1	2	3	4	5	6	7	8	8b	9	10	11	12	13
Portfolio identifying data	**Type of identification code for the fund share or portfolio**	**Name of the Portfolio or name of the CIS**	**Portfolio Currency**	**Net asset valuation of the portfolio in Portfolio currency**	**Valuation date**	**Reporting date**	**Share price**	**Total number of shares**	**% cash (CIC 7 definition)**	**Portfolio Modified Duration**	**Complete SCR Delivery**	**CIC code of the instrument**	**Economic zone of the quotation place**
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XL32	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XL32	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XL32	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XL32	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XL32	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XL32	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XL32	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XL32	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT72	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT72	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT72	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT72	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT72	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT72	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT72	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT72	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT72	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT72	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT72	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT74	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT74	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	

1	2	3	4	5	6	7	8	8b	9	10	11	12	13
Portfolio identifying data	**Type of identification code for the fund share or portfolio**	**Name of the Portfolio or name of the CIS**	**Portfolio Currency**	**Net asset valuation of the portfolio in Portfolio currency**	**Valuation date**	**Reporting date**	**Share price**	**Total number of shares**	**% cash (CIC 7 definition)**	**Portfolio Modified Duration**	**Complete SCR Delivery**	**CIC code of the instrument**	**Economic zone of the quotation place**
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT79	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT84	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT84	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT84	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT84	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT84	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT84	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT84	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT84	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT84	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT84	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT84	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT84	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT84	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT84	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT84	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT84	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT84	

