



Tredje AP-fonden

Internal managed fixed income holdings, as of 31 December 2008

Currency	Type	Name	Nominal amount	Number of contracts	Coupon	Maturity date	
AUD	Corporates	Bank of America	9 600 000		5,75	2010-08-23	
		Bank of America	6 300 000		6,25	2011-06-15	
		HSBC	17 200 000		6,5	2011-09-22	
		Merrill Lynch	9 500 000	6,695		2012-02-16	
	Derivatives	Cross-currency interest rate swap, AUD/USD	-9 600 000				2010-08-23
		Cross-currency interest rate swap, AUD/USD	-6 300 000				2011-06-15
		Cross-currency interest rate swap, AUD/USD	-17 200 000				2011-09-22
		Cross-currency interest rate swap, AUD/USD	-9 500 000				2012-02-16
EUR	Governments & sovereigns	France OATi	358 500 000		3	2009-07-25	
		Northern Rock	18 000 000		4,125	2017-03-27	
		Poland	30 000 000		4,5	2013-02-05	
	Mortgages & agencies	Achmea	35 000 000		4,375	2010-11-01	
		Compagnie de Financement Foncier	35 000 000		4,25	2014-01-29	
		Duesseldorfer Hypothekenbank	80 000 000		4	2009-02-16	
		German Postal Pensions Securitisation	35 000 000		2,75	2011-01-18	
	Corporates	ABB	20 000 000		6,5	2011-11-30	
		AstraZeneca	9 000 000		4,625	2010-11-12	
		Bayerische Landesbank	11 000 000		5,375	2011-07-12	
	Danske Bank	15 000 000		5,125	2012-11-12		

Currency	Type	Name	Nominal amount	Number of contracts	Coupon	Maturity date
		Fortum	23 573 000		4,625	2010-11-19
		GE Capital	20 000 000		5,125	2009-03-04
		GE Capital	7 500 000		3,75	2009-07-22
		GE Capital	35 000 000		4,875	2013-03-06
		GE Capital	18 000 000		4,25	2014-02-06
		If P&C Insurance	40 000 000		7,5	2021-03-30
		IF Vahinkovakuutusyhtio	6 000 000		8,985	2023-01-01
		Investor	78 000 000		6,125	2012-03-05
		LM Ericsson	83 749 000		6,75	2010-11-28
		Merrill Lynch	5 000 000		4,625	2013-10-02
		Merrill Lynch	30 000 000		4,875	2014-05-30
		Nordea	5 000 000		4,273	2010-05-18
		Nordea	2 000 000		3,319	2014-03-25
		Nordea	17 000 000		5,75	2014-03-26
		Nordea	4 000 000		4	2016-09-30
		Rabobank Nederland	65 000 000		4,125	2012-04-04
		Rabobank Nederland	105 000 000		4,25	2017-01-16
		SEB	15 500 000		4,125	2015-05-28
		SKF	38 750 000		3	2010-06-28
		Svenska Handelsbanken	35 000 000		3,462	2015-03-16
		Svenska Handelsbanken	72 000 000		4	2016-04-20
		Svenska Handelsbanken	5 300 000		2,71	2017-10-19
		Swedbank	23 000 000		3,702	2009-06-29
		Swedbank	10 000 000		7,375	2018-06-26
		Swedish Match	20 000 000		4,625	2013-06-28
		TeliaSonera	10 000 000		4,625	2009-04-16
		TeliaSonera	8 000 000		4,95	2010-08-06
		TeliaSonera	25 000 000		3,625	2012-05-09
		Vattenfall	36 000 000		6	2009-04-03
		Volvo	5 000 000		5,021	2009-04-27
		Volvo	30 000 000		4,385	2009-08-17

