

#### Issuer

Issuer:	SCBC
Owner:	SBAB
Controlling authority:	SFSA

Long Rating	S&P	Moody's	Fitch
Covered bond	-	Aaa	-
Issuer			
Owner	A+	A1	-

Compliant with CBD art 14 and the Swedish Financial Authority's regulation and guidelines on covered bonds (FFFS 2013:1), together with HTT

436 522

169 253

167 166

968 863 Loan volume,

MSEK

225 943

36 772

27 714

29 833

39 226

14 957

48 484

422 929

Loan volume,

MSEK

219 359

203 571

422 930

Loan

53,4%

8,7%

6,6%

7,1%

9,3%

3,5%

11,5%

100%

Loan

52%

48%

100%

volume, %

volume, %

Cover pool items Number of loans

Number of clients

Average loan size

Number of properties

Regional distribution

Greater Stockholm

Greater Malmoe

South Sweden West Sweden

North Sweden

Outside Sweden

East Sweden

Repayments

Interest only

Amortizing

Sum

Sum

**Greater Gothenburg** 

## **Cover pool**

	Volume	Eligible for
Included assets	Volume, MSEK	liqudity buffer, MSEK
Loans	422 930	0
Substitute assets	1 545	1 545
Other	-	0
Total	424 475	1 545

	Loan		
	volume,		Average loan
Type of collateral	MSEK	Loan volume, %	size, SEK
Single -family housing	149 961	35,5%	644 817
Tenant owner rights	141 944	33,6%	718 505
Multi-family housing	72 380	17,1%	113 983 590
Tenant owner associations	52 844	12,5%	9 295 277
Forest & agricultural	-	-	-
Public	226	0,1%	8 356 779
Commercial	5 576	1,3%	97 828 616
Sum	422 930	100%	

	Loan	
	volume,	
Interest rate type	MSEK	Loan volume, %
Floating	278 383	66%
Fixed	144 547	34%
Sum	422 930	100%

Average life, years 6,0

LTV Level	< 20%	20-30%	30-40%	40-50%	50-60%	60-70%	70-75%	75- 80%	>80%	Sum
Loan volume, MSEK	177 965	75 493	62 394	48 159	32 681	18 146	4 912	2 955	0	422 704
Loan volume, %	42,1%	17,9%	14,8%	11,4%	7,7%	4,3%	1,2%	0,7%	0,0%	100,0%
Maturity buckets	2024	2025	2026	2027	2028	2029	2030	2031	2032 -	Sum
Nominal amount	296 808	46 459	30 388	25 760	11 817	4 009	3 704	976	3 008	422 930
Interest rate	4.33%	2.32%	3.13%	3.00%	3.74%	3.23%	1.89%	1.86%	2.68%	3.88%

Maturity is the time remaining to the next change of interest rate in the contractual terms

Seasoning	0-12 M	12-24 M	24-36 M	36-60 M	60 M -	Sum
Loan volume, MSEK	25 615	51 113	67 532	101 833	176 837	422 930
Loan volume, %	6%	12%	16%	24%	42%	100%

Seasoning is calculated on a loan-by-loan basis from the time of origination.

Credit quality					
Past due	1-30 d	31-60 d	61-90 d	>90 d	Sum
Loan volume, MSEK	1	-	-	-	1
Share of loan volume, %	0,00%	-	-	-	0,00%

Impaired loans, % 0%

Key ratios	
OC, nominal	36,3%
LTV, as definied by ASCB	54,3%

## Bonds

Domestic Benchmark Bond									
	Amount,		Amount,			Interest rat	e		Extended
ISIN	M	Currency	MSEK	Issue date	Coupon	type	Maturity type	Maturity	maturity
SE0013381571	53 902	SEK	53 902	20/01/2020	0,50%	Fixed	Hard bullet	11/06/2025	-
SE0009383664	51 978	SEK	51 978	11/01/2017	2,00%	Fixed	Hard bullet	17/06/2026	-
SE0015243415	56 182	SEK	56 182	09/12/2020	0,25%	Fixed	Hard bullet	09/06/2027	-
SE0019072042	20 202	SEK	20 202	22/11/2022	3,50%	Fixed	Soft bullet [2]	14/06/2028	14/06/2029
SE0021021631	15 652	SEK	15 652	20/11/2023	4,00%	Fixed	Soft bullet [2]	23/05/2029	23/05/2030
SE0013486156	20 070	SEK	20 070	04/12/2019	1,00%	Fixed	Hard bullet	12/06/2030	-
SE0015243423	6 134	SEK	6 134	09/12/2020	0,75%	Fixed	Hard bullet	09/06/2032	-
Sum			224 120						

Other benchmark									
	Amount,		Amount,			Interest rate	•		Extended
ISIN	M	Currency	MSEK	Issue date	Coupon	type	Maturity type	Maturity	maturity
XS2478272938	1 250	EUR	14 202	10/05/2022	1,75%	Fixed	Soft bullet [1]	10/02/2032	10/02/2033
XS2617508481	1 000	EUR	11 362	03/05/2023	3,25%	Fixed	Soft bullet [1]	03/05/2028	03/05/2029
XS2353010593	1 000	EUR	11 362	14/06/2021	0,01%	Fixed	Soft bullet [1]	14/03/2030	14/03/2031
XS1759602953	750	EUR	8 521	29/01/2018	0,50%	Fixed	Soft bullet [1]	29/01/2025	29/01/2026
XS1586702679	750	EUR	8 521	29/03/2017	0,88%	Fixed	Soft bullet [1]	29/03/2027	28/03/2028
XS1808480534	675	EUR	7 669	19/04/2018	1,25%	Fixed	Soft bullet [1]	19/04/2033	19/04/2034
XS1900804045	650	EUR	7 385	30/10/2018	0,63%	Fixed	Soft bullet [1]	30/10/2025	30/10/2026
XS2007244614	500	EUR	5 681	05/06/2019	0,38%	Fixed	Soft bullet [1]	05/06/2029	05/06/2030
XS2138591453	2 600	SEK	2 600	18/03/2020	4,45%	Float	Hard bullet	18/02/2025	-
XS1537559574	1 100	SEK	1 100	19/12/2016	2,25%	Fixed	Hard bullet	19/12/2031	-
Sum			78 403						