1	2	3	4	5	6	7	8	8b	9	10	11	12	13
Portfolio identifying data	**Type of identification code for the fund share or portfolio**	**Name of the Portfolio or name of the CIS**	**Portfolio Currency**	**Net asset valuation of the portfolio in Portfolio currency**	**Valuation date**	**Reporting date**	**Share price**	**Total number of shares**	**% cash (CIC 7 definition)**	**Portfolio Modified Duration**	**Complete SCR Delivery**	**CIC code of the instrument**	**Economic zone of the quotation place**
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT84	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT84	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT84	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT84	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT91	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT91	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT91	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT91	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT91	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT91	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT91	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT91	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT91	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT91	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT91	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT91	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT91	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT91	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT91	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT91	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT91	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT91	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT91	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XT91	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	

1	2	3	4	5	6	7	8	8b	9	10	11	12	13
Portfolio identifying data	**Type of identification code for the fund share or portfolio**	**Name of the Portfolio or name of the CIS**	**Portfolio Currency**	**Net asset valuation of the portfolio in Portfolio currency**	**Valuation date**	**Reporting date**	**Share price**	**Total number of shares**	**% cash (CIC 7 definition)**	**Portfolio Modified Duration**	**Complete SCR Delivery**	**CIC code of the instrument**	**Economic zone of the quotation place**
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	
DE0009802314	1	SEB ImmoPortfolio	EUR	370.511.999,14	30.06.2016	13.07.2016	57,30	6.465.095,00	6,21307550%		N	XTE2	

14	15	16	17	17b	18	19	20	21	22	23	24
Identification code of the instrument	**Type of identification code for the instrument**	**Identification of instrument leg**	**Instrument name**	**Asset / Liability**	**Quantity**	**Nominal amount**	**Contract size for derivatives**	**Quotation currency (A)**	**Market valuation in quotation currency (A)**	**Clean market valuation in quotation currency (A)**	**Market valuation in portfolio currency (B)**
AAM_0002240302	99		CP1 Pte Ltd, ObjeRM	L	0	-11.817.486,20		SGD	-11.817.486,20	-11.817.486,20	-7.870.453,68
