

## Halvårsrapport 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	31-12-2010					30-06-2011				
	Valuta	Antal/nom	Valutakurs	Kurs	Kursværdi	Antal/nom	Valutakurs	Kurs	Kursværdi	
<b>Noterede obligationer fra danske udstedere</b>										
4% BRF 321 E 2014	DKK	4.200.000	100,000	105,050	4.412.100					0
4% Danske Stat st.l. 15 11-19	DKK	22.000.000	100,000	107,740	23.702.800	22.000.000	100,000	107,030		23.546.600
4% Nykredit 01 01-16	DKK				0	4.000.000	100,000	103,250		4.130.000
4% Nykredit stl. 1 10-11	DKK				0	9.000.000	100,000	100,575		9.051.750
5% DLR 43SOA 2038	DKK	3.457.413	100,000	100,970	3.490.950	3.239.291	100,000	100,050		3.240.911
5% Danske Stat St. lån 2013	DKK	150.000	100,000	110,225	165.338	150.000	100,000	107,356		161.034
5% Nordea 2038	DKK	3.985.726	100,000	102,050	4.067.433	3.789.669	100,000	100,100		3.793.459
5% Nordea 2038	DKK	4.865.767	100,000	101,550	4.941.187	4.657.569	100,000	99,700		4.643.596
5% Nykredit 1 10-41 SDO	DKK				0	11.931.537	100,000	99,350		11.853.982
5% Nykredit 73D OA 2038	DKK	4.766.105	100,000	101,330	4.829.494	4.502.787	100,000	99,850		4.496.033
5% Real.Danmark 1 10-41 SDO	DKK				0	3.984.853	100,000	99,450		3.962.936
5% Real.Danmark 2038	DKK	6.504.608	100,000	101,650	6.611.934	6.198.499	100,000	99,500		6.167.506
5% Real.Danmark 44.s. 2014	DKK	3.640.669	100,000	103,500	3.768.092	2.985.713	100,000	102,500		3.060.356
6% Danske Stat St. lån 2011	DKK	100.000	100,000	104,540	104.540	100.000	100,000	101,690		101.690
6% Nordea OA 10.41	DKK	640.829	100,000	104,425	669.186	546.327	100,000	104,500		570.911
6% Nykredit 01E DA 2041	DKK	1.712.207	100,000	105,000	1.797.817	1.416.068	100,000	104,500		1.479.791
7% Danske Stat St. lån 2024	DKK	150.000	100,000	141,000	211.500	150.000	100,000	137,540		206.310
7% Nordea Kredit 1 10-41	DKK	124.762	100,000	106,140	132.423	91.711	100,000	108,000		99.048
7% RD 23S. SA 2041 SDO	DKK	447.537	100,000	106,225	475.396	356.240	100,000	108,600		386.877
7% Realkredit Danmark 2041	DKK	209.651	100,000	106,225	222.702	168.800	100,000	107,950		182.219
FRN Totalkredit 2038	DKK	1	100,000	98,100	1	1	100,000	97,550		1
Udtrukne	DKK				6.606.748					990.573
<b>I alt i DKK</b>					<b>66.209.640</b>					<b>82.125.583</b>
4,25% Danske Bank 20 6-16	EUR	400.000	745,245	95,750	2.854.290					0
4,5% Tryg Forsikring 2025	EUR	800.000	745,245	89,445	5.332.678	800.000	745,916	90,157		5.379.961
7,75% Dong Energy 1 6-3010	EUR				0	600.000	745,916	106,875		4.783.184
FRN FIH 26 3-13	EUR	800.000	745,245	96,000	5.723.485	800.000	745,916	92,000		5.489.939
FRN Sydbank 2049	EUR	1.100.000	745,245	65,000	5.328.505	1.100.000	745,916	66,000		5.415.347
<b>I alt i EUR</b>					<b>19.238.957</b>					<b>21.068.431</b>
FRN Danske Bank 15 2-17	GBP	500.000	869,731	84,700	3.683.310	500.000	825,966	84,730		3.499.203
<b>I alt i GBP</b>					<b>3.683.310</b>					<b>3.499.203</b>
<b>I alt for noterede obligationer fra danske udstedere</b>					<b>89.131.907</b>					<b>106.693.217</b>
<b>Noterede obligationer fra udenlandske udstedere</b>										
12,5% Brazil 5 1-2016	BRL				0	1.500.000	329,297	117,750		5.816.199
<b>I alt i BRL</b>					<b>0</b>					<b>5.816.199</b>
3,5% E.I.B. 28 1-14	CHF	1.500.000	595,955	108,018	9.656.087					0

<b>Ialt i CHF</b>					<b>9.656.087</b>				<b>0</b>
2% Kalvebod S.01 11-14	DKK	2.900.000	100,000	76,220	2.210.380	4.536.243	100,000	67,100	3.043.819
2% Citigroup 2015	DKK	2.000.000	100,000	87,050	1.741.000	2.000.000	100,000	88,500	1.770.000
<b>Ialt i DKK</b>					<b>3.951.380</b>				<b>4.813.819</b>
FRN ABN AMRO 03 49	EUR	600.000	745,245	69,060	3.087.999				0
FRN Mare Baltic 1 11-15	EUR	246.789	745,245	59,000	1.085.117	232.687	745,916	39,710	689.226
FRN Mare Baltic 17 11-14	EUR				0	825.000	745,916	83,000	5.107.657
10% ASR Nederland 26 10-49	EUR				0	500.000	745,916	110,990	4.139.459
6,875% Rabobank 19 3-20	EUR	600.000	745,245	94,560	4.228.224	600.000	745,916	99,796	4.466.364
9% Srlev 15 4-41	EUR				0	400.000	745,916	93,000	2.774.806
2,5% Sparebank Vest Bol 9 6-15	EUR	750.000	745,245	98,920	5.528.976				0
2,5% Sparebk 1 Blkrdt 23 6-15	EUR	800.000	745,245	98,980	5.901.151				0
2,5% Skandinav. Enskil 17 6-15	EUR	750.000	745,245	99,462	5.559.259				0
<b>Ialt i EUR</b>					<b>25.390.726</b>				<b>17.177.511</b>
8% Mexico 17 12-15	MXN				0	15.000.000	43,870	107,231	7.056.339
<b>Ialt i MXN</b>					<b>0</b>				<b>7.056.339</b>
5,5% Sweden 8 10-12	SEK				0	10.000.000	81,530	104,190	8.494.569
6% Stadshypotek 16 12-15 SDO	SEK	9.000.000	82,627	109,022	8.107.296	9.000.000	81,530	108,678	7.974.419
<b>Ialt i SEK</b>					<b>8.107.296</b>				<b>16.468.988</b>
8,375% Rabobank 26 7-16	USD				0	750.000	514,460	106,500	4.109.249
3,875% US Treasury 15 8 2040	USD	800.000	555,490	92,266	4.100.209				0
<b>Ialt i USD</b>					<b>4.100.209</b>				<b>4.109.249</b>
<b>Ialt for noterede obligationer fra udenlandske udstedere</b>					<b>51.205.697</b>				<b>55.442.106</b>
<b>Ialt i afdelingen</b>					<b>140.337.604</b>				<b>162.135.323</b>