

10_Portfolio_modified_duration	11_Complete_SCR_delivery	12_CIC_code_of_the_instrument	13_Economic_zone_of_the_quotation_place	14_Identification_code_of_the_instrument
	N	XT72		1 96950023SCR9X9F3L662_SGD
	N	XT72		1 851WYG�LUQLFZBSYGB56_EUR
	N	XT72		1 POT131ELWMYGYC1G4O52_PLN
	N	XT72		1 O2RNE8IBXP4R0TD8PU41_EUR
	N	XT72		1 POT131ELWMYGYC1G4O52_USD
	N	XT72		1 96950023SCR9X9F3L662_EUR
	N	XT72		1 96950023SCR9X9F3L662_USD
	N	XT72		1 POT131ELWMYGYC1G4O52_EUR
	N	XT72		1 259400DZXF7UJJK2AY35_PLN
	N	XT72		1 259400DZXF7UJJK2AY35_EUR
	N	XT91		1 LI_0002002111
	N	XT91		1 LI_0002002108
	N	XT09		1 R 1000
	N	XTE2		1 01_FX_USD_SEB20200372
	N	XTE2		1 01_FX_PLN_SEB20200197

15_Type_of_identification_code_for_the_instrument	16_Grouping_code_for_multiple_leg_instruments	17_Instrument_name	17b_Asset_liability	18_Quantity
99		CACEIS Bank S.A. Germany Branch SGD		
99		Commerzbank AG EUR		
99		SEB AG PLN		
99		Société Générale S.A. EUR		
99		SEB AG USD		
99		CACEIS Bank S.A. Germany Branch EUR		
99		CACEIS Bank S.A. Germany Branch USD		
99		SEB AG EUR		
99		mBank Spółka Akcyjna PLN		
99		mBank Spółka Akcyjna EUR		
99		Hagen, Stadtfenster		
99		Hagen, Volme Galerie		
99		Restwert zum NAV		
99		01_FX_USD_SEB20200372		
99		01_FX_PLN_SEB20200197		

19_Nominal_amount	20_Contract_size_for_derivatives	21_Quotation_currency_(A)	22_Market_valuation_in_quotation_currency_(A)	23_Clean_market_valuation_in_quotation_currency_(A)
0,06		SGD	0,06	0,06
17645839,66		EUR	17645839,66	17645839,66
989,03		PLN	989,03	989,03
4916694,18		EUR	4916694,18	4916694,18
153310,00		USD	153310,00	153310,00
34936969,88		EUR	34936969,88	34936969,88
54314,39		USD	54314,39	54314,39
47388344,55		EUR	47388344,55	47388344,55
6838974,12		PLN	6838974,12	6838974,12
137804,82		EUR	137804,82	137804,82
10470000,00		EUR	10470000,00	10470000,00
34130000,00		EUR	34130000,00	34130000,00
105436211,66		EUR	102242972,90	102242972,90
-2000000,00	1,00	USD	-28212,95	-28212,95
-6654000,00	1,00	PLN	181937,46	181937,46

24_Market_valuation_in_portfolio_currency_(B)	25_Clean_market_valuation_in_portfolio_currency_(B)	26_Valuation_weight	27_Market_exposure_amount_in_quotation_currency_(A)
0,04	0,04	0,0000	0,06
17645839,66	17645839,66	0,0696	17645839,66
217,31	217,31	0,0000	989,03
4916694,18	4916694,18	0,0194	4916694,18
131494,98	131494,98	0,0005	153310,00
34936969,88	34936969,88	0,1378	34936969,88
46585,80	46585,80	0,0002	54314,39
47388344,55	47388344,55	0,1869	47388344,55
1502691,43	1502691,43	0,0059	6838974,12
137804,82	137804,82	0,0005	137804,82
10470000,00	10470000,00	0,0413	10470000,00
34130000,00	34130000,00	0,1346	34130000,00
102242972,90	102242972,90	0,4032	105436211,66
-24198,43	-24198,43	-0,0001	-2000000,00
39976,15	39976,15	0,0002	-6654000,00

