

QUARTERLY DISCLOSURE as at 30 SEPTEMBER 2022

OLD MUTUAL ARISTEA OPPORTUNITIES QUALIFIED INVESTOR HEDGE FUND

Security Identifier	Security Description	Market Value	% of Portfolio @ 30/09/2022	% of Portfolio @ 30/06/2022
DERIVATIVES		-82,293	-0.08	
NON-EQUITY SECURITIES (GROUP PER ISSUER PER SECURITY)		94,296,052	89.88	
ABSA BANK LTD		800,251	0.76	
ABFN40	ABFN40 FRN 16092024	800,251	0.76	0.78
FIRSTRAND BANK LTD		14,997,248	14.30	
FRS305	FRS305 FRN 060723	14,997,248	14.30	14.66
FOX STREET 7 (RF) LTD		699,361	0.67	
FS7A3	FOX STREET 7 RF LIMITED FRN 20112024	699,361	0.67	0.68
GREENHOUSE FUNDING 5 (RF) LIMITED		902,090	0.86	
GH5A21	GH5A21 FRN 25112024	902,090	0.86	0.88
INVESTEC BANK LTD		29,959,950	28.56	
IB246U	IB246U FRN 08092023	29,959,950	28.56	
LAND AND AGRICULTURAL DEVELOPMENT BANK OF SOUTH AFRICA		281,154	0.27	
LBK22FG1	LBK22 31102022	281,154	0.27	0.27
NEDBANK LTD		799,775	0.76	
NBKB59	NBKB59 FRN 24022023	499,997	0.47	0.49
NBKB60	NBKB60 FRN 24022025	299,778	0.29	0.29
NQABA FINANCE 1 (PTY) LTD		493,401	0.47	
NQ1A24	NQ1A24 FRN 22052052	493,401	0.47	0.50
REPUBLIC OF SOUTH AFRICA		33,653,926	32.08	
R186	RSA 10.5 21122026	33,653,926	32.08	33.54
STANDARD BANK OF SOUTH AFRICA LTD		11,708,896	11.15	
SBS47	SBS47 FRN 15022023	502,020	0.48	0.49
SBS57	SBS57 FRN 12062024	1,212,324	1.15	1.18
CLN798	STANDARD BANK CLN FRN 31012024	9,994,552	9.52	9.78
DEPOSITS WITH BANKS/MUTUAL BANKS/FOREIGN BRANCHES		10,695,603	10.20	
TOTAL ASSETS		104,909,362	100.00	