

Beholdningsoversikt Storebrand Global Kreditt IG

august 31, 2017

Verdipapirnavn	ID	Sektor	Noteringsland	Utstederland	Valuta	Instrumenttype	Antall/pålydende	Markedskurs	Valutakurs	Markedsverdi	Andel av total markedsverdi
Uoppgjorte poster	SAM Unsettled				EUR	Unsettled	0	0,00	0,00	531 846	0,00%
Uoppgjorte poster	SAM Unsettled				EUR	Unsettled	0	0,00	0,00	-74 971 352	-0,27%
Uoppgjorte poster	SAM Unsettled				USD	Unsettled	0	0,00	0,00	-95 163 097	-0,34%
FX swap_USD/NOK_DANBKFX-OSL_20171117	SAM 8215438			DK	NOK	FX swap	4 455 808 000	99,84	1,00	4 448 572 836	15,78%
FX swap_USD/NOK_DANBKFX-OSL_20171017	SAM 8215412			DK	NOK	FX swap	3 794 024 800	99,91	1,00	3 790 548 345	13,45%
FX swap_USD/NOK_SEBAFX-OSL_20170912	SAM 8215383			SE	NOK	FX swap	3 130 318 400	99,98	1,00	3 129 708 900	11,10%
FX swap_USD/NOK_SEBAFX-OSL_20171114	SAM 8215437			SE	NOK	FX swap	3 060 057 000	99,84	1,00	3 055 313 704	10,84%
FX swap_EUR/NOK_DANBKFX-OSL_20171011	SAM 8215414			DK	NOK	FX swap	2 840 445 000	99,92	1,00	2 838 212 155	10,07%
FX swap_EUR/NOK_NDA-HEL_20171031	SAM 8215456			SE	NOK	FX swap	2 691 829 300	99,88	1,00	2 688 558 962	9,54%
FX swap_USD/NOK_NDA-HEL_20171128	SAM 8215454			SE	NOK	FX swap	2 329 025 000	99,81	1,00	2 324 597 104	8,25%
FX swap_EUR/NOK_DANBKFX-OSL_20171016	SAM 8215411			DK	NOK	FX swap	1 806 822 100	99,91	1,00	1 805 206 209	6,40%
FX swap_EUR/NOK_DANBKFX-OSL_20171018	SAM 8215415			DK	NOK	FX swap	1 603 406 000	99,91	1,00	1 601 901 405	5,68%
FX swap_USD/NOK_DANBKFX-OSL_20171010	SAM 8215439			DK	NOK	FX swap	397 610 500	99,92	1,00	397 306 422	1,41%
FX swap_EUR/NOK_NDA-HEL_20171018	SAM 8215443			SE	NOK	FX swap	279 967 500	99,91	1,00	279 704 786	0,99%
FX swap_EUR/NOK_NDA-HEL_20171018	SAM 8215435			SE	NOK	FX swap	140 337 000	99,91	1,00	140 205 311	0,50%
FX swap_EUR/NOK_DANBKFX-OSL_20171018	SAM 8215444			DK	NOK	FX swap	139 854 900	99,91	1,00	139 723 664	0,50%
FX swap_EUR/NOK_NDA-HEL_20171018	SAM 8215435			SE	EUR	FX swap	-15 000 000	100,05	9,25	-138 808 950	-0,49%
FX swap_EUR/NOK_DANBKFX-OSL_20171018	SAM 8215444			DK	EUR	FX swap	-15 000 000	100,05	9,25	-138 808 950	-0,49%
FX swap_EUR/NOK_NDA-HEL_20171018	SAM 8215443			SE	EUR	FX swap	-30 000 000	100,05	9,25	-277 617 899	-0,98%
FX swap_USD/NOK_DANBKFX-OSL_20171010	SAM 8215439			DK	USD	FX swap	-50 000 000	99,86	7,78	-388 459 770	-1,38%
FX swap_EUR/NOK_DANBKFX-OSL_20171018	SAM 8215415			DK	EUR	FX swap	-170 000 000	100,05	9,25	-1 573 168 097	-5,58%
FX swap_EUR/NOK_DANBKFX-OSL_20171016	SAM 8215411			DK	EUR	FX swap	-190 000 000	100,05	9,25	-1 758 216 277	-6,24%
FX swap_USD/NOK_NDA-HEL_20171128	SAM 8215454			SE	USD	FX swap	-295 000 000	99,68	7,78	-2 287 692 659	-8,11%
FX swap_EUR/NOK_NDA-HEL_20171031	SAM 8215456			SE	EUR	FX swap	-290 000 000	100,06	9,25	-2 683 926 429	-9,52%
FX swap_EUR/NOK_DANBKFX-OSL_20171011	SAM 8215414			DK	EUR	FX swap	-300 000 000	100,04	9,25	-2 776 008 095	-9,85%
FX swap_USD/NOK_SEBAFX-OSL_20170912	SAM 8215383			SE	USD	FX swap	-370 000 000	99,96	7,78	-2 877 391 817	-10,21%

FX swap_USD/NOK_SEBAFX-OSL_20171114	SAM 8215437		SE	USD	FX swap	-385 000 000	99,73	7,78	-2 987 265 194	-10,60%
FX swap_USD/NOK_DANBKFX-OSL_20171017	SAM 8215412		DK	USD	FX swap	-460 000 000	99,84	7,78	-3 572 930 096	-12,67%
FX swap_USD/NOK_DANBKFX-OSL_20171117	SAM 8215438		DK	USD	FX swap	-560 000 000	99,72	7,78	-4 344 609 712	-15,41%
FX forward_EUR/USD_SEBA-STO_20170912	SAM 8191637		SE	EUR	FX forward	70 000 000	100,01	9,25	647 546 548	2,30%
FX forward_EUR/USD_NDA_20170912	SAM 8191081		SE	USD	FX forward	33 578 439	99,96	7,78	261 130 610	0,93%
FX forward_EUR/NOK_NDA_20170912	SAM 8191025		SE	NOK	FX forward	142 277 864	99,98	1,00	142 250 161	0,50%
FX forward_EUR/NOK_NDA_20171031	SAM 8191881		SE	NOK	FX forward	139 354 466	99,88	1,00	139 185 162	0,49%
FX forward_USD/NOK_SEBA-STO_20171010	SAM 8191644		SE	NOK	FX forward	107 712 313	99,92	1,00	107 629 938	0,38%