Currency	Type	Name	Nominal amount	Number of contracts	Coupon	Maturity date
		Volvo	3 000 000		5,375	2010-01-26
	Derivatives	Schatz future Mar 09		-1 660		
		Bobl future Mar 09		1 189		
		Bund future Mar 09		340		
		Euribor future Mar 09		250		
		Euribor future Dec 09		220		
		Euribor future Jun 10		1 000		
		Interest rate swap	200 000 000			2010-12-10
		Assa Abloy CDS	-10 000 000			2013-03-20
		British Telecom CDS	-35 000 000			2011-06-20
		Deutsche Telekom CDS	-25 000 000			2011-06-20
		Electrolux CDS	-20 000 000			2012-12-20
		Electrolux CDS	-30 000 000			2013-03-20
		Electrolux CDS	-10 000 000			2013-06-20
		Ericsson CDS	10 000 000			2009-12-20
		Investor CDS	25 000 000			2009-12-20
		KPN CDS	-10 000 000			2011-06-20
		Nokia CDS	50 000 000			2009-12-20
		OTE CDS	-20 000 000			2011-06-20
		Scania CDS	-15 000 000			2013-06-20
		Securitas CDS	-60 000 000			2012-12-20
		Securitas CDS	-10 000 000			2013-03-20
		Stora Enso CDS	-30 000 000			2012-12-20
		Swedish Match CDS	-10 000 000			2012-12-20
		Swedish Match CDS	-20 000 000			2013-06-20
		Telekom Austria CDS	-25 000 000			2011-06-20
		Telia Sonera CDS	-25 000 000			2011-06-20
		Telia Sonera CDS	-30 000 000			2012-06-20
		Telia Sonera CDS	-40 000 000			2013-12-20
GBP	Governments & sovereigns	Instituto de Credito Oficial	50 000 000		5	2009-12-07

Currency	Type	Name	Nominal amount	Number of contracts	Coupon	Maturity date
		Kreditanstalt fuer Wiederaufbau	21 045 000		5,5	2009-09-15
		Kreditanstalt fuer Wiederaufbau	20 000 000		5,625	2009-12-07
		Kreditanstalt fuer Wiederaufbau	112 732 000		5,5	2010-01-25
	Corporates	ASIF II	6 000 000		5,375	2009-12-07
		ASIF III	7 000 000		5,625	2009-06-15
		GE Capital	20 000 000		5,5	2011-04-01
		GE Capital	25 000 000		5,875	2012-11-01
		GE Capital	20 000 000		6	2013-04-11
		Merrill Lynch	30 000 000		4,21813	2012-02-21
		Nordea	8 000 000		4,625	2015-09-21
		Nordea	3 000 000		6,25	2049-07-29
	Derivatives	Gilt future Mar 09		2 300		
		Short sterling future Sep 09		-2 600		
		Short sterling future Dec 09		320		
		Short sterling future Jun 10		1 000		
		Short sterling future Sep 10		3 100		
		Interest rate swap	500 000 000			2010-12-20
		Interest rate swap	65 000 000			2011-10-24
		Interest rate swap	-50 000 000			2038-04-08
JPY	Governments & sovereigns	Japan	14 000 000 000		0,6	2009-03-20
		Japan	10 000 000 000		0,7	2009-03-20
		Japan	2 000 000 000		0,9	2009-05-15
		Japan	7 000 000 000		1	2010-12-20
		Japan	10 000 000 000		1,9	2010-12-20
		Japan	6 500 000 000		1,2	2011-09-20
		Japan	10 000 000 000		1,5	2012-06-20
		Japan	10 000 000 000		1,5	2013-06-20
	Derivatives	Japan 10 yr bond future Mar 09		120		
NOK	Corporates	SAS	4 000 000		7	2010-04-28

