

INV.F. NYKREDIT INVEST ENGROS

Beholdningsoversigt pr. 30-06-2012

EuroKredit

Papirnavn	Kurs 30-06-2012	Markedsværdi (1000 EUR) 30-06-2012	Kurs 31-12-2011	Markedsværdi (1000 EUR) 31-12-2011
Aktier				
DKK 13,4510600598844 pr 30-06-2012				
DKK_R_SWEEP	1,00	1.802	-	-
EUR 100 pr 30-06-2012				
EUR_R_SWEEP	1,00	2.774	-	-
Aktier i alt		4.577		
Obligationer				
DKK 13,4510600598844 pr 30-06-2012				
2,00% KD 10T AP..... 15	103,38	4.589	-	-
EUR 100 pr 30-06-2012 (100 pr 31-12-2011)				
1,375% Caterpillar 18/05/15	100,53	704	-	-
1,750% Linde BV 11/06/19	98,94	841	-	-
1,750% Swedbank 18/06/15	99,95	2.499	-	-
2,177% BP Capital Ma 16/02/16	101,92	2.803	-	-
2,500% Heineken NV 19/03/19	101,50	2.537	-	-
2,625% ABB Finance 26/03/19	101,65	3.355	-	-
2,625% Atlas Copco 15/03/19	102,63	1.232	-	-
2,625% Carlsberg 03/07/19	100,19	701	-	-
2,750% Securitas AB 28/02/17	101,55	3.047	-	-
2,875% G4S INTL 02/05/17	103,03	1.545	-	-
2,994% BP Capital 18/02/19	103,77	2.075	-	-
3,000% BNP Paribas 24/02/17	102,23	1.022	-	-
3,125% ADP 11/06/24	99,23	695	-	-
3,125% Compass 13/02/19	104,78	1.572	-	-
3,125% PPR 23/04/19	102,86	720	-	-
3,125% Sanofi-Aventi 10/10/14	104,84	524	104,24	521
3,250% Bundesrep Deu 04/07/21	-	-	112,93	5.646
3,250% Nykredit 01/06/17	99,87	3.995	-	-
3,375% Svenska HKB 17/07/17	106,34	691	-	-
3,375% Willow No.2 27/06/22	100,04	500	-	-
3,500% Iberdrola SAU 13/10/16	89,12	891	96,27	963
3,625% ABN Amro 06/10/17	103,68	622	97,57	585
3,641% Bouygues Sa 29/10/19	102,17	2.043	96,58	1.932
3,875% CRSL 25/01/17	107,27	1.180	100,73	1.108
3,875% DNB NOR 29/06/20	107,10	536	99,74	997
3,875% SKF AB 25/05/18	109,63	1.261	105,78	1.216
3,994% Casino Guich. 09/03/20	99,01	198	-	-
4,000% Anglo Irish 15/04/15	85,54	813	70,28	668
4,000% Fortum OYJ 24/05/21	110,83	1.108	105,54	1.055
4,125% AUTOROUTES 13/04/20	105,02	420	97,21	389
4,125% Enel Fin 12/07/17	95,64	956	95,14	951
4,125% Vivendi Sa 18/07/17	103,38	1.654	-	-
4,250% Banque PSA 25/02/16	98,49	985	91,50	915
4,250% Ing Bank NV 13/01/17	107,77	2.694	-	-
4,375% Autobahn Sch 08/07/19	114,35	686	109,14	655
4,375% Tele Danmark 23/02/18	110,32	993	105,45	949
4,375% Thyssenkrupp 28/02/17	100,64	503	-	-
4,379% CASINO GUICH 08/02/17	105,12	946	99,30	894
4,500% Goldman Sachs 09/05/16	103,29	2.582	95,81	2.395
4,500% Morgan Stanl. 29/10/14	102,28	409	95,35	381
4,500% Talanx Fin 30/06/25	92,70	804	83,16	721
4,625% ABB Intl. Fin 06/06/13	103,36	1.345	104,21	1.356
4,625% Bank America 07/08/17	102,99	1.030	90,63	906
4,625% BMW US Cap 20/02/13	102,30	870	103,24	878
4,625% Electric-Gen 04/02/19	108,23	1.404	-	-
4,625% Elering 12/07/18	106,43	532	101,39	507
4,625% Lloyds TSB 02/02/17	105,71	529	-	-
4,625% Nordea Bank 15/02/22	99,52	1.990	-	-
4,625% Roche Hldgs 04/03/13	102,74	336	103,28	785
4,625% Statkraft AS 22/09/17	113,18	1.698	-	-
4,674% Telefonica 07/02/14	98,82	889	100,33	903
4,726% Casino Guich. 26/05/21	102,55	820	91,45	732
4,875% Asm Brescia 28.05.14	100,57	704	100,32	702
4,875% Autoroutes Pa 21/01/19	104,76	524	98,19	491
4,875% Ciba Special 20/08/18	115,44	1.006	111,53	971
4,875% RBS 20/01/17	106,12	1.061	93,33	933
4,967% Telefonica Em 03/02/16	94,74	568	100,70	604
5,000% FranceTelecom 22/01/14	106,00	689	105,97	689
5,000% Hannover Fi PERPETUAL	87,75	1.335	78,91	885
5,030% Gaz Capital 25/02/14	104,30	2.417	102,63	2.378
5,125% BASF Finance 09/06/15	111,48	446	110,28	441
5,25% Vattenfall 01/01/50	102,25	3.068	100,00	2.424
5,250% Enel-societa 20/6/17	100,04	1.351	100,56	1.358
5,250% Glencore Fin. 11/10/13	104,58	1.046	104,51	1.045

