



INTERNAL FIXED INCOME HOLDINGS, AS OF 31 DECEMBER 2007

Security Type	Instrument (Name)	Nominal Amount	No of Contracts	Coupon	Maturity Date	Market Value KSEK	% of Portfolio
Euroland Fixed Income							
Cash and Cash Equivalents	Cash and Cash Equivalents					198 185	1,24
Total cash						198 185	1,24
Derivative							
Bond Futures	EURO-SCHATZ FUT Mar08		32 900		2008-03-10	-149 210	-0,93
	EURO-BOBL FUTURE Mar08		3 300		2008-03-10	-48 091	-0,30
	EURO-BUND FUTURE Mar08		3 043		2008-03-10	-26 878	-0,17
	EURO-BUXL 30Y FUTURE Mar8		-3 124		2008-03-10	51 903	0,32
	JPN 10Y BOND(TSE) Mar08		-160		2008-03-21	-5 550	-0,03
Total Bond Futures						-177 826	-1,11
Interest Rate Futures							
	3MO EURO EURIBOR Mar08		1 500		2008-06-18	-8 150	-0,05
	3MO EURO EURIBOR Sep08		4 000		2008-12-16	-6 969	-0,04
	3MO EURO EURIBOR Sep09		-3 000		2009-12-15	-6 643	-0,04
	3MO EURO EURIBOR Dec08		-330		2009-03-18	312	0,00
Total Interest Rate Futures						-21 451	-0,13
Credit Default Swaps							
	ABB EUR 0.22% 20/12/2011				2011-12-20	1 361	0,01
	BRITISH TELECOM PLC EUR 0.46% 20/06/2011				2011-06-20	5	0,00
	BRITISH TELECOM PLC EUR 0.50% 20/06/2011				2011-06-20	-238	0,00
	BRITISH TELECOM PLC EUR 0.53% 20/06/2011				2011-06-20	-421	0,00
	BRITISH TELECOM PLC EUR 0.57% 20/06/2011				2011-06-20	-831	0,00
	Deutsche Telekom 0.36% 20/06/2011				2011-06-20	766	0,00
	Deutsche Telekom 0.37% 20/06/2011				2011-06-20	756	0,00
	Deutsche Telekom 0.40% 20/06/2011				2011-06-20	493	0,00
	Deutsche Telekom EUR 0.425% 20/06/2011				2011-06-20	631	0,00
	Electrolux EUR 0.24% 20/12/2012				2012-12-20	2 455	0,02
	Electrolux EUR 0.35% 20/12/2012				2012-12-20	1 534	0,01
	DJ iTraxx Europe 2XOV FUTURE				2010-03-20	0	0,00
	Dow Jones iTraxx Europe Crossover 2.95% 12/20/2010				2010-12-20	0	0,00
	Dow Jones iTraxx Europe Crossover 0.40% 06/20/2011				2011-06-20	0	0,00
	Koninklijke KPN EUR 0.81% 20/06/2011				2011-06-20	-2 402	-0,01
	Koninklijke KPN EUR 0.85% 20/06/2011				2011-06-20	-1 624	-0,01
	Koninklijke KPN EUR 0.86% 20/06/2011				2011-06-20	-1 113	-0,01

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	OTE Plc EUR 0.58% 20/06/2011				2011-06-20	-1 199	-0,01
	OTE Plc EUR 0.62% 20/06/2011				2011-06-20	-1 203	-0,01
	SAS EUR 2.4% 20/12/2012				2012-12-20	10 779	0,07
	SAS EUR 2.4% 20/12/2012				2012-12-20	3 593	0,02
	SCANIA EUR 0.19% 20/06/2012				2012-06-20	5 167	0,03
	SECURITAS EUR 0.30% 20/12/2012				2012-12-20	1 721	0,01
	SECURITAS EUR 0.31% 20/12/2012				2012-12-20	1 637	0,01
	SECURITAS EUR 0.32% 20/12/2012				2012-12-20	1 553	0,01
	STORA EUR 1.29% 20/12/2012				2012-12-20	680	0,00
	STORA EUR 1.30% 20/12/2012				2012-12-20	186	0,00
	STORA EUR 1.43% 20/12/2012				2012-12-20	-340	0,00
	STORA EUR 1.46% 20/12/2012				2012-12-20	-554	0,00
	STORA EUR 1.47% 20/12/2012				2012-12-20	-606	0,00
	SWEDISH MATCH EUR 0.34% 20/12/2012				2012-12-20	440	0,00
	SWEDISH MATCH EUR 0.35% 28/06/2013				2013-06-20	1 070	0,01
	TELIA EUR 0.29% 20/06/2012				2012-06-20	2 088	0,01
	Telenor EUR 0.29% 20/06/2011				2011-06-20	773	0,00
	Telenor EUR 0.29% 20/06/2011				2011-06-20	773	0,00
	Telenor EUR 0.30% 20/06/2011				2011-06-20	1 068	0,01
	Telekom Finanzmanagement EUR 0.52% 20/06/2011				2011-06-20	-798	0,00
	Telekom Finanzmanagement EUR 0.58% 20/06/2011				2011-06-20	-1 328	-0,01
	Telia-Sonera EUR 0.2675% 20/06/2012				2012-06-20	2 520	0,02
	Telia-Sonera EUR 0.35% 20/06/2011				2011-06-20	-65	0,00
	Telia-Sonera EUR 0.38% 20/06/2011				2011-06-20	-294	0,00
	Vodafone Grp Plc EUR 0.33% 20/06/2011				2011-06-20	854	0,01
	Vodafone Grp Plc EUR 0.38% 20/06/2011				2011-06-20	472	0,00
Total Credit Default Swaps						30 362	0,19
Interest Rate Swaps							
	Pay Fixed Yield EUR	-471 485 000			2010-01-28	61	0,00
	Receive Fixed Yield EUR	221 847 000			2017-12-21	-28 884	-0,18
	Pay Fixed Yield EUR	-221 847 000			2017-12-21	28 884	0,18
	Receive Fixed Yield EUR	-221 847 000			2017-12-21	28 884	0,18
