

Bond Specification per 2016-06-30 (MSEK)

| Issuer | Fair value MSEK |
|---------------------------------------|------------------------|
| US Treasury N/B | 26 184 |
| Swedish Government | 7 688 |
| Nordea Hypotek AB | 7 599 |
| Swedbank Hypotek AB | 7 242 |
| UK Treasury | 7 226 |
| Skandinaviska Enskilda | 6 143 |
| Stadshypotek AB | 5 141 |
| Bundesrepub. Deutschland | 4 566 |
| Länsforsakringar Hypotek | 2 712 |
| France (Govt Of) | 2 705 |
| KfW | 1 863 |
| European Investment Bank | 1 696 |
| Netherlands Government | 1 043 |
| Landshypotek Bank AB | 820 |
| Belgium Kingdom | 697 |
| Intl Bk Recon & Develop | 615 |
| Bk Nederlandse Gemeenten | 610 |
| Asian Development Bank | 608 |
| Kommunalbanken AS | 607 |
| Inter-American Devel Bk | 587 |
| Republic of Italy (BTPS) | 474 |
| Swedish Export Credit | 463 |
| Nordea Bank AB | 424 |
| Neder Waterschapsbank | 406 |
| Öresundskonsortiet | 393 |
| Dexia Credit Local SA | 383 |
| Fortum Värme Holding Sam | 376 |
| Fannie Mae | 374 |
| Republic of Austria | 365 |
| Council of Europe | 362 |
| Abn Amro Bank NV | 347 |
| General Electric Co | 305 |
| Ontario (Province Of) | 298 |
| Royal Bank of Canada | 297 |
| Finnish Government | 287 |
| Bank of America Corp | 279 |
| Bnp Paribas SA | 258 |
| Sparebank 1 Boligkreditt | 257 |
| Yorkshire Building Soc | 242 |
| Intl Finance Corp | 231 |
| Norddeutsche Landesbank Luxembourg Sa | 219 |
| FMS Wertmanagement | 215 |
| Aareal Bank AG | 215 |
| Caisse D'Amort Dette Soc | 214 |
| Jpn Bank For Int'L Coop | 214 |
| Dnb Boligkreditt AS | 213 |
| Vodafone Group Plc | 197 |

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|------------------------------|------------------------|
| GE Capital UK Funding | 192 |
| Nordic Investment Bank | 190 |
| Caisse Francaise De Fin | 174 |
| Neder Financierings-Maat | 170 |
| Aust & Nz Banking Group | 170 |
| Nrw.Bank | 170 |
| Kommunekredit | 169 |
| Intesa Sanpaolo Spa | 166 |
| Santander UK Plc | 160 |
| JPMorgan Chase & Co | 155 |
| Bayport Management | 150 |
| AT&T Inc | 147 |
| Iberdrola Intl Bv | 144 |
| Region of Ile De France | 143 |
| Verizon Communications | 141 |
| Visa Inc | 140 |
| Lloyds Bank Plc | 137 |
| Transport for London | 137 |
| Anheuser-Busch Companies Inc | 136 |
| Apple Inc | 134 |
| Japan Fin Org Municipal | 130 |
| Kommuninvest i Sverige | 129 |
| Swedbank AB | 128 |
| Tennet Holding Bv | 128 |
| Goldman Sachs Group Inc | 123 |
| Berkshire Hathaway Inc | 120 |
| European Union | 118 |
| Development Bk of Japan | 118 |
| Export-Import Bk Korea | 115 |
| Municipality Finance Plc | 114 |
| JAB Holdings Bv | 113 |
| HSBC Usa Inc | 113 |
| UBS Group Funding | 110 |
| Cie Financement Foncier | 108 |
| BPCE Sfh - Societe De Fi | 106 |
| Deutsche Bahn Finance Bv | 103 |
| Cass Risp Parma Piacenza | 97 |
| Danske Bank AS | 96 |
| Bank of Ireland Mtge Bnk | 87 |
| Banco Bilbao Vizcaya Arg | 86 |
| Bank of New York Mellon | 86 |
| Norddeutsche Landesbank | 86 |
| VW Credit Inc | 85 |
| Telenor ASA | 85 |
| Landwirtsch. Rentenbank | 85 |
| L-Bank Bw Foerderbank | 85 |
| Nationwide Bldg Society | 84 |

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|--------------------------------|------------------------|
| Temasek Financial I Ltd | 79 |
| HSBC France | 76 |
| Nasdaq OMX Group Inc/The | 75 |
| Pohjola Bank Oyj | 70 |
| Bpcegp | 68 |
| Corp Andina De Fomento | 68 |
| Unibail-Rodamco Se | 67 |
| Home Depot Inc | 66 |
| HP Enterprise Co | 66 |
| Svenska Handelsbanken AB | 64 |
| Cred Suis Gp Fun Ltd | 64 |
| Regency Centers Lp | 61 |
| Volkswagen Intl Fin Nv | 58 |
| RWE Finance Bv | 55 |
| Rodamco Sverige AB | 53 |
| Rabobank Nederland | 53 |
| TVO | 52 |
| Telefonica Emisiones SAU | 51 |
| Novartis Capital Corp | 51 |
| Westpac Banking Corp | 51 |
| Teliasonera AB | 51 |
| Citycon Treasury Bv | 51 |
| Met Life Glob Funding I | 50 |
| Dexia Credit Local | 49 |
| Alliander Nv | 48 |
| Credit Suisse London | 48 |
| Suomen Hypoteekkiyhdisty | 47 |
| Commonwealth Bank Aust | 47 |
| Bear Stearns Cos LLC | 46 |
| Societe Generale London Branch | 46 |
| GE Capital Intl Funding | 45 |
| BMW US Capital Llc | 43 |
| AP Moeller-Maersk A/S | 43 |
| Morgan Stanley | 43 |
| Vornado Realty Lp | 43 |
| Citigroup Inc | 43 |
| Barclays Bank Plc | 43 |
| Daimler Finance Na LLC | 43 |
| Hutch Whampoa Int 12 li | 43 |
| Caisse Centrale Desjardn | 43 |
| Microsoft Corp | 42 |
| Unedic | 40 |
| National Australia Bank | 40 |
| Freddie Mac | 39 |
| Pernod-Ricard Sa | 37 |
| Dominion Resources Inc | 37 |
| Daimler Intl Finance Bv | 36 |

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|----------------------------------|------------------------|
| Korea Development Bank | 35 |
| Nike Inc | 35 |
| HSBC Holdings Plc | 31 |
| Berkshire Hathaway Fin | 28 |
| Securitas AB | 26 |
| Pepsico Inc | 24 |
| Astrazeneca Plc | 23 |
| Kingdom of Denmark | 21 |
| Mitsubishi Ufj Financial Group | 18 |
| Investor AB | 17 |
| GE Capital Euro Funding | 15 |
| Total fair value of bonds | 103 332 |