EuroKredit

Papirmavn	Kurs 30-06-2012	Markedsværdi (1000 EUR) 30-06-2012	Kurs 31-12-2011	Markedsværdi (1000 EUR) 31-12-2011
Obligationer				
EUR 100 pr 30-06-2012 (100 pr 31-12-2011)				
5,250% Wpp finance 30/1/15	108,72	489	105,36	474
5,375% Allianz fina perpetual	97,25	973	89,60	896
5,375% Lottomatica spa5/12/16	102,51	308	93,71	281
5,500% Dong Energy 01/01/05	103,35	60	99,50	58
5,500% E.on intl 2/10/17	118,40	592	115,53	578
5,625% Roche Hld Inc 04/03/16	115,59	376	114,55	372
5,750% E.on intl 7/5/20	124,93	625	119,77	599
5,750% Unicredit Spa 26/09/17	-	-	74,79	299
5,875% TDC A/S 16/12/15	113,38	680	110,89	665
6,000% Ca Pref.Fund Perpetual	-	-	52,50	181
6,000% TVO Power 27/06/16	113,80	2.162	111,67	2.568
6,250 KoninklijkeKpn 04/02/14	107,41	859	108,03	864
6,250% Lloyds TSB 15/04/14	107,58	1.829	102,33	1.740
6,342% Bnp Paribas Perp	-	-	96,00	1.004
6,375% ABN Amro 27/04/21	99,75	997	-	-
6,375% BHP 04/04/16	117,60	588	117,66	588
6,375% Wolters kluwer 10/4/18	119,69	718	114,55	687
6,500% Koninklijke k 15/1/16	114,43	1.716	-	-
6,500% Lloyds TSB BK 24/03/20	87,81	1.756	-	-
6,500% RocheHldgslnc 04/03/21	133,11	286	129,12	278
6,57% Anheuser-Busch 27/02/14	108,98	327	109,68	329
6,625% Barclays Bank 30/03/22	95,00	1.900	-	-
6,750% Gerling-Konz 29/06/49	100,30	1.197	87,51	1.132
6,875% GDF Suez 24/01/19	126,12	662	124,13	652
6,875% Olivetti Fin. 24.01.13	102,33	2.354	102,44	2.356
6,934% Royal bk scotla 9/4/18	92,75	2.319	-	-
7,000% Volkswagen 09/02/16	118,20	1.182	116,42	1.164
8,500% Thyssenkrupp fi25/2/16	112,30	674	112,64	676
Var.% AXA SA 16/04/40	80,29	803	74,78	224
11,875% Lloyds TSB Ba 16/12/21	109,74	2.195	-	-
3,750% Nordea Bank 24/02/17	107,17	1.072	102,58	1.026
4,375% American Intl 26/04/16	101,59	914	93,10	838
5,375% LLoyds TSB 03/09/19	-	-	96,22	577
6,000% HSBC HLDG Plc 10/06/19	108,50	1.627	-	-
Var% Aviva plc 22/5/38	87,68	1.041	88,00	1.045
Var% Dlr Kredit 01.01.50	65,50	3.261	57,50	2.615
Var% Hannover Fin. 26/02/24	101,31	507	-	-
Var% Munich re perp.	90,47	1.583	-	-
Var% Nykredit 01/01/50	107,75	485	105,50	950
Var%Kommunal Landspensjonskas	95,65	883	92,50	854
Obligationer i alt		123.586		68.500
Beholdning i alt		128.162		68.500

INV.F. NYKREDIT INVEST ENGROS

Beholdningsoversigt pr. 30-06-2012

Vækstlande

Papirnavn	Kurs 30-06-2012	Markedsværdi (1000 DKK) 30-06-2012	Kurs 31-12-2011	Markedsværdi (1000 DKK) 31-12-2011
Aktier				
BRL 290,232604 pr 30-06-2012 (306,94813 pr 31-12-2011)				
BANCO DO BRACIL S.A.	19,53	24.412	23,70	24.165
CCR SA	16,33	9.607	12,22	6.557
Cielo sa	59,08	29.845	48,20	28.906
Natura Cosmeticos SA	47,00	14.487	36,26	10.139
Redecard	32,85	29.591	29,19	27.746
Souza Cruz SA	29,48	11.465	22,91	10.056
Usinas Sider Minas Ger-Pf A	6,32	0	10,15	0
CAD 574,64319 pr 30-06-2012 (562,273508 pr 31-12-2011)				
First Quantum Minerals Ltd	18,00	5.617	20,05	11.161
Pacific Rubiales Energy Corp.	21,56	211	-	-
DKK 100 pr 30-06-2012				
DKK_R_SWEEP	1,00	2.433	-	-
EGP 96,693901 pr 30-06-2012 (94,935953 pr 31-12-2011)				
COMMERCIAL INTERNATIONAL BK	25,96	9.438	18,70	5.764
Eastern Tobacco	79,99	1.875	92,75	2.324
Mobinil-Egyptian Mobile Serv.	-	-	78,23	1.401
Orascom Construction Inds.	248,57	11.108	201,15	7.584
HKD 75,522925 pr 30-06-2012 (73,717586 pr 31-12-2011)				
China Construction Bank	5,29	19.587	5,42	6.779
Huabao International Holding	3,78	6.158	3,97	6.313
Weichai Power Co Ltd	30,55	5.849	38,20	6.153
IDR 0,062371 pr 30-06-2012 (0,063141 pr 31-12-2011)				
Bank Mandiri	7.200,00	13.659	6.750,00	5.270
Indofood Sukses Mak Tbk Pt	4.850,00	0	4.600,00	0
Perusahaan Gas Negara pt	3.525,00	3.605	3.175,00	4.799
Semen Gresik (Persero)	11.300,00	6.388	11.450,00	9.032
Tambang Batubara Bukit Asam	14.650,00	3.043	17.350,00	5.226
United Tractors Tbk	21.350,00	6.423	26.350,00	6.885
INR 10,491985 pr 30-06-2012 (10,781188 pr 31-12-2011)				
Bank of India	347,05	6.472	266,35	4.357
Bharat Heavy Electricals	232,45	8.795	238,85	7.955
Jindal steel & power ltd	470,35	7.636	453,15	6.773
Punjab National Bank	808,30	12.589	780,80	10.728
Tata Consultancy Services Ltd	1.277,45	9.777	-	-
KRW 0,511477 pr 30-06-2012 (0,496992 pr 31-12-2011)				
Hite Jiro	21.600,00	1.793	25.150,00	2.349
Hyundai Mobis	274.500,00	13.471	292.000,00	6.364
Kb Financial group inc	36.900,00	12.256	36.300,00	8.631
KOREA LIFE INSURANCE	6.430,00	11.027	7.400,00	10.610
KT&G Corp.	81.200,00	20.255	81.400,00	16.898
NHN Corp	250.000,00	13.521	211.000,00	9.515
Samsung Electronics	1.201.000,00	23.521	1.058.000,00	17.189
Shinhan Financial Group Ltd.	39.700,00	20.943	39.750,00	17.451
Woongjin Coway Co Ltd	35.600,00	9.612	36.600,00	8.201
MXN 43,633574 pr 30-06-2012 (41,026201 pr 31-12-2011)				
Grupo Mexico S.A. - Ser B	39,59	16.176	36,47	11.987
Kimberly-Clark De Mexico	26,21	6.403	75,26	5.005
MYR 184,481184 pr 30-06-2012 (180,61041 pr 31-12-2011)				
British American Tobacco Hld	56,00	7.035	49,92	4.688
PKR 6,197842 pr 30-06-2012 (6,367868 pr 31-12-2011)				
Oil & Gas Development Co Ltd	160,44	4.391	151,62	4.264
Pakistan Petroleum Ltd	188,29	5.515	168,32	5.065
SEK 84,871929 pr 30-06-2012 (83,517133 pr 31-12-2011)				
Oriflame Cosmetics SA- Adr	230,80	5.451	217,40	4.363
THB 18,445214 pr 30-06-2012 (18,14691 pr 31-12-2011)				
Banpu Public Co Ltd-For reg	444,00	1.441	546,00	7.728
Cp all pcl-foreign	35,50	6.548	51,75	5.827
Kasikornbank Pcl - Foreign	-	-	124,50	4.272
Ptt Exploration & Prod	168,00	3.257	168,50	1.040
Siam Cement Pub	362,00	8.620	366,00	5.685
TRY 324,033409 pr 30-06-2012 (303,804622 pr 31-12-2011)				
Akbank T.A/S.	6,62	9.232	6,02	6.033
KOC HOLDING AS	6,90	9.903	5,68	6.127
TURKCELL ILETISIM HIZMET AS	9,16	16.364	8,88	12.759
Turkiye Is Bankasi-C	4,80	18.517	3,31	10.304
TWD 19,602476 pr 30-06-2012 (18,90865 pr 31-12-2011)				
Advanced Semiconductors Engr	24,45	0	25,90	0
HON Hai Precision Industry	89,40	8.265	82,90	6.405
HTC Corporation	389,50	10.390	497,00	7.807
Mediatek Inc.	273,00	6.641	277,50	5.619
Taiwan Semiconductor Manufac	81,30	15.821	75,80	12.366
USD 585,82 pr 30-06-2012 (572,535 pr 31-12-2011)				
American Movil Adr	26,06	13.954	22,60	10.144

