

# LHV Pensionifond S

Investeeringute aruanne seisuga **29.02.2020**

Fondivalitseja AS LHV Varahaldus juhatus on kinnitanud investeeringute aruande

12.03.2020

Vahur Vallistu



Joel Kukemelk



LHV Pensionifond S investeringute aruanne seisuga 29.02.2020

Emitent/väärtpaberi nimetus	Reiting	Reitingu-agentuur*	Emitendi riik	ISIN-kood	Valuuta	Tootlus aegumiseni	Keskmine soetusühikule	Keskmine soetusväärtus kokku	Turuväärtus ühikule	Turuväärtus kokku	Osakaal fondi varade puhastväärtusest	Osakaal fondi varade puhastväärtusest eelneval kuul	
<b>1. Väärtpaberid</b>							<b>47 883 720</b>	<b>48 156 749</b>	<b>87.98%</b>	<b>90.79%</b>			
<b>Võlakirjad</b>							<b>47 883 720</b>	<b>48 156 749</b>	<b>87.98%</b>	<b>90.79%</b>			
Eesti Energia 2.384% 22/09/23	BBB-	S&P	Eesti	XS1292352843	EUR	0.50%	1 007.84	1 076.88	107 688	0.20%			
Luminor 1.5% 18/10/21	Baa2	Moody's	Eesti	XS1894121695	EUR	0.39%	997.09	1 023.49	2 555 659	4.67%			
Riigi Kinnisvara 1.61% 09/06/27 <sup>2</sup>	NR	-	Eesti	EE3300111236	EUR	1.61%	100 284.64	2 406 831	100 272.81	2 406 547	4.40%		
Transpordi Varahaldus 2.85% 18/04/25 <sup>2</sup>	NR	-	Eesti	EE3300111160	EUR	2.85%	750.00	2 199 000	757.96	2 222 328	4.06%		
Banco Santander 4.625% 04/05/27	Aa1	Moody's	Hispaania	ES0413900160	EUR	-0.28%	139 180.79	139 181	139 412.62	139 413	0.25%		
Banco Santander 3.875% 06/02/26	Aa1	Moody's	Hispaania	ES0413900129	EUR	-0.31%	87 484.59	349 938	125 375.51	501 502	0.92%		
Banco Santander 1.375% 14/12/22	A	Fitch	Hispaania	XS1330948818	EUR	-0.15%	105 501.19	527 506	104 563.28	522 816	0.96%		
BMW Finance 2% 04/09/20	A1	Moody's	Holland	XS0968316256	EUR	-0.18%	1 067.33	1 440 889	1 020.97	1 378 305	2.52%		
VW 0.5% 30/03/21	BBB+	Fitch	Holland	XS1586555606	EUR	-0.04%	100 700.16	604 201	101 041.02	606 246	1.11%		
Allianz 07/12/20	AA-	Fitch	Holland	DE000A19S4T0	EUR	-0.32%	101 250.74	1 518 761	100 352.92	1 505 294	2.75%		
Vonovia Finance 22/12/22	BBB+	S&P	Holland	DE000A19X793	EUR	-0.03%	99 968.66	299 906	100 242.97	300 729	0.55%		
Daimler Intl Finance 0 11/05/2022	A3	Moody's	Holland	DE000A19HBM3	EUR	-0.02%	100 601.33	1 509 020	100 035.00	1 500 525	2.74%		
DT 03/04/20	BBB+	Fitch	Holland	XS1382791892	EUR	-0.32%	1 006.04	905 438	1 000.29	900 261	1.64%		
STEDIN 0 10/24/22	A-	S&P	Holland	XS1705553417	EUR	-0.06%	999.26	675 499	1 001.51	677 021	1.24%		
IPIC GMTN 5.875% 14/03/21	AA	Fitch	Kaimanisaared	XS0605559821	EUR	-0.01%	1 249.34	999 472	1 117.59	894 074	1.63%		
Qatar 4.5% 20/01/22	AA-	S&P	Katar	XS0615236006	USD	1.88%	1 051.19	620 800	959.48	671 638	1.23%		
Siauliu Bankas 23/12/29	Baa1	Moody's	Leedu	LT0000404287	EUR	6.15%	10 000.00	840 000	10 114.26	849 598	1.55%		
Lithuania 3.4% 03/10/20	A	Fitch	Leedu	LT0000607087	EUR	-0.12%	0.01	784 574	0.01	725 227	1.32%		
Lithuania 5.5% 17/05/22	A	Fitch	Leedu	LT0000610057	EUR	0.02%	0.01	465 550	0.01	430 441	0.79%		