	Pay Fixed Yield EUR	221 847 000			2017-12-21	-28 884	-0,18
	Receive Fixed Yield EUR	221 639 000			2018-01-14	-36 479	-0,23
	Pay Fixed Yield EUR	-221 639 000			2018-01-14	36 479	0,23
	Receive Fixed Yield EUR	112 015 000			2018-01-28	-3 716	-0,02
	Pay Fixed Yield EUR	-110 438 000			2037-12-21	39 180	0,24
	Receive Fixed Yield EUR	110 438 000			2037-12-21	-39 180	-0,24
	Pay Fixed Yield EUR	110 438 000			2037-12-21	-39 180	-0,24
	Receive Fixed Yield EUR	-110 438 000			2037-12-21	39 180	0,24
	Pay Fixed Yield EUR	-110 934 000			2038-01-14	32 869	0,21
	Receive Fixed Yield EUR	110 934 000			2038-01-14	-32 869	-0,21
Total Interest Rate Swaps						-3 655	-0,02
Total derivative						-172 570	-1,07
Mortgage and agency bonds							
	Achmea Hypotheekbank NV	35 000 000		4,38	2010-11-01	330 744	2,07
	Compagnie de Financement Foncier	35 000 000		4,25	2014-01-29	337 963	2,11

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	Dexia Municipal Agency	20 000 000		5,50	2012-10-25	198 796	1,24
	Duesseldorfer Hypothekbank AG	80 000 000		4,00	2009-02-16	776 554	4,85
	German Postal Pensions Securitisation PLC	85 000 000		2,75	2011-01-18	785 242	4,90
	Northern Rock PLC	18 000 000		4,13	2017-03-27	159 753	1,00
	Banco Pastor SA	15 000 000		3,75	2015-03-04	136 430	0,85
	WM Covered Bond Program	40 000 000		3,88	2011-09-27	364 394	2,28
Total mortgage and agency bonds						3 089 876	19,30
Corporate bonds							
	ABB International Finance Ltd	20 000 000		6,50	2011-11-30	198 251	1,24
	AstraZeneca PLC	9 000 000		4,63	2010-11-12	85 384	0,53
	Bayerische Landesbank	11 000 000		5,38	2011-07-12	109 249	0,68
	Danske Bank A/S	15 000 000		5,13	2012-11-12	141 777	0,89
	Danske Bank A/S	70 000 000		5,75	2011-03-26	693 217	4,33
	Electrolux AB	10 000 000		6,00	2008-03-20	99 162	0,62
	Fortum Oyj	18 573 000		4,63	2010-11-19	174 925	1,09
	Fortum Oyj	20 000 000		6,10	2008-02-19	199 356	1,24
	GE Capital European Funding	7 500 000		3,75	2009-07-22	71 212	0,44
	GE Capital European Funding	18 000 000		4,25	2014-02-06	167 854	1,05
	General Electric Capital Corp	20 000 000		5,13	2009-03-04	197 858	1,24
	If P&C Insurance Ltd	20 000 000		7,50	2021-03-30	211 003	1,32
	IF Vahinkovakuutusyhio Oy	6 000 000		8,99	2023-01-01	69 515	0,43
	Investor AB	65 000 000		6,13	2012-03-05	667 347	4,17
	Lansforsakringar AB	12 000 000		4,63	2008-12-16	113 416	0,71
	Telefonaktiebolaget LM Ericsson	83 749 000		6,75	2010-11-28	816 603	5,10
	Merrill Lynch & Co Inc	5 000 000		4,63	2013-10-02	44 166	0,28
	Merrill Lynch & Co Inc	30 000 000		4,88	2014-05-30	269 025	1,68
	Nordea Bank AB	4 000 000		4,00	2016-09-30	36 592	0,23
	Nordea Bank Sweden AB	2 000 000		4,01	2014-03-25	18 830	0,12
	Nordea Bank Finland PLC	15 000 000		5,75	2014-03-26	149 141	0,93
	Rabobank Nederland	65 000 000		4,13	2012-04-04	620 102	3,87
	Rabobank Nederland	140 000 000		4,25	2017-01-16	1 326 950	8,29
	Scania CV AB	49 000 000		6,00	2008-12-17	469 587	2,93
	Skandinaviska Enskilda Banken AB	10 000 000		4,13	2015-05-28	94 543	0,59
	SKF AB	16 750 000		3,00	2010-06-28	154 778	0,97
	Swedbank Hypotek AB	20 000 000		3,86	2008-09-15	189 279	1,18
	Swedish Match AB	20 000 000		4,63	2013-06-28	189 100	1,18
	Svenska Handelsbanken	32 000 000		4,00	2016-04-20	300 525	1,88
	TeliaSonera AB	25 000 000		3,63	2012-05-09	225 164	1,41
	TeliaSonera AB	8 000 000		4,04	2010-08-06	75 795	0,47
	TeliaSonera Finland Oyj	10 000 000		4,63	2009-04-16	97 490	0,61
	Vattenfall Treasury AB	36 000 000		6,00	2009-04-03	361 101	2,25
	Volvo Treasury AB	1 000 000		3,81	2008-07-14	9 472	0,06
	Volvo Treasury AB	30 000 000		3,95	2009-08-17	284 496	1,78
	Volvo Treasury AB	3 000 000		5,38	2010-01-26	30 086	0,19
Total corporate bonds						8 962 352	55,98
Government & sovereign bonds							
	France Government Bond OAT-ILi	282 000 000		3,00	2009-07-25	3 168 060	19,78

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	Japan Bank for International Cooperation	50 000 000		3,25	2008-07-29	475 970	2,97