Vækstlande

Papirmavn	Kurs 30-06-2012	Markedsværdi (1000 DKK) 30-06-2012	Kurs 31-12-2011	Markedsværdi (1000 DKK) 31-12-2011
Aktier				
USD 585,82 pr 30-06-2012 (572,535 pr 31-12-2011)				
Cemig SA- Adr	18,42	7.845	17,79	10.744
CHINA MOBILE HK LTD.-SP ADR	54,67	15.957	-	-
CIA SIDERURGICA NACION.-SP ADR	5,67	7.022	8,18	8.538
COMPANHIA DE BEBIDAS-PR ADR	38,33	10.576	36,09	8.389
DESARROLLADORA HOMEX	15,40	36	16,87	2.318
Grupo Televisa Gdr	21,48	9.110	21,06	7.464
Infosys Technologies	45,06	4.567	51,38	4.471
Magnit OJSC-Spon Gdr Regs	30,08	7.924	21,16	4.673
Mobile Telesystems-Sp Adr	17,20	16.772	14,68	12.015
Netease.com Inc ADR	58,85	8.688	44,85	4.571
OAO Gazprom.Spon Adr	9,43	9.916	10,66	9.472
OTP Bank-REG S GDR	7,91	11.611	6,63	7.807
Philippine L.D. Telephone ADR	63,60	20.529	57,62	17.352
Sberbank - Spons. ADR	10,82	16.487	9,94	12.406
Telekomunik Indonesia	34,83	20.629	30,74	15.241
Uralkali Gdr W/I	38,28	8.413	36,00	6.537
USD_R_SWEEP	1,00	18.824	-	-
Vale SA-SP ADR	19,85	23.466	21,45	17.893
YPF ADR	12,35	3.726	34,68	10.225
ZAR 71,629272 pr 30-06-2012 (70,916219 pr 31-12-2011)				
Anglo American Plc	27.130,00	3.742	-	-
Bidvest Group Ltd.	18.200,00	13.798	15.480,00	9.939
Kumba Iron Ore Ltd	-	-	50.000,00	5.848
Massmart Holdings Ltd	16.879,00	1.994	16.901,00	3.369
Murray & Roberts Holdings	2.471,00	5.808	2.565,00	4.455
Nedcor Ltd.	17.389,00	9.767	14.500,00	6.974
Pretoria Portland Cement	2.675,00	6.536	2.739,00	5.707
Sanlam Limited	3.575,00	8.394	2.885,00	5.741
Shoprite Holdings Ltd.	15.067,00	19.774	13.620,00	14.360
Standard Bank Group Ltd	11.054,00	8.010	9.875,00	6.041
Steinhoff International Hld.	2.465,00	0	2.298,00	0
Tiger Brands Ltd.	24.499,00	8.677	25.088,00	9.100
Truworths International LTD	8.952,00	12.242	7.385,00	8.574
Vodacom group(pty)ltd	9.290,00	6.894	-	-
Woolworths Holdings Ltd	5.024,00	3.866	-	-
Aktier i alt		891.990		690.993
Beholdning i alt		891.990		690.993

