

1_Portfolio_identifying_data	12_CIC_code_of_the_instrument	13_Economic_zone_of_the_quotation_place	14_Identification_code_of_the_instrument
DE000SEB1AW3	XT72		1 96950023SCR9X9F3L662_SGD
DE000SEB1AW3	XT73		1 140070
DE000SEB1AW3	XT72		1 259400DZXF7UJKK2AY35_PLN
DE000SEB1AW3	XT72		1 POT131ELWMYGYC1G4O52_EUR
DE000SEB1AW3	XT72		1 96950023SCR9X9F3L662_USD
DE000SEB1AW3	XT72		1 259400DZXF7UJKK2AY35_EUR
DE000SEB1AW3	XT72		1 POT131ELWMYGYC1G4O52_USD
DE000SEB1AW3	XT72		1 96950023SCR9X9F3L662_EUR
DE000SEB1AW3	XT72		1 851WYGNLUQLFZBSYGB56_USD
DE000SEB1AW3	XT72		1 O2RNE8IBXP4R0TD8PU41_EUR
DE000SEB1AW3	XT72		1 POT131ELWMYGYC1G4O52_PLN
DE000SEB1AW3	XT72		1 851WYGNLUQLFZBSYGB56_EUR
DE000SEB1AW3	XTE2		1 01_FX_USD_SEB20190636
DE000SEB1AW3	XTE2		1 01_FX_USD_SEB20200034
DE000SEB1AW3	XTE2		1 01_FX_USD_SEB20200225
DE000SEB1AW3	XTE2		1 01_FX_USD_SEB20190642
DE000SEB1AW3	XTE2		1 01_FX_USD_SEB20190712
DE000SEB1AW3	XT91		1 LI_0002002111
DE000SEB1AW3	XT91		1 LI_0002002108
DE000SEB1AW3	XT09		1 R 1000
DE000SEB1AW3	XTE2		1 01_FX_USD_SEB20190591
DE000SEB1AW3	XTE2		1 01_FX_PLN_SEB20200197

1_Portfolio_identifying_data	17_Instrument_name	17b_Asset_liability	18_Quantity	19_Nominal_amount	20_Contract_size_for_derivatives
DE000SEB1AW3	CACEIS Bank S.A. Germany Branch SGD			0,06	
DE000SEB1AW3	UniCredit Bank AG EUR (Termingeld)			20000000,00	
DE000SEB1AW3	mBank Spółka Akcyjna PLN			6844046,03	
DE000SEB1AW3	SEB AG EUR			32200524,31	
DE000SEB1AW3	CACEIS Bank S.A. Germany Branch USD			54314,39	
DE000SEB1AW3	mBank Spółka Akcyjna EUR			137804,82	
DE000SEB1AW3	SEB AG USD			153398,42	
DE000SEB1AW3	CACEIS Bank S.A. Germany Branch EUR			88391622,13	
DE000SEB1AW3	Commerzbank AG USD			6543625,45	
DE000SEB1AW3	Société Générale S.A. EUR			4924916,25	
DE000SEB1AW3	SEB AG PLN			989,03	
DE000SEB1AW3	Commerzbank AG EUR			14645379,11	
DE000SEB1AW3	01_FX_USD_SEB20190636			2900000,00	1,00
DE000SEB1AW3	01_FX_USD_SEB20200034			315000,00	1,00
DE000SEB1AW3	01_FX_USD_SEB20200225			1435000,00	1,00
DE000SEB1AW3	01_FX_USD_SEB20190642			21000000,00	1,00
DE000SEB1AW3	01_FX_USD_SEB20190712			350000,00	1,00
DE000SEB1AW3	Hagen, Stadtfenster			10410000,00	
DE000SEB1AW3	Hagen, Volme Galerie			48380000,00	
DE000SEB1AW3	Restwert zum NAV			130779180,73	
DE000SEB1AW3	01_FX_USD_SEB20190591			-44000000,00	1,00
DE000SEB1AW3	01_FX_PLN_SEB20200197			-6654000,00	1,00

