

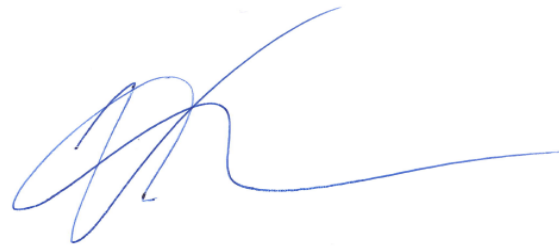
LHV Pensionifond S

Investeeringute aruanne seisuga **31.01.2023**

Fondivalitseja AS LHV Varahaldus juhatus on kinnitanud investeeringute aruande

14.02.2023

Vahur Vallistu



Joel Kukemelk



LHV Pensionifond S investeringute aruanne seisuga 31.01.2023

| Emitent/väärtpaberi nimetus | Reiting | Reitingu-agentuur* | Emitendi riik | ISIN-kood | Valuuta | Tootlus aegumiseni | Keskmine soetushind ühikule (EUR) | Keskmine soetusväärtus kokku (EUR) | Turuväärtus ühikule (EUR) | Turuväärtus kokku (EUR) | Osakaal fondi varade puhasväärtusest | Osakaal fondi varade puhasväärtusest eelneval kuul |
|--|---------|--------------------|---------------|--------------|---------|--------------------|-----------------------------------|------------------------------------|---------------------------|-------------------------|--------------------------------------|--|
| 1. Väärtpaberid | | | | | | | 29 436 396 | 29 224 526 | 98.05% | 94.21% | | |
| Võlainstrumendid | | | | | | | 27 819 557 | 27 410 382 | 91.96% | 88.18% | | |
| KBC Group NV 0.625% 07/12/2031 | Baa2 | Moody's | Belgia | BE0002819002 | EUR | 4.24% | 88 854.98 | 977 405 | 85 599.18 | 941 591 | 3.16% | |
| BIGBANK 7.5% 16/05/2032 ² | NR | - | Eesti | EE3300002583 | EUR | 7.50% | 1 000.00 | 700 000 | 1 015.83 | 711 083 | 2.39% | |
| Coop Pank 5.0% 10/03/2032 | Baa2 | Moody's | Eesti | EE3300002542 | EUR | 5.85% | 1 000.00 | 906 000 | 944.17 | 855 415 | 2.87% | |
| Eesti Energia 2.384% 22/09/23 | BBB- | S&P | Eesti | XS1292352843 | EUR | 4.53% | 1 007.84 | 100 784 | 994.94 | 99 494 | 0.33% | |
| Kodu Kvarital 8.5% 08/07/2025 ² | NR | - | Eesti | EE3300002682 | EUR | 8.50% | 1 000.00 | 300 000 | 1 005.43 | 301 629 | 1.01% | |
| Liven Kodu 10 8% 30/06/2026 ² | NR | - | Eesti | EE3300002484 | EUR | 8.00% | 1 000.00 | 300 000 | 1 006.79 | 302 038 | 1.01% | |
| Luminor 0.792% 03/12/24 | Baa1 | Moody's | Eesti | XS2265801238 | EUR | 5.64% | 1 013.49 | 1 611 455 | 947.06 | 1 505 826 | 5.05% | |
| Luminor 7.25% 16/01/2026 | Baa1 | Moody's | Eesti | XS2576365188 | EUR | 6.45% | 1 000.03 | 650 020 | 1 018.98 | 662 337 | 2.22% | |
| 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 | 8.06% | |
| Estonia 4.0% 12/10/2032 | AA- | S&P | Eesti | XS2532370231 | EUR | 3.58% | 998.15 | 1 397 416 | 1 046.26 | 1 464 770 | 4.91% | |
| Coop Pank AT1 10% PERPETUAL ² | Baa2 | Moody's | Eesti | EE3300002658 | EUR | 10.00% | 100 000.00 | 200 000 | 100 833.34 | 201 667 | 0.68% | |
| Banco Santander 4.625% 04/05/27 | Aa1 | Moody's | Hispaania | ES0413900160 | EUR | 3.22% | 139 180.79 | 139 181 | 108 927.58 | 108 928 | 0.37% | |