INV.F. NYKREDIT INVEST ENGROS

Beholdningsoversigt pr. 30-06-2012

Højrente Europa

Papirnavn	Kurs 30-06-2012	Markedsværdi (1000 DKK) 30-06-2012	Kurs 31-12-2011	Markedsværdi (1000 DKK) 31-12-2011
Aktier				
DKK 100 pr 30-06-2012				
DKK_R_SWEEP	1,00	163	-	-
EUR 743,43583 pr 30-06-2012				
EUR_R_SWEEP	1,00	7	-	-
Aktier i alt		170		
Obligationer				
EUR 743,43583 pr 30-06-2012 (743,23 pr 31-12-2011)				
1,250% Bundesobl. 14/10/16	-	-	102,25	1.406
10,000% Agrokor 07/12/16	104,00	9.665	-	-
4,250% Edison Spa 22/07/14	102,51	10.859	-	-
4,250% Fresenius BV 15/04/19	104,47	8.543	-	-
4,625% Renault S.A. 25/05/16	100,63	12.195	-	-
4,750% Barclays 01/01/50	-	-	48,00	107
5,000% Portugal Tele 04/11/19	82,25	9.478	-	-
5,500% Stora Enso 07/03/19	98,76	7.709	-	-
6,125% FIAT Fian&Tra 08/07/14	-	-	95,00	883
6,125% Ziggo Finance 15/11/17	-	-	100,75	374
6,250% Fiat Indust. 09/03/18	101,27	18.144	-	-
6,375% UPCB FINANCE 01/07/20	98,90	11.765	-	-
6,500% Deutsche Luft 07/07/16	111,72	13.289	-	-
6,750% Ol Eur. Group 15/09/20	-	-	99,50	370
6,750% Wendel 20/04/2018	-	-	94,00	699
6,875% Fiat Finance 13/02/15	101,75	17.776	-	-
7,375% Ardagh Pack. 15/10/17	105,42	14.107	-	-
7,375% Obrascón 28/04/15	99,33	8.493	-	-
7,375% WIND ACQUIS 15/02/18	86,92	17.576	-	-
7,500% Conti-Gummi F 15/09/17	107,10	17.119	-	-
7,500% Ontex IV 15/04/18	-	-	89,00	1.158
7,750% Schaeffler Fi 15/02/17	105,00	13.270	-	-
7,750% Smurfit Kappa 15/11/19	107,97	8.428	-	-
7,875% TVN Fin Corp 15/11/18	-	-	93,00	346
8,000% HeidelbergCem 31/01/17	114,44	18.291	-	-
8,125% UPC Germany 01/12/17	107,33	13.565	-	-
8,250% Rexel SA 15/12/16	108,96	11.340	106,29	395
8,375% Peugeot Sa 15/07/14	107,21	8.768	-	-
8,375% UPC Holding 15/08/20	-	-	94,25	350
8,500% Alcatel-Luc. 15/01/16	98,29	7.380	-	-
8,750% Cirsa 15/05/18	82,50	8.402	-	-
8,750% Verisure Hold 01/09/18	95,50	7.810	-	-
8,875% Nara Cable 01/12/18	-	-	90,00	669
9,625% Oxea Fin. 15/07/17	-	-	100,50	355
9,625% Phoenix PIB 15/07/14	110,87	4.946	-	-
9,750% Norderia GMBH 15/07/17	-	-	99,00	368
10,125% Eco.Bat Fin. 31.01.13	-	-	100,67	236
10,625% Kerling plc 28/01/17	88,80	10.629	-	-
11,000% ISS Financing 15/06/14	-	-	105,47	588
9,500% Virgin Media 15/08/16	-	-	108,75	404
Float Ineos Finance 15/02/19	98,00	7.650	-	-
STP% Franz Haniel 23/10/14	107,59	13.197	-	-
STP% Lafarge 29/11/18	103,14	12.652	-	-
STP% OTE Plc 12/02/15	64,05	5.500	-	-
Var% Grohe Holding 15/09/17	94,19	7.702	-	-
Var% ING 01/01/2050	-	-	71,00	417
Var% ING NV 21/06/21	-	-	86,13	192
Var% JPMORGAN 01/01/2050	-	-	72,00	268
Obligationer i alt		336.247		9.583
Beholdning i alt		336.417		9.583

INV.F. NYKREDIT INVEST ENGROS

Beholdningsoversigt pr. 30-06-2012

Lange Obligationer Pension

Papirnavn	Kurs 30-06-2012	Markedsværdi (1000 DKK) 30-06-2012	Kurs 31-12-2011	Markedsværdi (1000 DKK) 31-12-2011
Obligationer				
DKK 100 pr 30-06-2012 (100 pr 31-12-2011)				
0,100% Denmark Govt 15/11/23	100,65	51.488	-	-
2,00%KD 10S AP....16	-	-	102,35	40.938
2,000% BRF 321.E 01/01/15	103,35	202.153	102,22	199.942
2,000% NK 12E ap ne 01/04/15	103,30	25.825	102,55	25.638
2,000% NK 12E B 01/04/16	103,44	29.998	102,10	29.609
2,000% Nykredit 01/01/17	103,19	6.191	101,50	50.750
2,000% RD 01/04/17	102,97	10.297	-	-
2,000% UNIK INK 01/01/15	103,10	41.240	102,49	40.996
2,50% BRF 223.s.IS. 47	125,25	72.226	122,00	55.963
2,50% BRF 223.s.W.IS. 50	127,00	79.974	122,25	76.483
2,50% BRF 223.s.W.IS. 54	126,00	7.207	122,25	6.943
2,50% KK 92.s. IS.... 32	107,75	8.208	107,75	10.187
2,50% Komm 85.s.IS. 44	124,50	27.640	119,75	27.044
2,50% Komm 89.s.AI. 24	99,70	9.920	99,70	10.409
2,50% LRF IS .54	126,50	8.961	123,65	8.696
2,50% NYK 79.s.B.IS .47	125,25	50.204	121,75	26.179
2,50% RD 30a.IS INK .46	125,25	22.355	121,75	21.611
2,50% RD 30D IS.INK .50	126,25	54.899	122,25	52.816
2,50% RD 30D IS.INK .54	125,55	46.976	122,50	21.395
2,500% KK 90.s AI 16æ 17	106,25	0	106,70	0
2,500% LRF LRF IS..... 47	120,00	10.945	121,90	11.054
3,00% BRF 111 B. 38	99,45	7.601	98,00	7.607
3,00% Komm 210s.A .33	99,00	33.481	98,98	54.785
3,00% Komm 211s.A .22	102,00	2.735	99,40	5.517
3,00% STAT INK St.lån..21	113,76	528.074	112,16	324.375
3,000% NK 01E A 01/10/31	99,46	103.212	98,85	104.709
3,125% Govt Faroe 07/04/14	103,44	103.440	103,45	103.450
3,50% HUSK 1.a. 1.s. Ua	95,50	594	92,00	572
4,00% Komm 208.s.A .30	101,00	163	100,40	17.215
4,00% Komm 53s.A .19	101,25	22	103,50	308
4,00% NYK 03D. 35	102,85	1.366	101,98	1.583
4,00% NYK 80D OA .15	103,00	5.937	102,50	7.553
4,00% STAT INK St.lån 15	112,87	21.784	113,66	21.936
4,000% Brf 1/1/16	110,45	2.209	110,32	2.206
4,000% KD 23S. S...41	101,85	95.278	101,18	98.543
4,000% KD 27S. S OA 01/10/41	-	-	101,28	95.089
4,000% Kingdom Of DK 15/11/17	117,64	17.658	117,31	17.608
4,000% KK 225 s.A 01/07/37	100,78	776	101,00	16.121
4,000% Kommunekredit 1/7/22	99,98	632	99,98	3.388
4,000% Kommunekredit 214s A34	100,50	9	102,20	18.320
4,000% NK 01E DA 01/10/41	101,55	22.498	100,55	23.124
4,000% Nordea OA10 01/10/41	101,98	38.826	101,03	40.363
4,000% St Bælt 03/03/25	120,00	990	113,50	936
4,000% UNIK Nordea ann..41	102,35	48.165	101,58	50.038
4,50% BRF 6s. 14	102,10	228	102,50	424
5% NORDEA KREDIT 10/01/38	104,68	27.549	-	-
5% REALKREDIT DANMARK 01/01/3	104,28	29.319	-	-
5,00% Nordea QA.38	104,00	95.757	-	-
5,00% NYK 03D. 35	105,07	25	104,90	35
5,00% NYK 80D OA .15	103,00	1.029	103,00	1.483
5,00% RD 43D OA .38	104,02	11.865	-	-
5,00% STAT INK St.lån 13	107,07	11	109,18	11
5,000% BRF 411. EOA 01/10/41	103,20	9.711	103,40	14.772
5,000% Kommunekredit 1/7/30	104,00	115	102,00	120
5,000% Nykredit 01/10/38	104,50	106.607	-	-
6,00% NYK 5C s. 14	102,00	48	103,60	110
6,50% BRF 9.s. 17	105,95	2.644	104,50	3.328
7,00% STAT INK St.lån 24	158,63	16	158,15	16
8,000% DLR 42s.A 01/08/16	106,00	5	105,00	7
Var% DLR 6F4100A1 01/01/18	98,70	4.548	98,80	4.566
4,000% KD 10S.INK 01/01/17	110,35	37.519	-	-
4,000% STAT INK St 15/11/12	101,58	10	103,54	10
4,000% STAT INK St. 15/11/19	120,77	11.642	120,48	59.806
Float DLR 43s. oa. cf 2038	103,75	26.619	101,25	26.045
Float% BRF 414.E.OA. 01/10/16	-	-	99,25	22.626
Float% BRF 454.B OA 01/10/15	101,55	15.233	102,10	15.315
Float% KD 13D 6F OA 01/07/38	94,75	94.750	-	-
Float% NK 31G F3H 01/10/13	100,20	729	-	-
Float% NYK 33D 500CF6 .38	99,90	17.692	97,35	17.523
Float% RD 53D 5FF .38	104,80	7.745	101,15	11.099
Float% RD 63D 5FF OA .38	103,75	8.527	103,80	13.403
Float% RD 73D 5CF .38	99,90	0	97,20	0
Float% TK 30C.CF.38	102,35	13.160	99,65	13.024

