

QUARTERLY DISCLOSURE as at 30 JUNE 2020

OLD MUTUAL MONEY MARKET FUND

SECURITY DESCRIPTION	MARKET VALUE	% of Portfolio @ 30/06/2020	% of Portfolio @ 31/03/2020
NON-EQUITY SECURITIES	15 560 863 080	87.66	
ABSA BANK LTD	2,578,170,339	14.52	
ABFN24 FRN 17102020	64,259,462	0.37	
ABSJB117 FRN 18012021	50,500,000	0.29	0.29
ABSSRN19 24082020	400,000,000	2.25	
ABSA ITD 8.15 10072020	150,000,000	0.85	0.86
ABSA NCD 7.725 13012021	102,000,000	0.57	0.59
ABSA NCD 7.55 20012021	50,301,797	0.28	0.29
ABSA NCD 7.5 26012021	199,300,000	1.12	1.14
ABSA NCD 7.05 21092020	431,000,000	2.43	2.47
ABSA NCD 7.025 11032021	176,500,000	0.99	1.01
ABSA NCD 6.725 18032021	234,480,000	1.32	1.35
ABSA NCD 6.525 06042021	128,000,000	0.72	
ABSA NCD 4.425 06082020	3,001,818	0.02	
ABSA NCD 4.675 14092020	18,028,670	0.10	
ABSA NCD 4.5 21092020	310,800,000	1.75	
ABSA NCD 7.575 08092020	189,998,592	1.07	1.09
ABSA NCD 7.56 10092020	70,000,000	0.39	0.40
FIRSTRAND BANK LTD	2,158,571,912	12.16	7.89
FRJ20 FRN 20092020	168,619,012	0.96	
FSRJB120 FRN 06082020	150,000,000	0.86	0.86
FSRJB122 FRN 08102020	169,500,000	0.95	0.97
FIRSTRND NCD 7.63 08102020	210,000,000	1.18	1.21
FIRSTRND NCD 7.55 06012021	6,022,460	0.03	0.03
FIRSTRND NCD 7.4 04022021	180,000,000	1.01	1.03
FIRSTRND NCD 7.375 17022021	370,500,000	2.09	2.13
FIRSTRND NCD 5.55 15042021	178,900,000	1.01	
FIRSTRND NCD 5.325 22042021	180,000,000	1.01	
FIRSTRND NCD 4.575 18112020	360,000,000	2.03	
FIRSTRND NCD 4.5 02032021	100,000,000	0.56	
FIRSTRND NCD 7.6 23072020	13,027,458	0.07	0.02
FIRSTRND NCD 7.575 23072020	2,002,982	0.01	0.01
FIRSTRND NCD 7.725 12082020	70,000,000	0.39	0.40
HARCOURT	139,000,972	0.78	
H9T3U FRN 01102020	139,000,972	0.78	
INVESTEC BANK LTD	206,500,141	1.16	1.24
INVESTEC NCD 7.6 16072020	2,000,141	0.01	0.01
INVESTEC NCD 7.75 05112020	204,500,000	1.15	1.17
LAND AND AGRICULTURAL DEVELOPMENT BANK OF SOUTH A	698,000,000	3.94	4.01
LB41U FRN 16032021	168,500,000	0.95	0.97
LBKJBL65 02072020	129,500,000	0.73	0.74
LBKJBL68 16102020	78,000,000	0.44	0.45
LBKJBL69 20102020	202,000,000	1.14	1.16
LBKJBL70 FRN 27102020	120,000,000	0.68	0.69
LIFE HEALTHCARE GROUP HOLDINGS LTD	115,600,808	0.65	2.71
LHC16U FRN 03092020	115,600,808	0.65	0.66
MERCEDES-BENZ SOUTH AFRICA (PTY) LTD	365,315,755	2.06	
MBC30U FRN 09122020	265,001,855	1.49	
MBF055 FRN 28082020	100,313,900	0.57	
NEDBANK LTD	3,779,965,975	21.29	16.87
NBKDN5J 29092020	135,000,000	0.76	
NBKDN6E 28092020	65,000,000	0.37	
NBKDN7D 27082020	120,000,000	0.68	
NBKDN8D 07082020	129,000,000	0.73	
NBKDN9 22102020	300,000,000	1.69	
NBKSRN57 09072020	360,000,000	2.03	
NBKSRN58 13072020	80,000,000	0.45	
NBKSRN59 06082020	122,000,000	0.69	
NBKSRN60 11082020	150,000,000	0.85	
NBSRN35K 27072020	97,000,000	0.55	
NBSRN37K 07092020	200,000,000	1.13	
NBSRN38K 08092020	142,000,000	0.80	
NBSRN39H 13072020	17,000,000	0.10	
NBSRN40G 30072020	300,000,000	1.69	

