

Listed Swedish equities, internally managed

Company, 30 June 2006	Number	Fair value SEK million
ABB	5 000 000	466
Addtech B	1 986 775	217
Alfa Laval	3 330 000	718
Anoto Group	2 239 794	31
AstraZeneca	4 749 600	2 064
Atlas Copco A	1 639 200	328
Atlas Copco B	2 730 000	510
Autoliv	1 698 200	688
Beijer Alma B	654 000	46
Bergman & Beving B	1 203 575	179
BioInvent International	2 192 880	16
Boliden	5 233 600	693
Capio	5 369 640	693
Clas Ohlson B	4 032 880	605
Electrolux B	7 492 940	779
Ericsson A	2 812 755	67
Ericsson B	165 923 845	3 949
FöreningsSparbanken A	13 369 000	2 527
Getinge B	11 183 500	1 370
Hennes & Mauritz B	9 538 508	2 661
Holmen A	160 000	48
Holmen B	1 380 300	402
Husqvarna B	7 127 940	618
Investor A	820 000	108
Investor B	2 356 300	311
Invik o Co	1 063 100	124
JM	3 046 400	349
KappAhl Holding	800 000	42
Karo Bio	3 454 665	31
Kinnevik B	9 173 200	812
Metro International A	11 644 900	122
Metro International B	2 698 500	33
Micronic	2 792 400	222
MTG B	1 245 100	471
MTG B Inlösenaktie	1 245 100	29
New Wave Group B	3 836 700	311
Nordea	17 982 790	1 546
Old Mutual	4 115 460	89
Orexo	997 500	121
PartnerTech	265 600	30
Precise Biometrics A	3 375 000	22
Ratos B	5 329 350	562
Sandvik	11 244 000	942
SCA A	396 700	118
SCA B	305 800	91
Scania A	1 144 084	370
SEB A	1 428 100	245
Sectra B	2 813 200	179
Securitas B	5 837 459	805
SHB A	7 323 385	1 358
Skanditek	3 217 500	124
SSAB A	3 237 360	465
SSAB B	1 830 000	249
Stora Enso R	96 300	10
Tele2 B	16 684 550	1 214
Telelogic	16 496 000	264
TeliaSonera	18 060 528	739
Transcom WorldWide A	900 000	61
Transcom WorldWide B	3 085 200	245
Tricorona	12 000 000	40
Volvo A	3 417 427	1 186
Volvo B	3 718 868	1 316
Vostok Nafta Investment	1 622 000	777
Total fair value of listed Swedish equities, internally managed		35 808

Listed foreign equities, internally managed



Belgium		
Company, 30 June 2006	Number	Fair value SEK million
Fortis	197 000	48
Solvay	12 500	11
Suez	16 640	5
Total fair value		64

Canada		
Company, 30 June 2006	Number	Fair value SEK million
Alcan	56 100	19
Bank of Montreal	101 500	39
Barrick Gold	82 600	18
Cameco	61 400	18
Canadian Imperial Bank of Commerce	100 000	48
Enbridge	113 440	25
EnCana	100 000	38
Falconbridge	36 500	14
Glamis Gold	23 000	6
Goldcorp	50 000	11
Inco	29 900	14
IPSCO	9 900	7
Kinross Gold	54 800	4
Manulife Financial Corporation	417 000	96
NOVA Chemicals	17 700	4
Petro-Canada	260 180	89
PotashCorp	17 300	11
Royal Bank of Canada	254 400	75
Sun Life Financial	197 200	57
Suncor Energy	71 900	42
Teck Cominco	44 900	19
TransCanada Corporation	190 600	39
Total fair value		693

Denmark		
Company, 30 June 2006	Number	Fair value SEK million
Danske Bank	137 200	38
Total fair value		38

Finland		
Company, 30 June 2006	Number	Fair value SEK million
BasWare	307 700	39
Fortum	64 900	12
Neste Oil	98 000	25
UPM-Kymmene	81 000	12
Total fair value		88

France		
Company, 30 June 2006	Number	Fair value SEK million
Aéroports de Paris	39 200	17
Air Liquide	11 790	17
Arcelor	81 200	28
AXA	491 600	116
BNP Paribas	478 900	330
Carrefour	728 587	308
Credit Agricole	359 568	99
Dassault Systemes	225 000	87
France Telecom	2 700 000	418
JC Decaux	1 505 489	286
Lafarge	17 150	15
Lagardere	461 000	245
Pernod	273 637	391
Schneider Electric	138 800	104
Suez	115 888	35
Total	698 000	331
Veolia Environnement	51 900	19
Total fair value		2 846