Lange Obligationer Pension

Papirmavn	Kurs 30-06-2012	Markedsværdi (1000 DKK) 30-06-2012	Kurs 31-12-2011	Markedsværdi (1000 DKK) 31-12-2011
Obligationer				
DKK 100 pr 30-06-2012 (100 pr 31-12-2011)				
Realkredit Danmark 2,5% 2026	104,50	4.420	105,25	5.394
Udtrukne obligationer	-	67.265	-	24.736
Obligationer i alt		2.396.942		1.965.853
Beholdning i alt		2.396.942		1.965.853

INV.F. NYKREDIT INVEST ENGROS

Beholdningsoversigt pr. 30-06-2012

Global Opportunities

Papirnavn	Kurs 30-06-2012	Markedsværdi (1000 DKK) 30-06-2012	Kurs 31-12-2011	Markedsværdi (1000 DKK) 31-12-2011
Aktier				
BRL 290,232604 pr 30-06-2012 (306,94813 pr 31-12-2011)				
BR MALLS PARTICIPACOES SA	23,00	4.372	-	-
Cetip Sa - Balcao Organizado	-	-	26,95	1.683
JSL SA	-	-	9,34	350
Pdg realty sa	-	-	5,90	1.414
CAD 574,64319 pr 30-06-2012 (562,273508 pr 31-12-2011)				
Canadian National Railway Co	86,10	8.015	-	-
Encana Corp.	21,20	2.156	-	-
Kinross Gold Corp.	-	-	11,63	386
Tim Hortons Inc	53,67	6.754	-	-
CHF 618,932911 pr 30-06-2012 (612,271415 pr 31-12-2011)				
CHF_R_SWEEP	1,00	0	-	-
Givaudan-Reg	929,50	5.281	895,00	2.318
Kuehne & Nagel International	-	-	105,50	1.951
Soc-Gen-Desurveil-Hld	1.775,00	2.373	1.555,00	3.294
Swiss Re Ltd	59,55	7.404	47,87	5.577
UBS AG - Reg	-	-	11,18	5.100
DKK 100 pr 30-06-2012				
DKK_R_SWEEP	1,00	50	-	-
EUR 743,43583 pr 30-06-2012 (743,233419 pr 31-12-2011)				
AIR Liquide	90,05	10.230	-	-
Allianz Se	-	-	73,91	4.302
Beiersdorf AG	-	-	43,82	4.470
BNP Paribas	30,34	1.348	-	-
Bureau veritas sa	70,14	2.151	-	-
Continental AG	65,62	4.303	48,10	5.833
Danone	49,02	9.453	48,57	9.776
EUR_R_SWEEP	1,00	0	-	-
Infineon Technologies AG	5,33	4.737	5,82	5.912
ING Group NV- Cva	-	-	5,56	5.228
Michelin (Cgde) - B	-	-	45,68	3.261
Pernod-Ricard	84,26	5.863	71,66	4.407
Repsol Ypf S.A.	12,64	1.437	-	-
Safran SA	29,20	3.232	-	-
Schneider Electric SA	-	-	40,68	6.449
Umicore	36,37	6.258	31,87	5.099
GBP 918,832442 pr 30-06-2012 (GBP 889,78 pr 31-12-2011)				
Astrazeneca Plc.	-	-	2.975,00	4.271
BG Group Plc.	1.300,00	8.217	1.376,50	6.726
BP Plc.	-	-	460,50	7.411
CRH Plc (GBP)	1.232,00	4.348	1.280,00	4.753
GBP_R_SWEEP	100,00	14	-	-
GLENCORE INTERNATIONAL-W/I	-	-	392,00	1.217
National Grid Plc.	675,50	6.840	625,00	5.336
RIO Tinto Plc.	3.019,00	0	3.125,00	0
Rolls-Royce Group-C shs Ent	0,10	95	-	-
Rolls-Royce Holdings PLC	858,00	7.726	746,50	10.395
Rolls-Royce Holdings-C Ent	-	-	0,10	92
Standard Chartered Nil Paid	600,00	0	600,00	0
Tesco SP Ord.	-	-	403,45	6.694
Vodafone Group Plc	-	-	178,90	6.049
HKD 75,522925 pr 30-06-2012 (73,717586 pr 31-12-2011)				
AIA Group Ltd	26,50	4.531	24,25	6.764
China Pacific Insurance Gr-H	24,90	4.261	-	-
Dongfeng Motor Grp Co	11,90	1.905	-	-
ESPRIT HOLDINGS LTD	9,89	0	10,02	0
Hengan International Group Co	-	-	72,65	1.071
Sands China Ltd.	24,50	4.189	-	-
Shangri-La Asia Ltd-	14,78	2.325	13,40	1.120
INR 10,491985 pr 30-06-2012				
ITC LTD	258,90	3.217	-	-
JPY 7,342023 pr 30-06-2012 (7,441318 pr 31-12-2011)				
Daito Trust Constrution	7.550,00	7.927	6.600,00	4.715
East Japan Railway	-	-	4.900,00	2.881
Familymart Co Ltd.	3.650,00	3.216	-	-
Fanuc	12.950,00	6.465	-	-
Fast Retailing Co	15.880,00	233	14.000,00	6.042
JS Group Corp.	-	-	1.475,00	4.533
Mitsubishi Ufj Financial Gro	378,00	3.452	327,00	460
Mitsui Fudosan	1.530,00	3.819	1.122,00	4.175
Rakuten Inc.	824,00	3.630	-	-
KRW 0,511477 pr 30-06-2012				
Hyundai Motor Co Ltd.	232.500,00	1.930	-	-
SEK 84,871929 pr 30-06-2012 (83,517133 pr 31-12-2011)				

