

Holdings Loyalis

Rapportage datum: 31 dec 2017

Marktwaarde in EUR (mln)	Regio				Totaal
	Eurozone	Rest Europa	VS	Rest Wereld	
Asset Class - Sector					
Staatsleningen	778,1	0,0	0,0	50,1	828,2
Bedrijfsobligaties	536,4	264,0	64,8	124,5	989,8
Basic Materials	11,5	2,9	1,8	1,2	17,4
Communications	11,4		12,6	4,0	28,0
Consumer, Cyclical	10,9	6,5	1,1	3,1	21,6
Consumer, Non-cyclical	33,1	10,0	1,2	8,5	52,9
Diversified					0,0
Energy	5,6				5,6
Financial	326,7	206,6	48,1	106,3	687,8
Industrial	28,9	5,1			34,0
Technology	2,1				2,1
Utilities	106,2	32,8		1,4	140,4
MBS /ABS	496,5	23,4	0,0	0,0	519,9
Hypotheken	285,5				285,5
Alternatieve Beleggingen / Beleggingsfondsen	397,1	23,3	5,8	0,0	426,2
Totaal	2.493,6	310,7	70,6	174,6	3.049,6

Marktwaarde in EUR (mln)			Beleggingscategorie				Totaal
Issuer	Sector	Land	Staatsleningen	Bedrijfsobligaties	MBS/ABS	Alternatieve Beleggingen / Beleggingsfondsen	
Federal Republic of Germany	Government	DE	118,2				118,2
Kingdom of the Netherlands	Government	NL	89,5				89,5
French Republic	Government	FR	77,6				77,6
Kingdom of Belgium	Government	BE	85,7				85,7
Republic of Austria	Government	AT	61,0				61,0
Italian Republic	Government	IT	51,9				51,9
European Financial Stability Facility	Government	SNAT	46,3				46,3
European Stability Mechanism	Government	SNAT	35,6				35,6
State of North Rhine-Westphalia	Government	DE	34,8				34,8
Republic of Ireland	Government	IE	34,6				34,6
European Investment Bank	Government	SNAT	30,7				30,7
Kingdom of Spain	Government	ES	29,2				29,2
European Union	Government	SNAT	26,8				26,8
Province of Quebec Canada	Government	CA	25,2				25,2
Province of Ontario Canada	Government	CA	24,9				24,9
Flemish Community/The	Government	BE	14,5				14,5
Autonomous Community of Madrid Spain	Government	ES	11,6				11,6
Republic of Finland	Government	FI	11,0				11,0
State of Saxony-Anhalt	Government	DE	4,9				4,9
Bundesrepublik Deutschland	Government	DE	3,5				3,5
Region of Ile de France	Government	FR	3,1				3,1
Nordic Investment Bank	Government	SNAT	2,5				2,5
Portuguese Republic	Government	PT	2,0				2,0
Slovak Republic	Government	SK	1,5				1,5
Republic of Slovenia	Government	SI	1,0				1,0
Grand Duchy of Luxembourg	Government	LU	0,6				0,6
Asset-Backed European Securitisation Transaction Twelve Srl	ABS/MBS	IT			19,0		19,0
Auto ABS Spanish Loans 2016 FT	ABS/MBS	ES			30,1		30,1
Bavarian Sky Europe SA	ABS/MBS	LU			18,1		18,1
Bavarian Sky SA	ABS/MBS	NL			12,1		12,1
Berica 9 Residential MBS Srl	ABS/MBS	IT			8,1		8,1
Bilkreditt 7 Designated Activity Co	ABS/MBS	IE			7,6		7,6
Bumper 7 SA	ABS/MBS	LU			13,3		13,3
Bumper 9 NL Finance BV	ABS/MBS	NL			20,1		20,1
Claris Abs 2011 Srl	ABS/MBS	IT			7,4		7,4
DCDML 2016-1 BV	ABS/MBS	NL			26,2		26,2
Driver Espana Four FT	ABS/MBS	ES			12,4		12,4
Driver Espana Three FT	ABS/MBS	ES			7,4		7,4
Duncan Funding 2016-1 PLC	ABS/MBS	GB			5,6		5,6
Dutch Property Finance 2017-1 BV	ABS/MBS	NL			28,6		28,6
Fastnet Securities 13 DAC	ABS/MBS	IE			15,1		15,1
FCT GINKGO	ABS/MBS	FR			21,1		21,1
Fondo de Titulizacion RMBS Prado V	ABS/MBS	ES			15,0		15,0
Globaldrive Auto Receivables 2016-B BV	ABS/MBS	NL			18,9		18,9
Gosforth Funding 2016-2 PLC	ABS/MBS	GB			6,7		6,7
Grand Canal Securities 1 Designated Activity Co	ABS/MBS	IE			24,6		24,6
GREEN STORM 2016 BV	ABS/MBS	NL			26,4		26,4
Green STORM 2017 BV	ABS/MBS	NL			25,6		25,6
Lanark Master Issuer PLC	ABS/MBS	GB			11,1		11,1
Master Credit Cards Pass Compartment France 2013-1	ABS/MBS	FR			20,6		20,6
Matsuba 2016 BV	ABS/MBS	NL			12,5		12,5
Purple Master Credit Cards	ABS/MBS	FR			20,1		20,1
SapphireOne Mortgages FCT 2016-1	ABS/MBS	FR			17,1		17,1
SapphireOne Mortgages FCT 2016-2	ABS/MBS	FR			20,9		20,9
SCF Rahoituspalvelut Kimi VI DAC	ABS/MBS	IE			8,4		8,4
SME Grecale 2017 Srl	ABS/MBS	IT			15,0		15,0
Sunrise SPV	ABS/MBS	IT			25,1		25,1

