

Bond Specification 2015-12-31 (MSEK)

Issuer	Fair value
US Treasury N/B	24 931
Swedish Government	10 068
UK Treasury	7 035
Swedbank Hypotek AB	6 592
Nordea Hypotek AB	5 370
Stadshypotek AB	5 036
Bundesrepub. Deutschland	4 340
Skandinaviska Enskilda	4 046
Republic of Italy (BTPS)	3 475
Länsförsäkringar Hypotek	2 717
KfW	1 825
European Investment Bank	1 508
France (Govt of)	1 495
Landshypotek Bank AB	828
Bk Nederlandse Gemeenten	754
Intl Bk Recon & Develop	590
Kommunalbanken AS	588
Asian Development Bank	587
Inter-American Devel Bk	573
Belgium Kingdom	514
Swedish Export Credit	510
Neder Waterschapsbank	471
Netherlands Government	442
Nordea Bank AB	417
Öresundskonsortiet	387
Dexia Credit Local SA	379
Council of Europe	375
Fortum Varme Holding Sam	358
Fannie Mae	345
Dnb Boligkreditt AS	336
Sparebank 1 Boligkreditt	335
Republic of Austria	323
General Elec Cap Corp	310
Royal Bank of Canada	295
Ontario (Province of)	294
Bank of America Corp	272
Yorkshire Building Soc	267
Finnish Government	261
BNP Paribas SA	259
Intl Finance Corp	228
Bank of Scotland Plc	225
Norddeutsche Landesbank Luxembourg SA	222
Caisse D'Amort Dette Soc	212
FMS Wertmanagement	211
Jpn Bank For Int'L Coop	210
Aareal Bank AG	209
DNB Bank Asa	207

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Issuer	Fair value
GE Capital UK Funding	204
ABN Amro Bank Nv	203
JAB Holdings Bv	197
JPMorgan Chase & Co	193
Visa Inc	191
Caisse Francaise De Fin	176
Aust & Nz Banking Group	170
L-Bank Bw Foerderbank	170
Kommunekredit	169
Neder Financierings-Maat	169
GE Capital Intl Funding	168
NRW.Bank	168
Abbey Natl Treasury Serv	163
AT&T Inc	161
Bayport Management	155
Dexia Credit Local	153
Transport for London	149
Barclays Bank Plc	135
Intesa Sanpaolo Spa	132
Verizon Communications	129
Japan Fin Org Municipal	128
Swedbank AB	126
Kommuninvest i Sverige	126
Municipality Finance Plc	124
Vodafone Group Plc	121
Goldman Sachs Group Inc	120
Development Bk of Japan	115
Export-Import Bk Korea	113
HSBC Usa Inc	111
European Union	106
General Electric Co	103
Unedic	103
KKR Group Finance Co III	102
Cie Financement Foncier	100
Berkshire Hathaway Inc	100
BPCE Sfh - Societe De Fi	98
Credit Suisse London	96
UBS AG London	93
Danske Bank AS	92
BPCEGP	90
Cass Risp Parma Piacenza	90
Nationwide Bldg Society	86
Unibail-Rodamco Se	86
Bank of New York Mellon	85
Norddeutsche Landesbank	84
Banco Bilbao Vizcaya Arg	84
Telenor Asa	84

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Issuer	Fair value
Bank of Ireland Mtge Bnk	84
Landwirtsch. Rentenbank	84
Investor AB	82
VW Credit Inc	82
City of Gothenburg	75
Pohjola Bank Oyj	74
Temasek Financial I Ltd	73
HSBC France	73
Svenska Handelsbanken AB	66
UBS Group Funding	63
Home Depot Inc	63
Societe Generale London Branch	63
Cred Suis Gp Fun Ltd	62
HP Enterprise Co	62
Nasdaq OMX Group Inc/The	59
RWE Finance Bv	58
Regency Centers LP	58
Telefonica Emisiones Sau	55
BP Capital Markets Plc	53
Volkswagen Intl Fin Nv	53
Rodamco Sverige Ab	53
TVO	52
Westpac Banking Corp	50
Teliasonera AB	49
Met Life Glob Funding I	49
Eika Boligkreditt AS	49
Rabobank Nederland	48
Bear Stearns Cos Llc	46
Commonwealth Bank Aust	46
Citycon Treasury Bv	46
Danone SA	45
Novartis Capital Corp	44
Citigroup Inc	42
United Overseas Bank Ltd	42
Morgan Stanley	42
Daimler Finance Na Llc	42
Caisse Centrale Desjardn	42
National Australia Bank	42
Hutch Whampoa Int 12 II	42
Vornado Realty LP	42
Lloyds Bank Plc	41
AP Moeller-Maersk A/S	41
La Banque Post Home Loan	39
Daimler Intl Finance Bv	39
Microsoft Corp	37
Dominion Resources Inc	37
Freddie Mac	36

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Issuer	Fair value
Pernod-Ricard SA	34
Korea Development Bank	34
Swedish Match AB	34
Nike Inc	33
HSBC Holdings Plc	31
Merck Fin Services GmbH	28
American Intl Group	28
Schneider Electric Se	28
Ing Bank Nv	26
Pepsico Inc	25
Berkshire Hathaway Fin	25
Securitas AB	24
Astrazeneca Plc	21
Standard Chartered Plc	21
Kingdom of Denmark	21
GE Capital Euro Funding	14
Shell International Fin	10
Total fair value of bonds	100 312