

AP3 Tredje AP-fonden

Internal Managed Fixed Income Holdings, as of 30 June 2011

Currency	Type	Name	Nominal amount	Coupon	Maturity date
AUD	Corporates	HSBC	17,200,000	6.5	9/22/2011
		Merrill Lynch	9,500,000	6.695	2/16/2012
EUR	Governments & sovereigns	Hellenic Republic	20,000,000	3.9	8/20/2011
		Hellenic Republic	10,000,000	4.3	3/20/2012
		Hellenic Republic	40,000,000	4.1	8/20/2012
		Germany	40,000,000	4.25	10/12/2012
		Belgium	15,000,000	8	12/24/2012
		Germany	95,000,000	3.5	4/12/2013
		Instituto de Credito Oficial	80,000,000	3.875	5/16/2013
		Italy	100,000,000	2	6/1/2013
		Instituto de Credito Oficial	100,000,000	3.75	7/15/2013
		Spain	20,000,000	2.5	10/31/2013
		Italy	25,000,000	2.25	11/1/2013
		Belgium	60,000,000	4	3/28/2014
		Instituto de Credito Oficial	17,345,000	4.375	3/31/2014
		Germany	182,000,000	2.25	4/11/2014
		France OATi	50,000,000	4	4/25/2014
		Hellenic Republic	10,000,000	4.5	5/20/2014
		Italy	50,000,000	3.5	6/1/2014
		Germany	25,000,000	4.25	7/4/2014
		Hellenic Republic	80,000,000	5.5	8/20/2014
		Germany	100,000,000	2.25	4/10/2015
Italy	75,000,000	3	4/15/2015		
Hellenic Republic	116,000,000	6.1	8/20/2015		
Italy	25,000,000	3	11/1/2015		

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Currency	Type	Name	Nominal amount	Coupon	Maturity date
		Hellenic Republic	22,000,000	3.6	7/20/2016
		Northern Rock	18,000,000	4.125	3/27/2017
	Mortgages & agencies	Nordea	38,000,000	2.5	6/2/2014
	Corporates	Volvo	7,200,000	7.875	10/1/2012
		GE Capital	23,000,000	4.875	3/6/2013
		LM Ericsson	7,000,000	5	6/24/2013
		Merrill Lynch	5,000,000	4.625	10/2/2013
		Nokia	37,000,000	5.5	2/4/2014
		GE Capital	18,000,000	4.25	2/6/2014
		Sandvik	10,000,000	6.875	2/25/2014
		Volvo	55,000,000	9.875	2/27/2014
		Fortum	25,215,000	4.625	3/20/2014
		Merrill Lynch	30,000,000	4.875	5/30/2014
		Investor	9,000,000	4	3/14/2016
		Volvo	16,875,000	5	5/31/2017
		Nokia	5,000,000	6.75	2/4/2019
		Sampo	6,000,000	8.985	1/1/2023
GBP	Governments & sovereigns	United Kingdom	10,000,000	3.25	12/7/2011
		Lloyds TSB Bank	25,000,000	2.75	3/16/2012
		United Kingdom	85,000,000	4.5	3/7/2013
		United Kingdom	115,000,000	2.25	3/7/2014
		United Kingdom	5,000,000	5	9/7/2014
		European Investment Bank	30,000,000	3.375	9/8/2014
		United Kingdom	56,000,000	2.75	1/22/2015
		United Kingdom	20,000,000	4.75	9/7/2015
		United Kingdom	25,000,000	2	1/22/2016

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Currency	Type	Name	Nominal amount	Coupon	Maturity date
		European Investment Bank	20,000,000	4.875	9/7/2016
		United Kingdom	6,000,000	4.25	9/7/2039
	Corporates	GE Capital	22,000,000	5.875	11/1/2012
		GE Capital	14,000,000	6	4/11/2013
SEK	Governments & sovereigns	Eurofima	50,000,000	4.375	12/29/2011
		Kingdom of Sweden	450,000,000	5.5	10/8/2012
		Vestjysk Bank	300,000,000	2.575	2/18/2013
		European Investment Bank	200,000,000	4.5	5/5/2014
		Kingdom of Sweden	4,250,000,000	6.75	5/5/2014
		World Bank	450,000,000	3.5	11/12/2014
		Kingdom of Sweden	1,500,000,000	4.5	8/12/2015
		Kingdom of Sweden	1,750,000,000	3.5	12/1/2015
		Kingdom of Sweden	1,000,000,000	3	7/12/2016
		Kingdom of Sweden	1,882,000,000	0.5	6/1/2017
		World Bank	160,000,000	3.25	12/15/2017
		European Investment Bank	178,000,000	4	12/1/2020
		Kingdom of Sweden	1,072,000,000	4	12/1/2020
		Kingdom of Sweden	1,800,000,000	3.5	12/1/2028
	Mortgages & agencies	Svenska Handelsbanken	275,000,000	6	12/19/2012
		Nordea	1,950,000,000	4.25	6/19/2013
		Landshypotek	100,000,000	3.5	1/27/2014
		Swedbank	4,100,000,000	6.75	5/5/2014
		Nordea	1,600,000,000	4	6/18/2014
		Svenska Handelsbanken	2,200,000,000	6	6/18/2014
		Swedbank	2,200,000,000	3.75	3/18/2015