AAM_0002300146	99		Florida,Colonial Vil	L	0	2.483.770,77		USD	2.483.770,77	2.483.770,77	2.240.053,00
AAM_0002302156	99		Helsinki, Äyritie 8b	A	0	2.498.895,26		EUR	2.498.895,26	2.498.895,26	2.498.895,26
AAM_0002303158	99		Lexington, Florida	L	0	2.072.473,56		USD	2.072.473,56	2.072.473,56	1.869.113,96
AAM_0002305166	99		Florida,2700WestPens	A	0	1.696.671,26		USD	1.696.671,26	1.696.671,26	1.530.186,92
AAM_0002306167	99		Florida,235OcalaRoad	L	0	2.094.014,29		USD	2.094.014,29	2.094.014,29	1.888.541,03
AAM_0002307170	99		41,SpringStreet,echt	L	0	-3.694.312,56		USD	-3.694.312,56	-3.694.312,56	-3.331.811,47
ME_0002240997	99		BG Perennial LLP	A	0	17.613.954,31		SGD	17.613.954,31	17.613.954,31	11.730.905,30
ME_0002304159	99		Helsinki, Äyritie 8b	A	0	1.726.005,55		EUR	1.726.005,55	1.726.005,55	1.726.005,55
259400DZXF7UJKK2AY35_EUR	99		BRE Bank SA	A	0	37.448,10		EUR	37.448,10	37.448,10	37.448,10
259400DZXF7UJKK2AY35_PLN	99		BRE Bank SA	A	0	4.060.577,27		PLN	4.060.577,27	4.060.577,27	918.101,04
851WYGNLUQLFZBSYGB56_EUR	99		Commerzbank AG	A	0	4.112.089,53		EUR	4.112.089,53	4.112.089,53	4.112.089,85
851WYGNLUQLFZBSYGB56_GBP	99		Commerzbank AG	A	0	1.032.433,58		GBP	1.032.433,58	1.032.433,58	1.243.596,21
851WYGNLUQLFZBSYGB56_USD	99		Commerzbank AG	A	0	963,00		USD	963,00	963,00	868,51
F3JS33DEI6XQ4ZBPTN86_EUR	99		SEB AG	A	0	1.565.290,85		EUR	1.565.290,85	1.565.290,85	1.565.290,85
O2RNE8IBXP4R0TD8PU41_EUR	99		Société Générale S.A.	A	0	108.072,33		EUR	108.072,33	108.072,33	108.072,33
P0T131ELWMYGYC1G4O52_EUR	99		SEB AG	A	0	20.491.418,86		EUR	20.491.418,86	20.491.418,86	20.491.418,86
P0T131ELWMYGYC1G4O52_GBP	99		SEB AG	A	0	11.770,70		GBP	11.770,70	11.770,70	14.178,15
P0T131ELWMYGYC1G4O52_NOK	99		SEB AG	A	0	857.004,42		NOK	857.004,42	857.004,42	91.361,18
P0T131ELWMYGYC1G4O52_PLN	99		SEB AG	A	0	28.039,15		PLN	28.039,15	28.039,15	6.339,68
P0T131ELWMYGYC1G4O52_SGD	99		SEB AG	A	0	1.071.618,27		SGD	1.071.618,27	1.071.618,27	713.698,48
P0T131ELWMYGYC1G4O52_USD	99		SEB AG	A	0	62.388,07		USD	62.388,07	62.388,07	56.266,30
RV_EUR	99		Rückstellung (St. V.)-EUR	L	0	-2.816.209,83		EUR	-2.816.209,83	-2.816.209,83	-2.816.209,83
RV_PLN	99		Rückstellung (St. V.)-PLN	L	0	-4.954.538,48		PLN	-4.954.538,48	-4.954.538,48	-1.120.226,66
AA_EUR	99		Andere (Aktiva) -EUR	A	0	4.386.394,18		EUR	4.386.394,18	4.386.394,18	4.386.394,18
AA_GBP	99		Andere (Aktiva) -GBP	A	0	2.016.264,64		GBP	2.016.264,64	2.016.264,64	2.428.649,29
AA_PLN	99		Andere (Aktiva) -PLN	A	0	35.519.898,44		PLN	35.519.898,44	35.519.898,44	8.031.088,55
AA_SGD	99		Andere (Aktiva) -SGD	A	0	440,99		SGD	440,99	440,99	293,70
AA_USD	99		Andere (Aktiva) -USD	A	0	792.137,00		USD	792.137,00	792.137,00	714.409,27
AP_EUR	99		Andere (Passiva) -EUR	L	0	-1.549.919,62		EUR	-1.549.919,62	-1.549.919,62	-1.549.919,62
AP_GBP	99		Andere (Passiva) -GBP	L	0	-1.952,83		GBP	-1.952,83	-1.952,83	-2.352,25
AP_PLN	99		Andere (Passiva) -PLN	L	0	2.564.103,43		PLN	2.564.103,43	2.564.103,43	579.746,64
AP_SGD	99		Andere (Passiva) -SGD	L	0	-1.709,12		SGD	-1.709,12	-1.709,12	-1.138,28
AP_USD	99		Andere (Passiva) -USD	L	0	44.269,40		USD	44.269,40	44.269,40	39.925,51
FG_EUR	99		Forderungen GR -EUR	A	0	2.899.395,06		EUR	2.899.395,06	2.899.395,06	2.899.395,06