Germany		
Company, 30 June 2006	Number	Fair value SEK million
Allianz	99 371	113
BASF	61 400	35
Bayer	95 200	32
BMW	414 687	149
Depfa Bank	182 100	22
Deutsche Bank	33 000	27
Deutsche Telekom	3 800 000	440
E. ON	77 200	64
Merck & Co	154 319	101
Münchener RE	46 116	45
RWE	59 600	36
SAP	400 000	608
Siemens	395 908	248
ThyssenKrupp	68 100	17
Total fair value		1 937

Greece		
Company, 30 June 2006	Number	Fair value SEK million
EFG Eurobank Ergasias	188 400	38
National Bank of Greece	305 600	87
Total fair value		125

Ireland		
Company, 30 June 2006	Number	Fair value SEK million
Bank of Ireland	551 400	71
CRH	84 600	20
Total fair value		91

Italy		
Company, 30 June 2006	Number	Fair value SEK million
Assicurazioni Generali	335 100	88
Banca Intesa	2 250 000	95
Enel	610 300	38
Eni	1 021 900	216
Telecom Italia	20 000 000	401
UniCredito Italiano	1 842 300	104
Total fair value		942

Netherlands		
Company, 30 June 2006	Number	Fair value SEK million
ABN AMRO Holding	213 600	42
Aegon	497 000	61
Akzo Nobel	43 000	17
Fortis	154 900	38
ING	497 765	141
Royal Dutch Shell	1 020 580	247
Total fair value		546

Norway		
Company, 30 June 2006	Number	Fair value SEK million
Norsk Hydro	150 000	29
Opera Software	1 750 000	48
Statoil	100 000	21
Total fair value		98

Spain		
Company, 30 June 2006	Number	Fair value SEK million
Banco Bilbao Vizcaya Argentaria	3 475 600	515
Endesa	118 500	30
Gas Natural	36 700	8
Iberdrola	120 200	30
Repsol YPF	347 000	71
Total fair value		654

Switzerland		
Company, 30 June 2006	Number	Fair value SEK million
Credit Suisse Group	745 400	300
Givaudan	1 050	6
Holcim	34 800	19
Novartis	382 254	149
Roche	450 700	536
Swiss Re	111 100	56
Syngenta	20 300	19
UBS	464 900	366
Zurich Financial Services	45 327	71
Total fair value		1 522

United Kingdom		
Company, 30 June 2006	Number	Fair value SEK million
Anglo American	181 000	53
AstraZeneca	1 492 754	649
Aviva	683 800	70
BG Group	957 700	92
BHP Billiton	327 800	46
BOC Group	96 300	20
BP	5 896 700	495
Centrica	511 460	19
Diageo	3 036 121	368
GlaxoSmithKline	599 500	121
Hanson	143 300	12
HBOS	4 252 600	533
HSBC Holdings	147 600	19
Imperial Chemical Industries	224 500	11
Legal & General	2 658 000	45
National Grid	342 069	27
Prudential	746 300	61
Reckitt Benckiser	2 410 615	649
Rio Tinto	140 100	53
Royal Bank of Scotland	2 468 400	585
Royal Dutch Shell	675 694	170
Scottish Power	187 380	14
Scottish & Southern Energy	108 900	17
Severn Trent	70 500	11
Shire Pharmaceuticals	1 792 331	188
Signet Group	40 086 192	513
Tesco	9 879 100	440
United Utilities	95 900	8
Vodafone Group	47 000 000	722
WPP Group	1 832 368	160
Total fair value		6 171