FX forward_EUR/NOK_NDA_20170912	SAM 8191034		SE	NOK	FX forward	94 796 165	99,98	1,00	94 777 707	0,34%
FX forward_EUR/NOK_SEBA-STO_20171010	SAM 8191643		SE	NOK	FX forward	76 612 780	99,92	1,00	76 554 190	0,27%
FX forward_EUR/NOK_NDA_20171010	SAM 8192002		SE	NOK	FX forward	75 042 797	99,92	1,00	74 985 407	0,27%
FX forward_USD/NOK_NDA_20171010	SAM 8191998		SE	NOK	FX forward	74 786 416	99,92	1,00	74 729 222	0,27%
FX forward_EUR/NOK_NDA_20171018	SAM 8191842		SE	NOK	FX forward	46 612 795	99,91	1,00	46 569 054	0,17%
FX forward_EUR/NOK_NDA_20171018	SAM 8191843		SE	NOK	FX forward	46 599 267	99,91	1,00	46 555 539	0,17%
FX forward_EUR/NOK_NDA_20171018	SAM 8191842		SE	EUR	FX forward	-5 000 000	100,05	9,25	-46 269 650	-0,16%
FX forward_EUR/NOK_NDA_20171018	SAM 8191843		SE	EUR	FX forward	-5 000 000	100,05	9,25	-46 269 650	-0,16%
FX forward_USD/NOK_NDA_20171010	SAM 8191998		SE	USD	FX forward	-9 600 000	99,86	7,78	-74 584 276	-0,26%
FX forward_EUR/NOK_NDA_20171010	SAM 8192002		SE	EUR	FX forward	-8 100 000	100,04	9,25	-74 951 542	-0,27%
FX forward_EUR/NOK_SEBA-STO_20171010	SAM 8191643		SE	EUR	FX forward	-8 200 000	100,04	9,25	-75 876 870	-0,27%
FX forward_EUR/NOK_NDA_20170912	SAM 8191034		SE	EUR	FX forward	-10 000 000	100,01	9,25	-92 506 650	-0,33%
FX forward_USD/NOK_SEBA-STO_20171010	SAM 8191644		SE	USD	FX forward	-13 600 000	99,86	7,78	-105 661 057	-0,37%
FX forward_EUR/NOK_NDA_20170912	SAM 8191025		SE	EUR	FX forward	-15 000 000	100,01	9,25	-138 759 975	-0,49%
FX forward_EUR/NOK_NDA_20171031	SAM 8191881		SE	EUR	FX forward	-15 000 000	100,06	9,25	-138 823 781	-0,49%
FX forward_EUR/USD_NDA_20170912	SAM 8191081		SE	EUR	FX forward	-30 000 000	100,01	9,25	-277 519 949	-0,98%
FX forward_EUR/USD_SEBA-STO_20170912	SAM 8191637		SE	USD	FX forward	-82 386 360	99,96	7,78	-640 696 860	-2,27%
Bank of America Corp 2.375% 19.06.2024	XS1079726334	United States	US	EUR	Bond	41 000 000	108,98	9,25	413 297 582	1,47%
Goldman Sachs Group Inc/The 2% 27.07.2023	XS1265805090	United States	US	EUR	Bond	40 000 000	106,45	9,25	393 854 809	1,40%
United States Treasury Bill 0% 07.09.2017	US912796LT40	United States	US	USD	Bond	50 000 000	99,98	7,78	388 927 452	1,38%
United States Treasury Bill 0% 14.09.2017	US912796KL23	United States	US	USD	Bond	50 000 000	99,97	7,78	388 859 662	1,38%
United States Treasury Bill 0% 21.09.2017	US912796LU13	United States	US	USD	Bond	50 000 000	99,95	7,78	388 793 810	1,38%
United States Treasury Bill 0% 28.09.2017	US912796LV95	United States	US	USD	Bond	50 000 000	99,93	7,78	388 714 154	1,38%

United States Treasury Bill 0% 05.10.2017	US912796LW78	United States	US	USD	Bond	50 000 000	99,89	7,78	388 579 094	1,38%
United States Treasury Bill 0% 12.10.2017	US912796KR92	United States	US	USD	Bond	50 000 000	99,87	7,78	388 483 082	1,38%
AT&T Inc 3.4% 15.05.2025	US00206RCN08	United States	US	USD	Bond	50 000 000	99,77	7,78	388 091 982	1,39%
HSBC Holdings PLC 4.3% 08.03.2026	8	Kingdom	GB	USD	Bond	45 000 000	107,94	7,78	377 894 155	1,37%
Bunge Finance Europe BV 1.850% 2023/06/16	XS1405777316	Netherlands	NL	EUR	Bond	39 276 000	103,65	9,25	376 535 939	1,34%
Rabobank Nederland 3.875 8.feb 2022	5	Netherlands	NL	USD	Bond	43 300 000	106,81	7,78	359 794 707	1,28%
Goldman Sachs Group Inc/The 1.625% 27.07.2026	XS1458408561	United States	US	EUR	Bond	38 500 000	100,99	9,25	359 632 977	1,28%
JPMorgan Chase & Co 3.875% 01.02.2024	US46625HJT86	United States	US	USD	Bond	43 200 000	106,57	7,78	358 173 962	1,27%
Express Scripts Holding Co 4.5% 25.02.2026	6	United States	US	USD	Bond	40 000 000	107,88	7,78	335 725 423	1,19%
Nomura Europe Finance NV 1.125% 03.06.2020	XS1241710323	Netherlands	NL	EUR	Bond	35 000 000	102,95	9,25	333 295 558	1,19%
Morgan Stanley 1.875% 27.04.2017	XS1603892149	United States	US	EUR	Bond	35 000 000	102,04	9,25	330 330 168	1,18%
ITV PLC 2.000% 2023/12/01	XS1525536840	Kingdom	GB	EUR	Bond	34 243 000	103,80	9,25	328 760 058	1,18%
Wells Fargo & Co 3% 22.04.2026	4	United States	US	USD	Bond	42 000 000	99,19	7,78	324 103 727	1,16%
