

Årsrapport beholdning

Maj Invest Afdeling Obligationer

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					31-12-2012				
	Valuta	Antal/nom	Valutakurs	Kurs	Kursværdi	Antal/nom	Valutakurs	Kurs	Kursværdi	
Noterede obligationer fra danske udstedere										
2% BRF 1 10-12	DKK	15.000.000	100,000	100,835	15.125.250					0
2% RD SDO 1 1-2013	DKK	15.000.000	100,000	101,250	15.187.500					0
2,00 BRFKREDIT 321 B.RTL 1 1-2013	DKK				0	3.000.000	100,000	100,000		3.000.000
2,00 BRFKREDIT 321.E OK 2013	DKK				0	15.000.000	100,000	101,300		15.195.000
2,00 DLR ST.L INK B 2015	DKK	5.000.000	100,000	102,250	5.112.500	5.000.000	100,000	103,125		5.156.250
2,00 NYKREDIT 12E B AP NC 2013	DKK	18.000.000	100,000	101,360	18.244.800	9.500.000	100,000	100,470		9.544.650
2,00 NYKREDIT 12H B AP NC 2013	DKK				0	10.000.000	100,000	100,550		10.055.000
2,00 REALKREDIT DANMARK 10T AP (INK) 201	DKK				0	5.000.000	100,000	100,440		5.022.000
2,00 REALKREDIT DANMARK 21S.S 2029	DKK				0	9.824.174	100,000	98,975		9.723.477
3,00 BRFKREDIT 111.E 2034	DKK				0	4.954.951	100,000	100,505		4.979.973
3,00 NYKREDIT 01E A 2029	DKK				0	9.480.896	100,000	103,230		9.787.129
3,72% Roskilde Bank 10 6-13	DKK	2.000.000	100,000	0,000	0					0
4% Real Danmark SDR0 1 10-44	DKK	14.994.319	100,000	99,525	14.923.096					0
4,00 BRFKREDIT 111.E 2031	DKK				0	9.238.915	100,000	105,240		9.723.034
4,00 NORDEA ANNUITETSLÅN 2044	DKK				0	33.812.022	100,000	103,600		35.029.255
4,00 NYKREDIT 01E A 2041	DKK				0	12.763.357	100,000	104,100		13.286.654
4,00 NYKREDIT 90D B JA NC 2016	DKK	4.000.000	100,000	109,150	4.366.000	4.000.000	100,000	109,120		4.364.800
4,00 REALKREDIT DANMARK 23S.SA 2041	DKK				0	12.724.644	100,000	104,425		13.287.710
5,00 DANSK STATSLÅN ST LÅN (INK) 2013	DKK	150.000	100,000	109,320	163.980	150.000	100,000	104,470		156.705
5,00 KREDITFORENINGEN DANMARK 44 S 2014	DKK	2.318.175	100,000	102,250	2.370.334	1.004.373	100,000	102,250		1.026.971
5,00 LANDBRUGS REALKREDITFOND 43 S OA 20	DKK	2.822.190	100,000	103,900	2.932.255	1.192.977	100,000	105,340		1.256.682
5,00 NORDEA ANNUITETSLÅN 2038	DKK	3.333.709	100,000	104,650	3.488.726	5.687.861	100,000	106,525		6.058.994
5,00 NORDEA OA 1 7-2038	DKK	4.063.372	100,000	104,000	4.225.907	1.334.274	100,000	106,275		1.417.999
5,00 NYKREDIT 01E A 2041	DKK	15.205.731	100,000	104,000	15.813.961	5.667.258	100,000	106,550		6.038.463
5,00 NYKREDIT 73D OA 2038	DKK	3.775.176	100,000	104,275	3.936.565	1.545.191	100,000	106,530		1.646.092
5,00 REALKREDIT DANMARK 23 D S 2035	DKK				0	2.479.810	100,000	107,765		2.672.368
5,00 REALKREDIT DANMARK 23 D S 2038	DKK				0	1.760.661	100,000	106,850		1.881.267
5,00 REALKREDIT DANMARK 23S.SA 2041	DKK	3.560.538	100,000	104,150	3.708.301	1.075.175	100,000	106,675		1.146.943
5,00 REALKREDIT DANMARK 43 D OA 2038	DKK	5.307.057	100,000	103,875	5.512.705	1.900.736	100,000	106,500		2.024.284
6,00 NORDEA ANNUITETSLÅN OA10 2041	DKK	411.600	100,000	106,400	437.942	139.757	100,000	108,400		151.496
6,00 NYKREDIT 01E DA 2041	DKK	1.033.778	100,000	105,450	1.090.119	442.310	100,000	109,800		485.656
7,00 DANSK STATSLÅN ST LÅN (INK) 2024	DKK	150.000	100,000	158,150	237.225	150.000	100,000	162,780		244.170
7,00 NORDEA ANNUITETSLÅN OA10 2041	DKK	63.133	100,000	110,150	69.541	25.563	100,000	112,500		28.759
7,00 REALKREDIT DANMARK 23S.SA 2041	DKK	283.421	100,000	110,500	313.181	104.788	100,000	114,000		119.459
7,00 REALKREDIT DANMARK 27S.S.OA 2041	DKK	136.771	100,000	110,600	151.269	47.134	100,000	112,750		53.144
BIG 6 PLUS BONUSRENTE 2006 2013	DKK				0	15.000.000	100,000	100,100		15.015.000
SPAREKASSEN VENDSYSSEL ANSV.KAP FRN 2022	DKK				0	3.000.000	100,000	100,000		3.000.000
TOTALKREDIT VAR. 40C CF OA 2038	DKK	1	100,000	100,900	1	1	100,000	105,250		1