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Issuer	Sector	Land	Staatsleningen	Bedrijfsobligaties	MBS/ABS	Alternatieve Beleggingen / Beleggingsfondsen	
Aegon Dutch Mortgage Fund	Hypotheke	NL				285,5	285,5
Alpinvest private equity	Alternatives / Funds	Wereldwijd				9,0	9,0
BlackRock aandelen DM SRI indexfund	Alternatives / Funds	Wereldwijd				124,1	124,1
BlackRock aandelen EM SRI indexfund	Alternatives / Funds	Wereldwijd				13,3	13,3
BlackRock EMD indexfund	Alternatives / Funds	Wereldwijd				28,6	28,6
BlackRock EUR credit indexfonds	Alternatives / Funds	Eurozone				1,0	1,0
BlackRock US credit indexfonds	Alternatives / Funds	VS				47,7	47,7
CBRE winkels fonds	Alternatives / Funds	NL				0,0	0,0
CBRE woningen fonds	Alternatives / Funds	NL				49,5	49,5
NIBC infrastructuur fonds	Alternatives / Funds	Europa				35,5	35,5
Vanguard EUR staat 20+ indexfonds	Alternatives / Funds	Eurozone				9,4	9,4
Vanguard global bond indexfonds	Alternatives / Funds	Wereldwijd				25,9	25,9
Vesteda woningen fonds	Alternatives / Funds	NL				82,3	82,3
ABN AMRO Bank NV	Financial	NL		14,9			14,9
Adif - Alta Velocidad	Consumer, Non-cyclical	ES		3,2			3,2
Aegon NV	Financial	NL		4,0			4,0
Agnaten SE	Financial	AT		8,0			8,0
Albemarle Corp	Basic Materials	US		1,8			1,8
Allianz SE	Financial	DE		7,0			7,0
Anglo American PLC	Basic Materials	GB		1,3			1,3
Anheuser-Busch InBev SA/NV	Consumer, Non-cyclical	BE		9,7			9,7
AT&T Inc	Communications	US		7,6			7,6
Australia & New Zealand Banking Group Ltd	Financial	AU		7,9			7,9
Avinor AS	Industrial	NO		5,1			5,1
AXA SA	Financial	FR		5,7			5,7
Ayt Cedula Cajas Global	Financial	ES		2,3			2,3
Banco Santander SA	Financial	ES		15,7			15,7
Bank Nederlandse Gemeenten	Financial	NL		28,9			28,9
Bank of America Corp	Financial	US		7,4			7,4
Bank of Montreal	Financial	CA		8,1			8,1
Bankia SA	Financial	ES		7,5			7,5
Bankinter SA	Financial	ES		5,6			5,6
Bayer AG	Consumer, Non-cyclical	DE		6,4			6,4
BHP Billiton Ltd	Basic Materials	AU		1,2			1,2
BNP Paribas SA	Financial	FR		7,6			7,6
Brenntag AG	Basic Materials	DE		3,0			3,0
Capgemini SE	Technology	FR		2,1			2,1
Chorus Ltd	Communications	NZ		4,0			4,0
Citigroup Inc	Financial	US		5,0			5,0
Coentreprise de Transport d'Electricite SA	Utilities	FR		5,0			5,0
Commerzbank AG	Financial	DE		1,1			1,1
Commonwealth Bank of Australia	Financial	AU		21,6			21,6
Coöperatieve Rabobank U.A.	Financial	NL		16,0			16,0
Credit Agricole Groupe	Financial	FR		11,7			11,7
Credit Mutuel-CM11 Group/The	Financial	FR		28,8			28,8
Credit Suisse Group AG	Financial	CH		13,3			13,3
CRH PLC	Industrial	IE		6,5			6,5
Danaher Corp	Consumer, Non-cyclical	US		1,2			1,2
Danske Bank A/S	Financial	DK		14,3			14,3
Deutsche Bahn AG	Industrial	DE		4,4			4,4
Deutsche Wohnen SE	Financial	DE		6,7			6,7
DNB ASA	Financial	NO		33,4			33,4
E.ON SE	Utilities	DE		5,1			5,1
Eiffage SA	Consumer, Non-cyclical	FR		1,6			1,6
Electricite de France SA	Utilities	FR		4,9			4,9
Elia System Operator SA/NV	Utilities	BE		10,5			10,5
Enel SpA	Utilities	IT		1,1			1,1
Enexis Holding NV	Utilities	NL		8,1			8,1
Essity AB	Consumer, Non-cyclical	SE		8,4			8,4
Fastighets AB Balder	Financial	SE		8,1			8,1
FCA Bank SpA	Financial	IT		2,3			2,3
Ferrovie dello Stato Italiane SpA	Industrial	IT		5,0			5,0
Foreningen Nykredit FMBA	Financial	DK		7,1			7,1
Fresenius SE & Co KGaA	Consumer, Non-cyclical	DE		1,0			1,0
Fundacion Bancaria Bilbao Bizkaia Kutxa	Financial	ES		2,1			2,1
G4S PLC	Consumer, Non-cyclical	GB		1,7			1,7
German Postal Pensions Securitisation PLC	Financial	DE		12,8			12,8
Glencore PLC	Basic Materials	CH		1,6			1,6
Goldman Sachs Group Inc/The	Financial	US		7,7			7,7
Groupe BPCE	Financial	FR		18,0			18,0
HeidelbergCement AG	Industrial	DE		2,3			2,3
HSBC Holdings PLC	Financial	GB		18,9			18,9
Iberdrola SA	Utilities	ES		6,3			6,3
INA-Holding Schaeffler GmbH & Co KG	Consumer, Cyclical	DE		9,2			9,2
ING Groep NV	Financial	NL		10,2			10,2
Inversora Carso SA de CV	Utilities	MX		1,4			1,4
JC Flowers & Co LLC	Financial	US		6,1			6,1
JPMorgan Chase & Co	Financial	US		8,0			8,0
Jyske Bank A/S	Financial	DK		7,6			7,6
KBC Group NV	Financial	BE		10,2			10,2
Kommunalbanken AS	Financial	NO		9,1			9,1

