

Holberg Obligasjon Norden 2024-03-27



Navn	Ticker	Rating	Forfalls dato	Valuta	Antall	Markedsverdi	Markeds kurs	Løpe tid	Durasjon	Vekt
Interest Swap										
IRS Fixed leg 2028-10-31 NDA	SLWR13HK Corp		2028-10-31	NOK	250 000 000	257 776 862	101,41	4,59	4,06	22,18%
IRS Floating Leg 2028-10-31 NDA	SLWR13HK Corp		2028-10-31	NOK	-250 000 000	-251 827 778	100,00	4,59	0,09	-21,66%
Sum Interest Swap						5 949 084		4,59	171,77	0,51%
Kontanter										
Kontanter										
EUR				EUR	3 483	40 728	1,00	0,00	0,00	0,00%
NOK				NOK	16 633 670	17 125 429	1,00	0,00	0,00	1,47%
SEK				SEK	3 185 619	3 236 589	1,00	0,00	0,00	0,28%
Sum Kontanter						20 402 746		0,00	0,00	1,76%
Obligasjoner										
Boligkreditt										
Nordea Eiendomskre AS 22/29 4,00% C COVD	NOKR71	AAA	2029-10-12	NOK	46 000 000	46 371 025	98,98	5,53	4,77	3,99%
Sum Boligkreditt						46 371 025		5,53	4,77	3,99%
Eiendom										
Olav Thon Eiendomsselsk ASA 23/29 5,792%	OLT150	BBB	2029-02-23	NOK	84 000 000	86 547 065	102,51	4,90	4,17	7,45%
Vasakronan AB 20/25 2,168%	VASA24 ESG	A-	2025-06-16	NOK	35 000 000	34 367 687	96,50	1,22	1,12	2,96%
Sum Eiendom						120 914 752		3,85	3,30	10,40%
Finans										
Loomis AB 23/27 4,923%	LOOM 107		2027-05-19	SEK	12 000 000	12 907 841	101,66	3,14	2,74	1,11%
Nordea Bank Abp 17/27 2,65%	NODA33 PRO	AA-	2027-06-11	NOK	40 000 000	38 552 340	94,28	3,20	2,90	3,32%
Spb 1 Sørøst-Norge 19/25 2,46%	SOON26 PRO	A+	2025-12-04	NOK	40 000 000	38 847 956	96,35	1,69	1,57	3,34%
Spb Møre 23/27 5,06%	MORG62 PRO	A+	2027-02-17	NOK	15 000 000	15 236 238	101,03	2,89	2,61	1,31%
Spb Møre 23/27 5,59%	MORG60 PRO	BBB+	2027-05-03	NOK	25 000 000	26 020 844	101,86	3,09	2,72	2,24%
Spb Vest 19/25 2,42%	SVEG105 PRO	AA-	2025-06-23	NOK	30 000 000	29 700 920	97,16	1,24	1,14	2,56%
Sum Finans						161 266 138		2,42	2,19	13,87%
Industri										
Electrolux AB 24/31 5,556% NOK	XS2765554212	BBB	2031-02-19	NOK	45 000 000	47 362 710	104,66	6,89	5,64	4,07%
Electrolux Professional AB 24/29 4,50%	EPRO 2		2029-03-22	SEK	11 250 000	11 485 177	100,42	4,98	4,36	0,99%
NIBE Industrier AB 24/29 4,245%	NIBE 123		2029-04-05	SEK	40 000 000	40 640 000	100,00	5,01	0,00	3,50%
TRATON Finance Luxembour 24/29 4,25% SEK	DE000A3LTF67	BBB	2029-01-19	SEK	38 000 000	39 004 951	100,23	4,81	4,23	3,36%
VALMTF 4 03/13/29	FI4000567094		2029-03-13	EUR	2 700 000	31 656 529	100,26	4,95	4,42	2,72%
Sum Industri						170 149 368		5,47	3,66	14,64%

