

QUARTERLY DISCLOSURE as at 31 DECEMBER 2020

OLD MUTUAL CHRONOS QUALIFIED INVESTOR HEDGE FUND

Security Identifier	Security Description	Market Value	% of Portfolio @ 31/12/2020	% of Portfolio @ 30/09/2020
COLLECTIVE INVESTMENT SCHEMES		68,653,998	51.81	
NEICI	NEDGROUP INVESTMENTS CORE INCOME FUND C2	68,653,998	51.81	48.49
DERIVATIVES		-7,170	-0.02	
NON-EQUITY SECURITIES (GROUP PER ISSUER PER SECURITY)		69,284,525	52.31	
AMBER HOUSE FUND 3 (RF) LIMITED		999,942	0.75	
AHF3A6	AHF3A6 FRN 19042022	999,942	0.75	0.71
FIRSTRAND BANK LTD		24,997,811	18.87	
FRS222	FRS222 FRN 06072022	14,999,732	11.32	10.71
FRS227	FRS227 FRN 29072022	9,998,079	7.55	7.15
FOX STREET 7 (RF) LTD		699,774	0.53	
FS7A3	FOX STREET 7 RF LIMITED FRN 20112024	699,774	0.53	0.50
GREENHOUSE FUNDING 5 (RF) LIMITED		882,210	0.67	
GH5A21	GH5A21 FRN 25112024	882,210	0.67	0.64
LAND AND AGRICULTURAL DEVELOPMENT BANK OF SOUTH AFRICA		1,682,853	1.27	
LBK22FG1	LBK22 31052022	456,087	0.34	
LBK23	LBK23 05092022	1,226,766	0.93	0.87
MERCEDES-BENZ SOUTH AFRICA (PTY) LTD		1,502,010	1.13	
MBF065	MBF065 FRN 30092022	1,502,010	1.13	1.07
NEDBANK LTD		803,227	0.61	
NBKB59	NBKB59 FRN 24022023	501,875	0.38	0.36
NBKB60	NBKB60 FRN 24022025	301,352	0.23	0.21
NQABA FINANCE 1 (PTY) LTD		685,942	0.52	
NQ1A24	NQ1A24 FRN 22052052	685,942	0.52	0.69
REPUBLIC OF SOUTH AFRICA		29,673,480	22.40	
R186	RSA 10.5 21122026	29,673,480	22.40	20.78
SAPPI SOUTHERN AFRICA (PTY) LTD		3,214,811	2.43	
SSACB1	SAPPO CN 5.25 26112025	3,214,811	2.43	
STANDARD BANK OF SOUTH AFRICA LTD		3,240,157	2.45	
SBS47	SBS47 FRN 15022023	508,898	0.38	0.37
SBS55	SBS55 FRN 12062022	504,542	0.38	0.36
SBS57	SBS57 FRN 12062024	1,121,185	0.85	0.80
SBS66	SBS66 FRN 27062022	1,105,532	0.84	0.79
TELKOM SOC LTD		500,133	0.38	
TL22	TELKOM FRN 04032021	500,133	0.38	0.36
THEKWINI FUND 14 (RF) LIMITED		402,175	0.30	
TH14A7	TH14A7 22112021	402,175	0.30	0.29
MONEY MARKET INSTRUMENTS		10,054,913	7.59	
ABSA BANK LTD		1,005,477	0.75	
NCDB1043	ABSA NCD 6.975 04032021	1,005,477	0.75	0.73
INVESTEC BANK LTD		3,016,570	2.28	
NCDIV506	INVESTEC NCD 7.0 04032021	3,016,570	2.28	2.18
NEDBANK LTD		3,016,433	2.28	
NCDNK887	NEDCOR NCD 6.975 04032021	3,016,433	2.28	2.17
STANDARD BANK OF SOUTH AFRICA LTD		3,016,433	2.28	

NCDS1462	STANDARD NCD 6.975 04032021	3,016,433	2.28	2.17
DEPOSITS WITH BANKS/MUTUAL BANKS/FOREIGN BRANCHES		-15,487,375	-11.69	
TOTAL ASSETS		132,498,891	100.00	