

Internal Managed Fixed Income Holdings, as of 31 December 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	Bank bill future dec 10			75			
		10 yr bond future mar 10			-33			
		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 mar 10		8				
CHF	Derivatives	10 yr bond future mar 10		-90				
EUR	Governments & sovereigns	France OATi	365 000 000		2,5	2013-07-25		
		Germany	30 000 000		1,25	2011-09-16		
		Germany	182 000 000		2,25	2014-04-11		
		Germany	25 000 000		4,25	2014-07-04		
		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		
		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		
		LM Ericsson	17 568 000		5	2013-06-24		
		Merrill Lynch	5 000 000		4,625	2013-10-02		
		Merrill Lynch	30 000 000		4,875	2014-05-30		
		Nokia	28 000 000		5,5	2014-02-04		
		Nordea	4 000 000		4	2016-09-30		
		Rabobank	65 000 000		4,125	2012-04-04		
		Rabobank	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			2015-03-16		
		Svenska Handelsbanken	72 000 000		4	2016-04-20		
		Svenska Handelsbanken	5 300 000			2017-10-19		
		Swedbank	10 000 000		7,375	2018-06-26		
		Swedish Match	20 000 000		4,625	2013-06-28		
		TeliaSonera	25 000 000		3,625	2012-05-09		
		Volvo	12 200 000		7,875	2012-10-01		
		Volvo	65 000 000		9,875	2014-02-27		
		Volvo	16 875 000		5	2017-05-31		
		Derivatives	Euribor future sep 10			150		
			Euribor future dec 10			1 356		
			Euribor future dec 10 call option			2 500		
			Schatz future mar 10			2 480		
			Bobl future mar 10			800		
	Bund future mar 10				-707			
	ITRAXX crossover series 12		-60 000 000				2014-12-20	
	ITRAXX main series 12		-800 000 000				2014-12-20	
	Assa Abloy CDS		-10 000 000				2013-03-20	
	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	
	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		
Volvo CDS	10 000 000					2011-03-20		
Volvo CDS	15 000 000					2012-03-20		

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GBP	Governments & sovereigns	Kreditanstalt fuer Wiederaufbau	87 732 000		5,5	2010-01-25	
		Lloyds	25 000 000		2,75	2012-03-16	
		United Kingdom	65 000 000		4,5	2013-03-07	
	Corporates	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			2012-02-21	
		Nordea	8 000 000		4,625	2015-09-21	
		Nordea	3 000 000		6,25	2049-07-29	
	Derivatives	Short sterling future dec 10			-100		
		Gilt future mar 10			1 653		
	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			5 000 000 000		0,6	2013-03-20	
Japan			10 000 000 000		1,5	2013-06-20	
Japan			5 000 000 000		0,7	2014-06-20	
Derivatives		10 yr bond future mar 10			70		
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	
		Sweden	-1 000 000 000		5,25	2011-03-15	
		Sweden	2 000 000 000		6,75	2014-05-05	
		Sweden	1 440 000 000		5	2020-12-01	
	Mortgages & agencies	Landshypotek	100 000 000		3,5	2014-01-27	
		Lansforsakringar	1 150 000 000		4	2011-06-15	
		Stadshypotek	767 000 000		6	2011-06-15	
		Stadshypotek	700 000 000		6	2012-12-19	
		Swedbank	2 000 000 000		2,7	2011-12-05	
		Corporates	BMW	200 000 000		4,95	2011-04-20
	Citigroup	130 000 000		3,525	2010-03-15		
	E.ON	100 000 000		4,39	2010-12-01		
	GE Capital	200 000 000		3,375	2011-02-14		
	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		
	HSBC	121 000 000		2,875	2010-07-29		
	HSB Nordbank	50 000 000		3,5	2015-12-01		
	Investor	50 000 000		7,5	2033-04-04		
	Landshypotek	70 000 000			2017-06-15		
	LM Ericsson	50 000 000		5,1	2012-06-29		
	LM Ericsson	350 000 000			2012-06-29		
	Nordea	50 000 000		3,5	2015-02-03		
	Nordea	100 000 000		3,5	2016-02-22		
	Sampo	325 000 000			2011-09-16		
	Sandvik	40 000 000		5	2011-05-05		
	Sandvik	200 000 000		4,55	2012-05-09		
	SCA	200 000 000		4,7	2014-02-12		
	SCA	100 000 000		3,5	2015-12-01		
	SCA	20 000 000		3,5	2015-12-01		
	SSAB	200 000 000		5,25	2014-12-09		
	Stora Enso	100 000 000		3,5	2015-12-01		
	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	200 000 000		3,5	2015-12-01		
	Vasakronan	50 000 000		4,85	2012-12-03		
	Vattenfall	350 000 000		4,8	2011-11-14		
	Volvo	50 000 000			2010-08-16		
	Volvo	350 000 000		4	2011-05-19		
Volvo	150 000 000		8,5	2012-03-20			
Volvo	60 000 000		7	2012-06-18			
Volvo	257 000 000		4,5	2014-04-04			
Volvo	449 000 000			2014-04-04			