XS1758629783 819 SEK 819 25/01/2018 1,98% Fixed Hard bullet 25/01/2030 XS1696419354 800 SEK 800 09/10/2017 1,80% Fixed Hard bullet 08/10/2027 XS1538664902 800 SEK 800 21/12/2016 1,63% Fixed Hard bullet 21/12/2026 XS2351322818 600 SEK 600 11/06/2021 4,51% Float Hard bullet 11/05/2026 XS233086491 600 SEK 600 18/09/2020 0,65% Fixed Hard bullet 18/09/2032 XS2363987814 400 SEK 400 13/07/2021 1,38% Fixed Hard bullet 13/07/2046 XS1384914716 390 SEK 390 22/03/2016 2,00% Fixed Hard bullet 23/03/2026 XS1293570021 33 EUR 375 22/09/2015 1,46% Fixed Soft bullet [1] 22/09/2031 XS2485806314 300 SEK 300 27/05/2022 4,64% Float Hard bullet 27/04/2027 XS2468129346 300 SEK 300 12/04/2022 2,29% Fixed Hard bullet 12/04/2038 XS2077738081 300 SEK 300 07/11/2019 0,93% Fixed Hard bullet 07/11/2034 XS1846731773 300 SEK 300 16/03/2017 1,84% Fixed Hard bullet 07/11/2034 XS1846731773 300 SEK 300 16/03/2017 1,84% Fixed Hard bullet 07/11/2034 XS1846731773 300 SEK 300 16/03/2017 1,84% Fixed Hard bullet 15/03/2027 XS1807436008 292 SEK 292 16/04/2018 1,98% Fixed Hard bullet 16/03/2027 XS1895579909 25 EUR 284 19/10/2018 1,60% Fixed Hard bullet 19/10/2038 XS1815437527 250 SEK 250 03/05/2018 1,87% Fixed Hard bullet 19/10/2038 XS1815437527 250 SEK 250 03/05/2018 1,87% Fixed Hard bullet 14/03/2028 XS1251915416 200 SEK 200 25/06/2015 2,25% Fixed Hard bullet 22/105/2025 XS1895680376 150 SEK 150 17/10/2018 2,00% Fixed Hard bullet 22/10/2030 XS1895589909 150 SEK 200 25/06/2015 2,25% Fixed Hard bullet 22/105/2030 XS1895589909 150 SEK 200 SEK 200 25/06/2015 2,25% Fixed Hard bullet 22/105/2030 XS1895589909 150 SEK 200 SEK 200 25/06/2015 2,25% Fixed Hard bullet 22/105/2030 XS1895589909 150 SEK 200 SEK 200 Fixed Hard bullet 22/105/2030 XS1895589909 150 SEK 200 SF0/2015 1,66% Fixed Hard bullet 22/105/2030 XS1895589909 150 SEK 200 Fixed Hard bul	bonds									
XS2467649054 1 000 SEK 1 000 08/04/2022 4,39% Float Hard bullet 25/05/2077 XS0696594380 1 000 SEK 1 000 27/10/2011 3,15% Fixed Hard bullet 27/10/2031 XS1579409290 900 SEK 900 15/03/2017 2,04% Fixed Hard bullet 27/10/2031 XS1579409290 900 SEK 900 10/09/2014 2,30% Fixed Hard bullet 10/09/2026 XS1104585333 900 SEK 900 01/09/2014 2,30% Fixed Hard bullet 10/09/2026 XS1244085715 75 EUR 852 10/06/2015 0,93% Fixed Hard bullet 25/01/2038 XS1696419354 800 SEK 800 09/10/2017 1,80% Fixed Hard bullet 25/01/2030 XS1696419354 800 SEK 800 09/10/2017 1,80% Fixed Hard bullet 21/12/2026 XS2351322818 600 SEK 800 21/12/2016 1,63% Fixed Hard bullet 21/12/2026 XS2351322818 600 SEK 600 11/06/2012 4,51% Float Hard bullet 11/05/2026 XS23533987814 400 SEK 600 18/09/2020 0,65% Fixed Hard bullet 18/09/2032 XS236987814 400 SEK 400 13/07/2011 1,38% Fixed Hard bullet 13/07/2046 XS1384914716 390 SEK 300 22/03/2016 2,00% Fixed Hard bullet 23/03/2026 XS23485806314 300 SEK 300 27/05/2022 4,64% Float Hard bullet 23/03/2026 XS22458506314 300 SEK 300 12/04/2022 2,29% Fixed Hard bullet 12/04/2037 XS2468129346 300 SEK 300 07/11/2019 0,93% Fixed Hard bullet 12/04/2037 XS246513773 300 SEK 300 03/07/2018 1,70% Fixed Hard bullet 12/04/2037 XS1896731773 300 SEK 300 03/07/2018 1,70% Fixed Hard bullet 12/04/2038 XS1895579909 25 EUR 284 19/10/2018 1,98% Fixed Hard bullet 25/01/2030 XS1895579909 25 EUR 284 19/10/2018 1,89% Fixed Hard bullet 25/01/2030 XS199559909 25 EUR 284 19/10/2018 1,76% Fixed Hard bullet 27/05/2025 XS1895580376 150 SEK 200 25/06/2015 1,66% Fixed Hard bullet 27/05/2025 XS1895580376 150 SEK 200 25/05/2015 1,66% Fixed Hard bullet 27/05/2025 XS1895580376 150 SEK 150 17/10/2018 2,00% Fixed Hard bullet 27/05/2035 XS189558099 150 SEK 200 25/05/2015 1,66% Fixed Hard bullet 27/05/2035 XS189558099 150 SEK 200 25/05/2015 1,66% Fixed Hard bullet 27/05/2035 XS189558099 150 SEK 200 25/05/2015 1,66% Fixed Hard bullet 27/05/2035 XS189558099 150 SEK 200 25/05/2015 1,66% Fixed Hard bullet 27/05/2035 XS189558099 150 SEK 200 25/05/2015 1,66% Fixed Hard bullet		Amount,		Amount,			Interest rate			Extended
XS0696594380   1 000   SEK   1 000   27/10/2011   3,15%   Fixed   Hard bullet   15/12/2028   XS1579409290   900   SEK   900   15/03/2017   2,04%   Fixed   Hard bullet   15/12/2028   XS1104585333   900   SEK   900   01/09/2014   2,30%   Fixed   Hard bullet   01/09/2026   XS1244085715   75   EUR   852   10/06/2015   0,93%   Fixed   Hard bullet   25/01/2030   XS169649954   800   SEK   800   99/10/2017   1,80%   Fixed   Hard bullet   25/01/2030   XS1696419354   800   SEK   800   21/12/2016   1,80%   Fixed   Hard bullet   21/12/2026   XS2351322818   6600   SEK   600   11/06/2021   4,51%   Float   Hard bullet   21/12/2026   XS2335132818   6600   SEK   600   13/09/2020   0,65%   Fixed   Hard bullet   11/05/2026   XS2335132818   400   SEK   400   13/07/2021   1,38%   Fixed   Hard bullet   13/07/2046   XS23351387814   400   SEK   400   13/07/2021   1,38%   Fixed   Hard bullet   13/07/2046   XS1384914716   390   SEK   300   22/03/2016   5,00%   Fixed   Hard bullet   23/03/2026   XS2363897814   300   SEK   300   27/05/2022   4,64%   Float   Hard bullet   23/03/2026   XS2345820314   300   SEK   300   27/05/2022   4,64%   