Global Opportunities

Papirmavn	Kurs 30-06-2012	Markedsværdi (1000 DKK) 30-06-2012	Kurs 31-12-2011	Markedsværdi (1000 DKK) 31-12-2011
Aktier				
SEK 84,871929 pr 30-06-2012 (83,517133 pr 31-12-2011)				
Assa Abloy	192,60	6.250	172,60	3.860
SEK_R_SWEEP	1,00	0	-	-
SKF Ab B	135,90	1.846	145,60	4.379
Volvo Ab - B Shs	78,75	5.479	-	-
USD 585,82 pr 30-06-2012 (572,535 pr 31-12-2011)				
Accenture PLC-CL A	60,09	3.415	-	-
Alkermes Plc	16,97	2.127	17,36	2.266
Amazon.Com Inc.	228,35	8.602	173,10	7.661
AMETEK INC.	49,91	3.859	-	-
Amylin Pharmaceutical Inc	28,20	1.074	-	-
Anadarko Petroleum Corp.	66,20	10.859	76,33	12.062
Analog Devices	-	-	35,78	6.555
Ansys inc	63,11	4.991	-	-
Apple Inc	584,00	9.682	405,00	7.652
ARENA PHARMACEUTICALS INC	9,98	1.502	-	-
Autozone Inc.	367,17	5.592	-	-
Baker Hughes Inc.	41,10	1.180	-	-
Banco Santander Brasil - Ads	-	-	8,14	373
Bank Of America Corp.	-	-	5,56	2.346
Biogen Idec Inc.	144,38	6.005	110,05	6.679
BLACKROCK INC	169,82	3.084	-	-
Bristol Myers Squibb Co	35,95	9.372	35,24	8.272
CAMERON INTERNATIONAL CORP.	-	-	49,19	3.239
Carmax Inc.	25,94	4.772	30,48	3.577
Carnival Corp.	34,27	5.039	32,64	3.046
Cavium Inc	-	-	28,43	2.832
CBRE Group Inc	16,36	4.677	-	-
Chesapeake Energy Corp.	-	-	22,29	740
Citigroup Inc	27,41	4.673	26,31	4.414
Cobalt International Energy	23,50	4.474	-	-
Consol Energy Inc.	-	-	36,70	1.198
Cubist Pharmaceuticals Inc	37,91	2.221	39,62	2.064
Delta Air Lines Inc	10,95	1.071	-	-
Elan Corp.Plc.(Adr)	14,59	3.017	-	-
ELI Lilly	42,91	3.192	41,56	8.923
EMC Corporation	25,63	6.892	21,54	5.180
Ensco International PLC	-	-	46,92	5.158
Ensco PLC - CL A	46,97	4.458	-	-
Fiserv Inc.	72,22	5.542	58,74	5.381
Gilead Sciences Inc.	51,28	6.939	40,93	4.827
Goldman Sachs Group Inc.	-	-	90,43	6.420
Goodyear Tire & Rubber Co	-	-	14,17	3.927
Hasbro Inc.	33,87	2.758	31,89	4.784
Hertz global holdings inc	12,80	3.824	11,72	2.382
Informatica Corp.	-	-	36,93	1.543
Intuit Inc.	59,35	4.833	-	-
Invesco Plc - Sponsored Adr	-	-	20,09	4.532
Itau Unibanco Holding SA-ADR	-	-	18,56	3.018
JP Morgan Chase & Co	35,73	4.940	-	-
Juniper Networks Inc.	-	-	20,41	2.980
Kraft Foods Inc.A	-	-	37,36	4.364
Liberty Global Inc.	49,63	5.524	-	-
Linkedin Corp - A	106,27	3.424	-	-
LKQ Corp.	33,37	2.189	-	-
Lorillard Inc	131,95	6.014	114,00	6.318
Louisiana.Pacific Corp.	-	-	8,07	2.869
Marriott International Inc.	39,20	2.182	29,17	3.440
Mastercard Inc	430,11	3.326	372,82	4.056
Maxim Integrated Products	-	-	26,04	4.875
Mckesson Corp.	93,75	6.426	77,91	4.282
Merck&Co.inc	41,75	7.802	37,70	6.346
MICHAEL KORS HOLDINGS LTD	-	-	27,25	406
Microstrategy Inc-Cl a	129,86	2.739	108,32	2.419
Nextera Energy Inc	-	-	60,88	11.712
Noble Corp	-	-	30,22	2.370
Occidental Petroleum Corp.	-	-	93,70	12.178
Onyx Pharmaceuticals Inc	66,45	1.752	-	-
Oracle Corp.	29,70	2.349	25,65	6.153
P G & E Corp.	-	-	41,22	6.112
Pepsico Inc.	-	-	66,35	4.748
Petroleo Brasileiro SA. Adr	18,77	2.529	-	-
Pfizer Inc.	23,00	9.405	21,64	7.669
Philip morris internat-w/i	87,26	3.987	78,48	9.616
Pioneer Natural Resources Co	-	-	89,48	2.818
REGENERON PHARMACEUTICALS	114,22	5.018	55,43	4.253
Salesforce.com Inc	138,26	2.187	-	-
SEATTLE GENETIC COM	25,39	2.781	16,72	2.268
SOUTHWESTERN ENERGY CO.	31,93	1.983	-	-
Taiwan Semiconductor - Sp Adr	13,96	4.514	12,91	5.721