Currency	Type	Name	Nominal amount	Number of contracts	Coupon	Maturity date	
SEK	Governments & sovereigns	Eurofima	50 000 000		4,375	2011-12-29	
		European Investment Bank	200 000 000		4,5	2014-05-05	
		International Bank for Reconstruction & Development	450 000 000		3,5	2014-11-12	
		Oresundsbrokonsortiet	58 000 000		6	2009-04-20	
	Mortgages & agencies	Landshypotek	400 000 000		5	2009-12-21	
		Landshypotek	200 000 000		2,9	2010-08-30	
		Landshypotek	100 000 000		3,5	2014-01-27	
		Lansforsakringar	200 000 000		4	2009-06-17	
		Lansforsakringar	40 000 000		3,15	2010-06-30	
		Lansforsakringar	1 150 000 000		4	2011-06-15	
		SEB	195 000 000		4,25	2012-06-20	
		Spintab	1 592 000 000		3,5	2010-06-16	
		Spintab	190 000 000		4	2011-06-15	
		Stadshypotek	1 500 000 000		6	2009-12-16	
		Stadshypotek	347 000 000		6	2010-09-15	
		Stadshypotek	600 000 000		6	2011-06-15	
		Swedbank	300 000 000		5,75	2010-12-07	
		Swedbank	200 000 000		4,25	2012-06-20	
		Corporates	Atlas Copco	245 000 000		4,498	2010-05-25
			Atlas Copco	600 000 000		4,6	2012-05-25
	Citigroup		130 000 000		3,525	2010-03-15	
	E.ON		100 000 000		4,39	2010-12-01	
	Electrolux		50 000 000		3,4	2009-03-30	
	Fortum		398 000 000		4,608	2012-05-21	
	GE Capital		96 000 000		5,49	2009-01-20	
	GE Capital		165 000 000		4,125	2009-09-28	
	GE Capital		500 000 000		4,912	2010-01-22	
	GE Capital		365 000 000		3,25	2010-01-28	
	GE Capital		455 000 000		4,54	2010-05-14	
	GE Capital		200 000 000		3,375	2011-02-14	

Currency	Type	Name	Nominal amount	Number of contracts	Coupon	Maturity date
		GE Capital	100 000 000		4	2011-11-14
		GE Capital	50 000 000		5,125	2014-01-28
		Goldman Sachs	100 000 000		4,375	2012-01-23
		Holmen företagscertifikat	400 000 000			2009-01-30
		HSBC	121 000 000		2,875	2010-07-29
		HSH Nordbank	50 000 000		3,5	2015-12-01
		Husqvarna	70 000 000		4,3	2009-10-05
		Industrivarden	60 000 000		4,49	2011-05-02
		Investor	17 000 000		4,7	2009-05-18
		Investor	10 000 000		6	2010-01-27
		Investor	50 000 000		7,5	2033-04-04
		Landshypotek	70 000 000		2,923	2017-06-15
		LM Ericsson	200 000 000		5,1	2012-06-29
		LM Ericsson	400 000 000		2,728	2012-06-29
		Merrill Lynch	300 000 000		4,478	2009-08-17
		NCC företagscertifikat	300 000 000			2009-01-30
		Nordea	50 000 000		3,5	2015-02-03
		Nordea	100 000 000		3,5	2016-02-22
		Sandvik	179 000 000		2,183	2010-01-25
		Sandvik	40 000 000		5	2011-05-05
		Sandvik	200 000 000		4,55	2012-05-09
		SAS företagscertifikat	500 000 000			2009-01-30
		SCA	200 000 000		4,7	2014-02-12
		SCA	100 000 000		3,5	2015-12-01
		SCA	60 000 000		3,5	2015-12-01
		Scania företagscertifikat	2 000 000 000			2009-01-30
		SSAB företagscertifikat	200 000 000			2009-01-30
		Stadshypotek	300 000 000		6	2012-12-19
		Stora Enso	967 200 000		3,875	2009-12-15
		Stora Enso	100 000 000		3,5	2015-12-01
		Swedish Match	40 000 000		4,768	2010-02-17

