

Årsrapport 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					31-12-2012				
	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	25.141	100,000	145,700		3.663.044
Danske Bank	DKK	29.325	100,000	72,950	2.139.259	32.080	100,000	95,650		3.068.452
Jyske Bank	DKK	15.557	100,000	141,000	2.193.537	18.513	100,000	157,100		2.908.392
Novo Nordisk B	DKK	2.590	100,000	660,000	1.709.400	2.045	100,000	916,500		1.874.243
Topdanmark	DKK	2.376	100,000	895,000	2.126.520	2.509	100,000	1.213,000		3.043.417
Vestas Wind Systems	DKK	26.118	100,000	62,000	1.619.316					0
I alt i DKK					13.366.276					14.557.548
I alt for noterede aktier fra danske udstedere					13.366.276					14.557.548
Noterede aktier fra udenlandske udstedere										
Newcrest Mining	AUD	7.777	586,963	29,600	1.351.184	17.479	587,528	22,180		2.277.752
I alt i AUD					1.351.184					2.277.752
Novartis (Regd) (CHF)	CHF	5.466	612,271	53,700	1.797.165	8.450	618,244	57,450		3.001.283
Roche Holding (genusscheine)	CHF	1.790	612,271	159,200	1.744.778	2.592	618,244	184,000		2.948.581
I alt i CHF					3.541.942					5.949.863
Fortum Oyj	EUR	12.475	743,235	16,490	1.528.929	20.972	746,095	14,150		2.214.065
GEA Group AG	EUR				0	20.070	746,095	24,470		3.664.169
Koninklijke DSM NV	EUR				0	8.730	746,095	45,790		2.982.490
Nokia Oyj (FI)	EUR	59.388	743,235	3,772	1.664.932	148.029	746,095	2,926		3.231.583
Volkswagen (Pref)	EUR				0	2.510	746,095	172,150		3.223.850
I alt i EUR					3.193.861					15.316.157
BG Group Plc Ord	GBP				0	21.600	919,885	1.012,500		2.011.789
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	40.200	919,885	703,000		2.599.650
Royal Dutch Shell Plc A Ord	GBP	9.647	889,775	23,710	2.035.186	16.427	919,885	2.122,000		3.206.544
Standard Chartered Plc (GBP)	GBP				0	22.900	919,885	1.573,500		3.314.635
Tesco Plc Ord (GB)	GBP				0	91.547	919,885	336,000		2.829.547
Vodafone Group Plc Ord	GBP	153.996	889,775	1,789	2.451.320	208.000	919,885	154,450		2.955.186
I alt i GBP					9.736.540					16.917.351
Asahi Glass	JPY				0	62.000	6,545	626,000		2.540.230
Canon Inc.	JPY	9.373	7,441	3.410,000	2.378.389	16.900	6,545	3.340,000		3.694.368
Fanuc Corporation	JPY	2.681	7,441	11.780,000	2.350.130	3.400	6,545	15.920,000		3.542.656
Isuzu Motors Ltd.	JPY	89.756	7,441	356,000	2.377.734	112.186	6,545	511,000		3.752.032
NTT DOCOMO INC.	JPY	166	7,441	141.500,000	1.747.891	197	6,545	124.000,000		1.598.803
Nintendo	JPY	1.837	7,441	10.540,000	1.440.787	3.660	6,545	9.070,000		2.172.678

Toyota Motor Corp.	JPY	8.181	7,441	2.565,000	1.561.506	14.131	6,545	4.005,000	3.704.098
Yamaha Motor	JPY	25.754	7,441	974,000	1.866.610	57.948	6,545	949,000	3.599.247
Ialt i JPY					13.723.047				24.604.112
LG. Philips LCD	KRW	17.799	0,497	24.500,000	2.167.260				0
Ialt i KRW					2.167.260				0
Handelsbanken AB A	SEK	16.259	83,517	181,000	2.457.808	16.458	86,990	232,400	3.327.233
Hennes & Mauritz	SEK	10.932	83,517	221,300	2.020.490				0
SKF AB B	SEK				0	24.000	86,990	163,200	3.407.230
Sandvik AB	SEK				0	49.861	86,990	103,500	4.489.225
Securitas AB B	SEK	47.365	83,517	59,400	2.349.739	93.356	86,990	56,700	4.604.636
Ialt i SEK					6.828.036				15.828.324
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	55.417	565,910	11,440	3.587.702
Carnival Corp.	USD	8.687	572,535	32,640	1.623.387	14.060	565,910	36,770	2.925.677
Cemig SA ADR	USD	16.630	572,535	17,790	1.693.832				0
Chesapeake Energy Corp.	USD				0	27.194	565,910	16,620	2.557.711