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	<b>Derivatives</b>	IMM-FRA mar 10		5 500			
		IMM-FRA dec 10		-13 500			
		2 yr bond future mar 10			1 742		
		10 yr bond future mar 10			-1 493		
<b>USD</b>	<b>Governments &amp; sovereigns</b>	Development Bank of Japan	20 000 000		6,875	2011-11-30	
		European Investment Bank	20 000 000		4,625	2010-09-15	
		Instituto de Credito Oficial	3 000 000		4,625	2010-10-26	
		Instituto de Credito Oficial	15 000 000		5,061	2011-09-12	
		International Bank for Reconstruction & Development	25 000 000		2	2013-12-04	
		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	20 000 000		2	2011-06-24	
		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	77 400 000		4,5	2010-04-27	
		Japan Highway	55 000 000		4,625	2013-10-24	
		Kreditanstalt fuer Wiederaufbau	42 000 000		4,625	2011-01-20	
		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	37 000 000		4,25	2010-01-15	
		United States	195 000			2010-03-18	
		United States	38 000 000		0,875	2010-04-15	
		United States	305 000			2010-06-17	
		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	205 000 000		3	2012-07-15	
		United States	428 000 000		0,625	2013-04-15	
		United States	50 000 000		3,125	2013-04-30	
		United States	40 000 000		1,875	2013-07-15	
		United States	95 000 000		2	2014-01-15	
		United States	138 500 000		1,25	2014-04-15	
		<b>Mortgages &amp; agencies</b>	Compagnie de Financement Foncier	70 000 000		4,875	2010-09-30
			Dexia Municipal Agency	53 000 000		5,125	2012-05-31
			Fannie Mae	25 000 000		6,25	2011-02-01
			Fannie Mae	50 000 000		2,875	2010-10-12
			Freddie Mac	45 000 000		5,875	2011-03-21
		<b>Corporates</b>	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
			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
			GE Capital	43 000 000			2036-08-15
			HSBC	10 000 000		5,875	2034-11-01
			Nokia	15 000 000		5,375	2019-05-15
Nordea	22 000 000			5,25	2012-11-30		
Nordea	3 000 000			5,25	2012-11-30		
Nordea	5 000 000				2016-06-09		
Norfolk Southern	2 000 000			6	2105-03-15		
Sealed Air	4 000 000			6,875	2033-07-15		
Sprint Capital	10 000 000			6,875	2028-11-15		
Swedbank	50 000 000				2017-05-18		
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		
<b>Derivatives</b>	Eurodollar future dec 10				-165		
	Eurodollar future sep 11				-600		
	2 yr note future mar 10				-880		
	10 yr note future mar 10			212			

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		Long bond future mar 10		-510		
		CDX high yield series 4	-30 100 000			2010-06-20
		CDX high yield series 8	-87 000 000			2012-06-20
		CDX high yield series 8 B	-41 836 644			2012-06-20
		CDX high yield series 8 BB	48 611 112			2012-06-20
		CDX high yield series 13	-198 000 000			2014-12-20