

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 P0T131ELWMYGYC1G4O52_EUR		99
	1 P0T131ELWMYGYC1G4O52_USD		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			28172535,89
	Commerzbank AG EUR			3508848,22
	SEB AG EUR			30000000,00
	SEB AG USD			1164304,83
	Société Générale S.A. EUR			20000000,00
	Termingeld DZ Bank AG			29000000,00
	Restwert zum NAV			-19858443,27

20_Contract_size_for_derivatives	21_Quotation_currency_(A)	22_Market_valuation_in_quotation_currency_(A)
	EUR	28172535,89
	EUR	3508848,22
	EUR	30000000,00
	USD	1164304,83
	EUR	20000000,00
	EUR	29000000,00
	EUR	-19858443,27

23_Clean_market_valuation_in_quotation_currency_(A)

28172535,89

3508848,22

30000000,00

1164304,83

20000000,00

29000000,00

-19858443,27

24_Market_valuation_in_portfolio_currency_(B)

28172535,89

3508848,22

30000000,00

1090326,20

20000000,00

29000000,00

-19858443,27

25_Clean_market_valuation_in_portfolio_currency_(B)	26_Valuation_weight	27_Market_exposure_amount_in_quotation_currency_(A)
28172535,89	0,3065	28172535,89
3508848,22	0,0382	3508848,22
30000000,00	0,3264	30000000,00
1090326,20	0,0119	1164304,83
20000000,00	0,2176	20000000,00
29000000,00	0,3155	29000000,00
-19858443,27	-0,2161	-19858443,27

28_Market_exposure_amount_in_portfolio_currency_(B)

28172535,89

3508848,22

30000000,00

1090326,20

20000000,00

29000000,00

-19858443,27

29_Market_exposure_amount_for_the_3rd_quotation_currency_(C)

30_Market_exposure_in_weight

31_Market_exposure_for_the_3rd_currency_in_weight_over_NAV

32_Interest_rate_type

33_Coupon_rate

0,307

0,038

0,326

0,012

0,218

0,316

-0,216

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

CACEIS Bank S.A., Germany Branch

Commerzbank AG

Skandinaviska Enskilda Banken AB

Skandinaviska Enskilda Banken AB

Société Générale S.A.

DZ Bank AG

47_Issuer_identification_code

96950023SCR9X9F3L662

851WYGNLUQLFZBSYGB56

F3JS33DEI6XQ4ZBPTN86

F3JS33DEI6XQ4ZBPTN86

O2RNE8IBXP4R0TD8PU41

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	851WYGNLUQLFZBSYGB56
1	Skandinaviska Enskilda Banken AB	F3JS33DEI6XQ4ZBPTN86
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	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	
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

12
12
12
12
12
12

1000_TPT_Version

V6.0

V6.0

V6.0

V6.0

V6.0

V6.0

V6.0