Leeds Building Society 2.625% 01.04.2021	XS1050840724	Kingdom	GB	EUR	Bond	32 000 000	107,76	9,25	318 949 399	1,14%
AbbVie Inc 1.375% 2024/05/17	XS1520899532	United States	US	EUR	Bond	32 950 000	102,32	9,25	311 844 760	1,11%
02.11.2020	XS1314351344	Ireland	IE	USD	Bond	40 000 000	100,16	7,78	311 676 351	1,11%
Nationwide Building Society 3.9% 21.07.2025	8	Kingdom	GB	USD	Bond	36 285 000	106,02	7,78	299 275 947	1,07%
Pacific Bell Telephone Co 7.125% 15.03.2026	US694032AT09	United States	US	USD	Bond	30 868 000	124,28	7,78	298 448 039	1,09%
Macquarie Group Ltd 6 .25 01/14/21	US55608KAD72	Australia	AU	USD	Bond	32 619 000	111,59	7,78	283 190 591	1,01%
06.05.2020	XS1227609879	Finland	FI	EUR	Bond	29 340 000	102,05	9,25	276 936 842	0,99%
Santander Holdings USA Inc/PA 4.5% 17.07.2025	US80282KAE64	United States	US	USD	Bond	30 000 000	105,03	7,78	245 135 294	0,87%
ERICSSON LM 4.125 15.05.2022	US294829AA48	Sweden	SE	USD	Bond	30 769 000	101,23	7,78	242 332 132	0,87%
HSBC Bank PLC 4.125% 12.08.2020	8	Kingdom	GB	USD	Bond	28 255 000	105,91	7,78	232 800 013	0,83%
Centrica PLC 4% 16.10.2023	4	Kingdom	GB	USD	Bond	28 479 000	104,71	7,78	231 989 072	0,83%
Oracle Corp 2.65% 15.07.2026	US68389XBM65	United States	US	USD	Bond	30 000 000	98,40	7,78	229 654 170	0,82%
INTNED2.625 12/22 covered	US44986NAA37 als	Netherlands	NL	USD	Bond	27 850 000	102,16	7,78	221 343 452	0,79%
Intesa Sanpaolo SpA 5.25% 12.01.2024	US46115HAP29	Italy	IT	USD	Bond	25 000 000	111,09	7,78	216 074 636	0,77%
Leeds Building Society 1.375% 05.05.2022	XS1226306253	Kingdom	GB	EUR	Bond	22 500 000	103,52	9,25	215 445 597	0,77%
Wells Fargo & Co 1.5% 12.09.2022	XS1288903278	United States	US	EUR	Bond	22 000 000	105,25	9,25	214 170 138	0,77%
Telefonaktiebolaget LM Ericsson 1.875% 2024/03/01	XS1571293684	Sweden	SE	EUR	Bond	23 000 000	98,47	9,25	209 472 964	0,75%
Biogen Inc 4.05% 15.09.2025	US09062XAF06	United States	US	USD	Bond	25 000 000	107,13	7,78	208 367 723	0,75%

Westpac Banking Corp 2.85% 13.05.2026	US961214CX95	Australia	AU	USD	Bond	26 500 000	99,43	7,78	204 984 694	0,73%
Verizon Communications Inc 4.125% 2027/03/16	US92343VDY74	United States	US	USD	Bond	25 000 000	103,91	7,78	202 101 053	0,73%
Perrigo Finance Unlimited Co 4.375% 2026/03/15	US71429MAB19	Ireland	IE	USD	Bond	25 000 000	103,80	7,78	201 894 887	0,73%
HCP Inc 3.4% 01.02.2025	US40414LAM19	United States	US	USD	Bond	25 660 000	101,06	7,78	201 741 050	0,72%
Moody's Corp 4.875% 15.02.24	US615369AC97	United States	US	USD	Bond	23 000 000	111,70	7,78	199 863 180	0,71%
SGSP Australia Assets Pty Ltd 2% 30.06.2022	XS1080343277	Australia	AU	EUR	Bond	20 102 000	107,15	9,25	199 227 691	0,71%
BPCE SA 4% 15.04.2024	US05578DAG79	France	FR	USD	Bond	23 000 000	107,14	7,78	191 706 357	0,69%
Discovery Communications LLC 1.9% 19.03.2027	XS1117298247	United States	US	EUR	Bond	21 000 000	98,00	9,25	190 356 652	0,68%
QUALCOMM Inc 3.45% 20.05.2025	US747525AF05	United States	US	USD	Bond	23 300 000	103,82	7,78	188 187 787	0,67%
EMD Finance LLC 3.250% 2025/03/19	USU2912LAF05	United States	US	USD	Bond	23 270 000	100,35	7,78	181 667 119	0,65%
US Bancorp 0.850% 2024/06/07	XS1623404412	United States	US	EUR	Bond	19 342 000	100,65	9,25	180 059 548	0,64%
Wells Fargo & Co 1% 02.02.2027	XS1463043973	United States	US	EUR	Bond	19 000 000	97,54	9,25	171 419 041	0,61%
Berkshire Hathaway Inc 1.125% 16.03.2027	XS1200679071	United States	US	EUR	Bond	18 303 000	99,52	9,25	168 480 989	0,60%
Bank of America Corp 4% 01.04.2024	US06051GFF19	United States	US	USD	Bond	20 000 000	106,30	7,78	165 395 721	0,60%
Credit Suisse/New York NY 3.625% 09.09.2024	US22546QAP28	Switzerland	CH	USD	Bond	20 000 000	105,02	7,78	163 411 081	0,59%
Ford Motor Credit Co LLC 4.389% 08.01.2026	US345397XU23	United States	US	USD	Bond	20 000 000	103,96	7,78	161 750 861	0,58%
Standard Chartered PLC 4.050% 2026/04/12	XS1395052639	Kingdom	GB	USD	Bond	20 000 000	103,70	7,78	161 352 533	0,58%
