

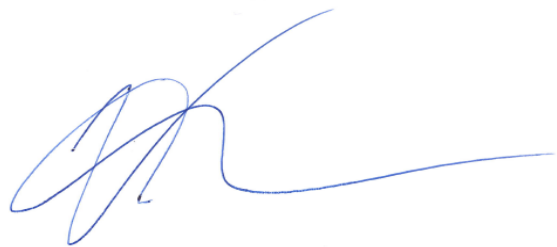
LHV Pensionifond XS

Investeeringute aruanne seisuga **31.08.2023**

Fondivalitseja AS LHV Varahaldus juhatus on kinnitanud investeeringute aruande

15.09.2023

Vahur Vallistu



Joel Kukemelk



Eve Sirel



LHV Pensionifond XS investeeringute aruanne seisuga 31.08.2023

| 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 puhastväärtusest | Osakaal fondi varade puhastväärtusest eelneval kuul |
|--|---------|--------------------|---------------|--------------|---------|--------------------|-------------------------------------|--------------------------------------|---------------------------|-------------------------|---------------------------------------|---|
| 1. Väärtpaberid | | | | | | | | 11 294 377 | 11 212 382 | 91.80% | 96.44% | |
| Võlainstrumendid | | | | | | | | 10 759 150 | 10 618 109 | 86.93% | 91.57% | |
| KBC Group NV 0.625% 07/12/2031 | Baa2 | Moody's | Belgia | BE0002819002 | EUR | 4.34% | 88 847.33 | 355 389 | 87 180.19 | 348 721 | 2.86% | |
| BIGBANK 7.5% 16/05/2032 ² | NR | - | Eesti | EE3300002583 | EUR | 7.50% | 1 000.00 | 300 000 | 1 022.29 | 306 688 | 2.51% | |
| Coop Pank 5.0% 10/03/2032 | Baa2 | Moody's | Eesti | EE3300002542 | EUR | 6.31% | 1 000.00 | 349 000 | 922.33 | 321 894 | 2.64% | |
| Luminor 7.75% 08/06/2027 | Baa1 | Moody's | Eesti | XS2633112565 | EUR | 6.96% | 1 000.03 | 798 020 | 1 042.79 | 832 144 | 6.81% | |
| Riigi Kinnisvara 1.61% 09/06/27 ² | NR | - | Eesti | EE3300111236 | EUR | 1.61% | 100 068.43 | 800 547 | 100 277.28 | 802 218 | 6.57% | |
| Estonia 4.0% 12/10/2032 | AA- | S&P | Eesti | XS2532370231 | EUR | 3.70% | 998.17 | 658 792 | 1 058.40 | 698 542 | 5.72% | |
| Baltic Horizon Fund 08/05/28 | NR | - | Eesti | EE3300003235 | EUR | 11.74% | 100 000.00 | 164 286 | 100 739.78 | 165 501 | 1.35% | |
| PROSUS 1.539% 03/08/2028 | BBB | S&P | Holland | XS2211183244 | EUR | 5.83% | 900.69 | 270 208 | 821.90 | 246 569 | 2.02% | |
| Volkswagen AG 4.375% PERPETUAL | BBB | Fitch | Holland | XS2342732646 | EUR | 6.38% | 88 341.06 | 176 682 | 83 614.76 | 167 230 | 1.37% | |
| Glencore 1.25% 01/03/2033 | BBB+ | S&P | Iirimaa | XS2307764311 | EUR | 4.92% | 694.04 | 347 020 | 732.81 | 366 405 | 3.00% | |
| Ignitis grupe 1.875% 10/07/28 | BBB+ | S&P | Leedu | XS1853999313 | EUR | 4.81% | 982.95 | 227 061 | 878.19 | 202 863 | 1.66% | |
| Ignitis grupe 2% 14/07/27 | BBB+ | S&P | Leedu | XS1646530565 | EUR | 4.54% | 1 021.00 | 362 455 | 914.25 | 324 560 | 2.66% | |
| Siauli Bankas 1.047% 07/10/25 | Baa2 | Moody's | Leedu | LT0000405771 | EUR | 6.32% | 1 000.07 | 300 020 | 939.41 | 281 823 | 2.31% | |
| Siauli Bankas 6.15% 23/12/29 | Baa1 | Moody's | Leedu | LT0000404287 | EUR | 6.14% | 10 000.00 | 340 000 | 10 422.92 | 354 379 | 2.90% | |
| ALTUMG 1.3% 07/03/25 | Baa1 | Moody's | Läti | LV0000880037 | EUR | 4.75% | 1 007.11 | 551 894 | 956.92 | 524 390 | 4.29% | |
| ALTUMG 1.3% 17/10/24 | Baa1 | Moody's | Läti | LV0000802353 | EUR | 4.69% | 995.56 | 292 693 | 974.83 | 286 599 | 2.35% | |
| Citadele banka 5% 13/12/2031 ³ | Baa1 | Moody's | Läti | LV0000880102 | EUR | 6.09% | 10 000.74 | 270 020 | 9 459.28 | 255 401 | 2.09% | |
| Citadele banka 1.625% 22/11/2026 | Baa3 | Moody's | Läti | XS2393742122 | EUR | 6.54% | 996.32 | 239 118 | 897.55 | 215 413 | 1.76% | |
| Latvenergo 2.42% 05/05/2027 | Baa2 | Moody's | Läti | LV0000870129 | EUR | 5.17% | 966.31 | 338 209 | 917.80 | 321 231 | 2.63% | |
| Latvenergo 4.952% 22/02/2029 | Baa2 | Moody's | Läti | LV0000802684 | EUR | 4.95% | 1 000.13 | 150 020 | 1 025.78 | 153 867 | 1.26% | |
| Bank Gospodarstwa Krajow 1.375% 01/06/25 | A- | Fitch | Poola | XS1829259008 | EUR | 4.50% | 1 021.41 | 510 707 | 951.81 | 475 904 | 3.90% | |
| BNP Paribas 2.5% 31/03/2032 | A- | Fitch | Prantsusmaa | FR0014009HA0 | EUR | 5.03% | 86 928.97 | 347 716 | 91 249.08 | 364 996 | 2.99% | |
| France Treasury Bill 24/01/2024 | Aa2 | Moody's | Prantsusmaa | FR0127613497 | EUR | 3.70% | 0.98 | 392 406 | 0.99 | 394 078 | 3.23% | |
| France Treasury Bill 29/11/2023 | Aa2 | Moody's | Prantsusmaa | FR0127462911 | EUR | 4.57% | 0.98 | 689 103 | 0.99 | 692 097 | 5.67% | |
| EQT AB 2.875% 06/04/2032 | A- | Fitch | Rootsi | XS2463990775 | EUR | 5.30% | 807.22 | 242 165 | 847.08 | 254 123 | 2.08% | |
| Romania 3.624% 26/05/30 | BBB- | Fitch | Rumeenia | XS2178857954 | EUR | 5.87% | 1 000.11 | 100 011 | 887.10 | 88 710 | 0.73% | |
| Romania 2.875% 28/10/24 | Baa3 | Moody's | Rumeenia | XS1129788524 | EUR | 4.25% | 991.69 | 193 379 | 1 008.86 | 196 728 | 1.61% | |
| German Treasury Bill 18/10/23 | AAA | S&P | Saksamaa | DE0001030898 | EUR | 3.54% | 0.01 | 492 084 | 0.01 | 497 665 | 4.07% | |
| Kojamo 0.875% 28/05/2029 | Baa2 | Moody's | Soome | XS2345877497 | EUR | 6.94% | 769.94 | 374 963 | 722.94 | 352 072 | 2.88% | |
| BP Capital Markets 3.625% PERP | Baa1 | Moody's | Suurbritannia | XS2193662728 | EUR | 6.20% | 834.55 | 125 183 | 882.73 | 132 410 | 1.08% | |
| Oodatav krediidikahju (võlainstrumendid) | | | | | | | | | | - 7 112 | - 0.06% | |