	Poland Government International Bond	30 000 000		4,50	2013-02-05	293 012	1,83
Total government & sovereign bonds						3 937 042	24,58
TOTAL Euroland Fixed Income						16 014 885	100,00
Japanese Fixed Income							
Cash and Cash Equivalents						345 604	6,75
Total cash	Cash and Cash Equivalents					345 604	6,75
Derivative							
Bond Futures	JPN 10Y BOND(TSE) Mar08		91		2008-03-21	3 325	0,06
Total Bond Futures						3 325	0,06
Interest Rate Futures							
	3MO EUROYEN TIFFE Mar08		432		2008-06-18	-421	-0,01
	3MO EUROYEN TIFFE Mar09		285		2009-06-17	330	0,01
	3MO EUROYEN TIFFE Jun08		278		2008-09-17	-60	0,00
	3MO EUROYEN TIFFE Jun09		282		2009-09-16	-163	0,00
	3MO EUROYEN TIFFE Sep08		297		2008-12-17	-107	0,00
	3MO EUROYEN TIFFE Sep09		282		2010-12-15	-204	0,00
	3MO EUROYEN TIFFE Dec08		-1 715		2009-03-18	-6 318	-0,12
	3MO EUROYEN TIFFE Dec09		579		2010-03-17	-432	-0,01
Total Interest Rate Futures						-7 376	-0,13
Total derivative						-4 051	-0,07
Corporate Bonds	Scandinavian Airlines System AB (JPY)	500 000 000		1,31	2008-06-13	29 141	0,57
Total corporate bonds						29 141	0,57
Government & sovereign bonds							
	Japan Government Five Year Bond	24 000 000 000		0,60	2009-03-20	1 390 320	27,14
	Japan Government Five Year Bond	10 000 000 000		0,70	2009-03-20	580 164	11,32
	Japan Government Five Year Bond	10 000 000 000		0,80	2008-09-20	581 081	11,34
	Japan Government Two Year Bond	12 000 000 000		0,80	2008-12-15	695 898	13,58
	Japan Government Two Year Bond	2 000 000 000		0,90	2009-05-15	116 232	2,27
	Japan Government Five Year Bond	7 000 000 000		1,00	2010-12-20	408 046	7,97
	Japan Government Five Year Bond	6 500 000 000		1,20	2011-09-20	381 992	7,46
	Japan Government Ten Year Bond	10 000 000 000		1,90	2010-12-20	598 482	11,68
Total government & sovereign bonds						4 752 213	92,76
Total Japanese fixed income						5 122 907	100,00
Swedish fixed income							
Cash and Cash Equivalents						576 807	2,35
Total cash	Cash and Cash Equivalents					576 807	2,35
Derivative							
Bond Futures	SWEDISH 5YR KSS FUTR Mar08		1 700		2013-03-19	-2 194	-0,01

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	SWEDISH 2YR KSS FUTR Mar08		5 000		2010-03-19	-772	0,00
	SWEDISH 5YR FUTR Mar08		3 750		2013-03-19	-32 680	-0,13
	SWEDISH 2YR FUTR Mar08		-21 500		2010-03-19	66 146	0,27
	SWEDISH 10YR FUTR Mar08		-9 000		2018-03-19	110 873	0,45
Total Bond Futures						141 373	0,58
Interest Rate Futures	SWEDISH IMM-FRA Mar08		51 000		2008-06-18	-123	0,00
	SWEDISH IMM-FRA Jun08		-10 000		2008-09-17	3 173	0,01
	SWEDISH IMM-FRA Dec08		-3 000		2009-03-18	-580	0,00
Total Interest Rate Futures						2 469	0,01
Interest Rate Swaps	Receive Fixed Yield NZD	200 000 000			2009-01-23	5 134	0,02
	Receive Fixed Yield NZD	150 000 000			2009-01-23	3 850	0,02
	Receive Fixed Yield NZD	200 000 000			2009-01-24	4 807	0,02
	Receive Fixed Yield SEK	5 000 000 000			2009-01-26	113 853	0,46
	Receive Fixed Yield SEK	5 000 000 000			2009-02-13	107 654	0,44
	Receive Fixed Yield SEK	5 000 000 000			2009-02-14	107 728	0,44
	Receive Fixed Yield SEK	1 500 000 000			2011-12-05	-42 561	-0,17
	Receive Fixed Yield SEK	2 000 000 000			2012-07-05	35 312	0,14
	Receive Fixed Yield SEK	2 000 000 000			2012-07-06	35 982	0,15
	Receive Fixed Yield AUD	250 000 000			2017-05-28	-64 720	-0,26
Total Interest Rate Swaps						307 039	1,25
Total derivative						450 882	1,84
Mortgage and agency bonds	Landshypotek AB	200 000 000		2,90	2010-08-30	192 347	0,78
	Landshypotek AB	100 000 000		3,50	2014-01-27	95 783	0,39
	Landshypotek AB	150 000 000		4,85	2008-09-22	152 013	0,62
	Landshypotek AB	350 000 000		5,00	2009-03-18	365 040	1,49
	Landshypotek AB	400 000 000		5,00	2009-12-21	402 686	1,64
	Lansforsakringar Hypotek AB	40 000 000		3,15	2010-06-30	39 140	0,16
	Lansforsakringar Hypotek AB	1 150 000 000		4,00	2011-06-15	1 147 217	4,67
	Lansforsakringar Hypotek AB	800 000 000		4,00	2009-06-17	809 475	3,30