Float   Hard bullet   27/04/2027   XS2468129346   300   SEK   300   27/05/2022   4,64%   Float   Hard bullet   12/04/2038   XS2077738081   300   SEK   300   07/11/2019   0,93%   Fixed   Hard bullet   07/11/2034   XS1846731773   300   SEK   300   03/07/2018   1,70%   Fixed   Hard bullet   07/11/2034   XS189557990   25   EUR   284   19/10/2018   1,98%   Fixed   Hard bullet   16/03/2027   XS1807436008   292   SEK   292   16/04/2018   1,98%   Fixed   Hard bullet   16/03/2027   XS1807436004   250   SEK   250   3/05/2018   1,76%   Fixed   Hard bullet   14/03/2028   XS1291586040   250   SEK   250   3/05/2018   1,76%   Fixed   Hard bullet   14/03/2028   XS1291586040   250   SEK   250   3/05/2018   1,76%   Fixed   Hard bullet   27/05/2030   XS1291586040   250   SEK   250   3/05/2018   1,76%   Fixed   Hard bullet   27/05/2030   XS12915860376   150   SEK   250   3/05/2018   1,76%   Fixed   Hard bullet   27/05/2027		M	Currency	MSEK	Issue date	Coupon	type	Maturity type	Maturity	maturity
XS1579409290         900         SEK         900         15/03/2017         2,04%         Fixed         Hard bullet         15/12/2028           XS1104855333         900         SEK         900         01/09/2014         2,30%         Fixed         Hard bullet         01/09/2026           XS1244085715         75         EUR         852         10/06/2015         0,93%         Fixed         Soft bullet [1]         10/06/2025           XS158629783         819         SEK         819         25/01/2018         1,98%         Fixed         Hard bullet         25/01/2030           XS159864902         800         SEK         800         09/10/2017         1,80%         Fixed         Hard bullet         21/12/2026           XS2351322818         600         SEK         600         18/09/2021         4,51%         Float         Hard bullet         11/05/2026           XS2232086491         600         SEK         600         18/09/2021         1,33%         Fixed         Hard bullet         13/07/2046           XS12323086491         600         SEK         400         13/07/2011         1,33%         Fixed         Hard bullet         13/07/2046           XS1384914716         390         SEK         390 </td <td>7649054</td> <td>1 000</td> <td>SEK</td> <td>1 000</td> <td>08/04/2022</td> <td>4,39%</td> <td>Float</td> <td>Hard bullet</td> <td>25/05/2027</td> <td>-</td>	7649054	1 000	SEK	1 000	08/04/2022	4,39%	Float	Hard bullet	25/05/2027	-
XS1104585333 900 SEK 900 01/09/2014 2,30% Fixed Hard bullet 01/09/2026 XS1244085715 75 EUR 852 10/06/2015 0,93% Fixed Soft bullet [1] 10/06/2025 XS1758629783 819 SEK 819 25/01/2018 1,98% Fixed Hard bullet 25/01/2030 XS1696419354 800 SEK 800 09/10/2017 1,80% Fixed Hard bullet 08/10/2027 XS15138664902 800 SEK 800 11/06/2021 4,51% Float Hard bullet 21/12/2026 XS2351322818 600 SEK 600 11/06/2021 4,51% Float Hard bullet 11/05/2026 XS2323086491 600 SEK 600 18/09/2020 0,65% Fixed Hard bullet 18/09/2032 XS2363987814 400 SEK 400 13/07/2021 1,38% Fixed Hard bullet 18/09/2032 XS2363987814 400 SEK 400 13/07/2021 1,38% Fixed Hard bullet 13/07/2046 XS1384914716 390 SEK 390 22/03/2016 2,00% Fixed Hard bullet 22/09/2031 XS2485806314 300 SEK 300 27/05/2022 4,64% Float Hard bullet 27/04/2027 XS2468129346 300 SEK 300 12/04/2022 2,29% Fixed Hard bullet 12/04/2038 XS207738081 300 SEK 300 07/11/2019 0,93% Fixed Hard bullet 12/04/2038 XS1284573173 300 SEK 300 30/07/2018 1,70% Fixed Hard bullet 07/11/2034 XS1846731773 300 SEK 300 16/03/2017 1,84% Fixed Hard bullet 07/11/2034 XS1846731773 300 SEK 300 16/03/2017 1,84% Fixed Hard bullet 12/04/2038 XS1895579909 25 EUR 284 19/10/2018 1,60% Fixed Hard bullet 25/01/2030 XS1895579909 25 EUR 284 19/10/2018 1,60% Fixed Hard bullet 12/00/2038 XS1895579909 25 EUR 284 19/10/2018 1,60% Fixed Hard bullet 12/01/2038 XS1895579909 25 EUR 284 19/10/2018 1,60% Fixed Hard bullet 14/03/2028 XS1251515416 200 SEK 200 25/06/2015 2,25% Fixed Hard bullet 12/05/2030 XS189558969 25 EUR 284 19/10/2018 1,60% Fixed Hard bullet 14/03/2028 XS1251515416 200 SEK 200 25/06/2015 2,25% Fixed Hard bullet 27/05/2025 XS189558096 150 SEK 200 27/05/2015 1,66% Fixed Hard bullet 27/05/2025 XS189558096 150 SEK 200 27/05/2015 1,66% Fixed Hard bullet 27/05/2025 XS189558096 150 SEK 200 27/05/2015 1,66% Fixed Hard bullet 27/05/2025 XS189558096 150 SEK 200 27/05/2015 1,66% Fixed Hard bullet 27/05/2025	6594380	1 000	SEK	1 000	27/10/2011	3,15%	Fixed	Hard bullet	27/10/2031	-
