

QUARTERLY DISCLOSURE as at 30 SEPTEMBER 2022

OLD MUTUAL VOLATILITY ARBITRAGE QUALIFIED INVESTOR HEDGE FUND

Security Identifier	Security Description	Market Value	% of Portfolio @ 30/09/2022	% of Portfolio @ 30/06/2022
COLLECTIVE INVESTMENT SCHEMES		113,931	0.11	
ABFCC3	ABSA CORE INCOME C3	113,931	0.11	0.11
DERIVATIVES		288,679	0.28	
NON-EQUITY SECURITIES (GROUP PER ISSUER PER SECURITY)		17,909,502	18.05	
FIRSTRAND BANK LTD		14,997,248	15.11	
FRS305	FRS305 FRN 060723	14,997,248	15.11	15.29
FOX STREET 6 (RF) LTD		1,026,402	1.03	
FS6A3	FOX STREET 6 LIMITED FRN 21082023	1,026,402	1.03	1.17
LAND AND AGRICULTURAL DEVELOPMENT BANK OF SOUTH AFRICA		281,154	0.28	
LBK22FG1	LBK22 31102022	281,154	0.28	0.29
NQABA FINANCE 1 (PTY) LTD		493,401	0.50	
NQ1A24	NQ1A24 FRN 22052052	493,401	0.50	0.52
STANDARD BANK OF SOUTH AFRICA LTD		1,111,297	1.13	
SBS57	SBS57 FRN 12062024	1,111,297	1.13	1.13
MONEY MARKET INSTRUMENTS		58,633,146	59.06	
ABSA BANK LTD		13,910,119	14.02	
NCDB1150	ABSA NCD 6.4 02052023	992,380	1.00	1.01
NCDB1163	ABSA NCD 6.875 090623	2,977,840	3.00	3.05
NCDB1165	ABSA NCD 7.025 220623	1,985,426	2.00	2.03
NCDB1167	ABSA NCD 7.375 05072023	2,982,869	3.00	
NCDB1169	ABSA NCD 7.45 100723	1,989,067	2.01	
NCDB1180	ABSA NCD 7.625 210823	1,987,145	2.01	
NCDB1172	ABSA NCD 7.675 26072023	995,392	1.00	
FIRSTRAND BANK LTD		10,931,080	11.01	
NCDF1163	FIRSTRND NCD 6.425 280423	992,816	1.00	1.01
NCDF1178	FIRSTRND NCD 6.875 080623	2,978,073	3.00	3.04
NCDF1181	FIRSTRND NCD 7.05 220623	992,881	1.00	1.02
NCDF1183	FIRSTRND NCD 7.35 05072023	2,982,340	3.00	
NCDF1185	FIRSTRND NCD 7.45 06072023	1,989,578	2.01	
NCDF1186	FIRSTRND NCD 7.675 26072023	995,392	1.00	
INVESTEC BANK LTD		11,925,801	12.01	
NCDIV620	INVESTEC NCD 6.475 28042023	993,083	1.00	1.01
NCDIV633	INVESTEC NCD 6.875 090623	2,977,840	3.00	3.05
NCDIV636	INVESTEC NCD 7.075 220623	1,986,098	2.00	2.03
NCDIV638	INVESTEC NCD 7.4 05072023	2,983,395	3.00	
NCDIV640	INVESTEC NCD 7.475 10072023	1,989,425	2.01	
NCDIV642	INVESTEC NCD 7.75 26072023	995,960	1.00	
NEDBANK LTD		10,933,082	11.01	
NCDNK966	NEDCOR NCD 6.475 28042023	993,083	1.00	1.01
NCDNK980	NEDCOR NCD 6.9 09062023	2,978,319	3.00	3.05
NCDNK981	NEDCOR NCD 7.075 220623	993,049	1.00	1.02
NCDNK982	NEDCOR NCD 7.375 05072023	2,982,868	3.00	
NCDNK984	NEDCOR NCD 7.475 10072023	1,989,425	2.01	
NCDNK987	NEDCOR NCD 7.8 26072023	996,338	1.00	
STANDARD BANK OF SOUTH AFRICA LTD		10,933,064	11.01	
NCDS1556	STANDARD NCD 6.475 28042023	993,083	1.00	1.01
NCDS1573	STANDARD NCD 6.9 09062023	2,978,319	3.00	3.05
NCDS1574	STANDARD NCD 7.1 22062023	993,217	1.00	1.02
NCDS1575	STANDARD NCD 7.375 050723	2,982,868	3.00	
NCDS1577	STANDARD NCD 7.475 070723	1,989,806	2.01	
NCDS1578	STANDARD NCD 7.725 26072023	995,771	1.00	
DEPOSITS WITH BANKS/MUTUAL BANKS/FOREIGN BRANCHES		22,343,064	22.50	
TOTAL ASSETS		99,288,322	100.00	