FG_GBP	99		Forderungen GR -GBP	A	0	45.609,39		GBP	45.609,39	45.609,39	54.937,83
FG_PLN	99		Forderungen GR -PLN	A	0	2.688.381,42		PLN	2.688.381,42	2.688.381,42	607.846,03
FI_0002302156	99		Helsinki, Äyritie 8b	A	0	6.464,05		EUR	6.464,05	6.464,05	6.464,05
FI_0002307170	99		41,SpringStreet,echt	A	0	-6.828.971,70		EUR	-6.828.971,70	-6.828.971,70	-6.828.971,70
FI_0002307999	99		BG 41SpringStreet	A	0	397.526,82		USD	397.526,82	397.526,82	358.519,86
GK_0002202132	99		Ottobrunn, RobertKoc	L	0	-1.418,50		EUR	-1.418,50	-1.418,50	-1.418,50
GK_0002202188	99		Nürnberg,AmStadtpark	L	0	-133.513,56		EUR	-133.513,56	-133.513,56	-133.513,56
GK_0002202999	99		Land Deutschland	L	0	-12.664,11		EUR	-12.664,11	-12.664,11	-12.664,11
GK_0002204290	99		Lndn,PortmanSquareHo	L	0	-418.464,90		GBP	-418.464,90	-418.464,90	-504.053,12
GK_0002204999	99		Land England	L	0	4.411,87		GBP	4.411,87	4.411,87	5.314,23
GK_0002213138	99		Warschau,Szturm 2	L	0	909.772,57		PLN	909.772,57	909.772,57	205.700,59
GK_0002213139	99		Warschau, Szturm 2a	L	0	207.280,89		PLN	207.280,89	207.280,89	46.866,44
GK_0002213275	99		Lodz,AlejaPilsudsk22	L	0	10.097,08		PLN	10.097,08	10.097,08	2.282,96
GK_0002213296	99		Warsch,Domaniewska49	L	0	-330.662,37		PLN	-330.662,37	-330.662,37	-74.763,13
GK_0002213999	99		Land Polen	L	0	-1.123.282,31		PLN	-1.123.282,31	-1.123.282,31	-253.975,38

14	15	16	17	17b	18	19	20	21	22	23	24
Identification code of the instrument	**Type of identification code for the instrument**	**Identification of instrument leg**	**Instrument name**	**Asset / Liability**	**Quantity**	**Nominal amount**	**Contract size for derivatives**	**Quotation currency (A)**	**Market valuation in quotation currency (A)**	**Clean market valuation in quotation currency (A)**	**Market valuation in portfolio currency (B)**
GW_0002202132	99		Ottobrunn, RobertKoc	L	0	-741.687,82		EUR	-741.687,82	-741.687,82	-741.687,82
GW_0002202143	99		Hamburg, Straßenbahn	L	0	-512.527,42		EUR	-512.527,42	-512.527,42	-512.527,42
GW_0002202155	99		Hamburg,Lübecker 128	L	0	-721.598,73		EUR	-721.598,73	-721.598,73	-721.598,73
GW_0002202165	99		Stuttgart, Ingersh10	L	0	-288.385,92		EUR	-288.385,92	-288.385,92	-288.385,92
GW_0002202241	99		KorntalMün,Lingwie11	L	0	-582.030,63		EUR	-582.030,63	-582.030,63	-582.030,63
GW_0002202242	99		Düss,Theodorstr180	L	0	-446.181,14		EUR	-446.181,14	-446.181,14	-446.181,14
GW_0002202280	99		Köln,Cäcilienstr/Neu	L	0	-45.796,52		EUR	-45.796,52	-45.796,52	-45.796,52
GW_0002202298	99		Mün,AmGleisdreieck 8	L	0	-50.000,00		EUR	-50.000,00	-50.000,00	-50.000,00
GW_0002202998	99		Fonds ImmoPortfolio	L	0	6,36		EUR	6,36	6,36	6,36
GW_0002202999	99		Land Deutschland	L	0	492.817,73		EUR	492.817,73	492.817,73	492.817,73
GW_0002209128	99		Saint-Ouen Laumone	L	0	-198.319,55		EUR	-198.319,55	-198.319,55	-198.319,55
GW_0002209137	99		Le Bellevue	L	0	-91.634,83		EUR	-91.634,83	-91.634,83	-91.634,83
GW_0002209145	99		Parc, Les Pleiades 3	L	0	-322.512,97		EUR	-322.512,97	-322.512,97	-322.512,97
GW_0002209147	99		Toulouse,Regent Park	L	0	-293.366,35		EUR	-293.366,35	-293.366,35	-293.366,35
GW_0002209210	99		Aix, Parc Cezanne II	L	0	-670.164,45		EUR	-670.164,45	-670.164,45	-670.164,45
