



Internal managed fixed income holdings, as of 30 June 2009

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	10 yr bond future sep 09			-52		
		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	
CAD	Derivatives	10 yr bond future sep 09		-31			
CHF	Derivatives	10 yr bond future sep 09		-36			
EUR	Governments & sovereigns	France OATi	73 500 000		3	2009-07-25	
		France OATi	275 000 000		2,5	2013-07-25	
		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	
		German Postal Pensions Securitisation	30 000 000		2,75	2011-01-18	
		Corporates	ABB	20 000 000		6,5	2011-11-30
			Bayerische Landesbank	11 000 000		5,375	2011-07-12
			Danske Bank	15 000 000		5,125	2012-11-12
			GE Capital	3 500 000		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	2023-04-01	
	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		1,316	2010-05-18	
	Nordea		4 000 000		4	2016-09-30	
	Rabobank Nederland		65 000 000		4,125	2012-04-04	
	Rabobank Nederland		95 000 000		4,25	2017-01-16	
	Sandvik	20 000 000		6,875	2014-02-25		
	SEB	15 500 000		4,125	2015-05-28		
	Svenska Handelsbanken	35 000 000		1,448	2015-03-16		
	Svenska Handelsbanken	72 000 000		4	2016-04-20		
	Svenska Handelsbanken	5 300 000		1,61	2017-10-19		
	Swedbank	10 000 000		7,375	2018-06-26		
	Swedish Match	20 000 000		4,625	2013-06-28		
	TeliaSonera	8 000 000		1,604	2010-08-06		
	TeliaSonera	25 000 000		3,625	2012-05-09		
	Volvo	30 000 000		1,406	2009-08-17		
	Volvo	55 000 000		9,875	2014-02-27		
	Derivatives	Schatz future sep 09			7 230		
		Bobl future sep 09			2 677		
		Bund future sep 09			-3 291		
		Schatz future sep 09 call option			-500		
		Bobl future sep 09 put option			500		
		Bund future sep 09 call option			1 000		
		ITRAXX investment grade series 11	-500 000 000				2014-06-20
		Assa Abloy CDS	-10 000 000				2013-03-20
		British Telecom CDS	-15 000 000				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
		Electrolux CDS	-10 000 000				2014-06-20
Ericsson CDS		10 000 000				2009-12-20	
Investor CDS		25 000 000				2009-12-20	
Nokia CDS		100 000 000				2009-12-20	
OTE CDS		-20 000 000				2011-06-20	
Securitas CDS		-40 000 000				2012-12-20	
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		-10 000 000				2011-06-20	
Telia Sonera CDS		-25 000 000				2011-06-20	
Telia Sonera CDS		-30 000 000				2012-06-20	
Telia Sonera CDS		-10 000 000				2013-12-20	
Volvo CDS		10 000 000				2011-03-20	
Volvo CDS		15 000 000				2012-03-20	
GBP	Governments & sovereigns	Instituto de Credito Oficial	50 000 000		5	2009-12-07	
		Kreditanstalt fuer Wiederaufbau	21 045 000		5,5	2009-09-15	



Tredje AP-fonden

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		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
		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		1,48375	2012-02-21
		Nordea	8 000 000		4,625	2015-09-21
		Nordea	3 000 000		6,25	2049-07-29
	Derivatives	Gilt future sep 09		2 142		
		Short sterling future sep 09		-100		
		Short sterling future jun 10		700		
		Short sterling future sep 10		100		
		Interest rate swap	-50 000 000			2038-04-08
JPY	Governments & sovereigns	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	10 yr bond future sep 09		69		
NOK	Corporates	SAS	4 000 000		7	2010-04-28
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
	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	58 000 000		4,25	2010-06-16
		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	140 000 000		4	2011-06-15
		Stadshypotek	1 300 000 000		6	2009-12-16
		Stadshypotek	300 000 000		6	2010-09-15
		Stadshypotek	100 000 000		6	2011-06-15
		Stadshypotek	300 000 000		6	2012-12-19
	Corporates	GE Capital	455 000 000		0,98	2010-05-14
		HSH Nordbank	50 000 000		3,5	2015-12-01
		Landshypotek	70 000 000		1,323	2017-06-15
		LM Ericsson	400 000 000		1,205	2012-06-29
		Merrill Lynch	300 000 000		0,978	2009-08-17
		SCA	160 000 000		3,5	2015-12-01
		Stora Enso	100 000 000		3,5	2015-12-01
		TeliaSonera	200 000 000		3,5	2015-12-01
		Volvo	50 000 000		1,178	2010-08-16
		Volvo	200 000 000		1,003	2014-04-04
	Derivatives	2 yr bond future sep 09		-16 774		
		5 yr bond future sep 09		7 500		
		10 yr bond future sep 09		892		
		2 yr Caisse future sep 09		1 537		
		5 yr Caisse future sep 09		350		
		2 yr Nordea hypotek future sep 09		2 799		
		2 yr Spintab future sep 09		4 375		
		IMM-FRA sep 09		6 000		
		IMM-FRA mar 10		3 000		
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
		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	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



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		Kreditanstalt fuer Wiederaufbau	50 000 000		4,5	2009-09-21
		Kreditanstalt fuer Wiederaufbau	42 000 000		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	600 000			2009-12-17
		United States	37 000 000		4,25	2010-01-15
		United States	63 000 000		0,875	2010-04-15
		United States	25 000 000		3,5	2011-01-15
		United States	63 000 000		2,375	2011-04-15
		United States	80 000 000		3,375	2012-01-15
		United States	55 000 000		3	2012-07-15
		United States	100 000 000		0,625	2013-04-15
		United States	5 000 000		1,875	2013-07-15
		United States	95 000 000		2	2014-01-15
	Mortgages & agencies	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	78 000 000		5,125	2012-05-31
		Fannie Mae	25 000 000		6,25	2011-02-01
		Federal National Mortgage Association	50 000 000		2,875	2010-10-12
		Freddie Mac	45 000 000		5,875	2011-03-21
	Corporates	Kommunalbanken	33 000 000		4,5	2010-10-06
		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		1,36313	2036-08-15
		HSBC	10 000 000		5,875	2034-11-01
		Japan Finance	20 000 000		2	2011-06-24
		Lloyds	9 000 000		6,413	2049-09-29
		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		0,8325	2016-06-09
		Norfolk Southern	2 000 000		6	2105-03-15
		Pacific Gas & Electric	10 000 000		6,05	2034-03-01
		Sealed Air	4 000 000		6,875	2033-07-15
		Sprint Capital	10 000 000		6,875	2028-11-15
		Swedbank	34 000 000		1,28938	2015-04-30
		Swedbank	50 000 000		1,03438	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 sep 09		106		
		Eurodollar future dec 09		104		
		Eurodollar future mar 10		104		
		Eurodollar future jun 10		104		
		Eurodollar future sep 10		102		
		Eurodollar future dec 10		101		
		Eurodollar future mar 11		96		
		Eurodollar future jun 11		16		
		2 yr note future sep 09		-721		
		5 yr note future sep 09		397		
		10 yr note future sep 09		72		
		Long bond future sep 09		-1 549		
		CDX high yield series 4	-30 800 000			2010-06-20
		CDX high yield series 8	-90 000 000			2012-06-20
		CDX high yield series 8 B	-42 857 052			2012-06-20
		CDX high yield series 8 BB	48 611 112			2012-06-20