

Halvårsrapport beholdning

Maj Invest Afdeling Pension

Urevideret specifikation af børsnoterede finansielle instrumenter jvf. §42 stk. 2 i Bekendtgørelse om finansielle rapporter for investeringsforeninger og specialforeninger m.v.

Værdipapir	31-12-2011					30-06-2012				
	Valuta	Antal/nom	Valutakurs	Kurs	Kursværdi	Antal/nom	Valutakurs	Kurs	Kursværdi	
Noterede aktier fra danske udstedere										
A.P. Møller - Mærsk B	DKK	53	100,000	37.920,000	2.009.760					0
DSV	DKK	15.228	100,000	103,000	1.568.484	21.316	1,000	116,100	2.474.788	
Danske Bank	DKK	29.325	100,000	72,950	2.139.259	34.920	1,000	81,400	2.842.488	
Jyske Bank	DKK	15.557	100,000	141,000	2.193.537	18.513	1,000	158,000	2.925.054	
Novo Nordisk B	DKK	2.590	100,000	660,000	1.709.400	2.370	1,000	848,500	2.010.945	
Topdanmark	DKK	2.376	100,000	895,000	2.126.520	2.509	1,000	1.004,000	2.519.036	
Vestas Wind Systems	DKK	26.118	100,000	62,000	1.619.316					0
I alt i DKK					13.366.276					12.772.311
I alt for noterede aktier fra danske udstedere					13.366.276					12.772.311
Noterede aktier fra udenlandske udstedere										
Newcrest Mining	AUD	7.777	586,963	29,600	1.351.184	17.479	6,005	22,610	2.373.157	
I alt i AUD					1.351.184					2.373.157
Novartis (Regd) (CHF)	CHF	5.466	612,271	53,700	1.797.165	8.119	6,189	52,900	2.658.287	
Roche Holding (genusscheine)	CHF	1.790	612,271	159,200	1.744.778	2.132	6,189	163,600	2.158.808	
I alt i CHF					3.541.942					4.817.095
Fortum Oyj	EUR	12.475	743,235	16,490	1.528.929	17.444	7,434	14,970	1.941.381	
Nokia Oyj (FI)	EUR	59.388	743,235	3,772	1.664.932	118.529	7,434	1,620	1.427.521	
Volkswagen (Pref)	EUR				0	3.351	7,434	124,600	3.104.098	
I alt i EUR					3.193.861					6.473.001
Diageo	GBP	20.629	889,775	14,065	2.581.654					0
National Grid Plc Ord	GBP	47.983	889,775	6,250	2.668.380	47.983	9,188	675,500	2.978.159	
Royal Dutch Shell Plc A Ord	GBP	9.647	889,775	23,710	2.035.186	16.427	9,188	2.147,500	3.241.355	
Tesco Plc Ord (GB)	GBP				0	91.547	9,188	310,050	2.608.021	
Vodafone Group Plc Ord	GBP	153.996	889,775	1,789	2.451.320	215.939	9,188	179,250	3.556.521	
I alt i GBP					9.736.540					12.384.056
Canon Inc.	JPY	9.373	7,441	3.410,000	2.378.389	14.170	0,073	3.165,000	3.292.754	
Fanuc Corporation	JPY	2.681	7,441	11.780,000	2.350.130	3.161	0,073	12.950,000	3.005.453	
Isuzu Motors Ltd.	JPY	89.756	7,441	356,000	2.377.734	91.636	0,073	423,000	2.845.917	
NTT DOCOMO INC.	JPY	166	7,441	141.500,000	1.747.891	197	0,073	132.700,000	1.919.344	
Nintendo	JPY	1.837	7,441	10.540,000	1.440.787	2.910	0,073	9.300,000	1.986.972	
Toyota Motor Corp.	JPY	8.181	7,441	2.565,000	1.561.506	14.131	0,073	3.190,000	3.309.629	