	City of Sodertalje/Sweden-IL	50 000 000		4,00	2008-12-01	61 351	0,25
	Spintab AB	1 500 000 000		3,50	2010-06-16	1 486 985	6,06
	Stadshypotek AB	1 200 000 000		6,00	2009-12-16	1 232 850	5,02
Total mortgage and agency bonds						5 984 887	24,38
Corporate bonds	Atlas Copco AB	600 000 000		4,60	2012-05-25	607 297	2,47
	Autoliv AB	200 000 000		3,20	2008-09-30	199 127	0,81
	Citigroup Global Markets Holdings Inc	130 000 000		3,53	2010-03-15	129 040	0,53
	Dexia Credit Local/Stockholm-IL	70 000 000		4,00	2008-12-01	86 119	0,35
	Electrolux AB	50 000 000		3,40	2009-03-30	50 394	0,21
	Electrolux AB	40 000 000		4,00	2008-12-01	48 991	0,20
	Eurohypo AG	50 000 000		4,25	2008-01-22	52 062	0,21
	Eurohypo AG	50 000 000		4,63	2008-09-10	50 584	0,21
	AP Fastigheter	20 000 000		4,35	2009-03-23	20 571	0,08
	AP Fastigheter	30 000 000		5,25	2008-11-19	30 267	0,12
	Fortum Oyj	398 000 000		3,71	2012-05-21	402 679	1,64

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	General Electric Capital Corp	365 000 000		3,25	2010-01-28	365 750	1,49
	General Electric Capital Corp	200 000 000		3,38	2011-02-14	196 331	0,80
	General Electric Capital Corp	96 000 000		3,41	2009-01-20	96 552	0,39
	General Electric Capital Corp	455 000 000		3,45	2010-05-14	453 736	1,85
	General Electric Capital Corp	100 000 000		4,00	2011-11-14	96 475	0,39
	General Electric Capital Corp	165 000 000		4,13	2009-09-28	165 119	0,67
	General Electric Capital Corp	50 000 000		5,13	2014-01-28	51 742	0,21
	Goldman Sachs Group Inc	100 000 000		4,38	2012-01-23	100 252	0,41
	HSBC Finance Corp	121 000 000		2,88	2010-07-29	114 775	0,47
	HSB Nordbank AG-IL	50 000 000		3,50	2015-12-01	62 777	0,26
	Husqvarna AB	70 000 000		4,30	2009-10-05	69 882	0,28
	Industrivarden AB	20 000 000		4,17	2008-05-07	20 498	0,08
	Industrivarden AB	60 000 000		4,49	2011-05-02	60 969	0,25
	Investor AB	17 000 000		4,70	2009-05-18	17 475	0,07
	Investor AB	10 000 000		6,00	2010-01-27	10 784	0,04
	Investor AB	50 000 000		7,50	2033-04-04	65 551	0,27
	Landshypotek AB	70 000 000		3,95	2017-06-15	68 209	0,28
	Telefonaktiebolaget LM Ericsson	400 000 000		3,96	2012-06-29	398 278	1,62
	Telefonaktiebolaget LM Ericsson	200 000 000		5,10	2012-06-29	203 285	0,83
	Merrill Lynch & Co Inc	300 000 000		3,99	2009-08-17	295 224	1,20
	Nordea Bank AB	50 000 000		3,50	2015-02-03	50 446	0,21
	Nordea Bank AB	100 000 000		3,50	2016-02-22	99 571	0,41
	Sandvik AB	200 000 000		4,55	2012-05-09	202 526	0,83
	Sandvik AB	40 000 000		5,00	2011-05-05	41 437	0,17
	Sandvik AB	25 000 000		6,07	2008-11-26	25 404	0,10
	Scandinavian Airlines System AB	4 000 000		7,00	2010-04-28	4 930	0,02
	Swedish National Housing Finance-IL	120 000 000		4,00	2008-12-01	147 160	0,60
	Svenska Cellulosa AB	100 000 000		3,50	2015-12-01	122 136	0,50
	Svenska Cellulosa AB	60 000 000		3,50	2015-12-01	73 282	0,30
	SCA Finans AB	200 000 000		4,70	2014-02-12	201 394	0,82
	Spintab AB-IL	20 000 000		4,00	2008-12-01	24 531	0,10
	Spintab AB	50 000 000		4,75	2013-02-17	51 163	0,21
	Akademiska Hus AB-IL	150 000 000		4,00	2008-12-01	184 085	0,75
	Akademiska Hus AB-IL B	60 000 000		4,00	2008-12-01	73 634	0,30
	Stora Enso Oyj	100 000 000		3,50	2015-12-01	119 096	0,49
	Stora Finansforvaltning	298 000 000		3,70	2008-05-19	299 830	1,22
	Stora Enso Oyj	925 200 000		3,88	2009-12-15	905 711	3,69
	Swedish Match AB	40 000 000		3,88	2010-02-17	40 239	0,16
	Swedish Match AB	80 000 000		4,00	2010-10-06	78 656	0,32
	Swedish Match AB-IL	15 000 000		4,00	2008-12-01	18 382	0,07
	Swedish Match AB	50 000 000		4,60	2012-02-14	50 935	0,21
	Swedish Match AB	67 000 000		4,60	2012-02-21	68 186	0,28
	SSAB Svenskt Stål Företagscertifikat 2008-01-31 4.46%	400 000 000		4,46	2008-01-31	398 502	1,62
	E.ON SVERIGE AB	35 000 000		4,00	2008-12-01	42 943	0,17
	TeliaSonera AB	100 000 000		3,42	2010-06-21	100 005	0,41
	TeliaSonera AB	200 000 000		3,50	2015-12-01	242 599	0,99
	TeliaSonera AB	100 000 000		3,90	2010-06-21	99 709	0,41