1_Portfolio_identifying_data	21_Quotation_currency_(A)	22_Market_valuation_in_quotation_currency_(A)
DE000SEB1AW3	SGD	0,06
DE000SEB1AW3	EUR	20000000,00
DE000SEB1AW3	PLN	6844046,03
DE000SEB1AW3	EUR	32200524,31
DE000SEB1AW3	USD	54314,39
DE000SEB1AW3	EUR	137804,82
DE000SEB1AW3	USD	153398,42
DE000SEB1AW3	EUR	88391622,13
DE000SEB1AW3	USD	6543625,45
DE000SEB1AW3	EUR	4924916,25
DE000SEB1AW3	PLN	989,03
DE000SEB1AW3	EUR	14645379,11
DE000SEB1AW3	USD	26118,09
DE000SEB1AW3	USD	-1458,59
DE000SEB1AW3	USD	7387,40
DE000SEB1AW3	USD	265885,76
DE000SEB1AW3	USD	2723,65
DE000SEB1AW3	EUR	10410000,00
DE000SEB1AW3	EUR	48380000,00
DE000SEB1AW3	EUR	113020499,06
DE000SEB1AW3	USD	-63228,02
DE000SEB1AW3	PLN	66186,63

1_Portfolio_identifying_data	23_Clean_market_valuation_in_quotation_currency_(A)	24_Market_valuation_in_portfolio_currency_(B)
DE000SEB1AW3	0,06	0,04
DE000SEB1AW3	20000000,00	20000000,00
DE000SEB1AW3	6844046,03	1532752,40
DE000SEB1AW3	32200524,31	32200524,31
DE000SEB1AW3	54314,39	48406,39
DE000SEB1AW3	137804,82	137804,82
DE000SEB1AW3	153398,42	136712,64
DE000SEB1AW3	88391622,13	88391622,13
DE000SEB1AW3	6543625,45	5831848,36
DE000SEB1AW3	4924916,25	4924916,25
DE000SEB1AW3	989,03	221,50
DE000SEB1AW3	14645379,11	14645379,11
DE000SEB1AW3	26118,09	23277,12
DE000SEB1AW3	-1458,59	-1299,93
DE000SEB1AW3	7387,40	6583,84
DE000SEB1AW3	265885,76	236964,27
DE000SEB1AW3	2723,65	2427,39
DE000SEB1AW3	10410000,00	10410000,00
DE000SEB1AW3	48380000,00	48380000,00
DE000SEB1AW3	113020499,06	113020499,06
DE000SEB1AW3	-63228,02	-56350,45
DE000SEB1AW3	66186,63	14822,77

1_Portfolio_identifying_data	25_Clean_market_valuation_in_portfolio_currency_(B)	26_Valuation_weight
DE000SEB1AW3	0,04	0,0000
DE000SEB1AW3	20000000,00	0,0588
DE000SEB1AW3	1532752,40	0,0045
DE000SEB1AW3	32200524,31	0,0947
DE000SEB1AW3	48406,39	0,0001
DE000SEB1AW3	137804,82	0,0004
DE000SEB1AW3	136712,64	0,0004
DE000SEB1AW3	88391622,13	0,2601
DE000SEB1AW3	5831848,36	0,0172
DE000SEB1AW3	4924916,25	0,0145
DE000SEB1AW3	221,50	0,0000
DE000SEB1AW3	14645379,11	0,0431
DE000SEB1AW3	23277,12	0,0001
DE000SEB1AW3	-1299,93	0,0000
DE000SEB1AW3	6583,84	0,0000
DE000SEB1AW3	236964,27	0,0007
DE000SEB1AW3	2427,39	0,0000
DE000SEB1AW3	10410000,00	0,0306
DE000SEB1AW3	48380000,00	0,1423
DE000SEB1AW3	113020499,06	0,3325
DE000SEB1AW3	-56350,45	-0,0002
DE000SEB1AW3	14822,77	0,0000

