

LHV Pensionifond S

Investeeringute aruanne seisuga 31.01.2021

Fondivalitseja AS LHV Varahaldus juhatus on kinnitanud investeeringute aruande

12.02.2021

Vahur Vallistu



Joel Kukemelk



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| Emilient/väärtpaberi nimetus | Reiting | Reitingu-agentuur* | Emitendi riik | ISIN-kood | Valuuta | Tootlus aegumiseni | Keskmine soetushind ühikule | Keskmine soetusväärtus kokku | Turuväärtus ühikule | Turuväärtus kokku | Osakaal fondi varade puhasväärtusest | Osakaal fondi varade puhasväärtusest eelneval kuul |
|---|---------|--------------------|---------------|--------------|---------|--------------------|-----------------------------|------------------------------|---------------------|-------------------|--------------------------------------|--|
| 1. Väärtpaberid | | | | | | | 44 924 984 | 45 160 542 | 86.23% | 85.51% | | |
| Võlainstrumendid | | | | | | | 44 924 984 | 45 160 542 | 86.23% | 85.51% | | |
| Eesti Energia 2.384% 22/09/23 | BBB- | S&P | Eesti | XS1292352843 | EUR | 0.23% | 1 007.84 | 100 784 | 1 065.15 | 106 515 | 0.20% | |
| Luminor 0.792% 03/12/24 | Baa2 | Moody's | Eesti | XS2265801238 | EUR | 0.47% | 1 000.02 | 1 100 020 | 1 014.28 | 1 115 708 | 2.13% | |
| Riigi Kinnisvara 1.61% 09/06/27 ² | NR | - | Eesti | EE3300111236 | EUR | 1.61% | 100 284.64 | 2 406 831 | 100 143.11 | 2 403 435 | 4.59% | |
| Transpordi Varahaldus 2.85% 18/04/25 ² | NR | - | Eesti | EE3300111160 | EUR | 2.85% | 650.00 | 1 905 800 | 655.40 | 1 921 642 | 3.67% | |
| Banco Santander 4.625% 04/05/27 | Aa1 | Moody's | Hispaania | ES0413900160 | EUR | -0.36% | 139 180.79 | 139 181 | 135 040.58 | 135 041 | 0.26% | |
| Banco Santander 3.875% 06/02/26 | Aa1 | Moody's | Hispaania | ES0413900129 | EUR | -0.42% | 87 484.59 | 349 938 | 125 627.48 | 502 510 | 0.96% | |
| Banco Santander 1.375% 14/12/22 | A | Fitch | Hispaania | XS1330948818 | EUR | -0.27% | 105 501.19 | 527 506 | 103 267.82 | 516 339 | 0.99% | |
| VW 0.5% 30/03/21 | BBB+ | Fitch | Holland | XS1586555606 | EUR | -0.32% | 100 700.16 | 604 201 | 100 553.55 | 603 321 | 1.15% | |
| IPIC GMTN 5.875% 14/03/21 | AA | Fitch | Kaimanisaared | XS0605559821 | EUR | -0.93% | 1 249.34 | 999 472 | 1 059.92 | 847 936 | 1.62% | |
| Qatar 4.5% 20/01/22 | AA- | S&P | Katar | XS0615236006 | USD | 0.61% | 950.80 | 620 800 | 856.03 | 599 222 | 1.14% | |
| Ignitis Grupe 2% 21/05/30 | BBB+ | S&P | Leedu | XS2177349912 | EUR | 0.83% | 986.82 | 1 578 916 | 1 117.97 | 1 788 756 | 3.42% | |
| Siauliu Bankas 23/12/29 | Baa1 | Moody's | Leedu | LT0000404287 | EUR | 6.15% | 10 000.00 | 840 000 | 10 065.71 | 845 520 | 1.61% | |
| Korea Republic 4.25% 07/12/21 | AA | S&P | Lõuna-Korea | XS0277265269 | EUR | -0.39% | 1 215.55 | 182 332 | 1 046.01 | 156 902 | 0.30% | |
| ALTUMG 1.3% 07/03/25 | Baa1 | Moody's | Läti | LV0000880037 | EUR | 0.70% | 1 010.36 | 1 366 011 | 1 035.84 | 1 400 460 | 2.67% | |
| ALTUMG 1.3% 17/10/24 | Baa1 | Moody's | Läti | LV0000802353 | EUR | 0.66% | 995.56 | 901 974 | 1 027.28 | 930 711 | 1.78% | |
| Latvenergo 1.9% 10/06/22 | Baa2 | Moody's | Läti | LV0000801777 | EUR | -0.09% | 1 021.62 | 2 564 271 | 1 039.23 | 2 608 475 | 4.98% | |
| Latvia 0.375% 27/01/22 | A+ | S&P | Läti | LV0000570141 | EUR | -0.29% | 1 004.69 | 73 342 | 1 006.68 | 73 488 | 0.14% | |