GW_0002209999	99		Land Frankreich	L	0	19.941,99		EUR	19.941,99	19.941,99	19.941,99
GW_0002212271	99		Ciempoz, AutopistaA4	L	0	-61.285,22		EUR	-61.285,22	-61.285,22	-61.285,22
GW_0002212999	99		Land Spanien	L	0	46.337,75		EUR	46.337,75	46.337,75	46.337,75
GW_0002213138	99		Warschau,Szturm 2	L	0	-483.952,77		PLN	-483.952,77	-483.952,77	-109.422,26
GW_0002213139	99		Warschau, Szturm 2a	L	0	-2.614.625,61		PLN	-2.614.625,61	-2.614.625,61	-591.169,76
GW_0002213275	99		Lodz,AlejaPilsudsk22	L	0	60.356,76		PLN	60.356,76	60.356,76	13.646,73
GW_0002213296	99		Warsch,Domaniewska49	L	0	-3.486.107,04		PLN	-3.486.107,04	-3.486.107,04	-788.212,68
GW_0002213999	99		Land Polen	L	0	-333.250,28		PLN	-333.250,28	-333.250,28	-75.348,26
GW_0002302156	99		Helsinki, Äyritie 8b	L	0	-1.143.993,70		EUR	-1.143.993,70	-1.143.993,70	-1.143.993,70
GW_0002302999	99		BG Plaza Allegro	L	0	46.796,41		EUR	46.796,41	46.796,41	46.796,41
RU_EUR	99		Rückstellung -EUR	L	0	-5.788.210,01		EUR	-5.788.210,01	-5.788.210,01	-5.788.210,01
RU_GBP	99		Rückstellung -GBP	L	0	-586.426,55		GBP	-586.426,55	-586.426,55	-706.367,80
RU_PLN	99		Rückstellung -PLN	L	0	-45.698.763,09		PLN	-45.698.763,09	-45.698.763,09	-10.332.541,17
RU_USD	99		Rückstellung -USD	L	0	-3.576.876,08		USD	-3.576.876,08	-3.576.876,08	-3.225.898,36
ZF_0002307170	99		41,SpringStreet,echt	A	0	9.627.079,47		USD	9.627.079,47	9.627.079,47	8.682.430,98
ZF_0002307999	99		BG 41SpringStreet	A	0	1.265.222,60		USD	1.265.222,60	1.265.222,60	1.141.073,77
02_DARL_138138_0007	99		Warschau UBC I	L	0	-4.440.000,00		EUR	-4.440.000,00	-4.440.000,00	-4.440.000,00
02_DARL_139139_0006	99		Warschau UBC II	L	0	-12.560.000,00		EUR	-12.560.000,00	-12.560.000,00	-12.560.000,00
02_DARL_143143_0002	99		Hamburg, Halle E, Straßenbahnring	L	0	-13.300.000,00		EUR	-13.300.000,00	-13.300.000,00	-13.300.000,00
02_DARL_145145_0004	99		FR, Aix en Provence	L	0	-4.650.000,00		EUR	-4.650.000,00	-4.650.000,00	-4.650.000,00
02_DARL_147147_0003	99		FR, Toulouse Labège	L	0	-4.650.000,00		EUR	-4.650.000,00	-4.650.000,00	-4.650.000,00
02_DARL_155155_0002	99		Hamburg, Lübeckerstr.	L	0	-9.000.000,00		EUR	-9.000.000,00	-9.000.000,00	-9.000.000,00
02_DARL_296296_0001	99		Trinity III, Warschau, Polen	L	0	-35.300.000,00		EUR	-35.300.000,00	-35.300.000,00	-35.300.000,00
B_02_DARL_146146_0001	99		Kings Gainsville LLC	L	0	-29.250.000,00		USD	-29.250.000,00	-29.250.000,00	-26.381.061,09
B_02_DARL_158158_0001	99		Lexington Gainsville Ass. LLC	L	0	-24.700.000,00		USD	-24.700.000,00	-24.700.000,00	-22.277.340,48
B_02_DARL_167167_0002	99		USA, Tuscany Village, Tallahassee	L	0	-7.200.000,00		USD	-7.200.000,00	-7.200.000,00	-6.493.799,66
B_02_DARL_302302_0031	99		CP1, Singapur	L	0	-41.426.325,00		SGD	-41.426.325,00	-41.426.325,00	-27.590.881,30
B_02_DARL_302302_0033	99		CP1, Singapur	L	0	-936.169,08		SGD	-936.169,08	-936.169,08	-623.510,05
B_02_DARL_302302_0034	99		CP1, Singapur	L	0	-43.200.000,00		SGD	-43.200.000,00	-43.200.000,00	-28.772.189,47
B_02_DARL_304304	99		CP2 Pte Ltd	L	0	-224.532,58		SGD	-224.532,58	-224.532,58	-149.538,85
B_02_DARL_306306	99		CP3 Pte Ltd	L	0	-213.380,98		SGD	-213.380,98	-213.380,98	-142.111,88
B_02_DARL_308308	99		CP4 Pte Ltd	L	0	-217.880,68		SGD	-217.880,68	-217.880,68	-145.108,68