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Koninklijke Ahold Delhaize NV	Consumer, Non-cyclical	NL		5,0			5,0
Lakeside Network Investments Sarl	Utilities	LU		3,4			3,4
L'Arche Green NV	Consumer, Non-cyclical	NL		2,1			2,1
Lincoln TopCo Pte Ltd	Financial	NL		8,1			8,1
Magna International Inc	Consumer, Cyclical	CA		3,1			3,1
Mohawk Industries Inc	Consumer, Cyclical	US		1,1			1,1
Morgan Stanley	Financial	US		6,5			6,5
National Australia Bank Ltd	Financial	AU		23,7			23,7
National Grid PLC	Utilities	GB		1,4			1,4
Nederlandse Gasunie NV	Utilities	NL		20,4			20,4
Nederlandse Waterschapsbank NV	Financial	NL		26,8			26,8
NN Group NV	Financial	NL		8,1			8,1
Nordea Bank AB	Financial	SE		21,0			21,0
Orange SA	Communications	FR		6,1			6,1
Orsted A/S	Utilities	DK		11,3			11,3
Prologis Inc	Financial	US		7,3			7,3
Royal Bank of Canada	Financial	CA		10,0			10,0
Royal Bank of Scotland PLC	Financial	GB		2,2			2,2
Royal Schiphol Group NV	Industrial	NL		5,4			5,4
RWE AG	Utilities	DE		12,2			12,2
SBAB Bank AB	Financial	SE		5,9			5,9
Scentre Group	Financial	AU		11,6			11,6
Skandinaviska Enskilda Banken AB	Financial	SE		27,8			27,8
SNCF Reseau	Industrial	FR		5,3			5,3
Société Generale SA	Financial	FR		28,7			28,7
Solvay SA	Basic Materials	BE		8,5			8,5
Statkraft AS	Utilities	NO		5,7			5,7
Statnett SF	Utilities	NO		5,0			5,0
Stedin Holding NV	Utilities	NL		13,2			13,2
Svenska Handelsbanken AB	Financial	SE		11,6			11,6
Swedbank AB	Financial	SE		10,8			10,8
Telefonica SA	Communications	ES		5,3			5,3
TenneT Holding BV	Utilities	NL		10,2			10,2
Toronto-Dominion Bank/The	Financial	CA		10,1			10,1
TOTAL SA	Energy	FR		5,6			5,6
Transmission Finance DAC	Utilities	FI		5,9			5,9
Transurban Group	Consumer, Non-cyclical	AU		8,5			8,5
UBS Group AG	Financial	CH		15,6			15,6
Vattenfall AB	Utilities	SE		9,4			9,4
Vereniging Achmea	Financial	NL		8,0			8,0
Verizon Communications Inc	Communications	US		5,0			5,0
Vesteda Finance BV	Financial	NL		8,7			8,7
Vinci SA	Consumer, Non-cyclical	FR		4,0			4,0
Volkswagen AG	Consumer, Cyclical	DE		1,7			1,7
Volvo AB	Consumer, Cyclical	SE		6,5			6,5
Vonovia SE	Financial	DE		11,3			11,3
Westpac Banking Corp	Financial	AU		13,3			13,3
Totaal			828,2	989,8	519,9	711,7	3.049,6