

BONDS AND OTHER FIXED INCOME ASSETS 30/06/2021 (kr)
OTHER BONDS

| Issuer | Domicile | Fair value |
|--------------------------------|-----------------|-------------------|
| ADOBE INC | US | 143 188 681 |
| AKELIUS RESIDENTIAL PROP | SE | 155 634 995 |
| ANHEUSER-BUSCH CO/INBEV | BE | 236 360 046 |
| AP MOELLER-MAERSK A/S | DK | 46 115 758 |
| ASIAN DEVELOPMENT BANK | SN | 225 084 919 |
| AT&T INC | US | 396 008 654 |
| AVIATION CAPITAL GROUP | US | 43 199 048 |
| AbbVie Inc | US | 359 657 567 |
| Amazon.com Inc | US | 763 011 239 |
| American International Group I | US | 269 578 778 |
| Aon PLC | US | 77 469 848 |
| Apple Inc | US | 257 032 277 |
| Australian Government | AU | 3 287 416 012 |
| BANK OF AMERICA CORP | US | 45 542 764 |
| Bayport Management | MU | 292 060 626 |
| CITIGROUP INC | US | 374 839 175 |
| CVS Health Corp | US | 221 837 883 |
| Campbell Soup Co | US | 377 193 479 |
| Canadian Government | CA | 3 408 718 059 |
| Castellum AB | SE | 208 222 044 |
| Coca-Cola Co/The | US | 76 249 275 |
| Coca-Cola European Partners PL | GB | 161 351 486 |
| Conagra Brands Inc | US | 443 941 111 |
| DANSKE HYPOTEK AB | SE | 1 618 150 080 |
| DELL INT LLC / EMC CORP | US | 440 763 523 |
| Danaher Corp | US | 55 801 255 |
| Deutsche Bahn Finance BV | DE | 152 129 920 |
| EDP FINANCE BV | PT | 143 183 414 |
| ELENIA VERKKO OYJ | FI | 406 663 159 |
| ELERING | EE | 25 678 516 |
| ENEL Finance International NV | IT | 307 443 293 |
| Electricite de France SA | FR | 140 634 548 |
| Fastighets AB Balder | SE | 168 342 627 |
| FedEx Corp | US | 390 176 999 |
| Fortum OYJ | FI | 146 480 461 |
| GE CAPITAL EURO FUNDING | US | 14 454 250 |
| GENERAL ELECTRIC CO | US | 57 153 996 |
| GENERAL MOTORS FINL CO | US | 299 705 380 |
| GOLDMAN SACHS GROUP INC | US | 18 855 090 |
| General Mills Inc | US | 154 593 211 |
| IBERDROLA INTL BV | ES | 156 613 802 |
| INTESA SANPAOLO SPA | IT | 47 257 898 |
| INTL BK RECON & DEVELOP | SN | 134 955 496 |
| JPMORGAN CHASE & CO | US | 211 184 085 |
| Japan Government | JP | 7 422 810 001 |