Lithuania 4.1% 28/02/23	A+	S&P	Leedu	LT0000610065	EUR	0.01%	0.01	454 399	0.01	440 970	0.81%		
Korea Republic 4.25% 07/12/21	AA	S&P	Lõuna-Korea	XS0277265269	EUR	-0.42%	1 215.55	182 332	1 092.87	163 931	0.30%		
ALTUMG 1.3% 07/03/25	Baa1	Moody's	Läti	LV0000880037	EUR	0.38%	1 010.36	1 366 011	1 058.58	1 431 202	2.61%		
ALTUMG 1.3% 17/10/24	Baa1	Moody's	Läti	LV0000802353	EUR	0.36%	995.56	901 974	1 047.80	949 302	1.73%		
Latvenergo 1.9% 10/06/22	Baa2	Moody's	Läti	LV0000801777	EUR	0.31%	1 021.62	2 564 271	1 049.70	2 634 759	4.81%		
Latvia 2.625% 21/01/21	A+	S&P	Läti	XS1017763100	EUR	-0.31%	1 051.75	631 050	1 029.05	617 428	1.13%		
Latvia 0.375% 27/01/22	A+	S&P	Läti	LV0000570141	EUR	-0.15%	1 004.69	73 342	1 010.34	73 755	0.13%		
PKO Bank 0.75% 25/07/21	A3	Moody's	Poola	XS1650147660	EUR	-0.01%	997.96	473 034	1 015.08	481 147	0.88%		
BNP Paribas 2.875% 24/10/22	AA-	Fitch	Prantsusmaa	XS0847433561	EUR	-0.12%	1 090.87	556 342	1 089.60	555 698	1.02%		
Orange 3.875% 14/01/21	Baa1	Moody's	Prantsusmaa	XS0563306314	EUR	-0.21%	53 860.24	161 581	52 032.51	156 098	0.29%		
Orange 0.5% 15/01/22	BBB+	Fitch	Prantsusmaa	FR0013396496	EUR	-0.13%	100 838.32	605 030	101 251.48	607 509	1.11%		
SANOFI 1.875% 04/09/20	A+	Fitch	Prantsusmaa	FR0011560333	EUR	0.77%	107 461.26	1 611 919	101 473.89	1 522 108	2.78%		
France Government 2.25% 25/10/22	Aa2	Moody's	Prantsusmaa	FR0011337880	EUR	-0.70%	1.12	39 189	1.09	38 048	0.07%		
GECINA 30/06/22	A-	S&P	Prantsusmaa	FR0013266343	EUR	-0.11%	100 009.25	600 055	100 248.00	601 488	1.10%		
TOTAL 03/19/20	Aa3	Moody's	Prantsusmaa	XS1139316555	EUR	-0.38%	100 831.11	1 814 960	100 016.00	1 800 288	3.29%		
Investor 4.5% 12/05/23	Aa3	Moody's	Rootsi	XS0625859516	EUR	-0.01%	1 242.74	1 854 169	1 180.22	1 760 895	3.22%		
Romania 2.875% 28/10/24	Baa3	Moody's	Rumeenia	XS1129788524	EUR	0.47%	991.64	1 477 549	1 120.19	1 669 084	3.05%		
Romania 2.75% 29/10/25	Baa3	Moody's	Rumeenia	XS1312891549	EUR	0.69%	1 043.46	133 563	1 123.12	143 760	0.26%		
SAP 01/04/20	A2	Moody's	Saksamaa	DE000A14KJE8	EUR	-0.11%	1 008.12	1 008 120	1 000.10	1 000 100	1.83%		
Temasek 0.5% 01/03/22	Aaa	Moody's	Singapur	XS1373130902	EUR	-0.32%	1 006.82	2 649 957	1 021.35	2 688 184	4.91%		
Fortum 4% 24/05/21	BBB	Fitch	Soome	XS0629937409	EUR	-0.12%	1 114.20	1 158 772	1 081.60	1 124 864	2.06%		
Neste Oil 2.125% 17/03/22	NR	-	Soome	FI4000148671	EUR	0.33%	102 468.29	102 468	105 685.30	105 685	0.19%		
Sampo 3.375% 23/05/49	Baa1	Moody's	Soome	XS1995716211	EUR	3.35%	1 005.07	848 278	1 138.86	961 201	1.76%		
China Development Bank 01/06/21	A+	S&P	Šveits	XS1422314689	EUR	-0.10%	1 008.47	165 390	1 011.25	165 845	0.30%		
China Development Bank 0.375% 16/11/21	A1	Moody's	Šveits	XS1711173218	EUR	-0.12%	1 001.90	1 044 981	1 009.57	1 052 977	1.92%		