USA		
Company, 30 June 2006	Number	Fair value SEK million
Accenture A	2 341 500	478
ACE	91 500	33
Activision	500 000	41
Adobe	120 000	26
AES	78 150	10
Aflac	187 600	63
AIG	633 500	269
Air Products and Chemicals	36 900	17
Alcoa	113 800	26
Allegheny Technologies	14 500	7
Allstate	225 100	89
Altria	596 700	316
Ambac Financial	36 920	22
Ameren	25 600	9
American Express	529 700	203
American Electric Power	49 800	12
Ameriprise	68 460	22
Amgen	298 200	140
Anheuser-Busch Companies	1 428 300	469
AT&T Wireless Services	820 000	165
Automatic Data Processing	1 060 200	346
Baker Hughes	61 600	36
Bank of America	1 515 800	525
BB&T	165 400	50
Beckman Coulter	383 400	153
Biogen Idec	365 600	122
BJ Services	117 020	31
Boston Scientific	2 205 700	268
Capital One Financial	19 260	12
Centex	1 170 100	424
ChevronTexaco	708 100	317
Chubb	148 400	53
CIT Group	175 100	66
Citigroup	1 775 000	617
Citrix Systems	400 000	116
Colgate-Palmolive	929 665	401
Commerce Bancorp	230 400	59
ConocoPhillips	97 510	46
Conor Medsystems	314 300	62
Consolidated Edison	37 000	12
Constellation Energy Group	28 160	11
Dominion Resources	47 900	26
Dow Chemical	120 300	34
Du Pont	110 300	33
Duke Energy	171 936	36
Eaton	475 000	258
Ecolab	34 700	10
Edison International	36 200	10
El Paso	442 800	48
Electronic Arts	275 000	85
Eli Lilly	652 400	260
Emerson Electric	620 700	375
Endo Pharmaceuticals Holdings	391 600	93
Entergy	26 800	14
Estee Lauder	812 300	226
E-Trade	171 000	28
Exelon	84 800	35
Exxon Mobil	1 621 400	717
Fannie Mae	238 000	82
First Data	1 695 000	550
FirstEnergy	41 400	16
Fisher Scientific International	73 400	39
FPL Group	43 200	13
Franklin Resources	221 000	138

USA continued...	Number	Fair value SEK million
Freddie Mac	138 300	57
Freeport-McMoRan Copper & Gold	23 900	10
Gannett	561 200	226
General Electric	2 012 625	478
Gilead Sciences	358 000	153
Halliburton	205 700	110
Hartford Financial	98 300	60
Home Depot	2 677 800	690
Honeywell International	1 261 100	366
IBM	1 250 000	692
ImClone Systems	99 700	28
Ingersoll-Rand	961 700	296
International Flavors & Fragrances	20 900	5
International Paper	64 600	15
Johnson & Johnson	1 043 900	451
J.P. Morgan Chase	942 600	285
KB Home	1 436 278	474
Kinetic Concepts	256 400	82
Kohl's	1 243 300	529
Lincoln National	75 500	31
Liz Claiborne	1 675 300	447
Marsh & McLennan	187 200	36
MBIA	39 100	17
McGraw-Hill	1 293 500	468
MeadWestvaco	37 200	7
Medco Health Solutions	654 000	270
Medicines Company	326 391	46
Medtronic	413 300	140
MEMC Electronic Materials	50 000	14
Merck & Co	1 806 600	474
Merrill Lynch	361 000	181
MetLife	238 400	88
MGI Pharma	518 100	80
Microsoft	6 805 000	1 142
Monsanto	35 000	21
Nabors Industries	105 900	26
Newmont Mining	60 300	23
Noble	54 160	29
North Fork Bancorporation	365 350	79
Northern Trust	206 500	82
Nucor	41 800	16
O2Micro	348 484	19
Oracle	1 255 000	131
Panacos Pharmaceuticals	519 600	21
PDL BioPharma	132 900	18
Pfizer	592 200	100
PG&E	46 400	13
Phelps Dodge	26 200	16
PNC Financial Service Group	109 900	56
PPG Industries	13 500	6
PPL	63 900	15
Praxair	49 400	19
Progress Energy	43 900	14
Progressive	284 360	53
Prudential Financial	219 400	123
Public Service Enterprise	29 100	14
Reliant Energy	33 000	3
Schlumberger	250 000	117
Sempra Energy	44 000	14
SLM	50 300	19
Southern Company	101 200	23
St Paul Travelers	207 439	67
Thermo Electron	205 100	54
Transocean	100 000	58
TXU	55 700	24
UnitedHealth Group	604 900	195
United Technologies	348 100	159
U.S. Bancorp	487 100	108
US Steel	15 000	8
Valero Energy	240 340	115
Verizon Communications	2 700 000	651
Vulcan Materials	19 000	11
Wachovia	324 100	126
Walgreen	1 006 766	325
Wal-Mart Stores	2 098 500	728
Waste Management	1 358 700	351
WellPoint	520 100	273
Wells Fargo	579 200	280
Weyerhaeuser	36 500	16
Wyeth	1 462 100	468
Xcel Energy	78 300	11
Xerox Corporation	2 815 000	282
XL Capital	45 360	20
Zions Bancorporation	99 100	56
Total fair value		23 174