	TeliaSonera AB	60 000 000		4,00	2010-05-28	60 141	0,25

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	Volvo Treasury AB	50 000 000		3,66	2010-08-16	50 240	0,20
	Volvo Treasury AB	350 000 000		4,00	2011-05-19	347 729	1,42
	Volvo Treasury AB	25 000 000		4,75	2009-07-07	25 534	0,10
	Volvo Treasury AB	130 000 000		5,20	2008-11-21	131 026	0,53
Total corporate bonds						8 971 959	36,55
Government & sovereign bonds	Repo	-1 480 650 238			2008-01-04	-1 481 085	-6,03
	European Investment Bank	200 000 000		4,50	2014-05-05	205 533	0,84
	Eurofima	50 000 000		4,38	2011-12-29	51 644	0,21
	Oresundsbro Konsortiet	100 000 000		6,00	2009-04-20	105 987	0,43
	Sweden Government Bond-IL	4 176 000 000		4,00	2008-12-01	5 148 585	20,97
	Sweden Government Bond-IL Collateral	2 400 000 000		4,00	2008-12-01	2 958 957	12,05
	Sweden Government Bond-IL	1 450 000 000		1,00	2012-04-01	1 487 599	6,06
	Stockholmsleder AB IL	20 000 000		4,00	2008-12-01	24 655	0,10
	Stockholmsleder AB	50 000 000		4,00	2008-12-01	61 638	0,25
Total government & sovereign bonds						8 563 514	34,88
Total Swedish fixed income						24 548 050	100,00
UK Fixed Income							
Cash and cash equivalents	Cash and Cash Equivalents					318 662	2,81
Total cash						318 662	2,81
Derivative							
Bond Futures	LONG GILT FUTURE Mar08		7 098		2008-03-31	84 170	0,74
Total Bond Futures						84 170	0,74
Interest Rate Futures	90DAY GBP LIBOR FUT Mar10		150		2010-06-16	1 086	0,01
	90DAY GBP LIBOR FUT Mar08		2 490		2008-06-18	12 404	0,11
	90DAY GBP LIBOR FUT Mar09		1 000		2009-06-17	10 060	0,09
	90DAY GBP LIBOR FUT Jun08		4 266		2008-09-17	46 068	0,41
	90DAY GBP LIBOR FUT Jun09		1 000		2009-09-16	9 537	0,08
	90DAY GBP LIBOR FUT Sep08		2 800		2008-12-17	31 643	0,28
	90DAY GBP LIBOR FUT Sep09		1 000		2009-12-16	9 057	0,08
	90DAY GBP LIBOR FUT Dec08		4 425		2009-03-18	27 191	0,24
	90DAY GBP LIBOR FUT Dec09		500		2010-03-17	2 543	0,02
Total Interest Rate Futures						149 587	1,32
Interest Rate Swaps	Receive Fixed Yield GBP	200 000 000			2008-03-15	-23 697	-0,21
	Receive Fixed Yield GBP	250 000 000			2009-07-05	48 904	0,43
	Receive Fixed Yield GBP	300 000 000			2009-07-13	57 836	0,51
	Receive Fixed Yield GBP	250 000 000			2010-12-20	22 462	0,20
	Receive Fixed Yield GBP	250 000 000			2010-12-20	22 506	0,20
	Receive Fixed Yield GBP	51 600 000			2017-01-23	11 473	0,10
	Receive Fixed Yield GBP	51 600 000			2017-01-24	11 218	0,10
	Pay Fixed Yield GBP	-200 000 000			2017-09-21	-100 926	-0,89
	Pay Fixed Yield GBP	-100 000 000			2017-09-25	-47 573	-0,42
	Pay Fixed Yield GBP	-100 000 000			2017-10-18	-45 170	-0,40

INTERNAL FIXED INCOME HOLDINGS, AS OF 31 DECEMBER 2007

Security Type	Instrument (Name)	Nominal Amount	No of Contracts	Coupon	Maturity Date	Market Value KSEK	% of Portfolio
	Pay Fixed Yield GBP	-100 000 000			2017-11-02	-39 393	-0,35
	Pay Fixed Yield GBP	-100 000 000			2017-11-02	-38 635	-0,34
	Pay Fixed Yield GBP	-25 000 000			2037-01-22	3 648	0,03
	Pay Fixed Yield GBP	-25 000 000			2037-01-22	3 674	0,03
	Pay Fixed Yield GBP	-25 000 000			2037-01-23	3 828	0,03
	Pay Fixed Yield GBP	-25 000 000			2037-01-24	3 365	0,03
	Pay Fixed Yield GBP	-60 000 000			2037-01-30	-8 435	-0,07
Total Interest Rate Swaps						-114 915	-1,01
Total derivative						118 842	1,05
Corporate bonds							
	ASIF III Jersey Ltd	9 000 000		4,38	2008-12-30	113 569	1,00
	ASIF II	6 000 000		5,38	2009-12-07	76 502	0,68
	GE Capital UK Funding	25 000 000		5,88	2012-11-01	327 867	2,90
	Merrill Lynch & Co Inc	30 000 000		5,73	2012-02-21	388 023	3,43
	Nordea Bank AB	8 000 000		4,63	2015-09-21	100 683	0,89
Total corporate bonds						1 006 644	8,89
Government & sovereign bonds							
	European Investment Bank	3 822 000		6,25	2008-12-07	49 837	0,44
	Instituto de Credito Oficial	50 000 000		5,00	2009-12-07	648 116	5,72
	KfW - Kreditanstalt fuer Wiederaufbau	29 500 000		4,50	2008-12-07	378 322	3,34
	Kreditanstalt fuer Wiederaufbau	117 732 000		5,50	2010-01-25	1 610 195	14,22