28_Market_exposure_amount_in_portfolio_currency_(B)	29_Market_exposure_amount_for_the_3rd_quotation_currency_(C)	30_Market_exposure_in_weight
0,04		0,000
17645839,66		0,070
217,31		0,000
4916694,18		0,019
131494,98		0,001
34936969,88		0,138
46585,80		0,000
47388344,55		0,187
1502691,43		0,006
137804,82		0,001
10470000,00		0,041
34130000,00		0,135
105436211,66		0,416
-1715412,99		-0,007
-1462048,05		-0,006

31_Market_exposure_for_the_3rd_currency_in_weight_over_NAV

32_Interest_rate_type

33_Coupon_rate

34_Interest_rate_reference_identification

35_Identification_type_for_interest_rate_index

36_Interest_rate_index_name

37_Interest_rate_margin

38_Coupon_payment_frequency

39_Maturity_date

40_Redemption_type

41_Redemption_rate 42_Callable_putable 43_Call_put_date 44_Issuer_bearer_option_exercise 45_Strike_price_for_embedded_(call_put)_options

46_Issuer_name
CACEIS Bank S.A., Germany Branch
Commerzbank AG
SEB AG, FFM
Société Générale S.A.
SEB AG, FFM
CACEIS Bank S.A., Germany Branch
CACEIS Bank S.A., Germany Branch
SEB AG, FFM
mBank Spółka Akcyjna
mBank Spółka Akcyjna
SEB ImmoInvest
SEB ImmoInvest

Skandinaviska Enskilda Banken AB
Skandinaviska Enskilda Banken AB

47_Issuer_identification_code	48_Type_of_identification_code_for_issuer	49_Name_of_the_group_of_the_issuer	50_Identification_of_the_group
96950023SCR9X9F3L662	1	Credit Agricole	969500Z2E674V0FPPW35
851WYGNLUQLFZBSYGB56	1	Commerzbank AG	851WYGNLUQLFZBSYGB56
POT131ELWMYGYC1G4O52	1	Skandinaviska Enskilda Banken AB	F3JS33DEI6XQ4ZBPTN86
O2RNE8IBXP4R0TD8PU41	1	Societe Generale S.A.	O2RNE8IBXP4R0TD8PU41
POT131ELWMYGYC1G4O52	1	Skandinaviska Enskilda Banken AB	F3JS33DEI6XQ4ZBPTN86
96950023SCR9X9F3L662	1	Credit Agricole	969500Z2E674V0FPPW35
96950023SCR9X9F3L662	1	Credit Agricole	969500Z2E674V0FPPW35
POT131ELWMYGYC1G4O52	1	Skandinaviska Enskilda Banken AB	F3JS33DEI6XQ4ZBPTN86
259400DZXF7UJJK2AY35	1	mBank Spółka Akcyjna	259400DZXF7UJJK2AY35
259400DZXF7UJJK2AY35	1	mBank Spółka Akcyjna	259400DZXF7UJJK2AY35
52990038QRMWXLPTTP78	1	CACEIS Bank S.A., Germany Branch	96950023SCR9X9F3L662
52990038QRMWXLPTTP78	1	CACEIS Bank S.A., Germany Branch	96950023SCR9X9F3L662
F3JS33DEI6XQ4ZBPTN86	1	Skandinaviska Enskilda Banken AB	F3JS33DEI6XQ4ZBPTN86
F3JS33DEI6XQ4ZBPTN86	1	Skandinaviska Enskilda Banken AB	F3JS33DEI6XQ4ZBPTN86

51_Type_of_identification_code_for_issuer_group	52_Issuer_country	53_Issuer_economic_area	54_Economic_sector	55_Covered_not_covered	56_Securitisation
1	DE		1 K6419	NC	
1	DE		1 K6419	NC	
1	DE		1 K6419	NC	
1	FR		1 K6419	NC	
1	DE		1 K6419	NC	
1	DE		1 K6419	NC	
1	DE		1 K6419	NC	
1	DE		1 K6419	NC	
1	PL		1 K6419	NC	
1	PL		1 K6419	NC	
1	DE		1	NC	
1	DE		1	NC	
1	SE		1 K6419	NC	
1	SE		1 K6419	NC	