| PKO Bank 0.75% 25/07/21 | A3 | Moody's | Poola | XS1650147660 | EUR | 0.23% | 997.96 | 473 034 | 1 006.35 | 477 012 | 0.91% | |
| BNP Paribas 2.875% 24/10/22 | AA- | Fitch | Prantsusmaa | XS0847433561 | EUR | -0.38% | 1 090.87 | 556 342 | 1 064.26 | 542 772 | 1.04% | |
| Orange 0.5% 15/01/22 | BBB+ | Fitch | Prantsusmaa | FR0013396496 | EUR | -0.27% | 100 851.09 | 302 553 | 100 758.92 | 302 277 | 0.58% | |
| France Government 3.25% 25/10/21 | Aa2 | Moody's | Prantsusmaa | FR0011059088 | EUR | -0.58% | 1.05 | 2 148 013 | 1.04 | 2 125 616 | 4.06% | |
| France Government 3.75% 25/04/21 | Aa2 | Moody's | Prantsusmaa | FR0010192997 | EUR | -0.49% | 1.05 | 1 988 072 | 1.04 | 1 973 492 | 3.77% | |
| France Government 25/05/21 | Aa2 | Moody's | Prantsusmaa | FR0013157096 | EUR | -0.61% | 1.01 | 1 809 422 | 1.00 | 1 803 402 | 3.44% | |
| France Government 2.25% 25/10/22 | Aa2 | Moody's | Prantsusmaa | FR0011337880 | EUR | -0.68% | 1.06 | 1 205 083 | 1.06 | 1 199 923 | 2.29% | |
| Investor 4.5% 12/05/23 | Aa3 | Moody's | Rootsi | XS0625859516 | EUR | -0.33% | 1 242.74 | 1 854 169 | 1 143.10 | 1 705 502 | 3.26% | |
| Romania 2.875% 28/10/24 | Baa3 | Moody's | Rumeenia | XS1129788524 | EUR | 0.11% | 991.64 | 1 477 549 | 1 107.73 | 1 650 522 | 3.15% | |
| Romania 2.75% 29/10/25 | Baa3 | Moody's | Rumeenia | XS1312891549 | EUR | 0.39% | 1 043.46 | 133 563 | 1 117.71 | 143 067 | 0.27% | |
| German Treasury Bill 14/04/2021 | Aaa | Moody's | Saksamaa | DE0001030203 | EUR | -0.59% | 0.01 | 803 506 | 0.01 | 800 984 | 1.53% | |
| German Government 3.25% 04/07/21 | Aaa | Moody's | Saksamaa | DE0001135440 | EUR | -0.62% | 0.01 | 2 164 794 | 0.01 | 2 122 073 | 4.05% | |
| German Government 2.25% 04/09/21 | Aaa | Moody's | Saksamaa | DE0001135457 | EUR | -0.62% | 0.01 | 1 790 769 | 0.01 | 1 744 701 | 3.33% | |
| German Government 1.5% 04/09/22 | AAA | Fitch | Saksamaa | DE0001135499 | EUR | -0.73% | 0.01 | 1 042 219 | 0.01 | 1 042 013 | 1.99% | |
| Temasek 0.5% 01/03/22 | Aaa | Moody's | Singapur | XS1373130902 | EUR | 0.06% | 1 006.82 | 2 649 957 | 1 009.42 | 2 656 801 | 5.07% | |
| Fortum 2.25% 06/09/22 | BBB | Fitch | Soome | XS0825855751 | EUR | -0.17% | 1 049.15 | 462 675 | 1 047.75 | 462 058 | 0.88% | |
| Fortum 4% 24/05/21 | BBB | Fitch | Soome | XS0629937409 | EUR | -0.28% | 1 102.46 | 1 367 051 | 1 040.89 | 1 290 699 | 2.46% | |
| Neste 2.125% 17/03/22 | NR | - | Soome | FI4000148671 | EUR | 0.50% | 102 468.29 | 102 468 | 103 671.01 | 103 671 | 0.20% | |
| Sampo 3.375% 23/05/49 | Baa1 | Moody's | Soome | XS1995716211 | EUR | 3.23% | 1 039.76 | 1 189 489 | 1 166.42 | 1 334 389 | 2.55% | |
| China Development Bank 01/06/21 | A+ | S&P | Šveits | XS1422314689 | EUR | -0.13% | 1 008.47 | 165 390 | 1 005.41 | 164 888 | 0.31% | |
| China Development Bank 0.375% 16/11/21 | A1 | Moody's | Šveits | XS1711173218 | EUR | -0.13% | 1 001.90 | 1 044 981 | 1 004.73 | 1 047 934 | 2.00% | |
| Apple 1% 10/11/22 | Aa1 | Moody's | USA | XS1135334800 | EUR | -0.34% | 1 008.70 | 151 305 | 1 026.15 | 153 922 | 0.29% | |
| JP Morgan 1.375% 16/09/21 | A2 | Moody's | USA | XS1110449458 | EUR | -0.54% | 1 031.79 | 782 098 | 1 017.12 | 770 978 | 1.47% | |
| JP Morgan Chase And Co 2.75% 24/08/22 | A2 | Moody's | USA | XS0820547825 | EUR | -0.30% | 1 087.27 | 450 130 | 1 059.83 | 438 772 | 0.84% | |