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Currency	Type	Name	Nominal amount	Coupon	Maturity date
		Svenska Handelsbanken	2,000,000,000	6	3/18/2015
		Swedbank	700,000,000	3.75	9/16/2015
		Nordea	500,000,000	4.5	6/15/2016
		Swedbank	800,000,000	3.75	6/15/2016
	Corporates	Volvo	60,000,000	7	6/18/2012
		LM Ericsson	50,000,000	5.1	6/29/2012
		SCA	200,000,000	4.7	2/12/2014
		Swedish Match	43,000,000	6.35	3/19/2014
		Volvo	378,000,000	4.5	4/4/2014
		SSAB	200,000,000	5.25	12/9/2014
		Scania	170,000,000	4.5	5/12/2015
		Swedish Match	175,000,000	4.34	7/12/2015
		Fortum	183,500,000	3.125	9/14/2015
		GE Capital	250,000,000	3.875	9/21/2015
		DNB NOR	60,000,000	3.44	10/20/2015
		HSH Nordbank IL	50,000,000	3.5	12/1/2015
		SCA	120,000,000	3.5	12/1/2015
		Stora Enso	100,000,000	3.5	12/1/2015
		Teliasonera	160,000,000	3.5	12/1/2015
		GE Capital	150,000,000	4.875	4/5/2016
		Investor	50,000,000	7.5	4/4/2033
USD	Governments & sovereigns	Instituto de Credito Oficial	15,000,000	5.061	9/12/2011
		Spain	50,000,000	2.75	3/5/2012
		Poland	190,293,000	6.25	7/3/2012
		Instituto de Credito Oficial	50,000,000	2.5	9/17/2012
		Japan Bank for International Cooperation	95,000,000	4.375	11/26/2012

Internal Managed Fixed Income Holdings, as of 30 June 2011

Currency	Type	Name	Nominal amount	Coupon	Maturity date
		Japan Bank for International Cooperation	50,000,000	3.375	3/25/2013
		United States	3,000,000	0.625	4/15/2013
		United States	50,000,000	3.125	4/30/2013
		United States	40,000,000	1.875	7/15/2013
		Japan Highway	55,000,000	4.625	10/24/2013
		World Bank	25,000,000	2	12/4/2013
		United States	95,000,000	2	1/15/2014
		United States	138,500,000	1.25	4/15/2014
		World Bank	20,000,000	2.25	4/28/2014
		United States	35,000,000	1.625	1/15/2015
		United States	99,000,000	0.5	4/15/2015
		Poland	30,497,000	5	10/19/2015
		United States	50,000,000	2	1/15/2016
		United States	40,000,000	0.125	4/15/2016
		Instituto de Credito Oficial	50,000,000	5	11/14/2016
		United States	330,000,000	1.375	1/15/2020
		United States	50,000,000	4.25	11/15/2040
	Mortgages & agencies	Dexia Municipal Agency	38,000,000	5.125	5/31/2012
	Corporates	Svenska Handelsbanken	33,000,000	2.875	9/14/2012
		Nordea	25,000,000	5.25	11/30/2012
		Bank Nederlandse Gemeenten	10,000,000	5	5/16/2014
		Nokia	40,000,000	5.375	5/15/2019
		Ameritech	10,000,000	6.875	10/15/2027
		Ameritech	10,000,000	6.55	1/15/2028
		ConAgra Foods	10,000,000	7	10/1/2028
		Sprint	10,000,000	6.875	11/15/2028
		Verizon	10,000,000	7.75	12/1/2030

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Currency	Type	Name	Nominal amount	Coupon	Maturity date
		Verizon	10,000,000	7.75	6/15/2032
		Sealed AIR	4,000,000	6.875	7/15/2033
		Citigroup	10,000,000	6	10/31/2033
		Weyerhaeuser	10,000,000	6.875	12/15/2033
		HSBC	10,000,000	5.875	11/1/2034
		Citigroup	1,000,000	5.85	12/11/2034
		COMCAST	9,000,000	6.5	11/15/2035
		Norfolk Southern	2,000,000	6	3/15/2105
	Insurance-linked bonds	Merna Reinsurance II Ltd	15,000,000		4/8/2013
		Johnston Reinsurance Ltd	20,000,000		5/8/2013
		Blue Fin Ltd	17,000,000		5/28/2013
		Other insurance-linked bonds	84,850,000		