| PROSUS 1.539% 03/08/2028 | BBB | S&P | Holland | XS2211183244 | EUR | 4.97% | 900.65 | 720 520 | 845.93 | 676 745 | 2.27% | |
| Glencore 1.25% 01/03/2033 | BBB+ | S&P | Iirimaa | XS2307764311 | EUR | 4.84% | 694.02 | 902 220 | 730.33 | 949 425 | 3.19% | |
| Siauli Bankas 1.047% 07/10/25 | Baa2 | Moody's | Leedu | LT0000405771 | EUR | 6.52% | 1 000.03 | 600 017 | 903.33 | 541 996 | 1.82% | |
| Siauli Bankas 6.15% 23/12/29 | Baa1 | Moody's | Leedu | LT0000404287 | EUR | 6.15% | 10 000.00 | 840 000 | 10 065.71 | 845 520 | 2.84% | |
| ALTUMG 1.3% 07/03/25 | Baa1 | Moody's | Läti | LV0000880037 | EUR | 3.31% | 1 010.36 | 1 366 011 | 971.75 | 1 313 811 | 4.41% | |
| ALTUMG 1.3% 17/10/24 | Baa1 | Moody's | Läti | LV0000802353 | EUR | 3.26% | 995.56 | 901 974 | 971.61 | 880 274 | 2.95% | |
| Citadele 5% 13/12/2031 | Baa1 | Moody's | Läti | LV0000880102 | EUR | 8.38% | 10 000.27 | 750 020 | 8 067.31 | 605 048 | 2.03% | |
| Citadele 1.625% 22/11/2026 | Baa3 | Moody's | Läti | XS2393742122 | EUR | 5.20% | 996.28 | 557 914 | 906.04 | 507 380 | 1.70% | |
| Latvenergo 2.42% 05/05/2027 | Baa2 | Moody's | Läti | LV0000870129 | EUR | 5.22% | 966.28 | 821 337 | 913.27 | 776 278 | 2.60% | |
| BNP Paribas 2.5% 31/03/2032 | A- | Fitch | Prantsusmaa | FR0014009HA0 | EUR | 4.96% | 86 925.97 | 869 260 | 92 832.89 | 928 329 | 3.11% | |
| France Government 25/02/23 | AA | Fitch | Prantsusmaa | FR0013479102 | EUR | 2.34% | 1.00 | 997 050 | 1.00 | 998 390 | 3.35% | |
| France Government 25/03/23 | Aa2 | Moody's | Prantsusmaa | FR0013283686 | EUR | 2.35% | 1.00 | 797 260 | 1.00 | 797 304 | 2.68% | |
| EQT AB 2.875% 06/04/2032 | A- | Fitch | Rootsi | XS2463990775 | EUR | 5.38% | 807.20 | 645 758 | 846.05 | 676 840 | 2.27% | |
| Eastnine 08/07/24 | NR | - | Rootsi | SE0013719788 | EUR | 8.93% | 1 000.01 | 808 011 | 984.39 | 795 384 | 2.67% | |
| Romania 2.875% 28/10/24 | Baa3 | Moody's | Rumeenia | XS1129788524 | EUR | 3.71% | 991.64 | 1 477 549 | 993.58 | 1 480 438 | 4.97% | |
| Romania 2.75% 29/10/25 | Baa3 | Moody's | Rumeenia | XS1312891549 | EUR | 3.94% | 1 043.46 | 133 563 | 976.56 | 125 000 | 0.42% | |
| German Treasury Bill 22/03/23 | AAA | S&P | Saksamaa | DE0001030823 | EUR | 2.17% | 0.01 | 3 787 425 | 0.01 | 3 788 714 | 12.71% | |
| Kojamo 0.875% 28/05/2029 | Baa2 | Moody's | Soome | XS2345877497 | EUR | 5.39% | 769.77 | 887 543 | 769.31 | 887 009 | 2.98% | |
| BP Capital Markets 3.625% PERP | Baa1 | Moody's | Suurbritannia | XS2193662728 | EUR | 6.57% | 834.48 | 267 034 | 906.25 | 289 999 | 0.97% | |
| Oodatav krediitkahju (võlainstrumendid) | | | | | | | | | | - 11 715 | - 0.04% | |