	Kreditanstalt fuer Wiederaufbau	21 045 000		5,50	2009-09-15	277 561	2,45
	Kreditanstalt fuer Wiederaufbau	50 000 000		5,63	2009-12-07	655 465	5,79
	KfW International Finance	5 000 000		5,75	2008-10-13	65 406	0,58
	Network Rail Infrastructure Finance PLC	5 000 000		4,50	2008-03-14	66 548	0,59
	United Kingdom Gilt	70 000 000		4,00	2016-09-07	879 888	7,77
	United Kingdom Gilt	70 000 000		4,25	2011-03-07	908 611	8,02
	United Kingdom Gilt	10 000 000		4,75	2030-12-07	134 656	1,19
	United Kingdom Gilt	116 000 000		5,00	2012-03-07	1 550 800	13,70
	United Kingdom Gilt	148 000 000		5,00	2014-09-07	1 987 385	17,55
	United Kingdom Gilt	50 000 000		5,25	2012-06-07	666 247	5,88
Total government & sovereign bonds						9 879 037	87,25
Total UK fixed income						11 323 186	100,00
US fixed income							
Cash and cash equivalents							
	Cash and Cash Equivalents					2 438 394	7,44
Total cash						2 438 394	7,44
Derivative							
Bond Futures							
	US 2YR NOTE (CBT) Mar08		-22 770		2008-04-03	3 014	0,01
	US 10YR NOTE FUT Mar08		2 202		2008-03-31	6 925	0,02
	CAN 10YR BOND FUT Dec08		2 200		2008-03-31	-9 039	-0,03
Total Bond Futures						900	0,00
Interest Rate Futures							
	90DAY EUROS FUTR Mar10		100		2010-06-16	792	0,00
	90DAY EUROS FUTR Mar08		-3 000		2008-06-18	-31 806	-0,10

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Security Type	Instrument (Name)	Nominal Amount	No of Contracts	Coupon	Maturity Date	Market Value KSEK	% of Portfolio
	90DAY EUROS FUTR Jun08		4 650		2008-09-17	78 475	0,24
	90DAY EUROS FUTR Jun09		6 026		2009-09-17	137 237	0,42
	90DAY EUROS FUTR Sep08		2 075		2008-12-17	43 190	0,13
	90DAY EUROS FUTR Dec10		-2 600		2011-03-15	-30 593	-0,09
	90DAY EUROS FUTR Dec08		1 068		2009-03-15	18 352	0,06
	90DAY EUROS FUTR Dec09		280		2010-03-19	4 557	0,01
Total Interest Rate Futures						220 205	0,67
Credit Default Swaps	Dow Jones CDX.NA.HY.4	-33 250 000			2010-06-20	-3 387	-0,01
	Dow Jones CDX.NA.HY.6 3Y 345	544 500 000			2009-06-20	46 302	0,14
	Dow Jones CDX.NA.HY.8 100 5Y 275	-100 000 000			2012-06-20	31 672	0,10
	Dow Jones CDX.NA.HY.8 B 250	-50 000 000			2012-06-20	16 168	0,05
	Dow Jones CDX.NA.HY.8 BB 175	50 000 000			2012-06-20	-16 760	-0,05
	Dow Jones CDX.NA.HY.9 100 5Y 375	-75 000 000			2012-12-20	20 852	0,06
	Dow Jones CDX.NA.IG.5	-300 000 000			2010-12-20	20 112	0,06
	Dow Jones CDX.NA.IG.5 7Y	-200 000 000			2012-12-20	20 178	0,06
	Dow Jones CDX.NA.IG.6 7Y	-50 000 000			2013-06-20	5 797	0,02
	Dow Jones CDX.NA.IG.9 5Y	-100 000 000			2012-12-20	-2 124	-0,01
	SSAB 0.36% 20/07/2010	50 000 000			2010-07-20	-1 809	-0,01
Total Credit Default Swaps						137 001	0,42
Interest Rate Swaps	Recieve Fixed Yield USD	300 000 000			2008-04-06	1 891	0,01
	Recieve Fixed Yield USD	300 000 000			2008-05-05	5 043	0,02
	Recieve Fixed Yield USD	1 000 000 000			2008-10-27	48 652	0,15
	Receive Fixed Yield NZD	200 000 000			2008-12-19	-19 781	-0,06
	Receive Fixed Yield NZD	100 000 000			2009-01-06	-2 109	-0,01
	Recieve Fixed Yield USD	1 000 000 000			2009-04-18	88 152	0,27
	Recieve Fixed Yield USD	1 000 000 000			2009-04-27	76 323	0,23
	Recieve Fixed Yield USD	700 000 000			2009-09-04	116 169	0,35
	Receive Fixed Yield NZD	200 000 000			2009-10-05	-3 389	-0,01
	Receive Fixed Yield NZD	180 000 000			2009-10-12	-2 002	-0,01
	Recieve Fixed Yield USD	530 406 000			2010-01-07	18 646	0,06
	Pay Fixed Yield USD	-530 406 000			2010-01-07	-18 646	-0,06
	Recieve Fixed Yield USD	264 338 000			2010-02-11	4 619	0,01
	Receive Fixed Yield NZD	100 000 000			2010-12-15	-19 185	-0,06
	Pay Fixed Yield USD	-1 000 000 000			2010-12-21	-23 027	-0,07
	Receive Fixed Yield NZD	50 000 000			2010-12-23	-10 459	-0,03
	Receive Fixed Yield NZD	100 000 000			2011-01-06	-14 780	-0,05
	Receive Fixed Yield NZD	100 000 000			2011-01-31	-14 737	-0,04
	Receive Fixed Yield NZD	100 000 000			2011-03-16	-15 424	-0,05
	Receive Fixed Yield NZD	100 000 000			2011-05-19	-21 768	-0,07
