

QUARTERLY DISCLOSURE as at 30 SEPTEMBER 2022

OLD MUTUAL CHRONOS QUALIFIED INVESTOR HEDGE FUND

Security Identifier	Security Description	Market Value	% of Portfolio @ 30/09/2022	% of Portfolio @ 30/06/2022
<b>COLLECTIVE INVESTMENT SCHEMES</b>		<b>60,361,062</b>	<b>58.00</b>	
ABFCC3	ABSA CORE INCOME C3	40,222,525	38.65	38.79
NEICI	NEDGROUP INVESTMENTS CORE INCOME FUND C2	20,138,537	19.35	
<b>DERIVATIVES</b>		<b>-15,801 -</b>	<b>0.01</b>	
<b><u>NON-EQUITY SECURITIES (GROUP PER ISSUER PER SECURITY)</u></b>		<b>54,537,597</b>	<b>52.40</b>	
<b>FIRSTRAND BANK LTD</b>		<b>9,911,170</b>	<b>9.52</b>	
FRS308	FRS308 FRN 31072023	9,911,170	9.52	
<b>FOX STREET 7 (RF) LTD</b>		<b>699,361</b>	<b>0.67</b>	
FS7A3	FOX STREET 7 RF LIMITED FRN 20112024	699,361	0.67	0.68
<b>GREENHOUSE FUNDING 5 (RF) LIMITED</b>		<b>902,090</b>	<b>0.87</b>	
GH5A21	GH5A21 FRN 25112024	902,090	0.87	0.88
<b>LAND AND AGRICULTURAL DEVELOPMENT BANK OF SOUTH AFRICA</b>		<b>234,295</b>	<b>0.23</b>	
LBK22FG1	LBK22 31102022	234,295	0.23	0.23
<b>NEDBANK LTD</b>		<b>799,775</b>	<b>0.77</b>	
NBKB59	NBKB59 FRN 24022023	499,997	0.48	0.49
NBKB60	NBKB60 FRN 24022025	299,778	0.29	0.29
<b>NQABA FINANCE 1 (PTY) LTD</b>		<b>493,401</b>	<b>0.47</b>	
NQ1A24	NQ1A24 FRN 22052052	493,401	0.47	0.50
<b>REPUBLIC OF SOUTH AFRICA</b>		<b>25,887,635</b>	<b>24.87</b>	
R186	RSA 10.5 21122026	25,887,635	24.87	25.80
<b>SAPPI LTD</b>		<b>4,002,000</b>	<b>3.85</b>	
SAPCB	SAPPO CN 5.25 26112025	4,002,000	3.85	4.80
<b>STANDARD BANK OF SOUTH AFRICA LTD</b>		<b>11,607,870</b>	<b>11.15</b>	
SBS47	SBS47 FRN 15022023	502,020	0.48	0.49
SBS57	SBS57 FRN 12062024	1,111,297	1.07	1.09
CLN798	STANDARD BANK CLN FRN 31012024	9,994,553	9.60	9.77
<b>MONEY MARKET INSTRUMENTS</b>		<b>613,720</b>	<b>0.59</b>	
<b>LAND AND AGRICULTURAL DEVELOPMENT BANK OF SOUTH AFRICA</b>		<b>613,720</b>	<b>0.59</b>	
LBK23FG2	LAND BANK 01092023	613,720	0.59	
<b>DEPOSITS WITH BANKS/MUTUAL BANKS/FOREIGN BRANCHES</b>		<b>-11,423,312 -</b>	<b>10.98</b>	
<b>TOTAL ASSETS</b>		<b>104,073,266</b>	<b>100.00</b>	