







13_Economic_zone_of_the_quotation_place	14_Identification_code_of_the_instrument	15_Type_of_identification_code_for_the_instrument
	1 96950023SCR9X9F3L662_EUR	99
	1 851WYGNLUQLFZBSYGB56_EUR	99
	1 POT131ELWMYGYC1G4O52_EUR	99
	1 O2RNE8IBXP4R0TD8PU41_EUR	99
	1 140070_2	99
	1 R 1000	99

16_Grouping_code_for_multiple_leg_instruments	17_Instrument_name	17b_Asset_liability	18_Quantity	19_Nominal_amount
	CACEIS Bank S.A. Germany Branch EUR			26238104,57
	Commerzbank AG EUR			527633,90
	SEB AG EUR			31713379,40
	Société Générale S.A. EUR			22939011,86
	Termingeld DZ Bank AG			36000000,00
	Restwert zum NAV			-23152062,08

20_Contract_size_for_derivatives	21_Quotation_currency_(A)	22_Market_valuation_in_quotation_currency_(A)
	EUR	26238104,57
	EUR	527633,90
	EUR	31713379,40
	EUR	22939011,86
	EUR	36000000,00
	EUR	-23152062,08

23_Clean_market_valuation_in_quotation_currency_(A)	24_Market_valuation_in_portfolio_currency_(B)
26238104,57	26238104,57
527633,90	527633,90
31713379,40	31713379,40
22939011,86	22939011,86
36000000,00	36000000,00
-23152062,08	-23152062,08

25_Clean_market_valuation_in_portfolio_currency_(B)	26_Valuation_weight	27_Market_exposure_amount_in_quotation_currency_(A)
26238104,57	0,2783	26238104,57
527633,90	0,0056	527633,90
31713379,40	0,3364	31713379,40
22939011,86	0,2433	22939011,86
36000000,00	0,3819	36000000,00
-23152062,08	-0,2456	-23152062,08



28_Market_exposure_amount_in_portfolio_currency_(B)	29_Market_exposure_amount_for_the_3rd_quotation_currency_(C)
26238104,57	
527633,90	
31713379,40	
22939011,86	
36000000,00	
-23152062,08	

30_Market_exposure_in_weight	31_Market_exposure_for_the_3rd_currency_in_weight_over_NAV	32_Interest_rate_type	33_Coupon_rate
0,278			
0,006			
0,336			
0,243			
0,382			
-0,246			

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	47_Issuer_identification_code
		CACEIS Bank S.A., Germany Branch	96950023SCR9X9F3L662
		Commerzbank AG	851WYGNLUQLFZBSYGB56
		Skandinaviska Enskilda Banken AB	F3JS33DEI6XQ4ZBPTN86
		Société Générale S.A.	O2RNE8IBXP4R0TD8PU41
		DZ Bank AG	529900HNOAA1KXQJUQ27

48_Type_of_identification_code_for_issuer	49_Name_of_the_group_of_the_issuer	50_Identification_of_the_group
1	Credit Agricole	969500Z2E674V0FPPW35
1	Commerzbank AG	851WYGXLUQLFZBSYGB56
1	Skandinaviska Enskilda Banken AB	F3JS33DEI6XQ4ZBPTN86
1	Societe Generale S.A.	O2RNE8IBXP4R0TD8PU41
1	DZ Bank AG	529900HNOAA1KXQJUQ27

51_Type_of_identification_code_for_issuer_group	52_Issuer_country	53_Issuer_economic_area	54_Economic_sector	55_Covered_not_covered
1	DE		1 K6419	
1	DE		1 K6419	
1	SE		1 K6419	
1	FR		1 K6419	
1	DE		1 K6419	
	DE			

56\_Securitisation 57\_Explicit\_guarantee\_by\_the\_country\_of\_issue 58\_Subordinated\_debt 58b\_Nature\_of\_the\_tranche 59\_Credit\_quality\_step



60\_Call\_Put\_Cap\_Floor 61\_Strike\_price 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) 94\_Convexity\_gamma\_for\_derivatives 94b\_Vega

95\_Identification\_of\_the\_original\_portfolio\_for\_positions\_embedded\_in\_a\_fund

97\_SCR\_mrkt\_IR\_up\_weight\_over\_NAV

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 107\_Place\_of\_deposit

108\_Participation 110\_Valorisation\_method 111\_Value\_of\_acquisition 112\_Credit\_rating 113\_Rating\_agency 114\_Issuer\_economic\_area





125\_Accrued\_income\_(Security Denominated Currency) 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	
0		0 CACEIS Bank S.A., Germany Branch	



135\_Private\_equity\_issuer\_beta 137\_Counterparty\_sector 138\_Collateral\_eligibility 139\_Collateral\_Market\_valuation\_in\_portfolio\_currency

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