62_Conversion_factor_(convertibles)_concordance_factor_parity_(options)

63_Effective_date_of_instrument

64_Exercise_type

65_Hedging_rolling

67_CIC_of_the_underlying_asset

68_Identification_code_of_the_underlying_asset

69_Type_of_identification_code_for_the_underlying_asset

70_Name_of_the_underlying_asset

71_Quotation_currency_of_the_underlying_asset_(C)

72_Last_valuation_price_of_the_underlying_asset

73_Country_of_quotation_of_the_underlying_asset

74_Economic_area_of_quotation_of_the_underlying_asset

75_Coupon_rate_of_the_underlying_asset

76_Coupon_payment_frequency_of_the_underlying_asset

77_Maturity_date_of_the_underlying_asset

78_Redemption_profile_of_the_underlying_asset

79_Redemption_rate_of_the_underlying_asset

80_Issuer_name_of_the_underlying_asset

81_Issuer_identification_code_of_the_underlying_asset

82_Type_of_issuer_identification_code_of_the_underlying_asset

83_Name_of_the_group_of_the_issuer_of_the_underlying_asset

84_Identification_of_the_group_of_the_underlying_asset

85_Type_of_the_group_identification_code_of_the_underlying_asset

86_Issuer_country_of_the_underlying_asset

87_Issuer_economic_area_of_the_underlying_asset

88_Explicit_guarantee_by_the_country_of_issue_of_the_underlying_asset

89_Credit_quality_step_of_the_underlying_asset

90_Modified_duration_to_maturity_date

91_Modified_duration_to_next_option_exercise_date

92_Credit_sensitivity

93_Sensitivity_to_underlying_asset_price_(delta)

98_SCR_mrkt_IR_down_weight_over_NAV

99_SCR_mrkt_eq_type1_weight_over_NAV

100_SCR_mrkt_eq_type2_weight_over_NAV

101_SCR_mrkt_prop_weight_over_NAV

102_SCR_mrkt_spread_bonds_weight_over_NAV

103_SCR_mrkt_spread_structured_weight_over_NAV

104_SCR_mrkt_spread_derivatives_up_weight_over_NAV

105_SCR_mrkt_spread_derivatives_down_weight_over_NAV

105a_SCR_mrkt_FX_up_weight_over_NAV

105b_SCR_mrkt_FX_down_weight_over_NAV

106_Asset_pledged_as_collateral

126_Accrued_income_(Portfolio Denominated Currency)

127_Bond_floor_(convertible_instrument_only)

128_Option_premium_(convertible_instrument_only)

129_Valuation_yield

130_Valuation_z_spread	131_Underlying_asset_category	132_Infrastructure_investment	133_custodian_name	134_Private_equity_portfolio_eligibility
7			0 CACEIS Bank S.A., Germany Branch	
7			0 CACEIS Bank S.A., Germany Branch	
7			0 CACEIS Bank S.A., Germany Branch	
7			0 CACEIS Bank S.A., Germany Branch	
7			0 CACEIS Bank S.A., Germany Branch	
7			0 CACEIS Bank S.A., Germany Branch	
7			0 CACEIS Bank S.A., Germany Branch	
7			0 CACEIS Bank S.A., Germany Branch	
7			0 CACEIS Bank S.A., Germany Branch	
7			0 CACEIS Bank S.A., Germany Branch	
9			0 CACEIS Bank S.A., Germany Branch	
9			0 CACEIS Bank S.A., Germany Branch	
0			0 CACEIS Bank S.A., Germany Branch	
E			0 CACEIS Bank S.A., Germany Branch	
E			0 CACEIS Bank S.A., Germany Branch	