XS1244085715 75 EUR 852 10/06/2015 0,93% Fixed Soft bullet [1] 10/06/2025 XS1758629783 819 SEK 819 25/01/2018 1,98% Fixed Hard bullet 25/01/2030 XS1696419354 800 SEK 800 09/10/2017 1,80% Fixed Hard bullet 08/10/2027 XS1638664902 800 SEK 800 21/12/2016 1,63% Fixed Hard bullet 21/12/2026 XS2351322818 600 SEK 600 11/06/2021 4,51% Float Hard bullet 11/05/2026 XS23351322818 600 SEK 600 18/09/2020 0,65% Fixed Hard bullet 11/05/2026 XS23363987814 400 SEK 400 13/07/2021 1,38% Fixed Hard bullet 13/07/2046 XS1384914716 390 SEK 390 22/03/2016 2,00% Fixed Hard bullet 23/03/2026 XS1293570021 33 EUR 375 22/09/2015 1,46% Fixed Soft bullet [1] 22/09/2031 XS2468806314 300 SEK 300 27/05/2022 4,64% Float Hard bullet 27/04/2027 XS2468129346 300 SEK 300 12/04/2022 2,29% Fixed Hard bullet 27/04/2038 XS2077738081 300 SEK 300 07/11/2019 0,93% Fixed Hard bullet 12/04/2038 XS18846731773 300 SEK 300 33/07/2018 1,70% Fixed Hard bullet 03/07/2030 XS1880340187 300 SEK 300 16/03/2017 1,84% Fixed Hard bullet 03/07/2030 XS189557909 25 EUR 284 19/10/2018 1,60% Fixed Hard bullet 25/01/2030 XS189557909 25 SEK 250 03/05/2018 1,60% Fixed Hard bullet 19/10/2038 XS1815437527 250 SEK 250 03/05/2018 1,76% Fixed Hard bullet 19/10/2038 XS1815437527 250 SEK 250 03/05/2018 1,76% Fixed Hard bullet 19/10/2038 XS1815437527 250 SEK 250 03/05/2018 1,76% Fixed Hard bullet 19/10/2038 XS1815437527 250 SEK 250 03/05/2018 1,76% Fixed Hard bullet 19/10/2038 XS1815437527 250 SEK 250 03/05/2018 1,76% Fixed Hard bullet 19/10/2038 XS1815437527 250 SEK 250 03/05/2018 1,76% Fixed Hard bullet 28/06/2027 XS1238248816 200 SEK 200 27/05/2015 1,66% Fixed Hard bullet 27/05/2025 XS1895580376 150 SEK 150 17/10/2018 2,00% Fixed Hard bullet 27/05/2025 XS1895580376 150 SEK 150 17/10/2018 2,00% Fixed Hard bullet 27/10/2030 XS1895580496 150 SEK 150 17/10/2018 2,00% Fixed Hard bullet 17/10/2033	9409290	900	SEK	900	15/03/2017	2,04%	Fixed	Hard bullet	15/12/2028	-
XS1758629783 819 SEK 819 25/01/2018 1,98% Fixed Hard bullet 25/01/2030 XS1696419354 800 SEK 800 09/10/2017 1,80% Fixed Hard bullet 08/10/2027 XS1538664902 800 SEK 800 21/12/2016 1,63% Fixed Hard bullet 21/12/2026 XS2351322818 600 SEK 600 11/06/2021 4,51% Float Hard bullet 11/05/2026 XS233086491 600 SEK 600 18/09/2020 0,65% Fixed Hard bullet 18/09/2032 XS2363987814 400 SEK 400 13/07/2021 1,38% Fixed Hard bullet 13/07/2046 XS1384914716 390 SEK 390 22/03/2016 2,00% Fixed Hard bullet 23/03/2026 XS1293570021 33 EUR 375 22/09/2015 1,46% Fixed Soft bullet [1] 22/09/2031 XS2485806314 300 SEK 300 27/05/2022 4,64% Float Hard bullet 27/04/2027 XS2468129346 300 SEK 300 12/04/2022 2,29% Fixed Hard bullet 12/04/2038 XS2077738081 300 SEK 300 07/11/2019 0,93% Fixed Hard bullet 12/04/2038 XS1846731773 300 SEK 300 16/03/2017 1,84% Fixed Hard bullet 07/11/2034 XS1846731773 300 SEK 300 16/03/2017 1,84% Fixed Hard bullet 07/11/2030 XS1580340187 300 SEK 300 16/03/2017 1,84% Fixed Hard bullet 16/03/2027 XS1807436008 292 SEK 292 16/04/2018 1,98% Fixed Hard bullet 19/10/2038 XS1845437527 250 SEK 250 16/04/2018 1,87% Fixed Hard bullet 19/10/2038 XS1845437527 250 SEK 250 14/03/2018 1,76% Fixed Hard bullet 19/10/2038 XS12531915416 200 SEK 200 27/05/2015 1,66% Fixed Hard bullet 28/06/2027 XS1238248816 200 SEK 200 27/05/2015 1,66% Fixed Hard bullet 22/10/50/203 XS1895589909 150 SEK 200 27/05/2015 1,66% Fixed Hard bullet 22/10/2020 XS1895580376 150 SEK 200 27/05/2015 1,66% Fixed Hard bullet 22/10/2020 XS1895580376 150 SEK 200 27/05/2015 1,66% Fixed Hard bullet 22/10/2020 XS1895589690 150 SEK 200 27/05/2018 1,85% Fixed Hard bullet 22/10/2020 XS1895589690 150 SEK 200 27/05/2015 1,66% Fixed Hard bullet 22/10/2020 XS1895589690 150 SEK 200 27/05/2015 1,66% Fixed Hard bullet 22/10/2020 XS1895589690 150 SEK 200 27/05/2015 1,66% Fixed Hard bullet 22/10/2020 XS1895589690 150 SEK 200 27/05/2015 1,66% Fixed Hard bullet 22/10/2030 XS1895589690 150 SEK 200 27/05/2015 1,66% Fixed Hard bullet 22/10/2030 XS1895589690 150 SEK 200 27/05/2015 1,66% Fixed Hard	4585333	900	SEK	900	01/09/2014	2,30%	Fixed	Hard bullet	01/09/2026	-
XS1696419354         800         SEK         800         09/10/2017         1,80%         Fixed         Hard bullet         08/10/2027           XS1538664902         800         SEK         800         21/12/2016         1,63%         Fixed         Hard bullet         21/12/2026           XS2351322818         600         SEK         600         11/06/2021         4,51%         Float         Hard bullet         11/05/2026           XS2232086491         600         SEK         600         18/09/2020         0,65%         Fixed         Hard bullet         18/09/2032           XS2363987814         400         SEK         400         13/07/2021         1,38%         Fixed         Hard bullet         13/07/2046           XS1384914716         390         SEK         390         22/03/2016         2,00%         Fixed         Hard bullet         13/07/2046           XS1293570021         33         EUR         375         22/09/2015         1,46%         Fixed         Soft bullet [1]         22/09/2031           XS2485806314         300         SEK         300         27/05/2022         4,64%         Float         Hard bullet         27/04/2027           XS2486129346         300         SEK         300<	4085715	75	EUR	852	10/06/2015	0,93%	Fixed	Soft bullet [1]	10/06/2025	10/06/2026
