

14_Identification_code_of_the_instrument	15_Type_of_identification_code_for_the_instrument	16_Grouping_code_for_multiple_leg_instruments
96950023SCR9X9F3L662_EUR		99
851WYGNLUQLFZBSYGB56_EUR		99
140070_2		99
POT131ELWMYGYC1G4O52_EUR		99
O2RNE8IBXP4R0TD8PU41_EUR		99
R 1000		99

17_Instrument_name	17b_Asset_liability	18_Quantity	19_Nominal_amount	20_Contract_size_for_derivatives	21_Quotation_currency_(A)
CACEIS Bank S.A. Germany Branch EUR			26729836,46		EUR
Commerzbank AG EUR			3452281,30		EUR
DZ Bank AG			35854218,42		EUR
SEB AG EUR			31800938,20		EUR
Société Générale S.A. EUR			19919010,23		EUR
Restwert zum NAV			-22970708,68		EUR

22_Market_valuation_in_quotation_currency_(A)	23_Clean_market_valuation_in_quotation_currency_(A)	24_Market_valuation_in_portfolio_currency_(B)
26729836,46	26729836,46	26729836,46
3452281,30	3452281,30	3452281,30
35854218,42	35854218,42	35854218,42
31800938,20	31800938,20	31800938,20
19919010,23	19919010,23	19919010,23
-22970708,68	-22970708,68	-22970708,68

25_Clean_market_valuation_in_portfolio_currency_(B)	26_Valuation_weight	27_Market_exposure_amount_in_quotation_currency_(A)
26729836,46	0,2820	26729836,46
3452281,30	0,0364	3452281,30
35854218,42	0,3783	35854218,42
31800938,20	0,3355	31800938,20
19919010,23	0,2101	19919010,23
-22970708,68	-0,2423	-22970708,68

28_Market_exposure_amount_in_portfolio_currency_(B)	29_Market_exposure_amount_for_the_3rd_quotation_currency_(C)	30_Market_exposure_in_weight
26729836,46		0,282
3452281,30		0,036
35854218,42		0,378
31800938,20		0,336
19919010,23		0,210
-22970708,68		-0,242

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	47_Issuer_identification_code	48_Type_of_identification_code_for_issuer	49_Name_of_the_group_of_the_issuer
CACEIS Bank S.A., Germany Branch	96950023SCR9X9F3L662	1	Credit Agricole
Commerzbank AG	851WYGXLUQLFZBSYGB56	1	Commerzbank AG
DZ Bank AG	529900HNOAA1KXQJUQ27	1	DZ Bank AG
Skandinaviska Enskilda Banken AB	F3JS33DEI6XQ4ZBPTN86	1	Skandinaviska Enskilda Banken AB
Société Générale S.A.	O2RNE8IBXP4R0TD8PU41	1	Societe Generale S.A.

50_Identification_of_the_group	51_Type_of_identification_code_for_issuer_group	52_Issuer_country	53_Issuer_economic_area	54_Economic_sector
969500Z2E674V0FPPW35	1	DE		1 K6419
851WYGNLUQLFZBSYGB56	1	DE		1 K6419
529900HNOAA1KXQJUQ27	1	DE		1 K6419
F3JS33DEI6XQ4ZBPTN86	1	SE		1 K6419
O2RNE8IBXP4R0TD8PU41	1	FR		1 K6419
		DE		

55_Covered_not_covered 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

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
	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			CACEIS Bank S.A., Germany Branch

134_Private_equity_portfolio_eligibility 135_Private_equity_issuer_beta 137_Counterparty_sector 138_Collateral_eligibility

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