1_Portfolio_identifying_data	27_Market_exposure_amount_in_quotation_currency_(A)	28_Market_exposure_amount_in_portfolio_currency_(B)
DE000SEB1AW3	0,06	0,04
DE000SEB1AW3	20000000,00	20000000,00
DE000SEB1AW3	6844046,03	1532752,40
DE000SEB1AW3	32200524,31	32200524,31
DE000SEB1AW3	54314,39	48406,39
DE000SEB1AW3	137804,82	137804,82
DE000SEB1AW3	153398,42	136712,64
DE000SEB1AW3	88391622,13	88391622,13
DE000SEB1AW3	6543625,45	5831848,36
DE000SEB1AW3	4924916,25	4924916,25
DE000SEB1AW3	989,03	221,50
DE000SEB1AW3	14645379,11	14645379,11
DE000SEB1AW3	2900000,00	2584555,06
DE000SEB1AW3	315000,00	280736,15
DE000SEB1AW3	1435000,00	1278909,14
DE000SEB1AW3	21000000,00	18715743,51
DE000SEB1AW3	350000,00	311929,06
DE000SEB1AW3	10410000,00	10410000,00
DE000SEB1AW3	48380000,00	48380000,00
DE000SEB1AW3	130779180,73	130779180,73
DE000SEB1AW3	-44000000,00	-39213938,77
DE000SEB1AW3	-6654000,00	-1490190,81

1_Portfolio_identifying_data	29_Market_exposure_amount_for_the_3rd_quotation_currency_(C)	30_Market_exposure_in_weight
DE000SEB1AW3		0,000
DE000SEB1AW3		0,059
DE000SEB1AW3		0,005
DE000SEB1AW3		0,095
DE000SEB1AW3		0,000
DE000SEB1AW3		0,000
DE000SEB1AW3		0,000
DE000SEB1AW3		0,260
DE000SEB1AW3		0,017
DE000SEB1AW3		0,014
DE000SEB1AW3		0,000
DE000SEB1AW3		0,043
DE000SEB1AW3		0,008
DE000SEB1AW3		0,001
DE000SEB1AW3		0,004
DE000SEB1AW3		0,055
DE000SEB1AW3		0,001
DE000SEB1AW3		0,031
DE000SEB1AW3		0,142
DE000SEB1AW3		0,385
DE000SEB1AW3		-0,115
DE000SEB1AW3		-0,004

1_Portfolio_identifying_data

DE000SEB1AW3
DE000SEB1AW3
DE000SEB1AW3
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DE000SEB1AW3

34_Interest_rate_reference_identification

35_Identification_type_for_interest_rate_index

36_Interest_rate_index_name

1_Portfolio_identifying_data 37_Interest_rate_margin 38_Coupon_payment_frequency 39_Maturity_date 40_Redemption_type 41_Redemption_rate

DE000SEB1AW3

2020-08-28

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DE000SEB1AW3

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DE000SEB1AW3

DE000SEB1AW3

1_Portfolio_identifying_data	46_Issuer_name	47_Issuer_identification_code	48_Type_of_identification_code_for_issuer
DE000SEB1AW3	CACEIS Bank S.A., Germany Branch	96950023SCR9X9F3L662	1
DE000SEB1AW3	UniCredit Bank AG	2ZCNRR8UK83OBTEK2170	1
DE000SEB1AW3	mBank Spółka Akcyjna	259400DZXF7UJJK2AY35	1
DE000SEB1AW3	SEB AG, FFM	POT131ELWMYGYC1G4O52	1
DE000SEB1AW3	CACEIS Bank S.A., Germany Branch	96950023SCR9X9F3L662	1
DE000SEB1AW3	mBank Spółka Akcyjna	259400DZXF7UJJK2AY35	1
DE000SEB1AW3	SEB AG, FFM	POT131ELWMYGYC1G4O52	1
DE000SEB1AW3	CACEIS Bank S.A., Germany Branch	96950023SCR9X9F3L662	1
DE000SEB1AW3	Commerzbank AG	851WYG NLUQLFZBSYGB56	1
DE000SEB1AW3	Société Générale S.A.	O2RNE8IBXP4R0TD8PU41	1
DE000SEB1AW3	SEB AG, FFM	POT131ELWMYGYC1G4O52	1
DE000SEB1AW3	Commerzbank AG	851WYG NLUQLFZBSYGB56	1
DE000SEB1AW3	Skandinaviska Enskilda Banken AB	F3JS33DEI6XQ4ZBPTN86	1
DE000SEB1AW3	Skandinaviska Enskilda Banken AB	F3JS33DEI6XQ4ZBPTN86	1
DE000SEB1AW3	Skandinaviska Enskilda Banken AB	F3JS33DEI6XQ4ZBPTN86	1
DE000SEB1AW3	Skandinaviska Enskilda Banken AB	F3JS33DEI6XQ4ZBPTN86	1
DE000SEB1AW3	Skandinaviska Enskilda Banken AB	F3JS33DEI6XQ4ZBPTN86	1
DE000SEB1AW3	SEB ImmoInvest	52990038QRMWXLPTTP78	1
DE000SEB1AW3	SEB ImmoInvest	52990038QRMWXLPTTP78	1
DE000SEB1AW3			
DE000SEB1AW3	Skandinaviska Enskilda Banken AB	F3JS33DEI6XQ4ZBPTN86	1
DE000SEB1AW3	Skandinaviska Enskilda Banken AB	F3JS33DEI6XQ4ZBPTN86	1