Kommune									
Oslo komm 17/27 2,30%	OSLKO37	AAA	2027-12-01 NOK	39 000 000	36 630 228	93,19	3,67	3,38	3,15%
Sum Kommune					36 630 228		3,67	3,38	3,15%
Kraft									
Ellevio AB 23/29 4,53% SEK	XS2630500887	BBB	2029-06-01 SEK	50 000 000	54 187 886	102,94	5,17	4,39	4,66%
Eviny AS 23/28 5,13%	EVINY02 PRO	A-	2028-11-03 NOK	80 000 000	83 172 004	101,93	4,60	3,94	7,16%
Sum Kraft					137 359 890		4,82	4,12	11,82%
Pengemarkedsinstrument									
Boligkreditt									
Spb Vest Boligk AS 21/26 FRN STEP C COVD	SBVB26	AAA	2026-05-04 NOK	44 000 000	44 806 521	101,06	2,10	0,10	3,85%
Sum Boligkreditt					44 806 521		2,10	0,10	3,85%
Eiendom									
Atrium Ljungberg AB 21/25 FRN	LJGR 134GB	BBB	2025-07-01 SEK	10 000 000	10 295 490	100,16	1,26	0,25	0,89%
Entra ASA 21/30 FRN	ENTRA63 ESG	BBB	2030-11-20 NOK	10 000 000	9 286 878	92,34	6,64	0,00	0,80%
Vasakronan AB 20/27 FRN	VASA23 ESG	A-	2027-03-02 NOK	10 000 000	9 973 289	99,39	2,92	0,16	0,86%
Sum Eiendom					29 555 657		3,51	0,14	2,54%
Finans									
Brage Finans AS 20/24 FRN	BRFI41 PRO	A-	2024-11-15 NOK	35 000 000	35 222 174	100,01	0,64	0,12	3,03%
Danske Bank A/S 19/24 3,20%	NO0010852346	BBB+	2024-05-15 NOK	10 000 000	10 248 318	99,70	0,13	0,11	0,88%
Danske Bank A/S 19/25 ADJ C	NO0010868128	BBB+	2025-11-11 NOK	36 000 000	35 804 556	98,34	1,62	0,57	3,08%
Islandsbanki hf (Íslandsba 22/24 FRN SEK	XS2557201394	BBB	2024-11-18 SEK	9 000 000	9 412 780	102,09	0,64	0,14	0,81%
Landsbankinn hf. 22/25 FRN NOK	XS2434370834	BBB	2025-01-20 NOK	10 000 000	10 049 182	99,50	0,82	0,05	0,86%
Loomis AB 23/27 FRN	LOOM 108		2027-05-19 SEK	28 000 000	29 051 422	101,50	3,14	0,15	2,50%
NOBA Bank Group AB 21/24 FRN	NOBA01	BBB	2024-05-03 NOK	40 000 000	40 309 668	99,95	0,10	0,08	3,47%
NOBA Bank Group AB 22/25 FRN	NOBA 105	BBB	2025-02-07 SEK	4 000 000	4 060 483	99,21	0,87	0,09	0,35%
Spb 1 SMN 20/26 FRN STEP C	MING98 PRO	A+	2026-09-02 NOK	14 000 000	14 022 524	99,81	2,43	0,17	1,21%
Spb 1 SR-Bank ASA 24/29 FRN	SRBNK64 PRO	AA-	2029-02-22 NOK	40 000 000	40 390 232	100,44	4,90	0,14	3,47%
Spb Vest 22/26 FRN C	SVEG121 PRO	AA-	2026-04-14 NOK	14 000 000	14 117 097	99,81	2,04	0,03	1,21%
Sum Finans					242 688 434		1,88	0,18	20,88%
Industri									
DFDS A/S 24/27 FRN		BBB-	2027-03-15 NOK	31 000 000	31 122 252	100,18	2,96	0,21	2,68%
Elkem ASA 21/25 FRN FLOOR	ELK04	BBB	2025-02-25 NOK	20 000 000	20 138 134	100,22	0,92	0,15	1,73%
Jotun A/S 23/27 FRN FLOOR		BBB+	2027-03-15 NOK	10 000 000	10 166 056	101,46	2,96	0,23	0,87%
Kinnevik AB 20/25 FRN	KINNE 106		2025-02-19 SEK	10 000 000	10 209 327	99,99	0,90	0,13	0,88%
Norsk Hydro ASA 20/26 FRN	NHY12	BBB	2026-02-16 NOK	8 000 000	8 453 078	104,77	1,89	0,16	0,73%
Sum Industri					80 088 848		2,07	0,18	6,89%
Kraft									
Eviny AS 23/28 FRN	EVINY01 PRO ESG	A-	2028-08-30 NOK	10 000 000	10 139 854	100,97	4,42	0,18	0,87%
Fredrikstad Energi AS 20/25 FRN	FEAS12 PRO		2025-07-02 NOK	8 000 000	8 141 717	100,39	1,26	0,25	0,70%
Trønderenergi AS 21/25 FRN	TROEN30 ESG	BBB	2025-09-24 NOK	7 000 000	6 988 133	99,80	1,49	0,22	0,60%

Å Energi AS FRN CERT 336 051124	A-	2024-11-05 NOK	40 000 000	40 350 129	100,13	0,61	0,09	3,47%
Sum Kraft				65 619 833		1,37	0,14	5,65%
Valutaterminer								
Valutaterminer								
EUR Forward 20.06.2024 (DNB)		2024-06-20 EUR	-2 700 000	-186 720	1,00	0,23	0,00	-0,02%
SEK Forward 20.06.2024 (NDA)		2024-06-20 SEK	-220 000 000	795 050	1,00	0,23	0,00	0,07%
Sum Valutaterminer				608 330		0,23	0,00	0,05%
Totalt Holberg Obligasjon Norden				1 162 410 855		3,25	2,91	100,00%