| Emitent/väärtpaberi nimetus | Emitendi riik | ISIN-kood | Valuuta | Keskmine soetushind ühikule (EUR) | Keskmine soetusväärtus kokku (EUR) | Turuväärtus ühikule (EUR) | Turuväärtus kokku (EUR) | Osakaal fondi varade puhasväärtusest | Osakaal fondi varade puhasväärtusest eelneval kuul |
|-----------------------------|---------------|--------------|---------|-----------------------------------|------------------------------------|---------------------------|-------------------------|--------------------------------------|--|
| Aktsiad | | | | | 668 | | 968 | 0.00% | 0.00% |
| VH Agent 003 osa | Eesti | EE3100005430 | EUR | 1.24 | 387 | 1.60 | 501 | 0.00% | |
| VH Agent 004 osa | Eesti | EE3100005455 | EUR | 0.97 | 281 | 1.62 | 468 | 0.00% | |

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| Fondi osaku või aktsia nimetus | Fondivalitseja | Fondi päritoluriik | ISIN-kood | Valuuta | Keskmine soetushind ühikule (EUR) | Keskmine soetusväärtus kokku (EUR) | Turuväärtus ühikule (EUR) | Turuväärtus kokku (EUR) | Osakaal fondi varade puhasväärtusest | Osakaal fondi varade puhasväärtusest eelneval kuul | | |
|----------------------------------|-------------------------|--------------------|--------------|-------------------|-----------------------------------|------------------------------------|---------------------------|-------------------------|--------------------------------------|--|--------------------------------------|--|
| Fondiosakud | | | | | | 1 616 171 | | 1 813 176 | 6.08% | 6.02% | | |
| Kinnisvarafondid | | | | | | 353 771 | | 432 979 | 1.45% | 1.39% | | |
| EFTEN Real Estate Fund 5 | EFTEN Capital | Eesti | - | EUR | 1.00 | 353 771 | 1.22 | 432 979 | 1.45% | | | |
| Aktsiafondid | | | | | | 1 262 400 | | 1 380 197 | 4.63% | 4.63% | | |
| ZKB Gold ETF | Swisscanto Fondsleitung | Šveits | CH0139101593 | CHF | 505.37 | 1 262 400 | 528.61 | 1 380 197 | 4.63% | | | |
| Krediidiasutuse nimi | Hoiuse liik | Päritoluriik | Reiting | Reitinguagentuur* | Alusvara nimetus | Intress | Algus-kuupäev | Löpp-tähtaeg | Hoiustatud summa (EUR) | Turuväärtus kokku (EUR) | Osakaal fondi varade puhasväärtusest | Osakaal fondi varade puhasväärtusest eelneval kuul |
| 2. Hoised | | | | | | | | | | 596 338 | 2.00% | 5.84% |
| Arvelduskontod | | | | | | | | | | | | |
| Arvelduskonto EUR, SEB | Nõudmiseni hoius | Eesti | A+ | S&P | EUR | | | | 596 338 | 596 338 | 2.00% | |
| VARAD KOKKU | | | | | | | | 29 820 863 | 100.05% | 100.05% | | |
| Fondi kohustused | | | | | | | | - 15 213 | - 0.05% | - 0.05% | | |
| FONDI VARADE PUHASVÄÄRTUS | | | | | | | | 29 805 650 | 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