Yamaha Motor	JPY	25.754	7,441	974,000	1.866.610	35.948	0,073	755,000	1.992.679	
I alt i JPY					13.723.047					18.352.749
LG. Philips LCD	KRW	17.799	0,497	24.500,000	2.167.260					0
I alt i KRW					2.167.260					0

Handelsbanken AB A	SEK	16.259	83,517	181,000	2.457.808	16.458	0,849	226,700	3.166.596
Hennes & Mauritz AB B	SEK	10.932	83,517	221,300	2.020.490	13.073	0,849	247,400	2.744.979
Sandvik AB	SEK				0	41.161	0,849	88,350	3.086.431
Securitas AB B	SEK	47.365	83,517	59,400	2.349.739	77.156	0,849	53,600	3.509.931
I alt i SEK					6.828.036				12.507.937
America Movil ADR	USD	12.255	572,535	22,600	1.585.710				0
Applied Materials Inc.	USD	31.556	572,535	10,710	1.934.967	44.767	5,858	11,460	3.005.431
Carnival Corp.	USD	8.687	572,535	32,640	1.623.387	18.660	5,858	34,270	3.746.191
Cemig SA ADR	USD	16.630	572,535	17,790	1.693.832				0
Chesapeake Energy Corp.	USD				0	27.194	5,858	18,600	2.963.127
Coca Cola Co (US)	USD	6.560	572,535	69,970	2.627.954	7.819	5,858	78,190	3.581.514
Colgate-Palmolive Co.	USD	4.925	572,535	92,390	2.605.153	5.858	5,858	104,100	3.572.435
Devon Energy Corp.	USD	6.785	572,535	62,000	2.408.483	6.804	5,858	57,990	2.311.435
Gazprom OAO (ADR) London	USD	38.908	572,535	10,660	2.374.642	31.483	5,858	9,430	1.739.210
Intel Corp.	USD				0	19.719	5,858	26,650	3.078.551
Lukoil ADR(USD)	USD	5.948	572,535	52,950	1.803.180				0
Medtronic Inc	USD	8.541	572,535	38,250	1.870.433	12.458	5,858	38,730	2.826.572
Merck & Co. Inc. (US)	USD	9.692	572,535	37,700	2.091.976	11.524	5,858	41,750	2.818.538
Mylan Inc	USD	19.624	572,535	21,460	2.411.123	23.335	5,858	21,370	2.921.302
Newmont Mining Corp.	USD	6.000	572,535	60,010	2.061.470	9.311	5,858	48,510	2.646.012
Oracle Corp.	USD	13.254	572,535	25,650	1.946.419	20.218	5,858	29,700	3.517.700
Owens Corning Inc	USD				0	15.338	5,858	28,540	2.564.407
Petroleo Brasileiro S.A. (ADR) [ord.]	USD	16.584	572,535	24,850	2.359.488	16.584	5,858	18,770	1.823.550
Procter & Gamble Co.	USD	7.048	572,535	66,710	2.691.900	8.450	5,858	61,250	3.031.985
Progressive Corp	USD				0	25.579	5,858	20,830	3.121.311
Teva Pharmaceutical Industries (ADR)	USD	9.806	572,535	40,360	2.265.923	11.676	5,858	39,440	2.697.710
Wells Fargo Co. (US)	USD	15.431	572,535	27,560	2.434.867	15.720	5,858	33,440	3.079.520
I alt i USD					38.790.905				55.046.499
MTN Group	ZAR	15.934	70,916	143,730	1.624.119	21.127	0,716	14.092,000	2.132.559
I alt i ZAR					1.624.119				2.132.559
I alt for noterede aktier fra udenlandske udstedere					80.956.895				114.087.053
Noterede obligationer fra danske udstedere									
2% Nykredit SDO 1 10-15	DKK	5.000.000	100,000	102,800	5.140.000				0