Vodafone Group PLC 7.875% 15.02.2030	US92857TAH05	Kingdom	GB	USD	Bond	15 000 000	137,42	7,78	160 364 298	0,57%
Deutsche Bank AG 4.25% 14.10.2021	US251541AQ13	Germany	DE	USD	Bond	19 500 000	105,43	7,78	159 944 769	0,58%
Novartis Capital Corp 3% 20.11.2025	US66989HAJ77	United States	US	USD	Bond	20 000 000	102,48	7,78	159 457 362	0,57%
Lloyds Banking Group PLC 3.750% 2027/01/11	US53944YAD58	Kingdom	GB	USD	Bond	20 000 000	102,20	7,78	159 015 466	0,57%
Barclays PLC 3.65% 16.03.2025	US06738EAE59	Kingdom	GB	USD	Bond	20 000 000	100,77	7,78	156 788 873	0,57%
HCA Inc 3.75% 15.03.2019	US404119BM05	United States	US	USD	Bond	19 000 000	102,21	7,78	151 078 735	0,54%
Pentair Finance SA 2.45% 17.09.2019	XS1117287398	Luxembourg	LU	EUR	Bond	15 000 000	104,43	9,25	144 890 180	0,53%
Kraft Heinz Foods Co 2.250% 2028/05/25	XS1405784015	United States	US	EUR	Bond	15 000 000	101,50	9,25	140 825 025	0,50%
Telstra Corp Ltd 2.5% 15.09.2023	XS0903136736	Australia	AU	EUR	Bond	13 650 000	111,47	9,25	140 740 989	0,51%
GE Capital Intl Funding Co 3.373% 15.11.2025	US36164Q6M56	Ireland	IE	USD	Bond	16 421 000	104,01	7,78	132 877 725	0,48%
2027/08/15	US9128282R06	United States	US	USD	Bond	16 830 000	101,16	7,78	132 459 040	0,47%
JPMorgan Chase & Co 3.9% 15.07.2025	9	United States	US	USD	Bond	16 000 000	105,91	7,78	131 837 960	0,47%
Intesa Sanpaolo Spa 6.5 02/24/21	US46115HAD98	Italy	IT	USD	Bond	15 005 000	112,16	7,78	130 935 912	0,46%
15.10.2028	XS1439749364	Netherlands	NL	EUR	Bond	16 000 000	87,57	9,25	129 598 074	0,47%

Time Warner Inc 3.6% 15.07.2025	9	United States	US	USD	Bond	16 000 000	101,39	7,78	126 211 573	0,45%
US Bancorp 3.700% 2024/01/30	3	United States	US	USD	Bond	15 000 000	106,65	7,78	124 462 235	0,44%
McDonald's Corp 1% 15.11.2023	XS1403264374	United States	US	EUR	Bond	13 000 000	102,31	9,25	123 023 530	0,44%
Stryker Corp 3.375% 01.11.2025 C	US863667AH48	United States	US	USD	Bond	15 000 000	103,65	7,78	120 951 966	0,43%
Siemens Financieringsmaat NV 2.9% 27.05.2022	USN82008AD03	Netherlands	NL	USD	Bond	15 000 000	102,83	7,78	119 997 962	0,43%
Orlen Capital AB 2.5% 30.06.2021	XS1082660744	Sweden	SE	EUR	Bond	12 000 000	107,74	9,25	119 589 375	0,43%
Walgreens Boots Alliance Inc 3.45% 01.06.2026	US931427AQ19	United States	US	USD	Bond	15 000 000	100,69	7,78	117 497 130	0,42%
LeasePlan Corp NV 2.5% 16.05.18	US52206BAB45	Netherlands	NL	USD	Bond	15 000 000	100,23	7,78	116 962 070	0,42%
AbbVie Inc 3.2% 14.05.2026	US00287YAY59	United States	US	USD	Bond	15 000 000	100,14	7,78	116 855 292	0,42%
3/23	XS1378895954	Mexico	MX	EUR	Bond	12 000 000	103,39	9,25	114 761 136	0,41%
Morgan Stanley 1.75% 11.03.2024	XS1379171140	United States	US	EUR	Bond	11 500 000	104,87	9,25	111 552 092	0,40%
Origin Energy Finance Ltd 3.5% 04.10.2021	XS0976223452	Australia	AU	EUR	Bond	10 500 000	112,27	9,25	109 040 228	0,40%
BAA Funding Ltd 4.875 07/15/2021	US05607MAA53	Jersey	JE	USD	Bond	12 914 000	108,25	7,78	108 754 158	0,39%
Barclays PLC 1.875% 2023/12/08	XS1531174388	Kingdom	GB	EUR	Bond	11 000 000	105,53	9,25	107 374 023	0,39%
Nex Group Holdings PLC 3.125% 06.03.2019	XS1041793123	Kingdom	GB	EUR	Bond	11 000 000	104,41	9,25	106 235 502	0,38%
New York Life Global Funding 1.95% 11.02.2020	US64952XBT72	United States	US	USD	Bond	13 000 000	100,02	7,78	101 162 920	0,36%
Nationwide Building Society 6.25 02/25/20	US63859UAY91	Kingdom	GB	USD	Bond	11 750 000	110,10	7,78	100 648 260	0,36%
Digital Euro Finco LLC 2.625% 15.04.2024	XS1395180802	United States	US	EUR	Bond	10 000 000	107,89	9,25	99 789 156	0,36%
Energa Finance AB 3.25% 19.03.2020	XS0906117980	Sweden	SE	EUR	Bond	10 000 000	107,69	9,25	99 606 478	0,36%
American International Group Inc 3.9% 01.04.2026 C	US026874DH71	United States	US	USD	Bond	12 000 000	104,55	7,78	97 607 398	0,35%
Morgan Stanley 3,7% 23.10.2024	US61761JVL06	United States	US	USD	Bond	12 000 000	104,26	7,78	97 338 060	0,35%