1_Portfolio_identifying_data	49_Name_of_the_group_of_the_issuer	50_Identification_of_the_group	51_Type_of_identification_code_for_issuer_group
DE000SEB1AW3	Credit Agricole	969500Z2E674V0FPPW35	1
DE000SEB1AW3	UniCredit S.p.A.	549300TRUWO2CD2G5692	1
DE000SEB1AW3	mBank Spółka Akcyjna	259400DZXF7UJJK2AY35	1
DE000SEB1AW3	Skandinaviska Enskilda Banken AB	F3JS33DEI6XQ4ZBPTN86	1
DE000SEB1AW3	Credit Agricole	969500Z2E674V0FPPW35	1
DE000SEB1AW3	mBank Spółka Akcyjna	259400DZXF7UJJK2AY35	1
DE000SEB1AW3	Skandinaviska Enskilda Banken AB	F3JS33DEI6XQ4ZBPTN86	1
DE000SEB1AW3	Credit Agricole	969500Z2E674V0FPPW35	1
DE000SEB1AW3	Commerzbank AG	851WYG NLUQLFZBSYGB56	1
DE000SEB1AW3	Societe Generale S.A.	O2RNE8IBXP4R0TD8PU41	1
DE000SEB1AW3	Skandinaviska Enskilda Banken AB	F3JS33DEI6XQ4ZBPTN86	1
DE000SEB1AW3	Commerzbank AG	851WYG NLUQLFZBSYGB56	1
DE000SEB1AW3	Skandinaviska Enskilda Banken AB	F3JS33DEI6XQ4ZBPTN86	1
DE000SEB1AW3	Skandinaviska Enskilda Banken AB	F3JS33DEI6XQ4ZBPTN86	1
DE000SEB1AW3	Skandinaviska Enskilda Banken AB	F3JS33DEI6XQ4ZBPTN86	1
DE000SEB1AW3	Skandinaviska Enskilda Banken AB	F3JS33DEI6XQ4ZBPTN86	1
DE000SEB1AW3	Skandinaviska Enskilda Banken AB	F3JS33DEI6XQ4ZBPTN86	1
DE000SEB1AW3	CACEIS Bank S.A., Germany Branch	96950023SCR9X9F3L662	1
DE000SEB1AW3	CACEIS Bank S.A., Germany Branch	96950023SCR9X9F3L662	1
DE000SEB1AW3			
DE000SEB1AW3	Skandinaviska Enskilda Banken AB	F3JS33DEI6XQ4ZBPTN86	1
DE000SEB1AW3	Skandinaviska Enskilda Banken AB	F3JS33DEI6XQ4ZBPTN86	1