Cisco Systems Inc.	USD				0	27.062	565,910	19,649	3.009.238
Coca Cola Co (US)	USD	6.560	572,535	69,970	2.627.954	11.438	565,910	36,250	2.346.418
Colgate-Palmolive	USD	4.925	572,535	92,390	2.605.153				0
Devon Energy Corp.	USD	6.785	572,535	62,000	2.408.483	6.804	565,910	52,040	2.003.775
Gazprom OAO, ADR	USD	38.908	572,535	10,660	2.374.642				0
Intel Corp.	USD				0	26.719	565,910	20,620	3.117.857
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	12.050	565,910	41,020	2.797.242
Merck & Co	USD	9.692	572,535	37,700	2.091.976				0
Microsoft Corp.	USD				0	19.583	565,910	26,710	2.960.027
Mylan Laboratories	USD	19.624	572,535	21,460	2.411.123				0
Newmont Mining Corp.	USD	6.000	572,535	60,010	2.061.470	8.050	565,910	46,440	2.115.609
Occidental Petroleum Corp.	USD				0	5.312	565,910	76,610	2.302.984
Omnicom Group Inc.	USD				0	11.150	565,910	49,960	3.152.424
Oracle Corp.	USD	13.254	572,535	25,650	1.946.419	17.198	565,910	33,320	3.242.876
Owens Corning Inc	USD				0	19.288	565,910	36,990	4.037.559
PNC Financial Services Group Inc.	USD				0	10.800	565,910	58,310	3.563.807
Petroleo Brasileiro S.A. (ADR) (ord.)	USD	16.584	572,535	24,850	2.359.488	21.144	565,910	19,470	2.329.703
Procter & Gamble Co.	USD	7.048	572,535	66,710	2.691.900	8.450	565,910	67,890	3.246.459
Progressive Corp	USD				0	25.579	565,910	21,100	3.054.312
Taiwan Semiconductor Manufacturing Co. (USD				0	25.600	565,910	17,160	2.486.020
Teva Pharmaceutical Industries (ADR)	USD	9.806	572,535	40,360	2.265.923	14.796	565,910	37,340	3.126.555
Wells Fargo Co. (US)	USD	15.431	572,535	27,560	2.434.867	15.720	565,910	34,180	3.040.689
Ialt i USD					38.790.905				61.004.643
MTN Group Ltd.	ZAR	15.934	70,916	143,730	1.624.119				0
Ialt i ZAR					1.624.119				0
Ialt for noterede aktier fra udenlandske udstedere					80.956.895				141.898.202
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	100,000	100,000	2.000.000
2,00 BRFKREDIT 321.E OK 2013	DKK				0	3.000.000	100,000	101,300	3.039.000
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 12H B AP NC 2013	DKK				0	1.800.000	100,000	100,550	1.809.900

2,00 REALKREDIT DANMARK 21S.S 2029	DKK				0	4.912.087	100,000	98,975	4.861.738
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	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	100,000	118,249	1.182.490
4,00 NORDEA ANNUITETSLÅN 2044	DKK				0	9.660.578	100,000	103,600	10.008.359
4,00 NYKREDIT 01E A 2041	DKK				0	4.382.118	100,000	104,100	4.561.785
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	1.168.448	100,000	104,425	1.220.152
5,00 DANSK STATSLÅN ST LÅN (INK) 2013	DKK	20.000	100,000	109,320	21.864	20.000	100,000	104,470	20.894
5,00 LANDBRUGS REALKREDITFOND 43 S OA 20	DKK	380.575	100,000	103,900	395.418	160.874	100,000	105,340	169.465
5,00 NORDEA ANNUITETSLÅN 2038	DKK				0	3.678.289	100,000	106,525	3.918.297
5,00 NORDEA OA 1 7-2038	DKK	2.767.680	100,000	104,000	2.878.387	908.812	100,000	106,275	965.840
5,00 NYKREDIT 01E A 2041	DKK	19.644.852	100,000	104,000	20.430.646	7.321.742	100,000	106,550	7.801.316
5,00 NYKREDIT 73D OA 2038	DKK	5.355.209	100,000	104,275	5.584.144	2.191.903	100,000	106,530	2.335.034
5,00 REALKREDIT DANMARK 23S.SA 2041	DKK	6.942.949	100,000	104,150	7.231.082	2.096.561	100,000	106,675	2.236.507
5,00 REALKREDIT DANMARK 43 D OA 2038	DKK	3.121.798	100,000	103,875	3.242.768	1.118.080	100,000	106,500	1.190.755
6,00 NORDEA ANNUITETSLÅN 2041	DKK	1.470.060	100,000	106,000	1.558.264	526.824	100,000	109,225	575.423