NBSRN42G 21092020	14,500,000	0.08	
NBSRN43F 17082020	55,000,000	0.31	
NBSRN44F 06072020	50,000,000	0.28	
NBSRN49E 25082020	47,000,000	0.26	
NBSRN50C 10112020	218,000,000	1.23	
NBSRN51A 20072020	86,000,000	0.48	0.49
NBSRN52A 13072020	209,300,000	1.18	
NBSRN54A 02092020	335,000,000	1.89	
NEDCOR NCD 7.7 29092020	134,000,917	0.75	0.77
NEDCOR NCD 7.6 30122020	100,000,000	0.55	0.56
NEDCOR NCD 7.575 14012021	200,000,000	1.13	1.14
NEDCOR NCD 6.275 31032021	91,000,000	0.50	0.51
NEDCOR NCD 6.275 01042021	10,145,020	0.06	
NEDCOR NCD 4.65 14092020	13,020,038	0.07	
REPUBLIC OF SOUTH AFRICA	2,799,462,006	15.77	12.27
NATTREAS TBL 08072020	189,641,649	1.07	
NATTREAS TBL 15072020	286,149,228	1.61	1.20
NATTREAS TBL 29072020	97,842,917	0.55	0.32
NATTREAS TBL 15072020	209,470,358	1.18	1.20
NATTREAS TBL 22072020	419,996,222	2.37	2.55
NATTREAS TBL 07102020	91,928,734	0.52	0.22
NATTREAS TBL 26082020	12,865,170	0.07	
NATTREAS TBL 02092020	178,461,304	1.01	
NATTREAS TBL 02062021	74,318,942	0.42	
NATTREAS TBL 02122020	78,189,414	0.44	
NATTREAS TBL 05082020	161,988,129	0.91	0.08
NATTREAS TBL 12082020	164,829,485	0.93	
NATTREAS TBL 22072020	30,856,412	0.17	2.55
NATTREAS TBL 10032021	38,566,632	0.22	
NATTREAS TBL 17032021	96,952,448	0.55	
NATTREAS TBL 17122020	268,547,674	1.51	
NATTREAS TBL 17062021	100,054,061	0.56	
NATTREAS TBL 31032021	48,308,896	0.27	
NATTREAS TBL 30062021	78,298,030	0.44	
NATTREAS TBL 30122020	172,196,301	0.97	
STANDARD BANK OF SOUTH AFRICA LTD	2,271,663,463	12.80	8.42
STANDARD NCD 7.525 160720	1,999,339	0.01	0.01
STANDARD NCD 7.63 31072020	225,000,000	1.27	1.29
STANDARD NCD 7.6 13082020	1,000,000	0.01	0.01
STANDARD NCD 7.62 26082020	75,000,239	0.42	0.43
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 7.6 22102020	65,000,000	0.37	0.37
STANDARD NCD 5.15 06052021	114,000,000	0.64	
STANDARD NCD 4.75 14092020	960,817,469	5.42	
SBS19 10.18 23062021	158,148,375	0.89	
STDJB169 FRN 23072020	32,500,000	0.18	0.19
STDJB174 30102020	148,000,000	0.83	0.71
STDJB175 25022021	164,000,000	0.92	0.93
STDJB177 04032021	135,000,000	0.76	0.77
STDJB181 22042021	187,200,000	1.05	
STOR-AGE PROPERTY REIT LIMITED	100,500,000	0.57	0.58
STOR AGE CP 03072020	100,500,000	0.57	
TELKOM SOC LTD	28,500,200	0.16	0.16
TELKOM FRN 17092020	28,500,200	0.16	0.16
THEKWINI FUND 16 (RF) LIMITED	18,504,406	0.10	0.21
T16OM1 FRN 21082020	18,504,406	0.10	0.21
THEKWINI WAREHOUSING CONDUIT	61,000,427	0.34	0.35
TWC335 5.192 27072020	16,000,112	0.09	
TWC337 5.113 13082020	38,000,266	0.21	
TWC339 4.658 26082020	7,000,049	0.04	
THE INDUSTRIAL DEVELOPMENT CORPORATION OF SOUTH AI	40,106,676	0.23	0.23
IDC 8.34 22102020	40,106,676	0.23	0.23
WOOLWORTHS HOLDINGS LTD	200,000,000	1.13	1.15
6981239 YCOM 4.675 18092020	200,000,000	1.13	
Depositswith banks/mutual banks/foreign branches	2 190 191 156	12.34	
TOTALASSETS:	17 751 054 236	100.00	