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XS2351322818         600         SEK         600         11/06/2021         4,51%         Float         Hard bullet         11/05/2026           XS2232086491         600         SEK         600         18/09/2020         0,65%         Fixed         Hard bullet         18/09/2032           XS2363987814         400         SEK         400         13/07/2021         1,38%         Fixed         Hard bullet         13/07/2046           XS1384914716         390         SEK         390         22/03/2016         2,00%         Fixed         Hard bullet         23/03/2026           XS1293570021         33         EUR         375         22/09/2015         1,46%         Fixed         Soft bullet [1]         22/09/2031           XS2485806314         300         SEK         300         27/05/2022         4,64%         Float         Hard bullet         27/04/2027           XS2468129346         300         SEK         300         07/11/2019         0,93%         Fixed         Hard bullet         07/11/2034           XS1846731773         300         SEK         300         03/07/2018         1,70%         Fixed         Hard bullet         16/03/2027           XS1807436008         292         SEK         292<	6419354	800	SEK	800	09/10/2017	1,80%	Fixed	Hard bullet	08/10/2027	-
XS2232086491         600         SEK         600         18/09/2020         0,65%         Fixed         Hard bullet         18/09/2032           XS2363987814         400         SEK         400         13/07/2021         1,38%         Fixed         Hard bullet         13/07/2046           XS1384914716         390         SEK         390         22/03/2016         2,00%         Fixed         Hard bullet         23/03/2026           XS1293570021         33         EUR         375         22/09/2015         1,46%         Fixed         Soft bullet [1]         22/09/2031           XS2485806314         300         SEK         300         27/05/2022         4,64%         Float         Hard bullet         27/04/2027           XS2468129346         300         SEK         300         12/04/2022         2,29%         Fixed         Hard bullet         12/04/2038           XS2077738081         300         SEK         300         07/11/2019         0,93%         Fixed         Hard bullet         07/11/2034           XS1846731773         300         SEK         300         16/03/2017         1,84%         Fixed         Hard bullet         16/03/2027           XS1807436008         292         SEK         292<	8664902	800	SEK	800	21/12/2016	1,63%	Fixed	Hard bullet	21/12/2026	-
XS2363987814 400 SEK 400 13/07/2021 1,38% Fixed Hard bullet 13/07/2046 XS1384914716 390 SEK 390 22/03/2016 2,00% Fixed Hard bullet 23/03/2026 XS1293570021 33 EUR 375 22/09/2015 1,46% Fixed Soft bullet [1] 22/09/2031 XS2485806314 300 SEK 300 27/05/2022 4,64% Float Hard bullet 27/04/2027 XS2468129346 300 SEK 300 12/04/2022 2,29% Fixed Hard bullet 12/04/2038 XS2077738081 300 SEK 300 07/11/2019 0,93% Fixed Hard bullet 07/11/2034 XS1846731773 300 SEK 300 03/07/2018 1,70% Fixed Hard bullet 03/07/2030 XS1580340187 300 SEK 300 16/03/2017 1,84% Fixed Hard bullet 16/03/2027 XS1807436008 292 SEK 292 16/04/2018 1,98% Fixed Hard bullet 19/10/2038 XS18915437527 250 SEK 250 03/05/2018 1,87% Fixed Hard bullet 03/05/2030 XS1591586040 250 SEK 250 03/05/2018 1,87% Fixed Hard bullet 19/10/2038 XS1251915416 200 SEK 200 25/06/2015 2,25% Fixed Hard bullet 28/06/2027 XS1895680376 150 SEK 150 22/10/2018 1,85% Fixed Hard bullet 22/10/2030 XS1892584969 150 SEK 150 17/10/2018 2,00% Fixed Hard bullet 17/10/2033	1322818	600	SEK	600	11/06/2021	4,51%	Float	Hard bullet	11/05/2026	-
XS1384914716         390         SEK         390         22/03/2016         2,00%         Fixed         Hard bullet         23/03/2026           XS1293570021         33         EUR         375         22/09/2015         1,46%         Fixed         Soft bullet [1]         22/09/2031           XS2485806314         300         SEK         300         27/05/2022         4,64%         Float         Hard bullet         27/04/2027           XS2468129346         300         SEK         300         12/04/2022         2,29%         Fixed         Hard bullet         12/04/2038           XS2077738081         300         SEK         300         07/11/2019         0,93%         Fixed         Hard bullet         07/11/2034           XS1846731773         300         SEK         300         16/03/2017         1,84%         Fixed         Hard bullet         03/07/2030           XS1890743008         292         SEK         292         16/04/2018         1,98%         Fixed         Hard bullet         25/01/2030           XS1895579909         25         EUR         284         19/10/2018         1,60%         Fixed         Hard bullet         19/10/2038           XS18915437527         250         SEK         250<	2086491	600	SEK	600	18/09/2020	0,65%	Fixed	Hard bullet	18/09/2032	-