| 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 puhastväärtusest | Osakaal fondi varade puhastväärtusest eelneval kuul |
|--------------------------------|-------------------------|--------------------|--------------|---------|-------------------------------------|--------------------------------------|---------------------------|-------------------------|---------------------------------------|---|
| Fondiosakud | | | | | | 535 227 | 594 273 | 4.87% | 4.86% | |
| Kinnisvarafondid | | | | | | 0 | 0 | 0.00% | | |
| Aktsiafondid | | | | | | 535 227 | 594 273 | 4.87% | 4.86% | |
| ZKB Gold ETF | Swisscanto Fondsleitung | Šveits | CH0139101593 | CHF | 529.00 | 535 227 | 536.83 | 594 273 | 4.87% | |

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| Krediitiasutuse nimi | Hoiuse liik | Päritoluriik | Reiting | Reitinguagentuur* | Alusvara nimetus | Intress | Algus-kuupäev | Lõpp-tähtaeg | Hoiustatud summa (EUR) | Turuväärtus kokku (EUR) | Osakaal fondi varade puhasväärtusest | Osakaal fondi varade puhasväärtusest eelneval kuul |
|----------------------------------|------------------|--------------|---------|-------------------|------------------|---------|---------------|--------------|------------------------|-------------------------|--------------------------------------|--|
| 2. Hoiused | | | | | | | | | | 1 007 168 | 8.25% | 3.61% |
| Arvelduskontod | | | | | | | | | | | | |
| Arvelduskonto EUR, SEB | Nõudmiseni hoius | Eesti | Aa3 | Moody's | EUR | | | | 1 007 168 | 1 007 168 | 8.25% | |
| VARAD KOKKU | | | | | | | | | | 12 219 550 | 100.04% | 100.04% |
| Fondi kohustused | | | | | | | | | | - 5 300 | - 0.04% | - 0.04% |
| FONDI VARADE PUHASVÄÄRTUS | | | | | | | | | | 12 214 250 | 100.00% | 100.00% |

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

** Keskmise soetushinna arutamisel kasutatakse FIFO meetodit

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

² Reguleeritud turul mittekaueldavad võlaväärtpaberid

³ Instrumendi väärtus on leitud eeskirja LHV Varahalduse investeerimisfondide vara puhasväärtuse määramise eeskiri punktis 3.3. sätestatud viisil, kuna fondivalitseja hinnangul ei ole võimalik instrumendi hinda kindlaks määrata täpselt ja usaldusväärselt turuhinna/ vastava fondi fondivalitseja avaldatud NAVi alusel.