	Pay Fixed Yield USD	-100 000 000			2017-09-25	-43 037	-0,13
	Pay Fixed Yield USD	-200 000 000			2017-10-17	-64 467	-0,20
	Pay Fixed Yield USD	-200 000 000			2017-10-22	-48 334	-0,15
	Pay Fixed Yield USD	-100 000 000			2026-02-17	-25 722	-0,08

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Security Type	Instrument (Name)	Nominal Amount	No of Contracts	Coupon	Maturity Date	Market Value KSEK	% of Portfolio
	Pay Fixed Yield USD	-100 000 000			2026-02-17	-24 999	-0,08
	Receive Fixed Yield NZD	66 272 000			2038-01-07	11 528	0,04
	Pay Fixed Yield USD	-66 272 000			2038-01-07	-11 528	-0,04
	Pay Fixed Yield USD	-33 092 000			2038-02-11	-6 155	-0,02
Total Interest Rate Swaps						-18 526	-0,06
Total derivative						339 580	1,04
Mortgage and agency bonds							
	Compagnie de Financement Foncier	50 000 000		4,625	2009-01-15	339 323	1,03
	Compagnie de Financement Foncier	100 000 000		4,875	2010-09-30	668 851	2,04
	Dexia Municipal Agency	50 000 000		5,125	2012-05-31	347 350	1,06
	Freddie Mac	50 000 000		5,875	2011-03-21	350 112	1,07
	Fannie Mae	30 000 000		4,00	2008-09-02	196 031	0,60
	Fannie Mae	80 000 000		6,25	2011-02-01	567 363	1,73
	Hypo Pfandbrief Bank International SA	13 200 000		5,00	2011-10-04	89 384	0,27
	Svensk Exportkredit AB	97 628 000		5,00	2009-05-22	645 479	1,97
Total mortgage and agency bonds						3 203 894	9,77
Corporate bonds							
	Bank of America Corp	9 600 000		5,75	2010-08-23	52 440	0,16
	Bank of America Corp	6 300 000		6,25	2011-06-15	33 680	0,10
	Barclays Bank PLC	10 000 000		6,28	1995-11-23	57 406	0,18
	Barclays Bank PLC	10 000 000		6,86	1993-05-21	60 512	0,18
	Bank Nederlandse Gemeenten	10 000 000		5,00	2014-05-16	68 607	0,21
	Citigroup Inc	1 000 000		5,85	2034-12-11	5 979	0,02
	Citigroup Inc	10 000 000		6,00	2033-10-31	60 537	0,18
	ConAgra Foods Inc	10 000 000		7,00	2028-10-01	69 749	0,21
	Cincinnati Gas & Electric	5 000 000		5,40	2033-06-15	29 326	0,09
	Duke Energy Corp	10 000 000		6,00	2028-12-01	64 135	0,20
	Sprint Capital Corp	10 000 000		6,88	2028-11-15	61 899	0,19
	General Electric Capital Corp	43 000 000		5,83	2036-08-15	277 731	0,85
	HBOS PLC	9 000 000		6,41	1993-05-21	48 293	0,15
	HSBC Bank USA NA/New York NY	10 000 000		5,88	2034-11-01	59 975	0,18
	HSBC Finance Corp	17 200 000		6,50	2011-09-22	91 821	0,28
	Telefonaktiebolaget LM Ericsson	20 328 000		6,50	2009-05-20	139 986	0,43
	Merrill Lynch & Co Inc	9 500 000		6,70	2012-02-16	50 619	0,15
	Nordea Bank AB VP6004	50 000 000		0,00	2008-01-04	323 160	0,99
	Nordea Bank AB VP6005	50 000 000		0,00	2008-02-04	322 320	0,98
	Nordea Bank Sweden AB	22 000 000		5,25	2012-11-30	142 287	0,43
	Nederlandse Waterschapsbank NV	50 000 000		3,50	2009-01-30	331 755	1,01
	Norfolk Southern Corp	3 000 000		6,00	1968-03-14	17 337	0,05
	New York Life Insurance Co	10 000 000		5,88	2033-05-15	64 015	0,20
	RBS Capital Trust I	10 000 000		6,43	1995-11-23	58 394	0,18
	Ameritech Capital Funding	10 000 000		6,55	2028-01-15	66 689	0,20
	Sealed Air Corp	4 000 000		6,88	2033-07-15	26 499	0,08
	Svenska Handelsbanken AB	17 820 000		5,70	2013-09-26	115 162	0,35
	Ameritech Capital Funding	10 000 000		6,88	2027-10-15	68 249	0,21

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Security Type	Instrument (Name)	Nominal Amount	No of Contracts	Coupon	Maturity Date	Market Value KSEK	% of Portfolio
	Tyco International Group SA	7 000 000		7,00	2028-06-15	48 052	0,15
	Union Pacific Corp	7 000 000		6,63	2029-02-01	47 380	0,14
	Weyerhaeuser Co	10 000 000		6,88	2033-12-15	60 665	0,19
	Verizon Global Funding Corp	10 000 000		7,75	2032-06-15	75 943	0,23
	Verizon Global Funding Corp	10 000 000		7,75	2030-12-01	76 263	0,23
	XL Capital Ltd	10 000 000		6,38	2024-11-15	62 392	0,19
Total corporate bonds						3 139 256	9,58
Government & sovereign bonds							
	Development Bank of Japan	20 000 000		6,88	2011-11-30	143 577	0,44
	European Investment Bank	140 000 000		4,63	2010-09-15	940 557	2,87
