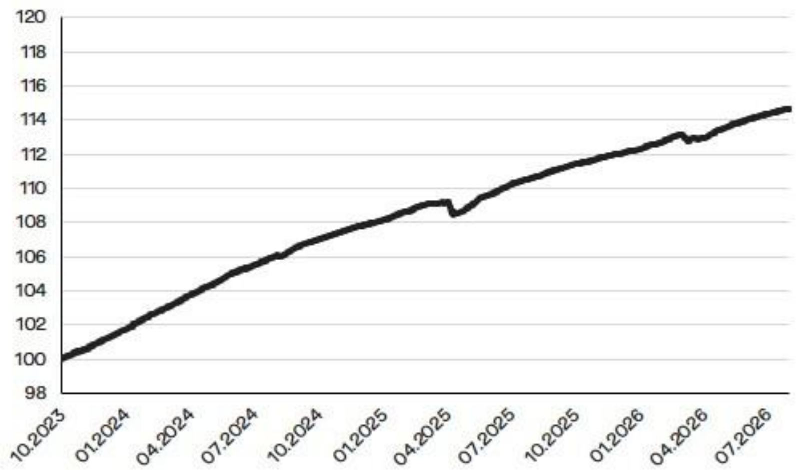
NBP Swedish RM Corp Index Floating Rate SEK

The Nordic Bond Pricing (NBP) Index families are composed of bonds registered in Nordic CSDs; and, in addition, Nordic domiciled issuers where bonds are registered in Euroclear (XS-ISINs) may be included. The indices are created to offer fixed income investors an independent benchmark to evaluate the performance of their portfolios.

The SEK Regular Market Corp Floating Rate Index (SERMCORPFRN) is a market capitalized index consisting of corporate SEK denominated floating rate securities. Eligible securities are listed and have investment grade credit rating by credit rating agencies registered or certified by the European Securities and Market Authority (ESMA). For details, see NBP Index Methodology.

Historical Index Level



Annual Performance (%)

Year	Return Year to Date
2026	2.10
2025	3.87
2024	6.29
2023	1.73

Annualized Std. Dev. (%)

Since inception	0.63

Sector Returns (%)

[1]Average weight year to date
[2]Approximation by geometrically smoothed return

Sector	Weight[1] (%)	Sector Return Year to Date[2]
Senior Bank/Finance	39.4	1.96
Subordinated Debt	8.8	2.52
Real Estate	28.6	2.15
Industrials	8.0	2.17
Utilities	4.9	2.22
Auto	3.9	1.84
Pulp, paper and forestry	2.1	1.97
Telecom/IT	2.0	1.74
Other	2.3	2.15
Total	100	2.10

Index Profile

[1]In NOK billions
[2]Par weighted
[3]Credit Duration Weighted

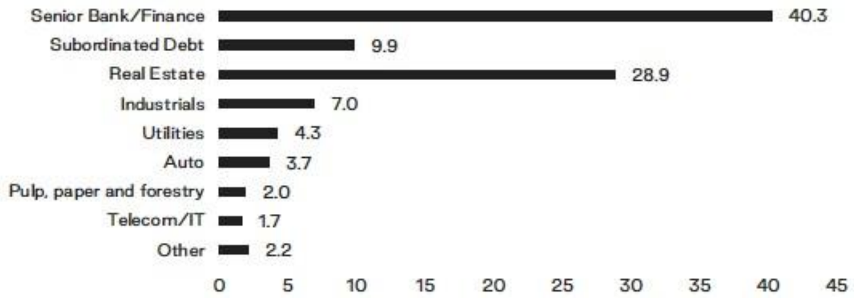
Description (TTM/Sector)	Market Weight (%)	Par Amount[1]	Market Value[1]	# of Issues	Coupon[2] (%)	Modified Duration	Credit Duration	Spread[3] (bps)	Yield[3] (%)
0-1 Year									
1-2 Years	35.0	110.2	111.5	124	3.04	0.14	1.45	46	2.49
2-3 Years	28.8	90.1	91.6	99	3.14	0.13	2.41	63	2.67
3-5 Years	30.8	96.7	98	107	3.11	0.13	3.73	84	2.87
5-7 Years	4.8	15	15.2	14	3.22	0.13	5.22	97	3.01
7-9 Years	0.3	1	1	1	3.09	0.07	6.54	105	3.08
> 9 Years	0.2	0.8	0.8	1	3.25	0.05	8.36	119	3.22
Sr Bank/fin	40.3	126.7	128.2	145	2.96	0.13	2.33	62	2.65
Subord. Debt	9.9	30.6	31.3	17	3.66	0.12	3.40	100	3.03
Real Estate	28.9	90.6	91.9	118	3.19	0.13	2.56	74	2.77
Industrials	7.0	22.1	22.4	21	3.14	0.09	2.84	78	2.81
Utilities	4.3	13.4	13.7	15	3.16	0.15	3.89	86	2.90
Auto	3.7	11.7	11.7	6	2.61	0.20	2.14	43	2.47
Pulp, paper, forest	2.0	6.3	6.3	9	2.92	0.11	3.61	66	2.69
Telecom/IT	1.7	5.5	5.5	6	2.80	0.16	2.17	48	2.52
Other	2.2	6.9	7	9	3.09	0.14	3.30	86	2.90
Total	100	313.6	318	346	3.10	0.13	2.64	73	2.76

Top 10 Issuers

[1]In NOK billions

Issuer Name	Sector	Weight (%)	Market Value1	# Issues
Ziklo Bank AB	Senior Bank/Finance	4.8	15.3	20
Volvo Treasury AB	Auto	3.7	11.7	6
Länsförsäkringar Bank AB	Senior Bank/Finance	3.3	10.5	11
Swedbank AB (publ)	Senior Bank/Finance	3.2	10.2	8
Castellum AB	Real Estate	3.2	10.0	9
SBAB Bank AB (Publ)	Senior Bank/Finance	2.9	9.2	7
Sparbanken Skåne AB (publ)	Senior Bank/Finance	2.8	8.8	10
Fastighets AB Balder (publ)	Real Estate	2.8	8.8	9
Stockholm Exergi Holding AB (publ)	Utilities	2.6	8.2	10
Nordea Bank Abp	Senior Bank/Finance	2.5	8.1	4
		31.8	100.8	94

Sector Weights (%)



Design Criteria and Calculation Methodology

Coupon:	Float.
Currency:	SEK.
Maturity:	At least one year to expected maturity at end of month.
Minimum Issue Size:	MSEK 500.
Listing Status:	Listing required.
Redemption:	Bullet.
Credit Rating:	Required, BBB-/Baa3 or above.
Call/Put:	Allowed.
Security Type:	No Supranationals, Sovereigns and Agencies (SSA), convertibles or structured notes.
Weighting:	Market capitalization.
Rebalancing:	Once a month at month end.
Cash Reinvestment:	Cash that has accrued intra-month earns no reinvestment return and is stripped out of the index at month-end.
Pricing:	NBP Evaluated prices.
Calculation Frequency:	Daily.
Settlement Date:	Daily – Same day settlement (T+0), except of the rebalancing date in December; then settlement is assumed to be on the last calendar day of the month.
Base Date:	September 30, 2023.