

# Coronation Balanced Defensive Fund

Quarterly Disclosure as at 31 March 2023

Previous Quarter				Current Quarter		
Instrument Code	InstrumentName	Holding	All-in Market Value R millions	Holding	All-in Market Value R millions	% of Fund
<b>Domestic Assets</b>			<b>21,088.2</b>		<b>20,882.8</b>	<b>68.44%</b>
<b>Equities</b>			<b>5,562.7</b>		<b>4,914.1</b>	<b>15.45%</b>
PRX	PROSUS	447,272	526.8	478,421	664.5	2.18%
FSR	FIRSTRAND LIMITED	5,516,418	342.7	5,675,553	353.4	1.16%
<b>Property</b>	Positions individually less than 1% of total listed securities held by Fund		4,693.2		3,896.2	12.11%
			<b>563.2</b>		<b>456.5</b>	<b>1.50%</b>
<b>Cash</b>	Positions individually less than 1% of total listed securities held by Fund		563.2		456.5	1.50%
			<b>717.4</b>		<b>1,380.5</b>	<b>4.17%</b>
	Positions individually less than 1% of total listed securities held by Fund		717.4		595.1	1.95%
			<b>13,656.7</b>		<b>13,495.5</b>	<b>45.24%</b>
R2032	R2032 8.25% 310332	2,078,726,000	1,819.1	2,051,726,000	1,792.0	5.87%
R213	R213 7.00% 280231	1,569,940,000	1,305.0	1,552,540,000	1,295.0	4.24%
R2044	R2044 8.75% 310144	1,332,517,000	1,086.8	1,317,717,000	1,040.3	3.41%
I2025	I2025 2% 310125	523,808,558	872.8	518,008,558	870.2	2.85%
FRBI28	FRBI28 2.600% 310328	292,655,000	627.1	293,555,000	630.1	2.06%
I2033	I2033 1.8750% 280233	480,800,000	557.1	475,500,000	549.3	1.80%
NI29	NI29 1.875% 310329	449,897,900	511.4	452,797,900	523.4	1.72%
ABCPi3	ABCPi3 5.50% 071223	127,968,000	412.4	129,468,000	428.9	1.41%
FRBI33	FRBI33 3.45% 071233	158,478,000	366.7	158,578,000	372.6	1.22%
ABFN26	ABFN26 10.025% 171029	331,300,000	345.2	331,300,000	345.5	1.13%
SBSi11	SBSi11 5.5% 071223	103,166,000	333.8	103,966,000	345.4	1.13%
NBK21A	NBK21A 10.63% 210727	318,200,000	346.5	318,800,000	341.8	1.12%
R2030	R2030 8.00% 310130	226,376,099	209.5	343,300,000	317.3	1.04%
R2032K3	R2032 BOND FUTURE May23	0	0.0	3,505	0.0	1.01%
<b>Commodities</b>	Positions individually less than 1% of total listed securities held by Fund		4,863.4		4,643.8	15.22%
			<b>588.2</b>		<b>636.2</b>	<b>2.08%</b>
GLD	NEW GOLD ISSUER LTD	1,425,635	410.3	1,416,951	462.8	1.52%
	Positions individually less than 1% of total listed securities held by Fund		177.9		173.4	0.57%
			<b>8,644.3</b>		<b>9,630.0</b>	<b>31.56%</b>
<b>International Assets</b>			<b>8,644.3</b>		<b>9,630.0</b>	<b>31.56%</b>
<b>Equities</b>			<b>5,708.0</b>		<b>6,278.7</b>	<b>20.63%</b>
EMGOES	EMINENCE EQUITY GOEF	4,879,533	855.8	4,739,652	961.0	3.15%
EGNCEAU	EGERTON CAPITAL EQUITY	118,993	645.0	115,818	684.4	2.24%
COGLIB	CONTRARIUS GLOBAL EQ-INST B	3,643,475	625.0	3,546,082	673.0	2.21%
TREMGOES1	TREMBLANT CAP GE STRAT	2,562,100	483.9	2,493,730	559.6	1.83%
SEGGOESUS	SELECT EQUITY GROUP	3,211,406	460.2	3,116,600	497.8	1.63%
CIMGOES1	CIMI GLOBAL OPP EQUITY STRATEGY	1,814,247	332.0	1,765,936	375.1	1.23%
<b>Property</b>	Positions individually less than 1% of total listed securities held by Fund		2,306.1		2,527.8	8.34%
			<b>19.8</b>		<b>19.2</b>	<b>0.06%</b>
	Positions individually less than 1% of total listed securities held by Fund		19.8		19.2	0.06%
			<b>2,521.9</b>		<b>3,486.9</b>	<b>11.35%</b>
BGASJ625	BGASJ 6.25% 250428	32,143,046	547.7	32,143,734	584.7	1.92%
FSRSJ625	FSRSJ 6.25% 230423	29,282,128	499.1	29,553,062	537.5	1.76%
UST281223	US TBILL 0% 281223	0	0.0	18,670,000	320.6	1.05%
<b>Cash</b>	Positions individually less than 1% of total listed securities held by Fund		1,475.1		2,044.1	6.62%
			<b>341.3</b>		<b>(187.3)</b>	<b>(0.60)%</b>
	Positions individually less than 1% of total listed securities held by Fund		341.3		(187.3)	(0.60)%
			<b>53.3</b>		<b>32.6</b>	<b>0.11%</b>
<b>Commodities</b>			<b>53.3</b>		<b>32.6</b>	<b>0.11%</b>
	Positions individually less than 1% of total listed securities held by Fund		53.3		32.6	0.11%

Previous Quarter				Current Quarter		
Instrument Code	InstrumentName	Holding	All-in Market Value R millions	Holding	All-in Market Value R millions	% of Fund
Totals:			29,732.4		30,512.8	100.00