2% RD 10T SDRO 1 1-15	DKK	15.000.000	100,000	102,700	15.405.000				0
2% RD SDO 1 1-2013	DKK	25.000.000	100,000	101,250	25.312.500				0
2,00 BRFKREDIT 321 B.RTL 1 1-2013	DKK	2.000.000	100,000	100,850	2.017.000	2.000.000	1,000	100,860	2.017.200
2,00 DLR ST.L INK B 2015	DKK	5.000.000	100,000	102,250	5.112.500	5.000.000	1,000	102,650	5.132.500
2,00 NYKREDIT 12H B AP NC 2013	DKK				0	5.000.000	1,000	101,250	5.062.500
3,00 NYKREDIT 01E A 2029	DKK				0	10.000.000	1,000	100,040	10.004.000
3,72% Roskilde Bank 10 6-13	DKK	300.000	100,000	0,000	0				0
4,00 DANSK STATSLÅN ST LÅN (INK) 2017	DKK	1.000.000	100,000	117,310	1.173.100	1.000.000	1,000	117,460	1.174.600
4,00 NYKREDIT 01E A 2041	DKK				0	5.000.000	1,000	102,050	5.102.500
4,00 NYKREDIT 01E DA 2044	DKK	8.499.804	100,000	99,550	8.461.555				0
4,00 REALKREDIT DANMARK 23S.SA 2041	DKK	4.909.330	100,000	101,175	4.967.015	1.377.384	1,000	101,850	1.402.866
5,00 DANSK STATSLÅN ST LÅN (INK) 2013	DKK	20.000	100,000	109,320	21.864	20.000	1,000	107,070	21.414
5,00 LANDBRUGS REALKREDITFOND 43 S OA 20	DKK	380.575	100,000	103,900	395.418	253.594	1,000	103,950	263.611
5,00 NORDEA ANNUITETSLÅN 2038	DKK				0	6.000.000	1,000	104,675	6.280.500
5,00 NORDEA OA 1 7-2038	DKK	2.767.680	100,000	104,000	2.878.387	1.698.879	1,000	104,000	1.766.834
5,00 NYKREDIT 01E A 2041	DKK	19.644.852	100,000	104,000	20.430.646	11.319.494	1,000	103,620	11.729.260
5,00 NYKREDIT 73D OA 2038	DKK	5.355.209	100,000	104,275	5.584.144	3.295.308	1,000	104,100	3.430.416
5,00 REALKREDIT DANMARK 23S.SA 2041	DKK	6.942.949	100,000	104,150	7.231.082	3.895.137	1,000	103,500	4.031.467
5,00 REALKREDIT DANMARK 43 D OA 2038	DKK	3.121.798	100,000	103,875	3.242.768	1.836.820	1,000	104,020	1.910.660

6,00 NORDEA ANNUITETSLÅN 2041	DKK	1.470.060	100,000	106,000	1.558.264	853.249	1,000	106,050	904.870
6,00 NYKREDIT 01E DA 2041	DKK	495.136	100,000	105,450	522.121	287.012	1,000	106,000	304.233
6,50 BRFKREDIT 6 S 2014	DKK	2.057.685	100,000	104,000	2.139.992	1.588.062	1,000	104,000	1.651.585
7,00 DANSK STATSLÅN ST LÅN (INK) 2024	DKK	20.000	100,000	158,150	31.630	20.000	1,000	158,632	31.726
SPAREKASSEN VENDSYSSEL ANSV.KAP FRN 2022	DKK				0	3.000.000	1,000	100,000	3.000.000
Udtrukne	DKK				5.098.689				5.080.367
I alt i DKK					116.723.674				70.303.108
4,50 TRYG FORSIKRING FRN 19 12-2005 2025	EUR	709.000	743,235	91,028	4.796.753	709.000	7,434	92,761	4.889.390
7,75 DONG ENERGY A S 1 6-2011 3010	EUR	600.000	743,235	104,322	4.652.137	600.000	7,434	107,300	4.786.235
FINANCE DANISH INDUSTRY FRN 26 3-07 2013	EUR	600.000	743,235	94,586	4.217.978	600.000	7,434	95,000	4.237.580