Total fair value of listed foreign equities, internally managed

38 989

Listed foreign equities, externally managed under active mandates

Australia		
Company, 30 June 2006	Number	Fair value SEK million
Alumina	2 119 380	77
Amcor	926 357	33
ANZ Group	478 862	68
Aristocrat Leisure	1 575 278	109
Austal	2 574 028	41
Austar United Communications	14 216 785	93
Bendigo Mining	11 580 864	107
BHP Billiton	1 591 642	247
Boral	585 580	26
Brambles Industries	210 300	12
Coca-Cola Amatil	628 063	24
Cochlear	223 484	65
Commonwealth Bank of Australia	88 300	21
Foster's Group	1 322 458	39
Gunns	1 221 791	18
Insurance Australia Group	637 506	18
Just Group	764 850	14
Macquarie Bank	47 357	17
Minara Resources	5 241 237	68
National Australia Bank	47 600	9
NewCrest Mining	1 516 188	171
Orica	185 059	24
Promina Group	691 297	21
Publishing & Broadcasting	338 300	33
Qantas Airways	2 880 064	46
QBE Insurance Group	375 511	41
Rinker Group	35 400	3
Rio Tinto	210 795	88
Sigma	3 993 792	56
Sonic Healthcare	213 763	16
Suncorp-Metway	107 106	11
Timbercorp	6 596 561	142
Toll Holdings	602 702	45
Transfield Service	1 089 057	50
Wesfarmers	151 517	29
Westpac Banking	556 772	69
Woolworths	183 597	20
Total fair value		1 971

Hong Kong		
Company, 30 June 2006	Number	Fair value SEK million
Bank of East Asia	340 800	10
BOC Hong Kong	727 500	10
Chadoa Modern Agriculture	21 874 000	98
Cheung Kong Holdings	288 000	23
Dah Sing Financial	543 000	29
Fubon Bank	3 746 000	10
Great Eagle Holding	602 000	15
Hang Lung	2 211 000	34
Hang Lung Properties	1 644 000	21
Hang Seng Bank	142 900	13
Hong Kong Exchanges & Clearing	256 000	12
Hong Kong & China Gas	754 000	12
HSBC Holdings	410 800	52
Hutchison Wampoa	79 000	5
IDT International	76 769 000	32
Johnson Electric Holdings	215 500	1
Kingboard Chemicals, warrant	1 342 300	3
Kingboard Chemicals	9 652 000	196
Kingmaker Footwear	23 505 000	18
Li & Fung	1 210 000	18
Midland Holdings	4 814 000	15
New World Development Company	729 000	9
PCCW	1 824 000	9
Public Financial Holdings	564 000	3
Sun Hung Kai Properties	462 000	34
Swire Pacific A	121 000	9
Texwinca	38 733 000	187
Varitronix International	10 716 623	46
Wing Hang Bank	142 500	9
Wing Lung Bank	265 200	17
Xinyi Glass	26 110 000	72
Total fair value		1 022

Japan		
Company, 30 June 2006	Number	Fair value SEK million
Aeon	969 500	153
Aiful	264 400	102
Aisin Seiki	551 100	118
Amano	453 000	49
Asahi Kasei	3 068 000	144
Astellas Pharma	649 200	172
Bridgestone	838 000	116
Canon	942 000	333
Credit Saison	410 500	140
Daito Trust Construction	218 900	87

