

14_Identification_code_of_the_instrument	15_Type_of_identification_code_for_the_instrument	16_Grouping_code_for_multiple_leg_instruments
96950023SCR9X9F3L662_SGD		99
POT131ELWMYGYC1G4O52_GBP		99
POT131ELWMYGYC1G4O52_JPY		99
851WYGNLUQLFZBSYGB56_EUR		99
F3JS33DEI6XQ4ZBPTN86_EUR		99
259400DZXF7UJJK2AY35_PLN		99
POT131ELWMYGYC1G4O52_EUR		99
POT131ELWMYGYC1G4O52_PLN		99
O2RNE8IBXP4R0TD8PU41_EUR		99
96950023SCR9X9F3L662_USD		99
POT131ELWMYGYC1G4O52_USD		99
96950023SCR9X9F3L662_EUR		99
851WYGNLUQLFZBSYGB56_USD		99
POT131ELWMYGYC1G4O52_SGD		99
259400DZXF7UJJK2AY35_EUR		99
01_FX_PLN_SEB20181178		99
01_FX_JPY_CACE20181311		99
LI_0002002079		99
LI_0002002108		99
LIM_0002111164		99
LIM_0002109160		99
LI_0002002111		99
LIM_0002145072		99
LI_0002010121		99
LIM_0002109162		99
LIM_0002146081		99
LI_0002002021		99
LIM_0002110163		99
LIM_0002121187		99
LIM_0002109161		99
LI_0002010105		99
R 1000		99
01_FX_USD_SEB20181312		99
01_FX_SGD_SEB20181048		99
01_FX_USD_SEB20181310		99
01_FX_JPY_CACE20181190		99
01_FX_USD_SEB20180883_SHORT		99
01_FX_GBP_SEB20181272		99
01_FX_PLN_SEB20181047		99
01_FX_USD_SEB20181059		99
01_FX_USD_CACE20180222_SHORT		99
01_FX_USD_CACE20180473_SHORT		99
01_FX_SGD_SEB20180873_SHORT		99
01_FX_USD_SEB20181176		99
01_FX_USD_CACE20180726_SHORT		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 SGD	A		7283346.60		SGD
SEB AG GBP	A		1101749.30		GBP
SEB AG JPY	A		647571.00		JPY
Commerzbank AG EUR	A		14939546.79		EUR
SEB AG EUR	A		5910505.93		EUR
mBank Spółka Akcyjna PLN	A		8276187.00		PLN
SEB AG EUR	A		55888912.39		EUR
SEB AG PLN	A		4630989.03		PLN
Société Générale S.A. EUR	A		41252.91		EUR
CACEIS Bank S.A. Germany Branch USD	A		43125.81		USD
SEB AG USD	A		1716.86		USD
CACEIS Bank S.A. Germany Branch EUR	A		65728379.90		EUR
Commerzbank AG USD	A		14355311.52		USD
SEB AG SGD	A		128894.57		SGD
mBank Spółka Akcyjna EUR	A		137955.47		EUR
01_FX_PLN_SEB20181178	A		1368000.00	1.00	PLN
01_FX_JPY_CACE20181311	A		100700000.00	1.00	JPY
FFM, Lurgiallee 3	A		8100000.00		EUR
Hagen, Volme Galerie	A		57300000.00		EUR
Wayne, Center IV	A		1609200.00		USD
Wayne, Center 1	A		58199400.00		USD
Hagen, Stadtfenster	A		10160000.00		EUR
100 Manhattanville	A		49800000.00		USD
Tavagnacco, Centro C	A		32800000.00		EUR
Wayne, Center 3	A		41392200.00		USD
Northridge Office	A		22000000.00		USD
Kelsterbach, Am Grün	A		11800000.00		EUR
Wayne, Glenhardie	A		33703800.00		USD
Wayne,851DuportailRo	A		2324400.00		USD
Wayne, Center 2	A		75274800.00		USD
Rom, V del Serafico	A		205800000.00		EUR
Restwert zum NAV	A		0.00		EUR
01_FX_USD_SEB20181312	A		-550000.00	1.00	USD
01_FX_SGD_SEB20181048	A		-5055000.00	1.00	SGD
01_FX_USD_SEB20181310	A		-912500.00	1.00	USD
01_FX_JPY_CACE20181190	A		-100700000.00	1.00	JPY
01_FX_USD_SEB20180883	A		-59180000.00	1.00	USD
01_FX_GBP_SEB20181272	A		-1176000.00	1.00	GBP
01_FX_PLN_SEB20181047	A		-12505000.00	1.00	PLN
01_FX_USD_SEB20181059	A		-917500.00	1.00	USD
01_FX_USD_CACE20180222	A		-60000000.00	1.00	USD
01_FX_USD_CACE20180473	A		-60000000.00	1.00	USD
01_FX_SGD_SEB20180873	A		-2357000.00	1.00	SGD
01_FX_USD_SEB20181176	A		-64780000.00	1.00	USD
01_FX_USD_CACE20180726	A		-50300000.00	1.00	USD

22_Market_valuation_in_quotation_currency_(A)

7283346.60
1101749.30
647571.00
14939546.79
5910505.93
8276187.00
55888912.39
4630989.03
41252.91
43125.81
1716.86
65728379.90
14355311.52
128894.57
137955.47
18172.82
249857.03
8100000.00
57300000.00
1609200.00
58199400.00
10160000.00
49800000.00
32800000.00
41392200.00
22000000.00
11800000.00
33703800.00
2324400.00
75274800.00
205800000.00
0.00
-220.18
-119881.58
-4653.63
-1744206.19
-2337897.81
-2909.71
-74309.81
-13255.14
-6061281.03
-2908138.98
-80997.26
436456.59
-2055241.13