Berkshire Hathaway Inc 1.3% 15.03.2024	XS1380334141	United States	US	EUR	Bond	10 000 000	104,02	9,25	96 215 149	0,34%
Mylan NV 2.250% 2024/11/22	XS1492457665	Netherlands	NL	EUR	Bond	10 000 000	103,24	9,25	95 488 138	0,34%
British Telecommunications PLC 1.125% 10.03.2023	XS1377681272	Kingdom	GB	EUR	Bond	10 000 000	102,90	9,25	95 175 505	0,34%
Credit Agricole SA/London 1.000% 2024/09/16	XS1550135831	France	FR	EUR	Bond	10 000 000	102,63	9,25	94 923 919	0,34%
McKesson Corp 1.500% 2025/11/17	XS1567174286	United States	US	EUR	Bond	10 000 000	102,16	9,25	94 488 267	0,34%
Credit Agricole SA/London 2.375% 01.07.2021	4	France	FR	USD	Bond	12 000 000	100,43	7,78	93 762 908	0,33%
Aon PLC 2.875% 2026/05/14	XS1062493934	Kingdom	GB	EUR	Bond	9 000 000	111,92	9,25	93 165 034	0,33%
Roche Holdings Inc 2.875% 29.09.2021	USU75000BA36	United States	US	USD	Bond	11 475 000	102,94	7,78	91 898 874	0,33%
UniCredit SPA 3,75% 12/04/2022	XS1596778263	Italy	IT	USD	Bond	11 500 000	102,70	7,78	91 882 129	0,33%
Thermo Fisher Scientific Inc 0.750% 2024/09/12	XS1405775708	United States	US	EUR	Bond	10 000 000	97,85	9,25	90 508 207	0,32%

Verizon Communications Inc 0.875% 2025/04/02	XS1405766897	United States	US	EUR	Bond	10 000 000	97,30	9,25	90 001 335	0,32%
31.03.2023	XS1211040917	Netherlands	NL	EUR	Bond	10 000 000	96,59	9,25	89 340 921	0,32%
Deutsche Bank AG 4.1% 13.01.2026	US25152R2Y86	Germany	DE	USD	Bond	11 000 000	103,85	7,78	88 874 828	0,32%
Prologis LP 1.375% 13.05.2021	XS1232266665	United States	US	EUR	Bond	9 000 000	104,19	9,25	86 731 822	0,31%
Citigroup Inc 2.375% 22.05.2024	XS1068874970	United States	US	EUR	Bond	8 500 000	110,03	9,25	86 507 197	0,31%
Heathrow Funding Ltd 4.875% 15.07.2021	XS0643616435	Jersey	JE	USD	Bond	10 220 000	108,26	7,78	86 076 406	0,31%
31.03.2027	XS1211044075	Netherlands	NL	EUR	Bond	10 000 000	92,32	9,25	85 395 084	0,31%
EDP Finance BV 2.375% 23.03.2023	XS1385395121	Netherlands	NL	EUR	Bond	8 500 000	107,98	9,25	84 895 472	0,30%
Intesa Sanpaolo SpA 1.375% 2024/01/18	XS1551306951	Italy	IT	EUR	Bond	9 000 000	101,18	9,25	84 230 294	0,30%
PKO Bank Polski 4.630% 2022/09/26	XS0783934085	Sweden	SE	USD	Bond	10 000 000	107,86	7,78	83 911 906	0,30%
Intel Corp 3.7% 29.07.2025	US458140AS90	United States	US	USD	Bond	10 000 000	106,95	7,78	83 201 606	0,30%
Gilead Sciences Inc 3.7% 01.04.2024	8	United States	US	USD	Bond	10 000 000	106,16	7,78	82 589 332	0,30%
COX Communications Inc 9.375% 15.01.19	US224044BU07	United States	US	USD	Bond	10 000 000	105,92	7,78	82 406 894	0,30%
Comcast Corp 3.6% 01.03.2024	US20030NB90	United States	US	USD	Bond	10 000 000	105,78	7,78	82 293 308	0,30%
DH Europe Finance SA 2.5% 08.07.2025	XS1255436187	Luxembourg	LU	EUR	Bond	7 900 000	112,21	9,25	81 995 217	0,29%
Bank of America Corp 3.875% 01.08.2025	US06051GFS30	United States	US	USD	Bond	10 000 000	105,26	7,78	81 892 257	0,29%
HSBC Holdings PLC 3.9% 25.05.2026	US404280BB43	Kingdom	GB	USD	Bond	10 000 000	104,89	7,78	81 606 348	0,29%
International Business Machines Corp 3.45% 02/26	US459200JG74	United States	US	USD	Bond	10 000 000	103,85	7,78	80 792 575	0,29%
Ford Motor Co 4.346% 2026/12/08	US345370CR99	United States	US	USD	Bond	10 000 000	103,60	7,78	80 598 468	0,29%
Wells Fargo & Co 2.125% 04.06.2024	XS1074382893	United States	US	EUR	Bond	8 000 000	108,86	9,25	80 549 826	0,29%
AP Moeller - Maersk A/S 3.875% 28.09.2025	USK0479SAE83	Denmark	DK	USD	Bond	10 000 000	103,29	7,78	80 354 959	0,29%
Xylem Inc/NY 2.25% 11.03.2023	XS1378780891	United States	US	EUR	Bond	8 000 000	107,71	9,25	79 700 722	0,29%
AstraZeneca PLC 3.375% 16.11.2025	US046353AL27	Kingdom	GB	USD	Bond	10 000 000	102,38	7,78	79 648 548	0,29%
AP Moeller - Maersk A/S 3.75% 22.09.2024	8	Denmark	DK	USD	Bond	10 000 000	102,37	7,78	79 642 713	0,29%
AutoZone Inc 3.750% 2027/06/01	US053332AV43	United States	US	USD	Bond	10 000 000	102,18	7,78	79 496 063	0,29%