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|---|---------|-------------------|---------------|--------------|---------|--------------------|-----------------------------|------------------------------|---------------------|-------------------|--------------------------------------|--|
| Bank of America 04/05/23 | A2 | Moody's | USA | XS1602557495 | EUR | -0.05% | 1 010.05 | 537 346 | 1 007.14 | 535 796 | 1.02% | |
| Bank of America 07/02/22 | A2 | Moody's | USA | XS1560862580 | EUR | -0.20% | 1 001.56 | 582 907 | 1 000.74 | 582 432 | 1.11% | |
| Morgan Stanley 21/05/21 | A1 | Moody's | USA | XS1824289901 | EUR | -0.47% | 993.66 | 578 312 | 1 001.49 | 582 867 | 1.11% | |
| Wells Fargo And Company 26/04/21 | BBB+ | S&P | USA | XS1400169428 | EUR | -0.47% | 1 002.28 | 544 240 | 1 001.35 | 543 734 | 1.04% | |
| Wells Fargo And Company 31/01/22 | BBB+ | S&P | USA | XS1558022866 | EUR | -0.43% | 994.05 | 306 167 | 1 004.29 | 309 321 | 0.59% | |
| Oodatav krediitkahju (võlainstrumendid) | | | | | | | | | | - 7 057 | - 0.01% | |

| Krediidiasutuse nimi | Hoiuse liik | Päritoluriik | Reiting | Reitinguagentuur* | Alusvara nimetus | Intrss | Algus-kuupäev | Lõpp-tähtaeg | Hoiustatud summa | Turuväärtus kokku | Osakaal fondi varade puhasväärtusest | Osakaal fondi varade puhasväärtusest eelneval kuul |
|----------------------------------|-------------------|--------------|---------|-------------------|------------------|--------|---------------|--------------|------------------|-------------------|--------------------------------------|--|
| 2. Hoised | | | | | | | | | | 7 236 483 | 13.82% | 14.51% |
| Arvelduskontod | | | | | | | | | | | | |
| Arvelduskonto EUR, SEB | Nõudmiseni hoius | Eesti | A+ | S&P | EUR | 0.00% | | | 883 413 | 883 413 | 1.69% | |
| Arvelduskonto USD, SEB | Nõudmiseni hoius | Eesti | A+ | S&P | USD | 0.00% | | | 38 934 | 38 934 | 0.07% | |
| Tähtajalised hoised | | | | | | | | | | | | |
| LHV Pank | Tähtajaline hoius | Eesti | Baa1 | Moody's | EUR | 0.10% | 31.08.2020 | 01.03.2021 | 2 200 935 | 2 200 935 | 4.20% | |
| Bigbank | Tähtajaline hoius | Eesti | NR | | EUR | 0.50% | 11.03.2020 | 10.03.2021 | 1 523 384 | 1 523 384 | 2.91% | |
| Coop Pank | Tähtajaline hoius | Eesti | Baa2 | Moody's | EUR | 0.55% | 04.08.2020 | 02.08.2021 | 2 611 039 | 2 611 039 | 4.99% | |
| Oodatav krediitkahju (hoised) | | | | | | | | | | - 21 223 | - 0.04% | |
| 3. Muud varad | | | | | | | | | | 0 | 0.00% | 0.03% |
| VARAD KOKKU | | | | | | | | | | 52 397 025 | 100.05% | 100.05% |
| Fondi kohustused | | | | | | | | | | - 26 722 | - 0.05% | - 0.05% |
| FONDI VARADE PUHASVÄÄRTUS | | | | | | | | | | 52 370 303 | 100.00% | 100.00% |

* Lühendatud reitinguagentuuride täisnimed on Moody's Investor Service, Standard&Poors Corporation ja Fitch IBCA.

¹ Investeering, mille väärtus on võrreldes eelneva perioodiga oluliselt (üle 10%) muutunud

² Reguleeritud turul mittekaubeldavad võlaväärtpaberid

Reguleeritud turul mittekaubeldavate väärtpaberite ja kinniste ning mitteavalike fondide väärtus on leitud vastavalt Aktsiaetselts LHV Varahaldus sise-eeskirjas "LHV Varahalduse investeerimisfondide vara puhasväärtuse määramise eeskiri" toodud põhimõtetele ning ei pruugi aruandeperioodi lõpu seisuga kajastada kõigi instrumentide puhul COVID-19 mõju instrumenti väärtusele. Aktsiaetselts LHV Varahaldus hindab jooksvalt COVID-19 potentsiaalset mõju fondi investeringutele ning täiendava info teatavaks saamisel teostab nõuetekohased ümberhindlused.