

Pr. 31-12-2017

Papirnavn	Nominel	Kurs	Valutakurs	Kursværdi(DKK)
<b>DKK</b>				
Used for Internal Hedge Trades - Mirror to Ccy Boo	9.933,40	1,09	1,00	108,68
Used for Internal Hedge Trades - Mirror to Ccy Boo	-808.409,07	-0,11	1,00	896,97
Used for Internal Hedge Trades - Mirror to Ccy Boo	9.195.454,22	0,65	1,00	60.194,58
Used for Internal Hedge Trades - Mirror to Ccy Boo	-10.655,87	-0,11	1,00	11,82
Used for Internal Hedge Trades - Mirror to Ccy Boo	4.742.542,51	1,09	1,00	51.889,28
Used for Internal Hedge Trades - Mirror to Ccy Boo	15.491.341,84	0,79	1,00	121.799,68
Used for Internal Hedge Trades - Mirror to Ccy Boo	11.288,36	1,82	1,00	205,82
Used for Internal Hedge Trades - Mirror to Ccy Boo	200.130,72	1,19	1,00	2.377,98
Used for Internal Hedge Trades - Mirror to Ccy Boo	9.261.623,94	0,83	1,00	76.881,98
Used for Internal Hedge Trades - Mirror to Ccy Boo	90.740.809,67	1,19	1,00	1.078.194,39
Used for Internal Hedge Trades - Mirror to Ccy Boo	204.293,09	0,79	1,00	1.606,24
<b>DKK total</b>				<b>1.394.167,42</b>
<b>EUR</b>				
0% FRANCE O.A.T. 25/02/2019	500.000,00	100,74	7,45	3.750.342,74
0.05% SPANISH GOV'T 31/01/2021	600.000,00	100,24	7,45	4.477.941,40
0.25% FRANCE O.A.T. 25/11/2020	420.000,00	101,85	7,45	3.185.061,09
0.5% DEUTSCHLAND REP 15/08/2027	800.000,00	100,71	7,45	5.998.464,26
0.5% FRANCE O.A.T. 25/05/2025	605.000,00	101,59	7,45	4.575.932,63
0.5% REP OF AUSTRIA 20/04/2027	300.000,00	99,41	7,45	2.220.476,00
0.65% BTPS 15/10/2023	480.000,00	97,61	7,45	3.488.218,57
0.875% KFW 18/03/2019	250.000,00	101,79	7,45	1.894.641,20
1% DEUTSCHLAND REP 15/08/2025	230.000,00	106,45	7,45	1.822.887,26

Papirnavn	Nominel	Kurs	Valutakurs	Kursværdi(DKK)
EUR				
1.125% KFW 16/10/2018	250.000,00	101,41	7,45	1.887.605,26
1.25% FRANCE O.A.T. 25/05/2036	310.000,00	98,31	7,45	2.269.056,76
1.5% DEUTSCHLAND REP 15/02/2023	450.000,00	108,56	7,45	3.637.078,98
1.5% REP OF AUSTRIA 20/02/2047	100.000,00	101,30	7,45	754.185,88
1.6% BTPS 01/06/2026	500.000,00	98,66	7,45	3.672.649,57
1.75% DEUTSCHLAND REP 04/07/2022	454.000,00	109,21	7,45	3.691.549,08
1.95% SPANISH GOV'T 30/07/2030	175.000,00	100,33	7,45	1.307.251,95
2% FRANCE O.A.T. 25/05/2048	220.000,00	105,35	7,45	1.725.646,08
2.15% BELGIAN 0340 22/06/2066	35.000,00	105,98	7,45	276.160,69
2.25% BTPS 01/09/2036	200.000,00	92,35	7,45	1.375.128,15
2.25% FRANCE O.A.T. 25/10/2022	550.000,00	111,38	7,45	4.561.166,09
2.5% DEUTSCHLAND REP 15/08/2046	160.000,00	131,39	7,45	1.565.210,25
2.5% FRANCE O.A.T. 25/05/2030	500.000,00	118,21	7,45	4.400.701,96
2.7% BTPS 01/03/2047	140.000,00	91,02	7,45	948.747,15
2.75% SPANISH GOV'T 31/10/2024	300.000,00	112,78	7,45	2.519.067,94
2.8% BTPS 01/03/2067	150.000,00	86,38	7,45	964.728,04
2.9% SPANISH GOV'T 31/10/2046	60.000,00	101,21	7,45	452.122,87
3% BELGIAN 0333 22/06/2034	190.000,00	127,60	7,45	1.805.001,82
3.45% SPANISH GOV'T 30/07/2066	30.000,00	106,97	7,45	238.940,56
3.75% BTPS 01/08/2021	900.000,00	112,01	7,45	7.505.807,95
4.2% SPANISH GOV'T 31/01/2037	75.000,00	128,06	7,45	715.091,73
4.5% BTPS 01/03/2026	200.000,00	121,38	7,45	1.807.469,98
4.75% DEUTSCHLAND REP 04/07/2034	165.000,00	160,17	7,45	1.967.709,26
5.15% SPANISH GOV'T 31/10/2044	35.000,00	145,22	7,45	378.416,37
5.4% SPANISH GOV'T 31/01/2023	460.000,00	125,00	7,45	4.280.956,94
5.85% SPANISH GOV'T 31/01/2022	375.000,00	123,10	7,45	3.437.029,31

