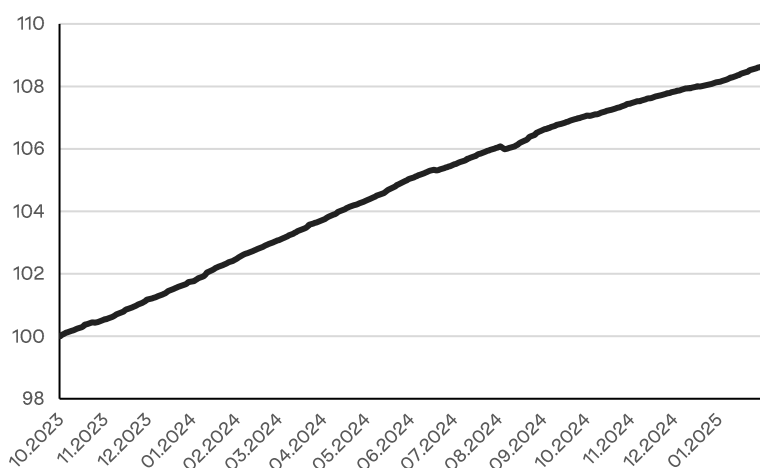


NBP Swedish RM Corp Index Floating Rate SEK

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
2025	0.47
2024	6.29
2023	1.73

Annualized Std. Dev. (%)

Since inception	0.32
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Sector Returns (%)

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

Sector	Weight ¹ (%)	Sector Return Year to Date ²
Senior Bank/Finance	35.4	0.47
Subordinated Debt	9.2	0.61
Real Estate	29.0	0.50
Industrials	9.0	0.44
Utilities	5.0	0.42
Auto	4.2	0.36
Pulp, paper, forest	2.0	0.37
Telecom/IT	3.1	0.36
Other	3.3	0.34
Total	100	0.47

Index Profile

¹In SEK billions
²Par weighted
³Credit Duration Weighted

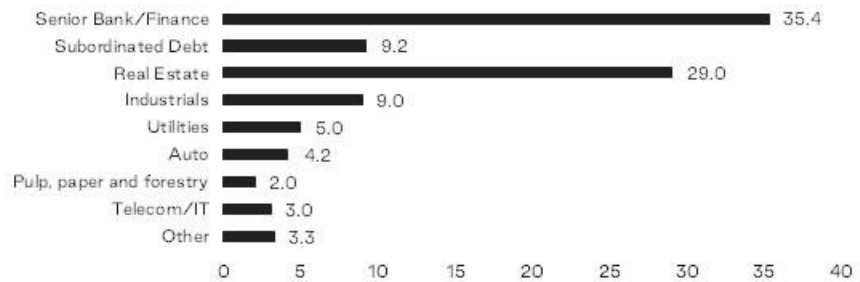
Description (TTM/Sector)	Market Weight (%)	Par Amount ¹	Market Value ¹	# of Issues	Coupon ² (%)	Modified Duration	Credit Duration	Spread ³ (bps)	Yield ³ (%)
0-1 Year									
1-2 Years	39.6	104.2	105.3	114	3.84	0.12	1.45	72	3.06
2-3 Years	30.2	79.1	80.3	89	3.78	0.12	2.31	77	3.12
3-5 Years	27.7	72.4	73.7	82	4.00	0.14	3.61	105	3.40
5-7 Years	1.8	4.8	4.9	5	4.11	0.21	5.66	124	3.58
7-9 Years	0.6	1.5	1.5	2	4.01	0.15	6.43	122	3.57
> 9 Years									
Sr Bank/fin	35.4	92.8	94.0	107	3.82	0.13	2.27	77	3.11
Subord. debt	9.2	24.0	24.5	17	4.29	0.11	2.57	142	3.77
Real Estate	29.0	75.9	77.2	105	4.01	0.13	2.31	95	3.29
Industrials	9.0	23.5	23.8	21	3.77	0.09	2.55	87	3.21
Utilities	5.0	13.0	13.2	13	3.65	0.16	4.03	94	3.28
Auto	4.2	11.0	11.1	8	3.40	0.15	1.68	46	2.81
Pulp, paper, forest	2.0	5.3	5.3	5	3.76	0.06	2.68	80	3.14
Telecom/IT	3.0	8.0	8.1	7	3.43	0.15	2.43	59	2.94
Other	3.3	8.6	8.7	9	3.68	0.14	2.47	104	3.38
Total	100	261.9	265.7	292	3.87	0.12	2.42	90	3.25

Top 10 Issuers

¹Subordinated Debt included in Bank/Finance
²n SEK billions

Issuer Name	Sector ¹	Weight (%)	Market Value ²	# Issues
Länsförsäkringar Bank AB	Senior Bank/Finance	4.7	12.4	11
Volvo Treasury AB	Industry	3.6	9.6	6
Ziklo Bank AB	Senior Bank/Finance	3.6	9.5	13
Castellum AB	Real Estate	2.8	7.5	10
Fabege AB (publ)	Real Estate	2.8	7.4	10
Swedbank AB (publ)	Senior Bank/Finance	2.4	6.3	5
Vasakronan AB (publ)	Real Estate	2.3	6.2	8
Atrium Ljungberg AB (publ)	Real Estate	2.2	5.9	8
SBAB Bank AB (Publ)	Senior Bank/Finance	2.2	6.0	4
Fastighets AB Balder (publ)	Real Estate	2.2	5.9	7
		28.8	76.7	82

Sector Weights (%)



Design Criteria and Calculation Methodology

Coupon	Fixed.
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.

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