Global Opportunities

Papirmavn	Kurs 30-06-2012	Markedsværdi (1000 DKK) 30-06-2012	Kurs 31-12-2011	Markedsværdi (1000 DKK) 31-12-2011
Aktier				
USD 585,82 pr 30-06-2012 (572,535 pr 31-12-2011)				
Tenneco Inc	26,82	3.582	29,78	1.364
THE Walt Disney Co.	48,50	6.904	-	-
Thermo Fischer Scientific Inc.	-	-	44,97	1.236
Trimble Navigation Ltd	46,01	1.671	-	-
United Continental Holdings	24,33	4.532	-	-
Unitedhealth Group Inc.	58,50	5.620	50,68	7.776
Urban outfitters inc	27,59	889	27,56	3.361
USD_R_SWEEP	1,00	11.922	-	-
VF Corp.	133,45	4.456	-	-
Walgreen Co	-	-	33,06	6.436
Wellpoint Inc.	-	-	66,25	1.821
Wells Fargo & Co	-	-	27,56	9.183
XL GROUP PLC	21,04	5.867	-	-
Yandex NV-A	19,05	1.908	-	-
Yum! Brands Inc.	64,42	4.038	59,01	8.581
Aktier i alt		449.522		458.536
Beholdning i alt		449.522		458.536

INV.F. NYKREDIT INVEST ENGROS

Beholdningsoversigt pr. 30-06-2012

Danske aktier - Unit Link

Papirnavn	Kurs 30-06-2012	Markedsværdi (1000 DKK) 30-06-2012	Kurs 31-12-2011	Markedsværdi (1000 DKK) 31-12-2011
Aktier				
DKK 100 pr 30-06-2012 (100 pr 31-12-2011)				
A.P. Møller - Mærsk A/S A	36.500,00	4.198	35.840,00	4.372
A.P. Møller - Mærsk A/S B	38.440,00	2.383	37.920,00	1.555
Asgaard Grupo A/S	96,00	248	101,00	261
BankNordik P/F	69,00	456	80,00	529
Boconcept Holding a/s	111,50	828	79,00	587
Carlsberg B	461,20	8.395	405,00	7.497
Christian Hansen Holding A/S	150,70	3.307	124,90	2.517
Coloplast B	1.054,00	5.123	826,00	6.767
D/S Norden	155,40	2.830	134,50	2.744
Danske Bank A/S	81,40	7.199	72,95	6.221
DSV A/S	116,10	3.189	103,00	2.931
Exiqon A/S	9,40	1.420	9,60	1.618
FLSmidth & Co. A/S	320,00	3.769	337,50	2.639
GN Store Nord	70,85	2.074	48,38	1.219
Group 4 Securicor	25,70	2.812	24,02	2.979
Gyldendal Boghandel-B Shs	372,00	149	407,00	163
Harboes Bryggeri A/S B	90,00	691	86,50	820
IC Companys A/S	97,50	137	102,50	861
Jyske Bank	158,00	2.037	141,00	2.038
NKT Holding	190,00	878	190,80	954
Nordea	50,00	3.595	44,06	2.818
North Media AS	24,40	857	22,80	1.097
Novo Nordisk A/S B	848,50	8.535	660,00	9.361
Novozymes A/S-B	151,80	1.624	177,30	2.116
Ossur HF	8,15	1.856	8,55	1.947
Ringkjøbing Landbobank A/S	697,00	2.125	579,00	1.962
Roblon B	698,00	489	638,00	338
Royal Unibrew A/S	371,50	2.291	321,50	2.079
SimCorp	1.009,00	1.889	877,00	2.278
Solar Holding A/S	318,00	1.258	230,00	1.204
TDC A/S	40,80	3.789	46,06	3.231
Thrane & Thrane	-	-	256,00	1.873
Topdanmark	1.004,00	2.409	895,00	2.364
Trygvesta A/S	329,40	3.218	319,00	3.286
Vestas Wind Systems	-	-	62,00	1.995
William Demant Holding	526,50	3.313	477,60	4.770
Aktier i alt		89.371		91.991
Beholdning i alt		89.371		91.991

