

8b_Total_number_of_shares	9_Cash_ratio	10_Portfolio_modified_duration	11_Complete_SCR_delivery	12_CIC_code_of_the_instrument
116559401	43,57		N	XT72
116559401	43,57		N	XT72
116559401	43,57		N	XT72
116559401	43,57		N	XT72
116559401	43,57		N	XT72
116559401	43,57		N	XT72
116559401	43,57		N	XT72
116559401	43,57		N	XT72
116559401	43,57		N	XT73
116559401	43,57		N	XT72
116559401	43,57		N	XT73
116559401	43,57		N	XT72
116559401	43,57		N	XT91
116559401	43,57		N	XT91
116559401	43,57		N	XT09

13_Economic_zone_of_the_quotation_place	14_Identification_code_of_the_instrument	15_Type_of_identification_code_for_the_instrument
	1 96950023SCR9X9F3L662_SGD	99
	1 851WYGNLUQLFZBSYGB56_EUR	99
	1 POT131ELWMYGYC1G4O52_PLN	99
	1 O2RNE8IBXP4R0TD8PU41_EUR	99
	1 851WYGNLUQLFZBSYGB56_USD	99
	1 POT131ELWMYGYC1G4O52_USD	99
	1 96950023SCR9X9F3L662_EUR	99
	1 96950023SCR9X9F3L662_USD	99
	1 POT131ELWMYGYC1G4O52_EUR	99
	1 DE44500800000916559	99
	1 259400DZXF7UJJK2AY35_PLN	99
	1 140070	99
	1 259400DZXF7UJJK2AY35_EUR	99
	1 LI_0002002111	99
	1 LI_0002002108	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 SGD			0,06
	Commerzbank AG EUR			683036,69
	SEB AG PLN			745,41
	Société Générale S.A. EUR			4908574,24
	Commerzbank AG USD			6094089,03
	SEB AG USD			153279,96
	CACEIS Bank S.A. Germany Branch EUR			34698492,36
	CACEIS Bank S.A. Germany Branch USD			317690,70
	SEB AG EUR			33453831,44
	Commerzbank AG EUR (Termingeld)			10600000,00
	mBank Spółka Akcyjna PLN			1984502,12
	UniCredit Bank AG EUR (Termingeld)			20000000,00
	mBank Spółka Akcyjna EUR			137803,04
	Hagen, Stadtfenster			10470000,00
	Hagen, Volme Galerie			34130000,00
	Restwert zum NAV			98240797,40

20_Contract_size_for_derivatives	21_Quotation_currency_(A)	22_Market_valuation_in_quotation_currency_(A)
	SGD	0,06
	EUR	683036,69
	PLN	745,41
	EUR	4908574,24
	USD	6094089,03
	USD	153279,96
	EUR	34698492,36
	USD	317690,70
	EUR	33453831,44
	EUR	10600000,00
	PLN	1984502,12
	EUR	20000000,00
	EUR	137803,04
	EUR	10470000,00
	EUR	34130000,00
	EUR	98240797,40

23_Clean_market_valuation_in_quotation_currency_(A)
0,06

683036,69
745,41
4908574,24
6094089,03
153279,96
34698492,36
317690,70
33453831,44
10600000,00
1984502,12
20000000,00
137803,04
10470000,00
34130000,00
98240797,40

24_Market_valuation_in_portfolio_currency_(B)
0,04

683036,69
165,83
4908574,24
4993314,93
125592,99
34698492,36
260306,20
33453831,44
10600000,00
441476,28
20000000,00
137803,04
10470000,00
34130000,00
98240797,40

25_Clean_market_valuation_in_portfolio_currency_(B)
0,04

683036,69
165,83
4908574,24
4993314,93
125592,99
34698492,36
260306,20
33453831,44
10600000,00
441476,28
20000000,00
137803,04
10470000,00
34130000,00
98240797,40