XS1293570021 33 EUR 375 22/09/2015 1,46% Fixed Soft bullet [1] 22/09/2031 XS2485806314 300 SEK 300 27/05/2022 4,64% Float Hard bullet 27/04/2027 XS2468129346 300 SEK 300 12/04/2022 2,29% Fixed Hard bullet 12/04/2038 XS2077738081 300 SEK 300 07/11/2019 0,93% Fixed Hard bullet 07/11/2034 XS1846731773 300 SEK 300 03/07/2018 1,70% Fixed Hard bullet 03/07/2030 XS1580340187 300 SEK 300 16/03/2017 1,84% Fixed Hard bullet 16/03/2027 XS1807436008 292 SEK 292 16/04/2018 1,98% Fixed Hard bullet 25/01/2030 XS1895579909 25 EUR 284 19/10/2018 1,60% Fixed Hard bullet 19/10/2038 XS18915437527 250 SEK 250 03/05/2018 1,87% Fixed Hard bullet 03/05/2030 XS1791586040 250 SEK 250 14/03/2018 1,76% Fixed Hard bullet 03/05/2030 XS1231915416 200 SEK 200 25/06/2015 2,25% Fixed Hard bullet 28/06/2027 XS128248816 200 SEK 200 27/05/2015 1,66% Fixed Hard bullet 27/05/2025 XS1895680376 150 SEK 150 17/10/2018 2,00% Fixed Hard bullet 22/10/2030 XS1892584969 150 SEK 150 17/10/2018 2,00% Fixed Hard bullet 17/10/2038	3987814	400	SEK	400	13/07/2021	1,38%	Fixed	Hard bullet	13/07/2046	-
XS2485806314 300 SEK 300 27/05/2022 4,64% Float Hard bullet 27/04/2027 XS2468129346 300 SEK 300 12/04/2022 2,29% Fixed Hard bullet 12/04/2038 XS2077738081 300 SEK 300 07/11/2019 0,93% Fixed Hard bullet 07/11/2034 XS1846731773 300 SEK 300 03/07/2018 1,70% Fixed Hard bullet 03/07/2030 XS1580340187 300 SEK 300 16/03/2017 1,84% Fixed Hard bullet 16/03/2027 XS1807436008 292 SEK 292 16/04/2018 1,98% Fixed Hard bullet 25/01/2030 XS1895579909 25 EUR 284 19/10/2018 1,98% Fixed Hard bullet 19/10/2038 XS1815437527 250 SEK 250 30/05/2018 1,87% Fixed Hard bullet 19/10/2038 XS18954960 250 SEK 250 14/03/2018 1,76% Fixed Hard bullet 14/03/2028 XS1251915416 200 SEK 200 25/06/2015 2,25% Fixed Hard bullet 28/06/2027 XS1895680376 150 SEK 150 22/10/2018 1,85% Fixed Hard bullet 27/05/2025 XS1895680376 150 SEK 150 22/10/2018 1,85% Fixed Hard bullet 22/10/2030 XS1892584969 150 SEK 150 17/10/2018 2,00% Fixed Hard bullet 17/10/2038	4914716	390	SEK	390	22/03/2016	2,00%	Fixed	Hard bullet	23/03/2026	-
XS2468129346         300         SEK         300         12/04/2022         2,29%         Fixed         Hard bullet         12/04/2038           XS2077738081         300         SEK         300         07/11/2019         0,93%         Fixed         Hard bullet         07/11/2034           XS1846731773         300         SEK         300         03/07/2018         1,70%         Fixed         Hard bullet         03/07/2030           XS1580340187         300         SEK         300         16/03/2017         1,84%         Fixed         Hard bullet         16/03/2027           XS1807436008         292         SEK         292         16/04/2018         1,98%         Fixed         Hard bullet         25/01/2030           XS1895579909         25         EUR         284         19/10/2018         1,60%         Fixed         Hard bullet         19/10/2038           XS1815437527         250         SEK         250         03/05/2018         1,76%         Fixed         Hard bullet         14/03/2032           XS1251915416         200         SEK         250         14/03/2018         1,76%         Fixed         Hard bullet         28/06/2027           XS1232491546         200         SEK         200	3570021	33	EUR	375	22/09/2015	1,46%	Fixed	Soft bullet [1]	22/09/2031	22/09/2032
XS2077738081 300 SEK 300 07/11/2019 0,93% Fixed Hard bullet 07/11/2034 XS1846731773 300 SEK 300 03/07/2018 1,70% Fixed Hard bullet 03/07/2030 XS1580340187 300 SEK 300 16/03/2017 1,84% Fixed Hard bullet 16/03/2027 XS1807436008 292 SEK 292 16/04/2018 1,98% Fixed Hard bullet 25/01/2030 XS1895579909 25 EUR 284 19/10/2018 1,60% Fixed Hard bullet 19/10/2038 XS1815437527 250 SEK 250 03/05/2018 1,87% Fixed Hard bullet 03/05/2030 XS189547954 250 SEK 250 14/03/2018 1,76% Fixed Hard bullet 03/05/2030 XS1251915416 200 SEK 250 14/03/2018 1,76% Fixed Hard bullet 28/06/2027 XS1238248816 200 SEK 200 27/05/2015 2,25% Fixed Hard bullet 28/06/2027 XS1895680376 150 SEK 150 22/10/2018 1,85% Fixed Hard bullet 22/10/2030 XS1892584969 150 SEK 150 17/10/2018 2,00% Fixed Hard bullet 17/10/2033	5806314	300	SEK	300	27/05/2022	4,64%	Float	Hard bullet	27/04/2027	-
XS1846731773 300 SEK 300 03/07/2018 1,70% Fixed Hard bullet 03/07/2030 XS1580340187 300 SEK 300 16/03/2017 1,84% Fixed Hard bullet 16/03/2027 XS1807436008 292 SEK 292 16/04/2018 1,98% Fixed Hard bullet 25/01/2030 XS1895579909 25 EUR 284 19/10/2018 1,60% Fixed Hard bullet 19/10/2038 XS1815437527 250 SEK 250 03/05/2018 1,87% Fixed Hard bullet 03/05/2030 XS1791586040 250 SEK 250 14/03/2018 1,76% Fixed Hard bullet 14/03/2028 XS1251915416 200 SEK 200 25/06/2015 2,25% Fixed Hard bullet 28/06/2027 XS1238248816 200 SEK 200 27/05/2015 1,66% Fixed Hard bullet 27/05/2025 XS1895680376 150 SEK 150 22/10/2018 1,85% Fixed Hard bullet 22/10/2030 XS1892584969 150 SEK 150 17/10/2018 2,00% Fixed Hard bullet 17/10/2038	8129346	300	SEK	300	12/04/2022	2,29%	Fixed	Hard bullet	12/04/2038	-
