

QUARTERLY DISCLOSURE as at 30 SEPTEMBER 2022

OLD MUTUAL MANAGED ALPHA QUALIFIED INVESTOR HEDGE FUND

Security Identifier	Security Description	Market Value	% of Portfolio @ 30/09/2022	% of Portfolio @ 30/06/2022
SOUTH AFRICAN EQUITIES		1,446	-	
INDUSTRIALS		1,446	-	
Positions individually less than 1% of total fund NAV		1,446	-	
COLLECTIVE INVESTMENT SCHEMES		41,771,440	40.16	
ABFCC3	ABSA CORE INCOME C3	41,771,440	40.16	40.31
DERIVATIVES		-190,806	0.19	
NON-EQUITY SECURITIES (GROUP PER ISSUER PER SECURITY)		20,900,802	20.10	
FIRSTRAND BANK LTD		17,008,508	16.37	
FRJ23	FRJ23 FRN 31072023	2,011,259	1.94	1.96
FRS305	FRS305 FRN 060723	14,997,249	14.43	14.68
FOX STREET 6 (RF) LTD		1,710,670	1.64	
FS6A3	FOX STREET 6 LIMITED FRN 21082023	1,710,670	1.64	1.88
LAND AND AGRICULTURAL DEVELOPMENT BANK OF SOUTH AFRICA		374,872	0.36	
LBK22FG1	LBK22 31102022	374,872	0.36	0.37
NQABA FINANCE 1 (PTY) LTD		493,401	0.47	
NQ1A24	NQ1A24 FRN 22052052	493,401	0.47	0.50
STANDARD BANK OF SOUTH AFRICA LTD		1,313,351	1.26	
SBS57	SBS57 FRN 12062024	1,313,351	1.26	1.28
MONEY MARKET INSTRUMENTS		24,860,513	23.90	
ABSA BANK LTD		4,972,118	4.78	
NCDB1167	ABSA NCD 7.375 05072023	1,988,578	1.90	
NCDB1169	ABSA NCD 7.45 100723	994,534	0.96	
NCDB1182	ABSA NCD 7.75 290823	994,191	0.96	
NCDB1186	ABSA NCD 7.875 060923	994,815	0.96	
FIRSTRAND BANK LTD		4,971,812	4.78	
NCDF1183	FIRSTRND NCD 7.35 05072023	1,988,228	1.90	
NCDF1185	FIRSTRND NCD 7.45 06072023	994,789	0.96	
NCDF1194	FIRSTRND NCD 7.725 290823	993,980	0.96	
NCDF1199	FIRSTRND NCD 7.875 060923	994,815	0.96	
INVESTEC BANK LTD		4,971,798	4.78	
NCDIV638	INVESTEC NCD 7.4 05072023	1,988,930	1.90	
NCDIV640	INVESTEC NCD 7.475 10072023	994,713	0.96	
NCDIV651	INVESTEC NCD 7.7 290823	993,770	0.96	
NCDIV656	INVESTEC NCD 7.825 060923	994,385	0.96	
NEDBANK LTD		4,972,297	4.78	
NCDNK982	NEDCOR NCD 7.375 05072023	1,988,578	1.90	
NCDNK984	NEDCOR NCD 7.475 10072023	994,713	0.96	
NCDNK997	NEDCOR NCD 7.75 290823	994,191	0.96	
NCDN0001	NEDCOR NCD 7.875 06092023	994,815	0.96	
STANDARD BANK OF SOUTH AFRICA LTD		4,972,488	4.78	
NCDS1575	STANDARD NCD 7.375 050723	1,988,579	1.90	
NCDS1577	STANDARD NCD 7.475 070723	994,903	0.96	
NCDS1588	STANDARD NCD 7.75 290823	994,191	0.96	
NCDS1592	STANDARD NCD 7.875 06092023	994,815	0.96	
DEPOSITS WITH BANKS/MUTUAL BANKS/FOREIGN BRANCHES		16,665,862	16.03	
TOTAL ASSETS		104,009,257	100.00	