Oracle Corp 2.95% 15.05.2025	US68389XBC83	United States	US	USD	Bond	10 000 000	101,90	7,78	79 274 727	0,28%
Exxon Mobil Corp 2.709% 06.03.2025	US30231GAF90	United States	US	USD	Bond	10 000 000	101,77	7,78	79 172 033	0,28%
Becton Dickinson and Co 3.70% 2027/06/06	4	United States	US	USD	Bond	10 000 000	101,67	7,78	79 100 847	0,28%
NOVARTIS CAPITAL CORP 2.4 21/09/2022	US66989HAE80	United States	US	USD	Bond	10 000 000	101,41	7,78	78 897 793	0,28%
Nomura Holdings Inc 2.75% 19.03.2019	US65535HAG48	Japan	JP	USD	Bond	10 000 000	101,12	7,78	78 668 676	0,28%
Banque Fed du Credit Mutuel SA 2.5% 29.10.2018	US06675GAB14	France	FR	USD	Bond	10 000 000	100,98	7,78	78 561 703	0,28%

Plains All American Pipeline LP 3.85% 15.10.2023 C	US72650RBD35	United States	US	USD	Bond	10 000 000	100,94	7,78	78 532 140	0,28%
BP Capital Markets PLC 2.75% 10.05.2023	8	Kingdom	GB	USD	Bond	10 000 000	100,90	7,78	78 495 575	0,28%
Kroger Co/The 3.700% 2027/08/01	US501044DJ76	United States	US	USD	Bond	10 000 000	100,82	7,78	78 438 782	0,28%
Jefferies Group LLC 2.375% 20.05.2020	XS1069522057	United States	US	EUR	Bond	8 000 000	105,59	9,25	78 130 157	0,28%
Eutelsat SA 2.625% 13.01.2020	FR0011660596	France	FR	EUR	Bond	8 000 000	105,51	9,25	78 076 139	0,28%
Kroger Co/The 3.500% 2026/02/01	US501044DC24	United States	US	USD	Bond	10 000 000	99,97	7,78	77 773 604	0,28%
23.04.2024	XS1057783174	Australia	AU	EUR	Bond	7 500 000	111,80	9,25	77 557 058	0,28%
Gilead Sciences Inc 2.950% 2027/03/01	US375558BM47	United States	US	USD	Bond	10 000 000	99,66	7,78	77 533 207	0,28%
Intermediate Capital Group PLC 4.282% 10.03.2019	XS1043150462	Kingdom	GB	EUR	Bond	8 000 000	104,45	9,25	77 291 042	0,28%
2021/09/13	US830505AT07	Sweden	SE	USD	Bond	10 000 000	98,87	7,78	76 920 155	0,28%
Abbott Laboratories 2.95% 15.03.2025	US002824BB55	United States	US	USD	Bond	10 000 000	98,82	7,78	76 882 812	0,28%
Shell International Finance BV 2.500% 2026/09/12	US822582BX94	Netherlands	NL	USD	Bond	10 000 000	97,56	7,78	75 902 940	0,27%
Baxter International Inc 2.6% 15.08.2026	US071813BQ15	United States	US	USD	Bond	10 000 000	97,06	7,78	75 508 112	0,27%
Becton Dickinson and Co 1.900% 2026/12/15	XS1531347661	United States	US	EUR	Bond	8 048 000	101,38	9,25	75 469 481	0,27%
Redexis Gas Finance BV 1.875% 27.04.2027	XS1223842847	Netherlands	NL	EUR	Bond	8 000 000	101,40	9,25	75 034 904	0,27%
American International Group Inc 3.75% 10.07.2025	US026874DD67	United States	US	USD	Bond	9 000 000	103,88	7,78	72 732 923	0,26%
Nomura Europe Finance NV 1.5% 12.05.2021	XS1136388425	Netherlands	NL	EUR	Bond	7 500 000	104,60	9,25	72 563 715	0,26%
ROYAL BK OF SCOTLAND PLC 4.6 11.12.2019	NL0009287614	Kingdom	GB	EUR	Bond	7 000 000	109,34	9,25	70 791 881	0,25%
FCA Bank S.P.A 1.375% 17.04.2020	XS1220057472	Ireland	IE	EUR	Bond	7 000 000	102,73	9,25	66 511 490	0,24%
A2A SpA 1.25% 16.03.2024	XS1581375182	Italy	IT	EUR	Bond	7 000 000	101,49	9,25	65 709 928	0,23%
AT&T Inc 2.350% 2029/09/04	XS1629866275	United States	US	EUR	Bond	7 000 000	101,09	9,25	65 453 532	0,23%
Eni SpA 1.500% 2027/01/17	XS1551068676	Italy	IT	EUR	Bond	7 000 000	100,62	9,25	65 147 281	0,23%
Korea Gas Corp 2.875% 29.07.2018	US50066CAF68	Republic of	KR	USD	Bond	8 000 000	100,83	7,78	62 753 515	0,22%
Ferrovial Emisiones SA 3.375% 07.06.21	XS0940284937	Spain	ES	EUR	Bond	6 000 000	112,16	9,25	62 242 660	0,22%
HCP Inc 3.15% 01.08.2022	US40414LAG41	United States	US	USD	Bond	7 453 000	102,17	7,78	59 240 878	0,21%
BP Capital Markets PLC 3.506% 17.03.2025	US05565QDA31	Kingdom	GB	USD	Bond	7 220 000	104,53	7,78	58 715 603	0,21%
Plains All American Pipeline Fin Corp 4.65% 25	US72650RBJ05	United States	US	USD	Bond	7 000 000	103,78	7,78	56 515 048	0,20%
Sydney Airport Fin Co Pty Ltd 3.625% 28.04.2026	6	Australia	AU	USD	Bond	7 000 000	102,67	7,78	55 910 826	0,20%
Oracle Corp 2.5% 15.05.2022	US68389XBB01	United States	US	USD	Bond	7 000 000	101,58	7,78	55 321 035	0,20%