23_Clean_market_valuation_in_quotation_currency_(A)

7283346.60
1101749.30
647571.00
14939546.79
5910505.93
8276187.00
55888912.39
4630989.03
41252.91
43125.81
1716.86
65728379.90
14355311.52
128894.57
137955.47
18172.82
249857.03
8100000.00
57300000.00
1609200.00
58199400.00
10160000.00
49800000.00
32800000.00
41392200.00
22000000.00
11800000.00
33703800.00
2324400.00
75274800.00
205800000.00
0.00
-220.18
-119881.58
-4653.63
-1744206.19
-2337897.81
-2909.71
-74309.81
-13255.14
-6061281.03
-2908138.98
-80997.26
436456.59
-2055241.13

24_Market_valuation_in_portfolio_currency_(B)

4653449.57
1222942.95
5116.51
14939546.79
5910505.93
1931928.15
55888912.39
1081021.74
41252.91
37818.05
1505.56
65728379.90
12588513.63
82352.85
137955.47
4242.12
1974.14
8100000.00
57300000.00
1411145.70
51036436.18
10160000.00
43670802.82
32800000.00
36297803.31
19292322.53
11800000.00
29555662.74
2038321.57
66010260.01
205800000.00
131364411.55
-193.08
-76594.31
-4080.88
-13781.11
-2050158.12
-3229.78
-17346.30
-11623.75
-5315281.30
-2550216.14
-51750.48
382739.15
-1802289.76

25_Clean_market_valuation_in_portfolio_currency_(B)	26_Valuation_weight	27_Market_exposure_amount_in_quotation_currency_(A)
4653449.57	0.0054	7283346.60
1222942.95	0.0014	1101749.30
5116.51	0.0000	647571.00
14939546.79	0.0174	14939546.79
5910505.93	0.0069	5910505.93
1931928.15	0.0022	8276187.00
55888912.39	0.0650	55888912.39
1081021.74	0.0013	4630989.03
41252.91	0.0000	41252.91
37818.05	0.0000	43125.81
1505.56	0.0000	1716.86
65728379.90	0.0765	65728379.90
12588513.63	0.0146	14355311.52
82352.85	0.0001	128894.57
137955.47	0.0002	137955.47
4242.12	0.0000	1368000.00
1974.14	0.0000	100700000.00
8100000.00	0.0094	8100000.00
57300000.00	0.0667	57300000.00
1411145.70	0.0016	1609200.00
51036436.18	0.0594	58199400.00
10160000.00	0.0118	10160000.00
43670802.82	0.0508	49800000.00
32800000.00	0.0382	32800000.00
36297803.31	0.0422	41392200.00
19292322.53	0.0224	22000000.00
11800000.00	0.0137	11800000.00
29555662.74	0.0344	33703800.00
2038321.57	0.0024	2324400.00
66010260.01	0.0768	75274800.00
205800000.00	0.2395	205800000.00
131364411.55	0.1529	0.00
-193.08	0.0000	-550000.00
-76594.31	-0.0001	-5055000.00
-4080.88	0.0000	-912500.00
-13781.11	0.0000	-100700000.00
-2050158.12	-0.0024	-59180000.00
-3229.78	0.0000	-1176000.00
-17346.30	0.0000	-12505000.00
-11623.75	0.0000	-917500.00
-5315281.30	-0.0062	-60000000.00
-2550216.14	-0.0030	-60000000.00
-51750.48	-0.0001	-2357000.00
382739.15	0.0004	-64780000.00
-1802289.76	-0.0021	-50300000.00

28_Market_exposure_amount_in_portfolio_currency_(B)	29_Market_exposure_amount_for_the_3rd_quotation_currency_(C)	30_Market_exposure_in_weight
4653449.57		0.005
1222942.95		0.001
5116.51		0.000
14939546.79		0.017
5910505.93		0.007
1931928.15		0.002
55888912.39		0.065
1081021.74		0.001
41252.91		0.000
37818.05		0.000
1505.56		0.000
65728379.90		0.076
12588513.63		0.015
82352.85		0.000
137955.47		0.000
319335.19		0.000
795638.60		0.001
810000.00		0.009
57300000.00		0.067
1411145.70		0.002
51036436.18		0.059
10160000.00		0.012
43670802.82		0.051
32800000.00		0.038
36297803.31		0.042
19292322.53		0.022
11800000.00		0.014
29555662.74		0.034
2038321.57		0.002
66010260.01		0.077
205800000.00		0.239
388628227.11		0.452
-482308.06		-0.001
-3229722.39		-0.004
-800192.92		-0.001
-795638.60		-0.001
-51896347.61		-0.060
-1305361.31		-0.002
-2919069.07		-0.003
-804577.54		-0.001
-52615425.09		-0.061
-52615425.09		-0.061
-1505925.95		-0.002
-56807120.62		-0.066
-44109264.70		-0.051

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

61_Strike_price 62_Conversion_factor_(convertibles)_concordance_factor_parity_(options)

63_Effective_date_of_instrument

64_Exercise_type

65_Hedging_rolling

Y
Y

Y
Y
Y
Y
Y
Y
Y
Y
Y
Y
Y
Y
Y

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

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