26_Valuation_weight	27_Market_exposure_amount_in_quotation_currency_(A)	28_Market_exposure_amount_in_portfolio_currency_(B)
0,0000	0,06	0,04
0,0027	683036,69	683036,69
0,0000	745,41	165,83
0,0194	4908574,24	4908574,24
0,0197	6094089,03	4993314,93
0,0005	153279,96	125592,99
0,1371	34698492,36	34698492,36
0,0010	317690,70	260306,20
0,1322	33453831,44	33453831,44
0,0419	10600000,00	10600000,00
0,0017	1984502,12	441476,28
0,0790	20000000,00	20000000,00
0,0005	137803,04	137803,04
0,0414	10470000,00	10470000,00
0,1348	34130000,00	34130000,00
0,3881	98240797,40	98240797,40

29_Market_exposure_amount_for_the_3rd_quotation_currency_(C)

30_Market_exposure_in_weight

0,000

0,003

0,000

0,019

0,020

0,000

0,137

0,001

0,132

0,042

0,002

0,079

0,001

0,041

0,135

0,388

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

2021-03-23

2021-12-28

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.

Commerzbank AG

SEB AG, FFM

CACEIS Bank S.A., Germany Branch

CACEIS Bank S.A., Germany Branch

SEB AG, FFM

Commerzbank AG

mBank Spółka Akcyjna

UniCredit Bank AG

mBank Spółka Akcyjna

SEB ImmoInvest

SEB ImmoInvest

47_Issuer_identification_code

96950023SCR9X9F3L662

851WYG NLUQLFZBSYGB56

POT131ELW MYGYC1G4O52

O2RNE8IBXP4R0TD8PU41

851WYG NLUQLFZBSYGB56

POT131ELW MYGYC1G4O52

96950023SCR9X9F3L662

96950023SCR9X9F3L662

POT131ELW MYGYC1G4O52

851WYG NLUQLFZBSYGB56

259400DZXF7UJJK2AY35

2ZCNRR8UK83OBTEK2170

259400DZXF7UJJK2AY35

52990038QRMWXLPTTP78

52990038QRMWXLPTTP78

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	851WYGNLUQLFZBSYGB56
1	Skandinaviska Enskilda Banken AB	F3JS33DEI6XQ4ZBPTN86
1	Societe Generale S.A.	O2RNE8IBXP4ROTD8PU41
1	Commerzbank AG	851WYGNLUQLFZBSYGB56
1	Skandinaviska Enskilda Banken AB	F3JS33DEI6XQ4ZBPTN86
1	Credit Agricole	969500Z2E674V0FPPW35
1	Credit Agricole	969500Z2E674V0FPPW35
1	Skandinaviska Enskilda Banken AB	F3JS33DEI6XQ4ZBPTN86
1	Commerzbank AG	851WYGNLUQLFZBSYGB56
1	mBank Spółka Akcyjna	259400DZXF7UJJK2AY35
1	UniCredit S.p.A.	549300TRUWO2CD2G5692
1	mBank Spółka Akcyjna	259400DZXF7UJJK2AY35
1	CACEIS Bank S.A., Germany Branch	96950023SCR9X9F3L662
1	CACEIS Bank S.A., Germany Branch	96950023SCR9X9F3L662

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	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	DE		1 K6419	NC
1	DE		1 K6419	NC
1	PL		1 K6419	NC
1	DE		1 K6419	NC
1	PL		1 K6419	NC
1	DE		1	NC
1	DE		1	NC

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

- DE000SEB1AW3
- DE000SEB1AW3
- DE000SEB1AW3
- DE000SEB1AW3
- DE000SEB1AW3
- DE000SEB1AW3
- DE000SEB1AW3
- DE000SEB1AW3
- DE000SEB1AW3
- DE000SEB1AW3
- DE000SEB1AW3
- DE000SEB1AW3
- DE000SEB1AW3
- DE000SEB1AW3
- DE000SEB1AW3

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

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	
7		0 CACEIS Bank S.A., Germany Branch	
7		0 CACEIS Bank S.A., Germany Branch	
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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	