SIAS 3.375% 13.02.2024	XS1032529205	Italy	IT	EUR	Bond	5 000 000	115,41	9,25	53 372 852	0,19%
Achmea BV 2.5% 19.11.2020	XS0995111761	Netherlands	NL	EUR	Bond	5 000 000	107,55	9,25	49 741 036	0,18%

Citigroup Inc 1.75% 28.01.2025	XS1173792059	United States	US	EUR	Bond	5 000 000	105,58	9,25	48 826 723	0,17%
Walgreens Boots Alliance Inc 2.125% 2026/11/20	XS1138360166	United States	US	EUR	Bond	5 000 000	105,14	9,25	48 622 772	0,18%
British Telecommunications PLC 0.625% 10.03.2021	XS1377680381	Kingdom	GB	EUR	Bond	5 000 000	101,33	9,25	46 863 054	0,17%
GE CAPITAL EURO FUNDING	XS0874840845	Ireland	IE	EUR	Bond	4 355 000	112,47	9,25	45 304 685	0,16%
Citigroup Inc 3.7% 12.01.2026	US172967KG57	United States	US	USD	Bond	5 600 000	103,25	7,78	44 983 746	0,16%
UniCredit SpA 5.1% 21.06.22	XS0795512523	Italy	IT	EUR	Bond	4 000 000	117,94	9,25	43 635 931	0,16%
Accor SA 2.625% 05.02.2021	FR0011731876	France	FR	EUR	Bond	4 200 000	108,12	9,25	42 001 961	0,15%
Coca-Cola Enterprises Inc 4.5% 01.09.2021	US19122TAB52	United States	US	USD	Bond	5 000 000	107,59	7,78	41 850 925	0,15%
Pernod Ricard SA 4.25% 15.07.2022	US714264AH16	France	FR	USD	Bond	5 000 000	107,45	7,78	41 798 800	0,15%
NASDAQ OMX Group Inc/The 4.25% 01.06.2024	US631103AF50	United States	US	USD	Bond	5 000 000	107,25	7,78	41 721 196	0,15%
NORDEA BANK AB 4.875 27. jan 20	US65557DAJ00	Sweden	SE	USD	Bond	5 000 000	106,88	7,78	41 575 713	0,15%
Santander UK PLC 4% 13.03.2024	US80283LAJ26	Kingdom	GB	USD	Bond	5 000 000	106,68	7,78	41 497 331	0,15%
International Business Machines Corp 3.625% 02/24	US459200HU86	United States	US	USD	Bond	5 000 000	105,68	7,78	41 110 283	0,15%
Carlsberg Breweries A/S 2.5% 28.05.2024	XS1071713470	Denmark	DK	EUR	Bond	4 000 000	110,94	9,25	41 044 471	0,15%
Schlumberger Holdings Corp 3.625% 21.12.2022	USU8066LAD65	United States	US	USD	Bond	5 000 000	104,83	7,78	40 778 473	0,15%
01.02.2026	US035242AP13	United States	US	USD	Bond	5 000 000	104,17	7,78	40 521 543	0,14%
Goldman Sachs Group Inc 3.75% 22.05.2025	US38148LAE65	United States	US	USD	Bond	5 000 000	103,30	7,78	40 183 314	0,14%
Comcast Corp 3.375% 15.08.2025	US20030NBN03	United States	US	USD	Bond	5 000 000	103,21	7,78	40 149 472	0,14%
Merck & Co Inc 2.8% 18.05.23	US58933YAF25	United States	US	USD	Bond	5 000 000	102,88	7,78	40 018 965	0,14%
Deutsche Bank AG/London 3.7% 30.05.2024	US25152RXA66	Germany	DE	USD	Bond	5 000 000	102,32	7,78	39 801 713	0,14%
2022/03/11	6	Sweden	SE	USD	Bond	5 000 000	102,22	7,78	39 761 841	0,14%
DEERE & COMPANY 2.6 08.06.2022	US244199BE40	United States	US	USD	Bond	5 000 000	101,94	7,78	39 654 673	0,14%
Citigroup Inc 3.3% 27.04.2025	US172967JP75	United States	US	USD	Bond	5 000 000	101,80	7,78	39 599 437	0,14%
Mizuho Financial Group Inc 2.953% 2022/02/28	US60687YAH27	Japan	JP	USD	Bond	5 000 000	101,64	7,78	39 537 976	0,14%
Microsoft Corp 2.7% 12.02.2025	US594918BB90	United States	US	USD	Bond	5 000 000	101,23	7,78	39 378 489	0,14%
Sydney Airport Fin Co Pty Ltd 3.375% 30.04.2025	3	Australia	AU	USD	Bond	5 000 000	101,21	7,78	39 368 569	0,14%
JPMorgan Chase & Co 3.3% 01.04.2026 C	3	United States	US	USD	Bond	5 000 000	101,04	7,78	39 302 246	0,14%
Westpac Banking Corp 2.25% 30.07.2018	US961214CC58	Australia	AU	USD	Bond	5 000 000	100,56	7,78	39 116 502	0,14%
26.02.2020	XS0891657172	Japan	JP	USD	Bond	5 000 000	100,36	7,78	39 038 120	0,14%
New York Life Global Funding 2% 13.04.2021	US64952XBZ33	United States	US	USD	Bond	5 000 000	99,96	7,78	38 883 301	0,14%
Intesa Sanpaolo SpA FRN 18.09.2017	XS0620177088	Italy	IT	EUR	Bond	4 100 000	100,04	9,25	37 936 792	0,13%

MACYS RETAIL HLDGS INC 2.875% 15.02.2023	US55616XAH08	United States	US	USD	Bond	5 000 000	94,52	7,78	36 769 322	0,13%	
Aegon NV 4.625% 09.12.2019	XS0207767574	Netherlands	NL	EUR	Bond	3 457 000	109,94	9,25	35 153 729	0,13%	
Rabobank Nederland 4.75 15. jan 2020	US74977SCA87	Netherlands	NL	USD	Bond	4 000 000	106,63	7,78	33 183 239	0,12%	
