	5,991,609	0.27	0.26
TRANSSEC 4 (RF) LIMITED		700,492	0.04	
TRA4A7	TRA4A7 FRN 13042024	700,492	0.04	0.03
MONEY MARKET INSTRUMENTS		396,823,923	16.99	
ABSA BANK LTD		74,962,368	3.21	
NCDB1074	ABSA NCD 4.5 22062021	3,004,016	0.12	
NCDB1071	ABSA NCD 4.675 31052021	5,015,129	0.21	0.22
NCDB1070	ABSA NCD 4.725 25052021	5,017,391	0.21	0.22
NCDB1054	ABSA NCD 5.025 06052021	5,029,577	0.22	0.22
NCDB1053	ABSA NCD 5.2 28042021	5,036,161	0.22	0.22
NCDB1045	ABSA NCD 6.95 11032021	5,090,933	0.22	0.22
NCDB1032	ABSA NCD 7.375 27012021	3,053,345	0.13	0.12
NCDB1027	ABSA NCD 7.475 14012021	10,173,083	0.44	0.44
NCDBB959	ABSA NCD 7.55 16072020	3,004,173	0.13	0.13
NCDB1025	ABSA NCD 7.6 14012021	20,359,010	0.87	0.88
NCDB1026	ABSA NCD 7.6 14012021	10,179,550	0.44	0.44
FIRSTRAND BANK LTD		74,946,670	3.21	
NCDF1105	FIRSTRND NCD 4.425 220621	3,001,907	0.12	
NCDF1099	FIRSTRND NCD 4.65 27052021	5,014,176	0.21	0.22
NCDF1098	FIRSTRND NCD 4.725 25052021	5,017,391	0.21	0.22
NCDF1082	FIRSTRND NCD 5.0 06052021	5,028,559	0.22	0.22
NCDF1078	FIRSTRND NCD 5.2 28042021	5,036,161	0.22	0.22
NCDF1072	FIRSTRND NCD 6.9 11032021	5,089,263	0.22	0.22
NCDF1054	FIRSTRND NCD 7.325 27012021	3,052,512	0.13	0.12
NCDF1051	FIRSTRND NCD 7.45 14012021	10,171,781	0.44	0.44
NCDF1049	FIRSTRND NCD 7.55 14012021	20,353,801	0.87	0.88
NCDF1050	FIRSTRND NCD 7.55 14012021	10,176,946	0.44	0.44
NCDFR986	FIRSTRND NCD 7.55 16072020	3,004,173	0.13	0.13
INVESTEC BANK LTD		74,975,106	3.21	
NCDIV524	INVESTEC NCD 4.45 22062021	3,002,657	0.12	
NCDIV518	INVESTEC NCD 4.7 27052021	5,016,418	0.21	0.22
NCDIV517	INVESTEC NCD 4.775 25052021	5,019,618	0.21	0.22
NCDIV510	INVESTEC NCD 5.075 06052021	5,031,673	0.22	0.22
NCDIV508	INVESTEC NCD 5.225 28042021	5,037,209	0.22	0.22
NCDIV507	INVESTEC NCD 6.95 11032021	5,090,980	0.22	0.22
NCDIV496	INVESTEC NCD 7.4 27012021	3,053,789	0.13	0.12
NCDIV493	INVESTEC NCD 7.475 14012021	10,173,176	0.44	0.44
NCDIV433	INVESTEC NCD 7.6 16072020	3,004,238	0.13	0.13
NCDIV492	INVESTEC NCD 7.625 14012021	10,180,945	0.44	0.44
NCDIV491	INVESTEC NCD 7.65 14012021	20,364,403	0.87	0.88
NEDBANK LTD		96,976,137	4.15	
NCDNK914	NEDCOR NCD 4.5 220621	3,004,016	0.12	
NCDNK911	NEDCOR NCD 4.7 27052021	5,016,349	0.21	0.22
NCDNK910	NEDCOR NCD 4.75 25052021	5,018,471	0.21	0.22
NCDNK897	NEDCOR NCD 5.075 06052021	5,031,613	0.22	0.22
NCDNK894	NEDCOR NCD 5.275 28042021	5,039,136	0.22	0.22
NCDNK889	NEDCOR NCD 6.975 11032021	5,091,768	0.22	0.22
NCDNK873	NEDCOR NCD 7.4 27012021	3,053,761	0.13	0.12
NCDNK807	NEDCOR NCD 7.55 16072020	3,004,173	0.13	0.13

NCDNK870	NEDCOR NCD 7.575 14012021	10,178,292	0.44	0.44
NCDNK868	NEDCOR NCD 7.6 14012021	20,359,010	0.87	0.88
NCDNK869	NEDCOR NCD 7.6 14012021	10,179,550	0.44	0.44
NEDJBL96	NEDJBL96 FRN 12012021	21,999,998	0.94	0.95
STANDARD BANK OF SOUTH AFRICA LTD		74,963,642	3.21	
NCDS1497	STANDARD NCD 4.45 220621	3,002,610	0.12	
NCDS1495	STANDARD NCD 4.7 27052021	5,016,349	0.21	0.22
NCDS1494	STANDARD NCD 4.725 25052021	5,017,391	0.21	0.22
NCDS1472	STANDARD NCD 5.05 06052021	5,030,595	0.22	0.22
NCDS1469	STANDARD NCD 5.275 28042021	5,039,136	0.22	0.22
NCDS1463	STANDARD NCD 6.875 11032021	5,088,429	0.22	0.22
NCDS1450	STANDARD NCD 7.375 27012021	3,053,345	0.13	0.12
NCDS1447	STANDARD NCD 7.475 14012021	10,173,083	0.44	0.44
NCDS1383	STANDARD NCD 7.525 160720	3,004,144	0.13	0.13
NCDS1445	STANDARD NCD 7.6 14012021	20,359,010	0.87	0.88
NCDS1446	STANDARD NCD 7.6 14012021	10,179,550	0.44	0.44
DEPOSITS WITH BANKS/MUTUAL BANKS/FOREIGN BRANCHES		419,662,723	17.97	
TOTAL ASSETS		2,335,689,014	100.01	