	Ferrovie Dello Stato SpA	50 000 000		9,13	2009-07-06	361 849	1,10
	Hellenic Republic Government International Bond	15 000 000		6,95	2008-03-04	99 563	0,30
	Hellenic Republic Government International Bond	30 000 000		7,00	2009-12-10	206 326	0,63
	Instituto de Credito Oficial	35 000 000		4,63	2010-10-26	233 372	0,71
	Instituto de Credito Oficial	15 000 000		5,06	2011-09-12	102 470	0,31
	Italy Government International Bond	25 000 000		6,00	2008-05-29	168 300	0,51
	Japan Highway Public Corp	100 000 000		3,38	2008-05-19	657 291	2,00
	Japan Highway Public Corp	60 000 000		3,63	2009-11-10	388 961	1,19
	Japan Highway Public Corp	55 000 000		4,63	2013-10-24	364 837	1,11
	Japan Highway Public Corp	60 000 000		4,50	2010-04-27	405 093	1,24
	Japan Bank for International Cooperation	50 000 000		4,00	2010-09-22	327 873	1,00
	Japan Bank for International Cooperation	70 000 000		4,13	2010-05-20	466 452	1,42
	Japan Bank for International Cooperation/Japan	65 000 000		4,38	2012-11-26	428 034	1,31
	Japan Bank for International Cooperation/Japan	50 000 000		4,75	2011-05-25	333 666	1,02
	Japan Bank for International Cooperation/Japan	50 000 000		4,88	2012-03-22	348 137	1,06
	Japan Bank for International Cooperation/Japan	20 000 000		5,25	2016-03-23	140 858	0,43
	Japan Bank for International Cooperation/Japan	22 020 000		7,00	2009-11-04	151 748	0,46
	Japan Finance Corp for Municipal Enterprises	140 000 000		4,63	2015-04-21	925 640	2,82
	Japan Finance Corp for Municipal Enterprises	90 000 000		5,00	2017-05-16	603 113	1,84
	Japan Finance Corp for Municipal Enterprises	116 560 000		5,88	2011-03-14	808 580	2,47
	Japan Finance Corp for Municipal Enterprises	12 255 000		6,00	2009-05-07	84 317	0,26
	Kreditanstalt fuer Wiederaufbau	25 000 000		4,25	2010-06-15	165 193	0,50
	Kreditanstalt fuer Wiederaufbau	50 000 000		4,50	2009-09-21	331 947	1,01
	Kreditanstalt fuer Wiederaufbau	100 000 000		4,63	2011-01-20	683 716	2,09
	Kreditanstalt fuer Wiederaufbau	87 500 000		5,00	2010-06-01	584 522	1,78
	Kommunalbanken AS	33 000 000		4,50	2010-10-06	219 035	0,67
	Nordic Investment Bank	80 000 000		4,50	2010-09-13	535 502	1,63
	Oesterreichische Kontrollbank AG	25 000 000		4,25	2010-10-06	166 694	0,51
	Oesterreichische Kontrollbank AG	50 000 000		4,75	2012-10-16	338 060	1,03
	Poland Government International Bond	113 497 000		5,00	2015-10-19	745 800	2,27
	Poland Government International Bond	170 293 000		6,25	2012-07-03	1 219 077	3,72
	United States Treasury Note/Bond	25 000 000		5,00	2011-08-15	174 247	0,53
	United States Treasury Inflation Indexed Bonds-IL	293 000 000		0,88	2010-04-15	2 085 886	6,36
	United States Treasury Inflation Indexed Bonds-IL	5 000 000		1,88	2013-07-15	38 210	0,12
	United States Treasury Inflation Indexed Bonds	710 000 000		2,00	2012-04-15	421 760	1,29

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Security Type	Instrument (Name)	Nominal Amount	No of Contracts	Coupon	Maturity Date	Market Value KSEK	% of Portfolio
	United States Treasury Inflation Indexed Bonds-IL	155 000 000		2,00	2014-07-15	1 157 836	3,53
	United States Treasury Inflation Indexed Bonds-IL	213 000 000		2,38	2011-04-15	1 518 217	4,63
	United States Treasury Inflation Indexed Bonds-IL	20 000 000		3,00	2012-07-15	164 810	0,50
	United States Treasury Inflation Indexed Bonds-IL	110 000 000		3,38	2012-01-15	925 857	2,82
	United States Treasury Inflation Indexed Bonds-IL	25 000 000		3,50	2011-01-15	211 804	0,65
	United States Treasury Inflation Indexed Bonds-IL	100 000 000		3,63	2008-01-15	852 076	2,60
	United States Treasury Inflation Indexed Bonds-IL	150 000 000		3,88	2009-01-15	1 294 074	3,95
	United States Treasury Inflation Indexed Bonds-IL	100 000 000		4,25	2010-01-15	872 452	2,66
	Network Rail Infrastructure Finance PLC	40 000 000		4,88	2009-10-02	267 437	0,82
Total government & sovereign bonds						23 664 826	72,18
Total US fixed income						32 785 949	100,00
Grand Total						89 794 977	