Currency	Type	Name	Nominal amount	Number of contracts	Coupon	Maturity date
		Swedish Match	80 000 000		4	2010-10-06
		Swedish Match	50 000 000		4,6	2012-02-14
		Swedish Match	67 000 000		4,6	2012-02-21
		TeliaSonera	60 000 000		4	2010-05-28
		TeliaSonera	100 000 000		3,9	2010-06-21
		TeliaSonera	100 000 000		2,668	2010-06-21
		TeliaSonera	340 000 000		5	2011-01-24
		TeliaSonera	200 000 000		3,5	2015-12-01
		Vasakronan	20 000 000		4,35	2009-03-23
		Vasakronan	50 000 000		4,85	2012-12-03
		Vasakronan företagscertifikat	1 000 000 000			2009-01-30
		Vattenfall	350 000 000		4,8	2011-11-14
		Volvo	25 000 000		4,75	2009-07-07
		Volvo	50 000 000		4,678	2010-08-16
		Volvo	350 000 000		4	2011-05-19
		Volvo företagscertifikat	1 000 000 000			2009-01-30
	Derivatives	2 yr future Mar 09		2 933		
		5 yr future Mar 09		-550		
		10 yr future Mar 09		-960		
		2 yr Caisse future Mar 09		1 282		
		5 yr Caisse future Mar 09		350		
		2 yr Spintab future Mar 09		1 375		
		IMM-FRA Mar 09		6 000		
		IMM-FRA Dec 09		2 000		
USD	Governments & sovereigns	Development Bank of Japan	20 000 000		6,875	2011-11-30
		European Investment Bank	20 000 000		4,625	2010-09-15
		Ferrovie Dello Stato	50 000 000		9,125	2009-07-06
		Hellenic Republic	30 000 000		7	2009-12-10
		Instituto de Credito Oficial	3 000 000		4,625	2010-10-26
		Instituto de Credito Oficial	15 000 000		5,061	2011-09-12

Currency Type	Name	Nominal amount	Number of contracts	Coupon	Maturity date
	Japan Bank for International Cooperation	22 020 000		7	2009-11-04
	Japan Bank for International Cooperation	70 000 000		4,125	2010-05-20
	Japan Bank for International Cooperation	50 000 000		4	2010-09-22
	Japan Bank for International Cooperation	50 000 000		4,75	2011-05-25
	Japan Bank for International Cooperation	50 000 000		4,875	2012-03-22
	Japan Bank for International Cooperation	95 000 000		4,375	2012-11-26
	Japan Bank for International Cooperation	50 000 000		3,375	2013-03-25
	Japan Bank for International Cooperation	20 000 000		5,25	2016-03-23
	Japan Finance Corp for Municipal Enterprises	12 255 000		6	2009-05-07
	Japan Finance Corp for Municipal Enterprises	116 560 000		5,875	2011-03-14
	Japan Finance Corp for Municipal Enterprises	140 000 000		4,625	2015-04-21
	Japan Finance Corp for Municipal Enterprises	90 000 000		5	2017-05-16
	Japan Highway	60 000 000		3,625	2009-11-10
	Japan Highway	77 400 000		4,5	2010-04-27
	Japan Highway	55 000 000		4,625	2013-10-24
	Kreditanstalt fuer Wiederaufbau	50 000 000		4,5	2009-09-21
	Kreditanstalt fuer Wiederaufbau	70 000 000		4,625	2011-01-20
	Network Rail Infrastructure Finance	40 000 000		4,875	2009-10-02
	Nordic Investment Bank	25 000 000		4,5	2010-09-13
	Oesterreichische Kontrollbank	7 600 000		4,25	2010-10-06
	Poland	190 293 000		6,25	2012-07-03
	Poland	113 497 000		5	2015-10-19
	United States	25 000 000		214,7	2009-01-15
	United States	55 000 000		3	2012-07-15
	United States	5 000 000		1,875	2013-07-15
	United States	95 000 000		2	2014-01-15
	United States	25 000 000		3,5	2011-01-15
	United States	50 000 000		4,25	2010-01-15
	United States	63 000 000		0,875	2010-04-15
	United States	63 000 000		2,375	2011-04-15
	United States	80 000 000		3,375	2012-01-15