XS1580340187         300         SEK         300         16/03/2017         1,84%         Fixed         Hard bullet         16/03/2027           XS1807436008         292         SEK         292         16/04/2018         1,98%         Fixed         Hard bullet         25/01/2030           XS1895579909         25         EUR         284         19/10/2018         1,60%         Fixed         Hard bullet         19/10/2038           XS1815437527         250         SEK         250         03/05/2018         1,87%         Fixed         Hard bullet         03/05/2030           XS1791586040         250         SEK         250         14/03/2018         1,76%         Fixed         Hard bullet         14/03/2028           XS1251915416         200         SEK         200         25/06/2015         2,25%         Fixed         Hard bullet         28/06/2027           XS1238248816         200         SEK         200         27/05/2015         1,66%         Fixed         Hard bullet         22/10/2030           XS1895680376         150         SEK         150         22/10/2018         1,85%         Fixed         Hard bullet         22/10/2030           XS1892584969         150         SEK         150	7738081	300	SEK	300	07/11/2019	0,93%	Fixed	Hard bullet	07/11/2034	-
XS1807436008         292         SEK         292         16/04/2018         1,98%         Fixed         Hard bullet         25/01/2030           XS1895579909         25         EUR         284         19/10/2018         1,60%         Fixed         Hard bullet         19/10/2038           XS1815437527         250         SEK         250         03/05/2018         1,87%         Fixed         Hard bullet         03/05/2030           XS1791586040         250         SEK         250         14/03/2018         1,76%         Fixed         Hard bullet         14/03/2028           XS1251915416         200         SEK         200         25/06/2015         2,25%         Fixed         Hard bullet         28/06/2027           XS1238248816         200         SEK         200         27/05/2015         1,66%         Fixed         Hard bullet         27/05/2025           XS1895680376         150         SEK         150         22/10/2018         1,85%         Fixed         Hard bullet         22/10/2030           XS1892584969         150         SEK         150         17/10/2018         2,00%         Fixed         Hard bullet         17/10/2033	6731773	300	SEK	300	03/07/2018	1,70%	Fixed	Hard bullet	03/07/2030	-
XS1895579909 25 EUR 284 19/10/2018 1,60% Fixed Hard bullet 19/10/2038 XS1815437527 250 SEK 250 03/05/2018 1,87% Fixed Hard bullet 03/05/2030 XS1791586040 250 SEK 250 14/03/2018 1,76% Fixed Hard bullet 14/03/2028 XS1251915416 200 SEK 200 25/06/2015 2,25% Fixed Hard bullet 28/06/2027 XS1238248816 200 SEK 200 27/05/2015 1,66% Fixed Hard bullet 27/05/2025 XS1895680376 150 SEK 150 22/10/2018 1,85% Fixed Hard bullet 22/10/2030 XS1892584969 150 SEK 150 17/10/2018 2,00% Fixed Hard bullet 17/10/2038	0340187	300	SEK	300	16/03/2017	1,84%	Fixed	Hard bullet	16/03/2027	-
XS1815437527 250 SEK 250 03/05/2018 1,87% Fixed Hard bullet 03/05/2030 XS1791586040 250 SEK 250 14/03/2018 1,76% Fixed Hard bullet 14/03/2028 XS1251915416 200 SEK 200 25/06/2015 2,25% Fixed Hard bullet 28/06/2027 XS1238248816 200 SEK 200 27/05/2015 1,66% Fixed Hard bullet 27/05/2025 XS1895680376 150 SEK 150 22/10/2018 1,85% Fixed Hard bullet 22/10/2030 XS1892584969 150 SEK 150 17/10/2018 2,00% Fixed Hard bullet 17/10/2033	7436008	292	SEK	292	16/04/2018	1,98%	Fixed	Hard bullet	25/01/2030	-
XS1791586040         250         SEK         250         14/03/2018         1,76%         Fixed         Hard bullet         14/03/2028           XS1251915416         200         SEK         200         25/06/2015         2,25%         Fixed         Hard bullet         28/06/2027           XS1238248816         200         SEK         200         27/05/2015         1,66%         Fixed         Hard bullet         27/05/2025           XS1895680376         150         SEK         150         22/10/2018         1,85%         Fixed         Hard bullet         22/10/2030           XS1892584969         150         SEK         150         17/10/2018         2,00%         Fixed         Hard bullet         17/10/2033	5579909	25	EUR	284	19/10/2018	1,60%	Fixed	Hard bullet	19/10/2038	-
XS1251915416 200 SEK 200 25/06/2015 2,25% Fixed Hard bullet 28/06/2027 XS1238248816 200 SEK 200 27/05/2015 1,66% Fixed Hard bullet 27/05/2025 XS1895680376 150 SEK 150 22/10/2018 1,85% Fixed Hard bullet 22/10/2030 XS1892584969 150 SEK 150 17/10/2018 2,00% Fixed Hard bullet 17/10/2033	.5437527	250	SEK	250	03/05/2018	1,87%	Fixed	Hard bullet	03/05/2030	-
XS1238248816 200 SEK 200 27/05/2015 1,66% Fixed Hard bullet 27/05/2025 XS1895680376 150 SEK 150 22/10/2018 1,85% Fixed Hard bullet 22/10/2030 XS1892584969 150 SEK 150 17/10/2018 2,00% Fixed Hard bullet 17/10/2033	1586040	250	SEK	250	14/03/2018	1,76%	Fixed	Hard bullet	14/03/2028	-
XS1895680376 150 SEK 150 22/10/2018 1,85% Fixed Hard bullet 22/10/2030 XS1892584969 150 SEK 150 17/10/2018 2,00% Fixed Hard bullet 17/10/2033	1915416	200	SEK	200	25/06/2015	2,25%	Fixed	Hard bullet	28/06/2027	-
XS1892584969 150 SEK 150 17/10/2018 2,00% Fixed Hard bullet 17/10/2033	8248816	200	SEK	200	27/05/2015	1,66%	Fixed	Hard bullet	27/05/2025	-
	5680376	150	SEK	150	22/10/2018	1,85%	Fixed	Hard bullet	22/10/2030	-
XS1703059730 100 SEK 100 19/10/2017 1,96% Fixed Hard bullet 19/10/2029	2584969	150	SEK	150	17/10/2018	2,00%	Fixed	Hard bullet	17/10/2033	-
	3059730	100	SEK	100	19/10/2017	1,96%	Fixed	Hard bullet	19/10/2029	-
Sum 12 812										