1_Portfolio_identifying_data	52_Issuer_country	53_Issuer_economic_area	54_Economic_sector	55_Covered_not_covered	56_Securitisation
DE000SEB1AW3	DE		1 K6419	NC	
DE000SEB1AW3	DE		1 K6419	NC	
DE000SEB1AW3	PL		1 K6419	NC	
DE000SEB1AW3	DE		1 K6419	NC	
DE000SEB1AW3	DE		1 K6419	NC	
DE000SEB1AW3	PL		1 K6419	NC	
DE000SEB1AW3	DE		1 K6419	NC	
DE000SEB1AW3	DE		1 K6419	NC	
DE000SEB1AW3	DE		1 K6419	NC	
DE000SEB1AW3	DE		1 K6419	NC	
DE000SEB1AW3	DE		1 K6419	NC	
DE000SEB1AW3	SE		1 K6419	NC	
DE000SEB1AW3	SE		1 K6419	NC	
DE000SEB1AW3	SE		1 K6419	NC	
DE000SEB1AW3	SE		1 K6419	NC	
DE000SEB1AW3	SE		1 K6419	NC	
DE000SEB1AW3	DE		1	NC	
DE000SEB1AW3	DE		1	NC	
DE000SEB1AW3					
DE000SEB1AW3	SE		1 K6419	NC	
DE000SEB1AW3	SE		1 K6419	NC	

1_Portfolio_identifying_data

70_Name_of_the_underlying_asset

71_Quotation_currency_of_the_underlying_asset_(C)

DE000SEB1AW3

DE000SEB1AW3

DE000SEB1AW3

DE000SEB1AW3

DE000SEB1AW3

DE000SEB1AW3

DE000SEB1AW3

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DE000SEB1AW3

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DE000SEB1AW3

1_Portfolio_identifying_data

72_Last_valuation_price_of_the_underlying_asset

73_Country_of_quotation_of_the_underlying_asset

DE000SEB1AW3

DE000SEB1AW3

DE000SEB1AW3

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DE000SEB1AW3

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1_Portfolio_identifying_data

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DE000SEB1AW3
DE000SEB1AW3

74_Economic_area_of_quotation_of_the_underlying_asset

75_Coupon_rate_of_the_underlying_asset

1_Portfolio_identifying_data

DE000SEB1AW3
DE000SEB1AW3
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DE000SEB1AW3
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104_SCR_mrkt_spread_derivatives_up_weight_over_NAV

105_SCR_mrkt_spread_derivatives_down_weight_over_NAV

1_Portfolio_identifying_data	130_Valuation_z_spread	131_Underlying_asset_category	132_Infrastructure_investment	133_custodian_name
DE000SEB1AW3		7		0 CACEIS Bank S.A., Germany Branch
DE000SEB1AW3		7		0 CACEIS Bank S.A., Germany Branch
DE000SEB1AW3		7		0 CACEIS Bank S.A., Germany Branch
DE000SEB1AW3		7		0 CACEIS Bank S.A., Germany Branch
DE000SEB1AW3		7		0 CACEIS Bank S.A., Germany Branch
DE000SEB1AW3		7		0 CACEIS Bank S.A., Germany Branch
DE000SEB1AW3		7		0 CACEIS Bank S.A., Germany Branch
DE000SEB1AW3		7		0 CACEIS Bank S.A., Germany Branch
DE000SEB1AW3		7		0 CACEIS Bank S.A., Germany Branch
DE000SEB1AW3		7		0 CACEIS Bank S.A., Germany Branch
DE000SEB1AW3		7		0 CACEIS Bank S.A., Germany Branch
DE000SEB1AW3		E		0 CACEIS Bank S.A., Germany Branch
DE000SEB1AW3		E		0 CACEIS Bank S.A., Germany Branch
DE000SEB1AW3		E		0 CACEIS Bank S.A., Germany Branch
DE000SEB1AW3		E		0 CACEIS Bank S.A., Germany Branch
DE000SEB1AW3		E		0 CACEIS Bank S.A., Germany Branch
DE000SEB1AW3		9		0 CACEIS Bank S.A., Germany Branch
DE000SEB1AW3		9		0 CACEIS Bank S.A., Germany Branch
DE000SEB1AW3		0		0 CACEIS Bank S.A., Germany Branch
DE000SEB1AW3		E		0 CACEIS Bank S.A., Germany Branch
DE000SEB1AW3		E		0 CACEIS Bank S.A., Germany Branch