Currency	Type	Name	Nominal amount	Number of contracts	Coupon	Maturity date
	Mortgages & agencies	Compagnie de Financement Foncier	50 000 000		4,625	2009-01-15
		Compagnie de Financement Foncier	25 000 000		2,625	2010-04-08
		Compagnie de Financement Foncier	70 000 000		4,875	2010-09-30
		Dexia Municipal Agency	50 000 000		5,125	2012-05-31
		Federal National Mortgage Association	50 000 000		2,875	2010-10-12
		Federal National Mortgage Association	25 000 000		6,25	2011-02-01
		Freddie Mac	45 000 000		5,875	2011-03-21
	Corporates	Ameritech	10 000 000		6,875	2027-10-15
		Ameritech	10 000 000		6,55	2028-01-15
		Bank Nederlandse Gemeenten	10 000 000		5	2014-05-16
		Barclays	10 000 000		6,86	2049-09-29
		Barclays	10 000 000		6,278	2050-12-31
		Cincinnati Gas & Electric	5 000 000		5,4	2033-06-15
		Citigroup	10 000 000		6	2033-10-31
		Citigroup	1 000 000		5,85	2034-12-11
		Comcast	9 000 000		6,5	2035-11-15
		ConAgra Foods	10 000 000		7	2028-10-01
		Duke Energy	10 000 000		6	2028-12-01
		GE Capital	43 000 000		2,62875	2036-08-15
		HBOS	9 000 000		6,413	2049-09-29
		HSBC	10 000 000		5,875	2034-11-01
		Kommunalbanken	33 000 000		4,5	2010-10-06
		LM Ericsson	20 328 000		6,5	2009-05-20
		Nederlandse Waterschapsbank	50 000 000		3,5	2009-01-30
		New York Life Insurance	10 000 000		5,875	2033-05-15
		Nordea	22 000 000		5,25	2012-11-30
		Nordea	3 000 000		5,25	2012-11-30
		Nordea	5 000 000		2,38563	2016-06-09
		Norfolk Southern	2 000 000		6	2105-03-15
		Pacific Gas & Electric	10 000 000		6,05	2034-03-01
		RBS	10 000 000		6,425	2050-12-31

Currency	Type	Name	Nominal amount	Number of contracts	Coupon	Maturity date
		Sealed Air	4 000 000		6,875	2033-07-15
		Sprint	10 000 000		6,875	2028-11-15
		Swedbank	34 000 000		3,715	2015-04-30
		Swedbank	50 000 000		2,41625	2017-05-18
		Tyco	7 000 000		7	2028-06-15
		Union Pacific	7 000 000		6,625	2029-02-01
		Verizon	10 000 000		7,75	2030-12-01
		Verizon	10 000 000		7,75	2032-06-15
		Weyerhaeuser	10 000 000		6,875	2033-12-15
		XL	10 000 000		6,375	2024-11-15
	Derivatives	Eurodollar future Mar 09		218		
		Eurodollar future Jun 09		106		
		Eurodollar future Sep 09		106		
		Eurodollar future Dec 09		424		
		Eurodollar future Mar 10		104		
		Eurodollar future Jun 10		102		
		Eurodollar future Sep 10		102		
		2 yr note future Sep 09		1 543		
		5 yr note future Sep 09		3 890		
		10 yr note future Sep 09		-1 593		
		Long bond future Sep 09		-1 260		
		Interest rate swap	-1 000 000 000			2010-12-21
		CDX high yield series 4	-32 900 000			2010-06-20
		CDX high yield series 6	533 500 000			2009-06-20
		CDX high yield series 8	-98 000 000			2012-06-20
		CDX high yield series 8 B	-48 979 500			2012-06-20
		CDX high yield series 8 BB	50 000 000			2012-06-20
		CDX investment grade series 6	-48 800 000			2013-06-20
		CDX investment grade series 11	-50 000 000			2013-12-20