	Amount,
	MSEK
Domestic benchmarks	224 120
Other benchmarks	78 403
Other bonds	12 812
Total of outstanding bonds	315 900
of which repos	563

# Maturity extension trigger footnotes

[1] - The maturity will be automatically extended if the final redemption amount is not repaid in full on the maturity date (if issued prior to 16 June 2017) or on the maturity date or within two business days thereafter (if issued on or after 16 June 2017).

[2] - The maturity may be extended subject to such extension being permitted by the Swedish FSA as a result of it being deemed likely that the extension will prevent insolvency. The extension would be unaffected by legal events

## Sustainability footnote

[S] - The covered bond is based on [the issuer's] framework for sustainability.

Maturity buckets	2024	2025	2026	2027	2028	2029-2033	2034-2038	2039-	Sum
Total	563	73 461	54 668	67 303	32 714	85 906	884	400	315 900
Total, %	0%	23%	17%	21%	10%	27%	0%	0%	100%

	Amount,	
Interest rate type	MSEK	Amount, %
Fixed	311 400	99%
Floating	4 500	1%
Sum	315 900	100%

# Hedging and risk

Currency risk, MSEK	Pool accets	Covered bonds
Currency risk, IVISER	FOOI assets	Covered bollus
SEK	424 475	239 684
EUR		76 215
GBP		0
Other		0
Sum	424 475	315 900

All currency risk are hedged at the time of the issue and matches the foreign currency liability in terms of coupon payments and initial and final exchange. All foreign currency liabilities are transferred into Swedish krona (SEK) since all assets in the cover pool are in Swedish krona. All currency risk is therefore eliminated. All interest rate risk from the liabilities are to be match with the assets in the cover pool. Fixed rate assets are matched with fixed rate liabilities to the extent possible, otherwise interest rate swaps are used

Interest rate risk, MSEK	Pool assets	Covered bonds
Fixed	146 091	311 400
Floating	278 383	4 500
Capped floating	0	0
Sum	424 475	315 900

All interest rate risk from the liabilities are to be match with the assets in the cover pool. Fixed rate assets are matched with fixed rate liabilities to the extent possible, otherwise interest rate swaps are used to transfer fixed rate payments to floating rate payments.

#### Glossary

The Pool

Terms Explanation

Type of collateral The table shows the loan volume specified by type of collateral.

Interest rate type Floating refers to loans for which the interest rate is contractually fixed for a period of three months or shorter.

Other loans are considered as fixed.

Repayment type If the borrower is amortizing on one loan in the pool, all loans in the pool related to that borrower and secured

by the same collateral are categorized as amortizing. All other loans are categorized as Interest only.

Liquidity buffer Assets eligible for liqudity buffer covers the maximum cumulative net liquidity outflow over the next 180

days.

LTV, % Loans are distributed to LTV-buckets in the way that is described on our web site:

LTV per total property loan (ascb.se)

LTV-limits Residential 80%, Commercial 60% or up to 70% in line with CRR art. 129.1 f (max 10% of cover pool except

commercial properties used primarily for agricultural or forestry purposes.)

Maturity buckets Maturity for loans is the time remaining to the next reset of interest rate.

Average life according to actual outcome of amortizations and repayments on the outstanding loans during the Average life

last ten years.

Seasoning The length of time since a loan was created. In the template the issuer has two options when it comes to how

> this information should be presented. The issuer can chose between per property or per loan. If the seasoning is per property it means that it is the date when the collateral was provided to the bank that is accounted for. If it is per loan it is the origination date of the loan that is accounted for. (The alternative that has been chosen

will be recognized beside the table.)

A loan where interest, repayments or overdrafts have been due for payment for more than 60 days Non-performing loans Impaired loans, %

A loan where payments will probably not be met according to the conditions of the contract in line with

definition of CRR art. 178

OCThe amount by which the cover pool exceeds the nominal outstanding amount of the bonds, including expected

costs for winding-down the programme.

Swedish Financial Supervisory Authority (Finansinspektionen) "SFSA" Supervisory body

The Bonds

Terms Explanation

Amount, MSEK The nominal outstanding amount of bonds that are in the register for covered bonds.

Extended maturity The date when the principal amount becomes due

Maturity For hard bullets it is the same as for Legal maturity. For soft bullets it is the maturity if no extension options

Interest rate type Floating refers to bonds for which the interest rate is contractually fixed for a period of less than one year.

Other bonds are considered as fixed.

Maturity type Soft or hard bullets

The nominal outstanding amount of bonds is distributed in maturity buckets based on Scheduled maturity. Maturity buckets