

Bond Specification 30 June 2015

Issuer	Fair value MSEK
US Treasury N/B	22 634
Swedish Government	14 056
UK Treasury	6 646
Swedbank Hypotek AB	6 286
Nordea Hypotek AB	5 410
Stadshypotek AB	4 336
Skandinaviska Enskilda	4 178
Bundesrepub. Deutschland	2 985
Republic of Italy (BTPS)	2 700
Lansforsakringar Hypotek	2 587
European Investment Bank	2 024
France (Govt of)	1 481
KfW	1 463
Landshypotek Bank AB	842
BK Nederlandse Gemeenten	805
Swedish Export Credit	599
General Elec Cap Corp	588
Intl Bk Recon & Develop	583
Kommunalbanken As	581
Asian Development Bank	578
Inter-American Devel Bk	567
Nordea Bank AB	547
Belgium Kingdom	511
Fannie Mae	457
Netherlands Government	442
Öresundskonsortiet	392
Council of Europe	383
Sparebank 1 Boligkreditt	375
Dexia Credit Local Sa Ny	375
Neder Waterschapsbank	375
Fortum Varme Holding Sam	358
Bayport Management	337
DNB Boligkreditt AS	334
Republic of Austria	323
UBS AG London	309
Bank of Scotland PLC	309
Royal Bank of Canada	291
Ontario (Province Of)	291
Yorkshire Building Soc	285
Bank of America Corp	268
Finnish Government	260
BNP Paribas	257
L-Bank BW Foerderbank	253
ABN Amro Bank Nv	230
AT&T Inc	227
Intl Finance Corp	225
Caisse Francaise De Fin	225

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Issuer	Fair value MSEK
Nord/LB Covered Fin Bnk	223
JPmorgan Chase & Co	222
GE Capital UK Funding	215
Caisse D'Amort Dette Soc	210
Fms Wertmanagement	209
Jpn Bank For Int'L Coop	209
Kommunekredit	208
Aareal Bank AG	208
DNB Bank Asa	206
Swedbank AB	202
Aust & Nz Banking Group	169
Abbey Natl Treasury Serv	167
Neder Financierings-Maat	167
NRW.Bank	166
Transport For London	157
Dexia Credit Local	154
Credit Suisse London	147
Jab Holdings Bv	145
Land Nordrhein-Westfalen	144
Barclays Bank PLC	135
Municipality Finance PLC	130
Intesa Sanpaolo Spa	130
Verizon Communications	128
Japan Fin Org Municipal	128
Kommuninvest i Sverige	124
Vodafone Group PLC	124
Goldman Sachs Group Inc	118
Development Bk of Japan	116
SHB AB	114
Export-Import Bk Korea	112
HSBC USA Inc	110
European Union	105
Unedic	102
CIE Financement Foncier	100
General Electric Co	100
KKR Group Finance Co Iii	100
TeliaSonera AB	100
Berkshire Hathaway Inc	100
AXA Bank Europe Scf	98
BPCE Sfh - Societe De Fi	98
Nationwide Bldg Society	88
Investor AB	86
Bank of Ireland Mtge Bnk	85
Unibail-Rodamco Se	85
VW Credit Inc	84
Bank of New York Mellon	84
Norddeutsche Landesbank	84

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Issuer	Fair value MSEK
Telenor ASA	83
Landwirtsch. Rentenbank	83
Pohjola Bank	77
BMW Finance Nv	76
Daimler AG	75
City of Gothenburg	75
Temasek Financial I Ltd	71
Societe Generale Sfh	69
RWE Finance Bv	63
Cred Suis Gp Fun Ltd	61
Home Depot Inc	60
Telefonica Emisiones Sau	58
Volkswagen Intl Fin Nv	58
Regency Centers Lp	57
BP Capital Markets PLC	56
Rodamco Sverige AB	53
Tvo	53
Westpac Banking Corp	50
Eika Boligkreditt AS	49
MetLife Glob Funding I	49
Bear Stearns Cos Llc	47
Commonwealth Bank Aust	46
Rabobank Nederland	45
National Australia Bank	45
Novartis Capital Corp	43
Daimler Finance Na LLC	42
United Overseas Bank Ltd	42
Citigroup Inc	42
Caisse Centrale Desjardn	42
Morgan Stanley	42
Hutch Whampoa Int 12 li	42
A.P. Moeller-Maersk A/S	42
Vornado Realty LP	41
Daimler Intl Finance Bv	41
Unilever PLC	40
La Banque Post Home Loan	40
Dominion Resources Inc	37
Freddie Mac	36
Microsoft Corp	36
Pernod-Ricard Sa	35
Korea Development Bank	34
Swedish Match AB	34
Nike Inc	32
HSBC Holdings PLC	30
American Intl Group	29
BNZ Intl Funding/London	28
ING Bank Nv	26

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Issuer	Fair value MSEK
PepsiCo Inc	26
Securitas AB	25
Berkshire Hathaway Fin	24
AstraZeneca PLC	21
Standard Chartered PLC	21
Kingdom of Denmark	21
Societe Generale	17
GE Capital Euro Funding	14
Shell International Fin	10
UBS AG Stamford Ct	9
Total fair value of bonds	99 571