INV.F. NYKREDIT INVEST ENGROS

Beholdningsoversigt pr. 30-06-2012

KF Danske Obligationer

Papirnavn	Kurs 30-06-2012	Markedsværdi (1000 DKK) 30-06-2012	Kurs 31-12-2011	Markedsværdi (1000 DKK) 31-12-2011
Obligationer				
DKK 100 pr 30-06-2012 (100 pr 31-12-2011)				
2,00% KD 10S AP 15	103,20	10.320	-	-
2,00% KD 10S.INK 01/01/15	103,41	30.713	-	-
2,000% Nykredit 01/04/15	103,37	10.957	-	-
2,000% Stat Ink. 15/11/14	104,82	28.616	105,24	27.362
2,50% STAT INK St.lån. 16	108,98	6.640	109,00	6.096
3,00% STAT INK St.lån..21	113,76	27.922	112,16	14.632
4,00% NYK Ø3D. 35	102,85	29.210	101,98	29.409
4,00% STAT INK St.lån 15	112,87	45.487	113,66	47.851
4,000% Kingdom Of DK 15/11/17	117,64	32.233	117,31	26.629
4,000% NK 12EB ja nc 01/01/14	105,40	12.859	105,99	13.673
4,000% NK Ø1E A 41	101,88	11.004	101,28	4.826
4,000% Nordea ØA10 01/10/41	101,98	3.059	-	-
4,000% Realkr.DK 01/01/14	105,40	5.270	-	-
4,000% UNIK Nordea ann..41	102,35	25.572	101,58	25.551
4,500% STAT INK St. 15/11/39	147,00	7.203	150,00	5.850
5,00% NYK 73D ØA .38	104,10	8.582	104,28	5.969
5,00% RD 23D s. 35	104,90	18.563	105,10	20.472
5,00% RD 43D ØA .38	104,02	8.536	103,88	12.410
5,00% STAT INK St.lån 13	107,07	39.830	109,18	43.672
5,000% Nykredit 01/10/38	104,50	14.071	104,68	17.115
7,00% STAT INK St.lån 24	158,63	11.398	158,15	11.363
2,000% KD 10S.INK 01/01/13	-	-	101,18	35.160
4,000% STAT INK St. 15/11/19	120,77	40.457	120,48	39.517
5,000% NK Ø1E A Ø1/10/41	-	-	104,00	15.251
5,000% NK 21E500CF6DA 01/01/18	100,25	20.314	98,50	15.044
Float% RD 83D 5CF ØA .38	99,75	16.829	98,00	15.107
Udtrukne obligationer	-	6.375	-	8.549
Obligationer i alt		472.021		441.509
Beholdning i alt		472.021		441.509

INV.F. NYKREDIT INVEST ENGROS

Beholdningsoversigt pr. 30-06-2012

Globale Indeksobligationer

Papirnavn	Kurs 30-06-2012	Markedsværdi (1000 EUR) 30-06-2012	Kurs 31-12-2011	Markedsværdi (1000 EUR) 31-12-2011
Obligationer				
EUR 100 pr 30-06-2012 (100 pr 31-12-2011)				
0,100% Deutschland 15/04/23	101,16	618	-	-
1,750% Deutschland 15/04/20	115,15	992	115,62	1.286
2,100% BTPS I/L 15/09/16	91,24	672	87,07	631
2,100% Buoni Poli 15/09/21	78,99	589	74,55	547
2,100% Buoni Polien. 15/09/17	87,83	502	84,06	472
2,600% Buoni Polien. 15/09/23	78,69	530	74,57	494
2,100% France O.A.T 25/07/23	111,43	1.091	107,35	1.034
GBP 123,592703623122 pr 30-06-2012 (119,716843356851 pr 31-12-2011)				
0,625% TSY 0 5/8% 22/03/40	115,81	640	121,35	639
1,125% TSY Gilt 22/11/37	127,88	2.649	134,03	2.644
2,500% UK TSY I/L 26/07/16	342,74	106	341,31	613
4,125% UK TSY I/L ST 22/07/30	314,59	1.361	319,28	1.529
JPY 0,987579923340526 pr 30-06-2012 (1,0012087467773 pr 31-12-2011)				
1,200% JAPAN I/L10YR 10/03/17	107,80	713	103,72	776
SEK 11,4161741437724 pr 30-06-2012 (11,2369991532902 pr 31-12-2011)				
0,000% Swedish Gov 01/04/14	127,99	365	-	-
4,000% Swedish Govn. 01/12/20	170,68	429	172,29	426
USD 585,82 pr 30-06-2012 (USD 77,03 pr 31-12-2011)				
0,625% US TSY INFL 15/07/21	-	-	107,07	2.530
1,375% TSY INFL IX 15/07/18	114,31	1.248	113,31	1.194
1,875% TSY INFL IX 19	119,88	1.525	-	-
2,000% TSY INFL IX 15/01/14	103,91	509	105,99	501
2,000% TSY INFL IX 15/07/14	106,07	815	107,82	800
2,125% TSY INFL 15/02/41	143,17	592	-	-
2,375% TSY INFL IX 15/01/17	115,55	2.075	-	-
3,625% TSY INFL IX 15/04/28	154,59	3.288	149,06	3.061
Obligationer i alt		21.310		19.178
Beholdning i alt		21.310		19.178

INV.F. NYKREDIT INVEST ENGROS

Beholdningsoversigt pr. 30-06-2012

AMRA

Papirnavn	Kurs 30-06-2012	Markedsværdi (1000 DKK) 30-06-2012	Kurs 31-12-2011	Markedsværdi (1000 DKK) 31-12-2011
Aktier				
CAD 574,64319 pr 30-06-2012				
Ishares S&P/TSX 60 Index Fun	16,61	8.895	-	-
CHF 618,932911 pr 30-06-2012				
CSETF on SMI	61,95	9.110	-	-
DKK 100 pr 30-06-2012				
A.P. Møller - Mærsk A/S B	38.440,00	1.230	-	-
Carlsberg B	461,20	754	-	-
Coloplast B	1.054,00	248	-	-
Danske Bank A/S	81,40	920	-	-
DSV A/S	116,10	426	-	-
Novo Nordisk A/S B	848,50	4.675	-	-
Novozymes A/S-B	151,80	492	-	-
TDC A/S	40,80	317	-	-
EUR 743,43583 pr 30-06-2012				
Csetf on MSCI Chile	78,61	8.807	-	-
Csetf on MSCI South Africa	89,93	8.762	-	-
DB Japan X-Trackers MSCI	28,36	9.330	-	-
Ishares Atx De	20,07	8.917	-	-
Ishares Dax De	58,17	9.161	-	-
Ishares MSCI Brazil	32,67	8.762	-	-
Lyxor Etf Bel 20 TR	30,57	9.286	-	-
OMX Helsinki 25 Exch TR Fund	18,79	8.867	-	-
GBP 918,832442 pr 30-06-2012				
Ishares FTSE 100	558,00	9.037	-	-
NOK 98,549067 pr 30-06-2012				
XACT OBX	36,70	9.193	-	-
SEK 84,871929 pr 30-06-2012				
XACT OBXS30	99,20	9.264	-	-
USD 585,82 pr 30-06-2012				
iShares MSCI South Korea	54,81	9.025	-	-
Spdr Trust Series 1	136,11	8.981	-	-
Aktier i alt		144.459		
Beholdning i alt		144.459		