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| KOMMUNALBANKEN AS | NO | 197 573 483 |
| KRAFT HEINZ FOODS CO | US | 263 161 353 |
| Keurig Dr Pepper Inc | US | 449 240 341 |
| LANSFORSKRINGAR HYPOTEK | SE | 1 792 727 610 |
| LINCOLN NATIONAL CORP | US | 14 207 952 |
| Leaseplan Corporation NV | NL | 51 820 318 |
| MICROSOFT CORP | US | 546 426 084 |
| McDonald's Corp | US | 290 074 688 |
| Merck & Co Inc | US | 75 097 851 |
| Mitsubishi UFJ Financial Group | JP | 1 912 926 |
| NEDER WATERSCHAPSBANK | NL | 45 637 693 |
| NIKE INC | US | 35 265 663 |
| NORDEA HYPOTEK AB | SE | 5 035 059 000 |
| NVIDIA Corp | US | 357 132 292 |
| Nestle Holdings INC | US | 213 169 950 |
| Oracle Corp | US | 359 461 208 |
| Pernod Ricard SA | FR | 35 507 158 |
| Procter & Gamble Co/The | US | 109 237 963 |
| Republic of Italy (BTPS) | IT | 12 204 767 080 |
| SBB Treasury Oyj | SE | 317 810 866 |
| SKANDINAVISKA ENSKILDA | SE | 5 167 428 000 |
| SOLVAY FINANCE (AMERICA) | BE | 288 311 791 |
| STADSHYPOTEK AB | SE | 10 736 175 400 |
| SWEDBANK HYPOTEK AB | SE | 6 337 356 000 |
| Sagax AB | SE | 321 752 614 |
| Samhallsbyggnadsbolaget i Nord | SE | 215 871 497 |
| Spain Government | ES | 775 802 730 |
| Swedish Covered Bond Corp | SE | 772 730 430 |
| TELEFONICA EMISIONES SAU | ES | 213 884 604 |
| UBS Group AG | CH | 119 385 448 |
| UK TREASURY | GB | 4 662 089 496 |
| US TREASURY N/B | US | 28 545 110 328 |
| VODAFONE GROUP PLC | GB | 583 595 756 |
| VOLKSWAGEN INTL FIN NV | DE | 298 082 615 |
| Verizon Communications Inc | US | 48 658 681 |
| Walgreens Boots Alliance Inc | US | 277 881 977 |
| Wells Fargo & Co | US | 208 992 277 |
| salesforce.com inc | US | 407 386 674 |
| Total other bonds | | 106 758 532 529 |

SUBORDINATED LOANS

| Issuer | Domicile | Fair value |
|--------------------------|----------|-------------|
| JULIUS BAER BANK | CH | 197 664 680 |
| BANK OF AMERICA CORP | US | 327 967 256 |
| Bayer AG | DE | 102 828 670 |
| COOPERATIEVE RABOBANK UA | NL | 201 290 521 |
| Danske Bank AS | DK | 311 545 647 |
| DNB BANK ASA | NO | 223 668 227 |
| Electricite de France SA | FR | 228 279 203 |

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| ENGIE SA | FR | 155 322 522 |
| ING GROEP NV | NL | 193 290 295 |
| MERCK KGaA | DE | 104 459 705 |
| Nordea Bank Abp | FI | 507 630 903 |
| SKANDINAVISKA ENSKILDA | SE | 137 206 327 |
| SVENSKA HANDELSBANKEN AB | SE | 192 560 766 |
| SWEDBANK AB | SE | 240 024 350 |
| VATTENFALL AB | SE | 218 566 066 |
| Total subordinated loans | | 3 342 305 138 |

UNLISTED SHAREHOLDER LOANS

| Issuer | Domicile | Fair value |
|---|----------|--------------------|
| AREIM 2 | SE | 7 580 996 |
| ASE Holdings | LU | 858 345 902 |
| Total unlisted shareholder loans | | 865 926 898 |

PARTICIPATIONS IN FOREIGN FIXES INCOME FUNDS

| Issuer | Domicile | Fair value |
|---|----------|----------------------|
| ASP LUX RAIF – PC II FUND | LU | 1 129 502 954 |
| Amundi Planet sub-fond: Emerging Green One | LU | 673 290 672 |
| EW Special Opportunities Fund III (USD) LP | SG | 74 674 093 |
| LCM Partners Cops 4 SLP | LU | 245 586 600 |
| Total participations in foreign fixed income funds | | 2 123 054 319 |

OTHER INSTRUMENTS

| Issuer | Domicile | Fair value |
|--------------------------------|----------|--------------------|
| Veoneer Inc | US | 375 823 804 |
| Total other instruments | | 375 823 804 |

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| TOTAL BONDS AND OTHER FIXED INCOME ASSETS (kr) | 113 465 642 688 |
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