American Honda Finance Corp 0.750% 2024/01/17	XS1550134602	United States	US	EUR	Bond	3 500 000	100,70	9,25	32 598 892	0,12%	
Vodafone Group PLC 2.95% 19.02.2023	8	Kingdom	GB	USD	Bond	3 900 000	102,03	7,78	30 956 891	0,11%	
British Telecommunications PLC 1.75% 10.03.2026	XS1377679961	Kingdom	GB	EUR	Bond	3 000 000	103,72	9,25	28 780 189	0,10%	
Morgan Stanley 4% 23.07.2025	US6174468C63	United States	US	USD	Bond	3 000 000	105,67	7,78	24 661 969	0,09%	
SATO Oyj 2.25% 10.09.2020	XS1245554859	Finland	FI	EUR	Bond	2 500 000	104,48	9,25	24 158 653	0,09%	
GENERAL ELEC CAP CORP 3.15 07/09/2022	US36962G6F61	United States	US	USD	Bond	2 864 000	104,55	7,78	23 294 853	0,08%	
GLAXOSMITHKLINE CAPITAL 2.85 08.05.2022	US377373AD71	Kingdom	GB	USD	Bond	2 900 000	102,80	7,78	23 192 612	0,08%	
Verizon Communications Inc 5.15% 15.09.2023	US92343VBR42	United States	US	USD	Bond	2 400 000	111,82	7,78	20 879 281	0,08%	
16.01.2020	FR0011693001	France	FR	EUR	Bond	2 000 000	105,39	9,25	19 496 836	0,07%	
Holcim US Finance Sarl 6 12/30/19	XS0455643394	Luxembourg	LU	USD	Bond	2 000 000	108,26	7,78	16 845 242	0,06%	
Credit Suisse New YorkS 5.3 08/13/19	US22546QAC15	Switzerland	CH	USD	Bond	2 000 000	106,49	7,78	16 570 147	0,06%	
TWC 5 02/01/2020	US88732JAW80	United States	US	USD	Bond	2 000 000	106,21	7,78	16 525 491	0,06%	
Banco Santander Mexico SA 4.125% 09.11.2022	9	Mexico	MX	USD	Bond	2 000 000	105,01	7,78	16 339 397	0,06%	
Goldman Sachs Group Inc/The 3.85% 08.07.2024	US38141EC238	United States	US	USD	Bond	2 000 000	104,95	7,78	16 330 605	0,06%	
TELEFONICA EMISIONES SAU 3.987% 23.01.2023	XS0874864860	Spain	ES	EUR	Bond	1 500 000	117,40	9,25	16 288 647	0,06%	
MDC-GMTN B.V. 3.25% 28.04.2022	XS1062852253	Netherlands	NL	USD	Bond	2 000 000	102,54	7,78	15 955 228	0,06%	
Pearson Funding Five PLC 1.875% 19.05.2021	XS1068765418	Kingdom	GB	EUR	Bond	1 500 000	105,62	9,25	14 653 567	0,05%	
Motability Operations GR 3.75 11/29/17	XS0561875450	Kingdom	GB	EUR	Bond	1 500 000	100,96	9,25	14 007 582	0,05%	
GOLDMAN SACHS GROUP INC 3.25 01/02/2023	XS0882849507	United States	US	EUR	Bond	1 200 000	113,25	9,25	12 570 514	0,05%	
IBM Corp 1.875% 06.11.2020	XS0991090175	United States	US	EUR	Bond	1 000 000	106,09	9,25	9 812 980	0,04%	
Telstra Corp Ltd 1.125% 14.04.2026	XS1395057430	Australia	AU	EUR	Bond	1 000 000	101,12	9,25	9 352 724	0,03%	
Procter & Gamble Co/The 1.125% 02.11.2023	XS1314318301	United States	US	EUR	Bond	900 000	104,31	9,25	8 683 255	0,03%	
Burlington Northern Santa Fe LLC 3.85% 01.09.2023	US12189LAQ41	United States	US	USD	Bond	1 000 000	108,41	7,78	8 434 369	0,03%	
Juniper Networks 4.6 03/15/2021	US48203RAF10	United States	US	USD	Bond	1 000 000	107,52	7,78	8 365 167	0,03%	
HCP Inc 3.875% 15.08.2024	US40414LAL36	United States	US	USD	Bond	670 000	104,35	7,78	5 439 269	0,02%	
USD1000	US50076QAU04	United States	US	USD	Bond	523 000	107,84	7,78	4 388 023	0,02%	
Priceline Group Inc 2.375% 23.09.2024	XS1112850125	United States	US	EUR	Bond	27 000	108,58	9,25	271 151	0,00%	
4001351	SAM 8307158	Cash	Kingdom	NO	NOK	Bank account	743 167 461	1,00	1,00	743 167 461	2,64%

41127945	SAM 8306709	Cash	Kingdom	GB	EUR	Bank account	37 211 629	1,00	9,25	344 188 963	1,22%
Collateral Management JP Morgan	SAM 8307106			GB	EUR	Bank account	31 264 339	1,00	9,25	289 179 501	1,03%
Sikkerhet Futures	SAM 8306779	Cash	Kingdom	GB	EUR	Bank account	17 317 572	1,00	9,25	160 178 882	0,57%
41127994	SAM 8306713	Cash	Kingdom	GB	USD	Bank account	13 084 072	1,00	7,78	101 792 114	0,36%
41127937	SAM 8306708	Cash	Kingdom	GB	DKK	Bank account	15 135	1,00	1,24	18 821	0,00%
Collateral held GLOKRE Nordea EUR	SAM 8307498			DK	EUR	Bank account	-3 700 000	1,00	9,25	-34 223 150	-0,12%
Collateral held GLOKRE SEB EUR	SAM 8307207			SE	EUR	Bank account	-37 187 000	1,00	9,25	-343 961 157	-1,22%
Collateral held GLOKRE Danske Bank EUR	SAM 8307369			DK	EUR	Bank account	-53 710 000	1,00	9,25	-496 790 645	-1,76%
Sum										27 983 405 102	100,10%