Daiwa House Industry	1 167 000	135
Denso	737 100	174
Japan continued...	Number	Fair value SEK million
East Japan Railway	3 826	205
FamilyMart	241 600	50
Fanuc	124 900	81
Fuji Photo Film	428 800	104
Fuji Soft ABC	264 300	63
Fujitsu	2 243 000	125
Hirose Electric	95 800	84
Honda Motor	804 000	184
Itochu	2 437 000	154
JSR	710 900	129
JTEKT	514 000	72
Kamigumi	1 419 000	78
Marui	496 000	56
Millea Holdings	348	47
Mitsubishi Tokyo Financial	3 898	393
Mitsui & Co	1 610 000	164
Mitsui Fudosan	960 000	150
Mitsui Sumitomo Insurance	1 632 000	148
Mizuho Financial Group	4 435	271
Murata Manufacturing	52 100	24
Nippon Konpo Unyu Soko	286 000	29
Nitto Denko	219 900	113
Nomura Holdings	1 648 100	223
Nomura Research Institute	53 500	48
NOK	359 600	75
NTT	3 312	117
Obayashi	1 478 000	73
OBIC	44 000	64
Orix	66 720	118
Osaka Gas	3 550 000	83
Rohm	40 200	26
Secom	340 000	116
Sekisui House	1 244 000	123
Shimachu	264 700	50
Shimamura Company	80 400	64
Shin-Etsu Chemical	416 900	163
SMC	75 500	77
SUMCO	164 200	67
Sumitomo	1 966 000	187
Sumitomo Chemical	951 000	57
Sumitomo Electric Industries	1 787 000	189
Sumitomo Mitsui Financial Group	4 986	380
Takeda Pharmaceutical	458 500	206
THK	329 600	71
TIS	210 000	42
Toyota Industries	377 600	108
Toyota Motor	835 400	315
Yamaha Motor	393 800	74
Yokogawa Electric	567 500	58
Zeon	289 000	25
Total fair value		7 646



Korea		
Company, 30 June 2006	Number	Fair value SEK million
Daeduck	88 740	6
Daewoo Shipbuilding	77 590	17
DK UIL	91 816	5
Hana Bank	88 406	30
Handsome	72 890	9
Hankook Tire Company	112 600	10
Hankuk Electronic	67 440	13
Hyundai Mobis	31 050	19
Hyundai Motor	15 500	5
KH Vatec	94 177	11
KIA Motors	341 180	42
Kookmin Bank	55 800	33
Korea Electric Terminal	34 950	3
KT	221 600	34
Lotte Shopping Company	9 200	26
Samsung Electronic	33 761	98
Samsung Fine Chemicals	45 020	8
SK Telecom	11 241	17
SNU Precision	37 347	8
Total fair value		394

New Zealand		
Company, 30 June 2006	Number	Fair value SEK million
Contact Energy	351 600	11
Total fair value		11

Singapore		
Company, 30 June 2006	Number	Fair value SEK million
Creative Technology	332 000	13
DBS Group Holdings	638 000	53
Del Monte Pacific	10 107 000	19
Hi-P International	20 141 000	76
Hong Leong Finance	3 428 000	51
IDT Holdings	5 460 000	21
Kim Eng Holdings	12 063 000	77
Kingboard CopperFoil Holdings	25 578 000	33
Memtech Intl	8 620 000	10
Natsteel	2 664 000	16
OCBC Bank	974 000	29
Olam International	1 866 000	12
Singapore Exchange	1 846 000	30
Singapore Post	2 308 000	11
Singapore Telecom	1 119 860	13
Unisteel Technology	1 742 000	15
United Overseas Bank	577 000	41
United Overseas Land	44 900	1
Venture Corporation	1 409 000	68
Want Want Holdings	19 084 000	185
Yellow Pages	728 000	3
Total fair value		777

Taiwan		
Company, 30 June 2006	Number	Fair value SEK million
Asia Cement	99 800	5
Basso Industry	1 491 520	15
Catcher Technology	383 523	29
Depo Auto Parts	1 002 305	24
Feng Tay Enterprise	1 811 980	12
Foxconn Technology	761 600	44
Fu Sheng Industrial	1 048 035	7
Fubon Financial Holding	75 000	5
Globe Union Industrial	2 105 700	14
Grand Hall Enterprise	449 800	3
Hon Hai Precision Industry	1 603 222	76
Meiloon Industrial	2 013 475	8
Mitac International	909 000	6
Nan Ya Printed Circuit Board	135 000	8
Pihsiang Machinery	564 460	8
Taiwan Semiconductor	120 801	8
Wistron NeWeb	690 000	11
Total fair value		283

Total fair value of listed foreign equities, externally managed under active mandates **12 104**

Participations in foreign mutual funds

Fund, 30 June 2006	Number	Fair value SEK million
Capital International Global Equity Fund	21 437 913	3 065
State Street Europe Enhanced Fund	2 474 102	3 746
State Street North America ex-REIT Enhanced	62 251 157	5 552
Merrill Lynch Financial Sector Fund	41 919	4
Merrill Lynch World Index Fund	74 452 385	6 699
Total fair value, participations in foreign mutual funds		19 066

Total fair value shares and participations, listed **105 967**