Udtrukne	DKK				5.909.030				9.730.906
Ialt i DKK					123.320.188				202.310.290
4,50 TRYG FORSIKRING FRN 19 12-2005 2025	EUR	800.000	743,235	91,028	5.412.416	1.100.000	746,095	95,999	7.878.681
7,75 DONG ENERGY A S 1 6-2011 3010	EUR	600.000	743,235	104,322	4.652.137	600.000	746,095	112,220	5.023.607
9,00 NYKREDIT REALKREDIT FRN PERP CALL	EUR				0	1.100.000	746,095	108,028	8.865.907
FINANCE DANISH INDUSTRY FRN 26 3-07 2013	EUR	800.000	743,235	94,586	5.623.970	1.018.000	746,095	97,000	7.367.390
FRN Danske Bank 20 3-2016	EUR	553.000	743,235	98,438	4.045.890				0
JYSKE BANK FRN 25 11-2011 2013	EUR	500.000	743,235	97,457	3.621.673	500.000	746,095	100,503	3.749.239
SYDBANK A S FRN PERP CALL	EUR	1.100.000	743,235	53,000	4.333.060	1.100.000	746,095	53,000	4.349.734
Ialt i EUR					27.689.145				37.234.557
5,375 DANSKE BANK FRN 29 9-2003 2021	GBP				0	1.300.000	919,885	98,188	11.741.757
FRN Danske Bank 15 2-17	GBP	500.000	889,775	71,478	3.179.967				0
Ialt i GBP					3.179.967				11.741.757
7,125 DANSKE BANK A S 21 9-2012 2037	USD				0	1.000.000	565,910	105,001	5.942.112
Ialt i USD					0				5.942.112
Ialt for noterede obligationer fra danske udstedere					154.189.300				257.228.716
Noterede obligationer fra udenlandske udstedere									
8,50 FED REP.OF BRAZIL (BRL)5 1-2012 202	BRL				0	1.500.000	276,391	121,750	5.047.586
Ialt i BRL					0				5.047.586
2% Citigroup 2015	DKK	2.000.000	100,000	91,250	1.825.000				0
2,00 NYKREDIT 12H B OK NC 2017	DKK				0	22.000.000	100,000	104,510	22.992.200
KALVEBOD PLC S.3 FRN 1 11-2006 2014	DKK	2.490.967	100,000	45,000	1.120.935	1.553.506	100,000	66,000	1.025.314
Ialt i DKK					2.945.935				24.017.514
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	2.000.000	746,095	114,560	17.094.499
5,50 NOKIA CORP. 4 2-2009 2014	EUR				0	900.000	746,095	103,464	6.947.484
6,25 MUNICH RE FRN 26 5-2042	EUR				0	1.000.000	746,095	120,900	9.020.289
6,875 RABOBANK NEDERLAND 19 3-2010 2020	EUR	600.000	743,235	85,482	3.811.993	600.000	746,095	111,800	5.004.805
9% Srlev 15 4-41	EUR	700.000	743,235	65,296	3.397.114				0
ASR NEDERLAND NV FRN PERP CALL	EUR	500.000	743,235	100,500	3.734.756	500.000	746,095	116,610	4.350.107
SCANDINOTES III SENIOR FRN (EUR) 2005 20	EUR	232.687	743,235	30,680	530.583	219.730	746,095	19,470	319.190
SCANDINOTES IV SENIOR FRN 2006 2014	EUR	119.709	743,235	76,330	679.122	82.910	746,095	96,000	593.841
Ialt i EUR					20.670.000				43.330.214
8,00 MEXICAN FIXED RATE BDS M10 17 12-0	MXN	15.000.000	41,026	109,378	6.731.021	350.000	43,578	108,543	16.555.497
Ialt i MXN					6.731.021				16.555.497
Den norske stat 04 15 5,00%	NOK				0	10.000.000	101,686	108,063	10.988.533
Ialt i NOK					0				10.988.533
8,30 RZD CAPITAL LIMITED 2 4-2012 2019	RUB				0	67.000.000	18,525	103,500	12.846.350
8,446 RUSSIAN FED. GRID 13 3-12 2019	RUB				0	30.000.000	18,525	100,668	5.594.706
Ialt i RUB					0				18.441.056
4,875 TELE2 AB EMTN 15 5-12 2017	SEK				0	7.000.000	86,990	105,359	6.415.636
6,00 STADSHYPOTEK (1577) 16 12-2004 2015	SEK	9.000.000	83,517	112,700	8.471.143	9.000.000	86,990	112,680	8.821.844
6,00 STADSHYPOTEK (1578) 21 9-2004 2016	SEK				0	11.000.000	86,990	115,330	11.035.830
Ialt i SEK					8.471.143				26.273.310
0,50% US Treasury 30 11-12	USD	2.000.000	572,535	100,316	11.486.931				0
1,625 U.S. TREASURY N B 15 8-2022 (91282	USD				0	4.000.000	565,910	99,250	22.466.627
NORDEA BANK AB FRN 144A, PERP CALL	USD				0	1.300.000	565,910	100,000	7.356.830
RABOBANK NEDERLAND EMTN 31 12-11 2049	USD				0	1.000.000	565,910	107,909	6.106.678
Ialt i USD					11.486.931				35.930.135

I alt for noterede obligationer fra udenlandske udstedere

50.305.031

180.583.846

I alt i afdelingen

204.494.330

437.812.561