B_02_DARL_310310	99		CP5 Pte Ltd	L	0	-217.880,68		SGD	-217.880,68	-217.880,68	-145.108,68
FI_02_DARL_V_170170_0002	99		Bet. Spring Street, New Jersey, USA	A	0	5.132.995,20		USD	5.132.995,20	5.132.995,20	4.629.533,67
FI_02_DARL_V_170170_0004	99		Bet. Spring Street, New Jersey, USA	A	0	3.700.000,00		USD	3.700.000,00	3.700.000,00	3.337.091,49

14	15	16	17	17b	18	19	20	21	22	23	24
Identification code of the instrument	**Type of identification code for the instrument**	**Identification of instrument leg**	**Instrument name**	**Asset / Liability**	**Quantity**	**Nominal amount**	**Contract size for derivatives**	**Quotation currency (A)**	**Market valuation in quotation currency (A)**	**Clean market valuation in quotation currency (A)**	**Market valuation in portfolio currency (B)**
FI_02_DARL_V_170170_0005	99		Bet. Spring Street, New Jersey, USA	A	0	6.500.000,00		USD	6.500.000,00	6.500.000,00	5.862.458,02
G_02_DARL_V_170170_0002	99		Bet. Spring Street, New Jersey, USA	L	0	-5.132.995,20		USD	-5.132.995,20	-5.132.995,20	-4.629.533,67
G_02_DARL_V_170170_0004	99		Bet. Spring Street, New Jersey, USA	L	0	-3.700.000,00		USD	-3.700.000,00	-3.700.000,00	-3.337.091,49
G_02_DARL_V_170170_0005	99		Bet. Spring Street, New Jersey, USA	L	0	-6.500.000,00		USD	-6.500.000,00	-6.500.000,00	-5.862.458,02
AN_0002209210	99		Aix, Parc Cezanne II	A	0	127.601,34		EUR	127.601,34	127.601,34	127.601,34
AN_0002213296	99		Warsch,Domaniewska49	A	0	3.112.901,67		PLN	3.112.901,67	3.112.901,67	703.830,53
AN_0002240302	99		CP1 Pte Ltd, ObjeRM	A	0	1.395.946,86		SGD	1.395.946,86	1.395.946,86	929.701,54
AN_0002240997	99		BG Perennial LLP	A	0	-1.107.837,65		SGD	-1.107.837,65	-1.107.837,65	-737.820,61
LIM_0002240302	99		CP1 Pte Ltd, ObjeRM	A	0	123.600.000,00		SGD	123.600.000,00	123.600.000,00	82.317.682,32
LIM_0002240304	99		CP2 Pte Ltd	A	0	270.000,00		SGD	270.000,00	270.000,00	179.820,18
LIM_0002240306	99		CP3 Pte Ltd	A	0	300.000,00		SGD	300.000,00	300.000,00	199.800,20
LIM_0002240308	99		CP4 Pte Ltd	A	0	300.000,00		SGD	300.000,00	300.000,00	199.800,20
LIM_0002240310	99		CP5 Pte Ltd	A	0	300.000,00		SGD	300.000,00	300.000,00	199.800,20
LIM_0002300146	99		Florida,Colonial Vil	A	0	34.110.000,00		USD	34.110.000,00	34.110.000,00	30.762.987,01
LIM_0002302156	99		Helsinki, Äyritie 8b	A	0	13.900.000,00		EUR	13.900.000,00	13.900.000,00	13.900.000,00
LIM_0002303158	99		Lexington, Florida	A	0	32.300.000,00		USD	32.300.000,00	32.300.000,00	29.130.591,63
LIM_0002305166	99		Florida,2700WestPens	A	0	20.160.000,00		USD	20.160.000,00	20.160.000,00	18.181.818,18
LIM_0002306167	99		Florida,235OcalaRoad	A	0	15.840.000,00		USD	15.840.000,00	15.840.000,00	14.285.714,29
LIM_0002307170	99		41,SpringStreet,echt	A	0	18.720.000,00		USD	18.720.000,00	18.720.000,00	16.883.116,88
LI_0002202132	99		Ottobrunn, RobertKoc	A	0	26.900.000,00		EUR	26.900.000,00	26.900.000,00	26.900.000,00
LI_0002202143	99		Hamburg, Straßenbahn	A	0	28.000.000,00		EUR	28.000.000,00	28.000.000,00	28.000.000,00
LI_0002202155	99		Hamburg,Lübecker 128	A	0	38.500.000,00		EUR	38.500.000,00	38.500.000,00	38.500.000,00
LI_0002202165	99		Stuttgart, Ingersh10	A	0	12.900.000,00		EUR	12.900.000,00	12.900.000,00	12.900.000,00