SYDBANK A S FRN PERP CALL	EUR	575.000	743,235	53,000	2.265.009	575.000	7,434	54,000	2.308.366
I alt i EUR					15.931.876				16.221.569
5,375 DANSKE BANK FRN 29 9-2003 2021	GBP				0	369.000	9,188	77,495	2.627.455
5,6838 DANSKE BANK FRN PERP CALL	GBP	500.000	889,775	71,478	3.179.967	500.000	9,188	72,653	3.337.788
I alt i GBP					3.179.967				5.965.242
I alt for noterede obligationer fra danske udstedere					135.835.517				92.489.920
Noterede obligationer fra udenlandske udstedere									
8,50 FED REP.OF BRAZIL (BRL)5 1-2012 202	BRL				0	2.828.000	2,902	110,261	9.049.954
I alt i BRL					0				9.049.954
2,00 CITIGROUP FUNDING INC. 2005 2015	DKK	2.000.000	100,000	91,250	1.825.000	2.000.000	1,000	96,000	1.920.000
2,00 KALVEBOD PLC S.2 1 5-2006 2106	DKK	502.941	100,000	32,250	162.199	370.588	1,000	53,240	197.301
KALVEBOD PLC S.3 FRN 1 11-2006 2014	DKK	952.399	100,000	45,000	428.579	696.378	1,000	53,530	372.771
I alt i DKK					2.415.778				2.490.072
2,375 NORDEA BANK FINLAND 17 7-2012 2017	EUR				0	1.500.000	7,434	103,701	11.564.243
3,5% Bundesrep. Deut. 4 7-19	EUR	1.000.000	743,235	114,586	8.516.433				0
3,875 CZECH (REPUBLIC) 24 5-12 2022	EUR				0	1.200.000	7,434	106,070	9.462.738
4,25 SAMPO OYJ 27 2-2012 2017	EUR				0	800.000	7,434	105,751	6.289.520
4,625 NORDEA BANK AB 15 2-2012 2022	EUR				0	450.000	7,434	98,836	3.306.516
6,875 RABOBANK NEDERLAND 19 3-2010 2020	EUR	200.000	743,235	85,482	1.270.664	200.000	7,434	98,000	1.457.133
ASR NEDERLAND NV FRN PERP CALL	EUR	500.000	743,235	100,500	3.734.756	500.000	7,434	103,000	3.828.690
SCANDINOTES III SENIOR FRN (EUR) 2005 20	EUR	218.239	743,235	30,680	497.639	206.086	7,434	30,840	472.505
SCANDINOTES IV SENIOR FRN 2006 2014	EUR	119.709	743,235	76,330	679.122	119.709	7,434	84,500	752.014
SRLEV NV FRN 15 4-11 2041	EUR	800.000	743,235	65,296	3.882.416	800.000	7,434	73,337	4.361.721
I alt i EUR					18.581.029				41.495.080
8,00 MEXICAN FIXED RATE BDS M10 17 12-0	MXN	15.000.000	41,026	109,378	6.731.021	150.000	0,436	110,314	7.220.058
I alt i MXN					6.731.021				7.220.058
Den norske stat 10 21 3,75%	NOK				0	8.000.000	0,985	115,050	9.070.456
I alt i NOK					0				9.070.456
4,875 TELE2 AB EMTN 15 5-12 2017	SEK				0	7.000.000	0,849	100,501	5.970.800
6% Stadshypotek 16 12-15 SDO	SEK	7.000.000	83,517	112,700	6.588.667				0
6,00 STADSHYPOTEK (1578) 21 9-2004 2016	SEK				0	12.000.000	0,849	113,520	11.561.594
I alt i SEK					6.588.667				17.532.393
0,50% US Treasury 30 11-12	USD	1.000.000	572,535	100,316	5.743.466				0
I alt i USD					5.743.466				0
I alt for noterede obligationer fra udenlandske udstedere					40.059.960				86.858.014
I alt i afdelingen					270.218.648				306.207.297