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Apple 1% 10/11/22	Aa1	Moody's	USA	XS1135334800	EUR	-0.29%	1 008.70	151 305	1 037.88	155 682	0.28%	
Berkshire Hathaway 0.25% 17/01/21	AA	S&P	USA	XS1548792420	EUR	-0.18%	1 008.13	806 505	1 004.13	803 307	1.47%	
IBM 1.875% 06/11/20	A2	Moody's	USA	XS0991090175	EUR	-0.23%	1 084.93	195 288	1 020.39	183 670	0.34%	
JP Morgan 1.375% 16/09/21	A2	Moody's	USA	XS1110449458	EUR	-0.19%	1 031.79	782 098	1 030.39	781 033	1.43%	
JP Morgan Chase And Co 2.75% 24/08/22	A2	Moody's	USA	XS0820547825	EUR	-0.06%	1 087.27	450 130	1 084.06	448 801	0.82%	
Bank of America 04/05/23	A2	Moody's	USA	XS1602557495	EUR	0.18%	1 010.05	537 346	1 006.98	535 713	0.98%	
Bank of America 07/02/22	A2	Moody's	USA	XS1560862580	EUR	0.13%	1 001.56	582 907	1 005.42	585 157	1.07%	
Goldman Sachs 29/05/20	BBB+	S&P	USA	XS1240146891	EUR	-0.24%	1 001.74	583 010	1 001.28	582 744	1.06%	
Morgan Stanley 21/05/21	BBB+	S&P	USA	XS1824289901	EUR	-0.03%	993.66	578 312	1 000.41	582 239	1.06%	
UPS 15/07/20	A2	Moody's	USA	XS1323463056	EUR	-0.31%	1 010.60	1 010 596	1 001.36	1 001 361	1.83%	
Wells Fargo And Company 26/04/21	A-	S&P	USA	XS1400169428	EUR	-0.22%	1 002.28	544 240	1 005.47	545 973	1.00%	
Wells Fargo And Company 31/01/22	A-	S&P	USA	XS1558022866	EUR	-0.14%	994.05	306 167	1 004.64	309 430	0.57%	

Krediidiasutuse nimi	Hoiuse liik	Päritoluriik	Reiting	Reitinguagentuur*	Alusvara nimetus	Intruss	Algus-kuupäev	Lõpp-tähtaeg	Hoiustatud summa	Turväärtus kokku	Osakaal fondi varade puhastväärtusest	Osakaal fondi varade puhastväärtusest eelneval kuul
<b>2. Hoiused</b>										<b>6 605 899</b>	<b>12.07%</b>	<b>9.27%</b>
<b>Arvelduskontod</b>												
Arvelduskonto EUR, SEB	Nõudmiseni hoius	Eesti	A+	S&P	EUR	0.00%			301 331	301 331	0.55%	
Arvelduskonto USD, SEB	Nõudmiseni hoius	Eesti	A+	S&P	USD	0.00%			14 348	14 348	0.03%	
<b>Tähtajalised hoiused</b>												
Bigbank	Tähtajaline hoius	Eesti	NR		EUR	0.50%	11.04.2019	11.03.2020	1 516 360	1 516 360	2.77%	
Coop Pank	Tähtajaline hoius	Eesti	NR		EUR	0.30%	06.02.2020	04.08.2020	2 600 679	2 600 679	4.75%	
LHV	Tähtajaline hoius	Eesti	Baa1	Moody's	EUR	0.30%	28.02.2020	28.08.2020	2 188 018	2 188 018	4.00%	
Oodatav krediidikahju (hoiused)										- 14 837	- 0.03%	
<b>3. Muud varad</b>										<b>0</b>	<b>0.00%</b>	<b>0.07%</b>
<b>VARAD KOKKU</b>										<b>54 762 648</b>	<b>100.05%</b>	<b>100.06%</b>
<b>Fondi kohustused</b>										<b>- 25 939</b>	<b>- 0.05%</b>	<b>- 0.06%</b>
<b>FONDI VARADE PUHASVÄÄRTUS</b>										<b>54 736 708</b>	<b>100.00%</b>	<b>100.00%</b>

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

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

<sup>2</sup> Reguleeritud turul mittekaubeldavad võlaväärtpaberid