6,00 NYKREDIT 01E DA 2041	DKK	495.136	100,000	105,450	522.121	211.848	100,000	109,800	232.609
6,50 BRFKREDIT 6 S 2014	DKK	2.057.685	100,000	104,000	2.139.992	1.159.898	100,000	102,750	1.191.795
7,00 DANSK STATSLÅN ST LÅN (INK) 2024	DKK	20.000	100,000	158,150	31.630	20.000	100,000	162,780	32.556
BIG 6 PLUS BONUSRENTE 2006 2013	DKK				0	14.000.000	100,000	100,100	14.014.000
SPAREKASSEN VENDSYSSEL ANSV.KAP FRN 2022	DKK				0	3.000.000	100,000	100,000	3.000.000
Udtrukne	DKK				5.098.689				4.547.648
I alt i DKK					116.723.674				85.858.942
4,50 TRYK FORSIKRING FRN 19 12-2005 2025	EUR	709.000	743,235	91,028	4.796.753	709.000	746,095	95,999	5.078.168
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	1.000.000	746,095	108,028	8.059.915
FINANCE DANISH INDUSTRY FRN 26 3-07 2013	EUR	600.000	743,235	94,586	4.217.978	600.000	746,095	97,000	4.342.273
SYDBANK A S FRN PERP CALL	EUR	575.000	743,235	53,000	2.265.009	575.000	746,095	53,000	2.273.725
I alt i EUR					15.931.876				24.777.687
5,375 DANSKE BANK FRN 29 9-2003 2021	GBP				0	869.000	919,885	98,188	7.848.913
FRN Danske Bank 15 2-17	GBP	500.000	889,775	71,478	3.179.967				0
I alt i GBP					3.179.967				7.848.913
7,125 DANSKE BANK A S 21 9-2012 2037	USD				0	700.000	565,910	105,001	4.159.478
I alt i USD					0				4.159.478
I alt for noterede obligationer fra danske udstedere					135.835.517				122.645.021
Noterede obligationer fra udenlandske udstedere									
8,50 FED REP.OF BRAZIL (BRL)5 1-2012 202	BRL				0	1.000.000	276,391	121,750	3.365.057
I alt i BRL					0				3.365.057
2% Citigroup 2015	DKK	2.000.000	100,000	91,250	1.825.000				0
2,00 KALVEBOD PLC S.2 1 5-2006 2106	DKK	502.941	100,000	32,250	162.199	370.588	100,000	42,130	156.129
2,00 NYKREDIT 12H B OK NC 2017	DKK				0	12.000.000	100,000	104,510	12.541.200
KALVEBOD PLC S.3 FRN 1 11-2006 2014	DKK	952.399	100,000	45,000	428.579	593.969	100,000	66,000	392.020
I alt i DKK					2.415.778				13.089.348
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	746,095	114,560	10.256.699
6,875 RABOBANK NEDERLAND 19 3-2010 2020	EUR	200.000	743,235	85,482	1.270.664	200.000	746,095	111,800	1.668.268
9% Srlev 15 4-41	EUR	800.000	743,235	65,296	3.882.416				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	218.239	743,235	30,680	497.639	206.086	746,095	19,470	299.371
SCANDINOTES IV SENIOR FRN 2006 2014	EUR	119.709	743,235	76,330	679.122	54.720	746,095	96,000	391.935

Ialt i EUR					18.581.029				16.966.380
8,00 MEXICAN FIXED RATE BDS M10 17 12-0	MXN	15.000.000	41,026	109,378	6.731.021	260.000	43,578	108,543	12.298.370
Ialt i MXN					6.731.021				12.298.370
Den norske stat 04 15 5,00%	NOK				0	8.000.000	101,686	108,063	8.790.826
Ialt i NOK					0				8.790.826
8,30 RZD CAPITAL LIMITED 2 4-2012 2019	RUB				0	58.000.000	18,525	103,500	11.120.721
Ialt i RUB					0				11.120.721
4,875 TELE2 AB EMTN 15 5-12 2017	SEK				0	7.000.000	86,990	105,359	6.415.636
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	86,990	115,330	12.039.087
Ialt i SEK					6.588.667				18.454.723
0,50% US Treasury 30 11-12	USD	1.000.000	572,535	100,316	5.743.466				0
1,625 U.S. TREASURY N B 15 8-2022 (91282	USD				0	1.000.000	565,910	99,250	5.616.657
NORDEA BANK AB FRN 144A, PERP CALL	USD				0	700.000	565,910	100,000	3.961.370
Ialt i USD					5.743.466				9.578.027
Ialt for noterede obligationer fra udenlandske udstedere					40.059.960				93.663.452
Ialt i afdelingen					270.218.648				372.764.222