Papirnavn	Nominel	Kurs	Valutakurs	Kursværdi(DKK)
<b>EUR total</b>				<b>89.558.445,77</b>
<b>GBP</b>				
0.5% UK TSY GILT 22/07/2022	250.000,00	99,03	8,39	2.076.494,96
1.5% UK TSY GILT 22/07/2047	350.000,00	94,15	8,39	2.763.891,60
3.75% UK TSY GILT 07/09/2021	235.000,00	111,61	8,39	2.199.985,88
4.25% UK TSY GILT 07/06/2032	200.000,00	135,67	8,39	2.275.922,52
4.25% UK TSY GILT 07/09/2039	340.000,00	145,57	8,39	4.151.223,49
4.25% UK TSY GILT 07/12/2027	220.000,00	128,71	8,39	2.374.991,71
4.5% UK TSY GILT 07/03/2019	45.000,00	104,83	8,39	395.683,35
<b>GBP total</b>				<b>16.238.193,51</b>
<b>USD</b>				
1.25% US TREASURY N/B 31/01/2019	700.000,00	99,37	6,20	4.313.066,44
1.25% US TREASURY N/B 31/10/2021	1.800.000,00	96,89	6,20	10.813.621,61
1.5% US TREASURY N/B 31/12/2018	1.500.000,00	99,69	6,20	9.271.675,13
1.625% US TREASURY N/B 31/07/2020	1.400.000,00	99,24	6,20	8.614.153,72
1.773% JAPAN BANK COOP 13/11/2018	1.500.000,00	100,06	6,20	9.305.808,34
1.875% US TREASURY N/B 30/09/2022	800.000,00	98,56	6,20	4.888.792,19
1.875% US TREASURY N/B 31/08/2022	400.000,00	98,60	6,20	2.445.388,16
2% US TREASURY N/B 15/08/2025	400.000,00	97,49	6,20	2.417.932,79
2% US TREASURY N/B 30/11/2022	1.000.000,00	99,10	6,20	6.144.348,38
2.25% US TREASURY N/B 15/11/2025	1.000.000,00	99,13	6,20	6.146.146,50
2.5% US TREASURY N/B 15/02/2046	1.000.000,00	95,19	6,20	5.901.974,75
3.125% US TREASURY N/B 15/02/2042	460.000,00	107,52	6,20	3.066.782,32
3.75% US TREASURY N/B 15/11/2043	700.000,00	119,16	6,20	5.171.964,45
4.5% US TREASURY N/B 15/08/2039	150.000,00	130,65	6,20	1.215.123,39
5.375% US TREASURY N/B 15/02/2031	200.000,00	132,89	6,20	1.647.967,11
6.25% US TREASURY N/B 15/08/2023	1.650.000,00	121,13	6,20	12.392.603,07

<b>Papirnavn</b>	<b>Nominal</b>	<b>Kurs</b>	<b>Valutakurs</b>	<b>Kursværdi(DKK)</b>
<b>USD</b>				
FX Forward trade, uden tilknyttet Obl. eller aktie	-14.517.140,00	-0,57	6,20	514.059,04
<b>USD total</b>				<b>94.271.407,39</b>
<b>Beholdninger i alt</b>				<b>201.462.214,09</b>