LI_0002202241	99		KorntalMün,Lingwie11	A	0	16.900.000,00		EUR	16.900.000,00	16.900.000,00	16.900.000,00
LI_0002202242	99		Düss,Theodorstr180	A	0	18.700.000,00		EUR	18.700.000,00	18.700.000,00	18.700.000,00
LI_0002209145	99		Parc, Les Pleiades 3	A	0	10.400.000,00		EUR	10.400.000,00	10.400.000,00	10.400.000,00
LI_0002209147	99		Toulouse,Regent Park	A	0	9.200.000,00		EUR	9.200.000,00	9.200.000,00	9.200.000,00
LI_0002209210	99		Aix, Parc Cezanne II	A	0	23.100.000,00		EUR	23.100.000,00	23.100.000,00	23.100.000,00
LI_0002213138	99		Warschau,Szturm 2	A	0	94.205.640,00		PLN	94.205.640,00	94.205.640,00	21.300.000,00
LI_0002213139	99		Warschau, Szturm 2a	A	0	176.912.000,00		PLN	176.912.000,00	176.912.000,00	40.000.000,00
LI_0002213275	99		Lodz,AlejaPilsudsk22	A	0	56.611.840,00		PLN	56.611.840,00	56.611.840,00	12.800.000,00
LI_0002213296	99		Warsch,Domaniewska49	A	0	312.249.680,00		PLN	312.249.680,00	312.249.680,00	70.600.000,00
02_FX_GBP_SEB20160654_LONG	99	L1	02_FX_GBP_SEB20160654	A	0	915.375,75	1	EUR	0,00	0,00	0,00
02_FX_GBP_SEB20160654_SHORT	99	L2	02_FX_GBP_SEB20160654	A	0	-715.000,00	1	GBP	46.592,35	46.592,35	56.121,84
02_FX_GBP_SEB20160759_LONG	99	L1	02_FX_GBP_SEB20160759	A	0	317.258,88	1	EUR	0,00	0,00	0,00
02_FX_GBP_SEB20160759_SHORT	99	L2	02_FX_GBP_SEB20160759	A	0	-250.000,00	1	GBP	13.964,34	13.964,34	16.820,45
02_FX_GBP_SEB20160813_LONG	99	L1	02_FX_GBP_SEB20160813	A	0	1.699.644,85	1	EUR	0,00	0,00	0,00
02_FX_GBP_SEB20160813_SHORT	99	L2	02_FX_GBP_SEB20160813	A	0	-1.340.000,00	1	GBP	74.132,60	74.132,60	89.294,87
02_FX_PLN_SEB20160761_LONG	99	L1	02_FX_PLN_SEB20160761	A	0	327.152,50	1	EUR	0,00	0,00	0,00
02_FX_PLN_SEB20160761_SHORT	99	L2	02_FX_PLN_SEB20160761	A	0	-1.415.000,00	1	PLN	38.853,90	38.853,90	8.784,91
02_FX_PLN_SEB20160809_LONG	99	L1	02_FX_PLN_SEB20160809	A	0	1.532.878,97	1	EUR	0,00	0,00	0,00
02_FX_PLN_SEB20160809_SHORT	99	L2	02_FX_PLN_SEB20160809	A	0	-6.590.000,00	1	PLN	221.863,13	221.863,13	50.163,50
02_FX_PLN_SEB20161577_LONG	99	L1	02_FX_PLN_SEB20161577	A	0	344.139,31	1	EUR	0,00	0,00	0,00
02_FX_PLN_SEB20161577_SHORT	99	L2	02_FX_PLN_SEB20161577	A	0	-1.500.000,00	1	PLN	29.399,10	29.399,10	6.647,17
02_FX_PLN_SEB20161649_LONG	99	L1	02_FX_PLN_SEB20161649	A	0	2.515.340,19	1	EUR	0,00	0,00	0,00
02_FX_PLN_SEB20161649_SHORT	99	L2	02_FX_PLN_SEB20161649	A	0	-11.150.000,00	1	PLN	75.472,87	75.472,87	17.064,50
02_FX_SGD_SEB20153000_LONG	99	L1	02_FX_SGD_SEB20153000	A	0	8.886.271,01	1	EUR	0,00	0,00	0,00
02_FX_SGD_SEB20153000_SHORT	99	L2	02_FX_SGD_SEB20153000	A	0	-13.955.000,00	1	SGD	-558.357,90	-558.357,90	-371.866,73
02_FX_SGD_SEB20153173_LONG	99	L1	02_FX_SGD_SEB20153173	A	0	178.108,81	1	EUR	0,00	0,00	0,00
02_FX_SGD_SEB20153173_SHORT	99	L2	02_FX_SGD_SEB20153173	A	0	-275.000,00	1	SGD	-6.833,13	-6.833,13	-4.550,87

14	15	16	17	17b	18	19	20	21	22	23	24
Identification code of the instrument	**Type of identification code for the instrument**	**Identification of instrument leg**	**Instrument name**	**Asset / Liability**	**Quantity**	**Nominal amount**	**Contract size for derivatives**	**Quotation currency (A)**	**Market valuation in quotation currency (A)**	**Clean market valuation in quotation currency (A)**	**Market valuation in portfolio currency (B)**
02_FX_SGD_SEB20153327_LONG	99	L1	02_FX_SGD_SEB20153327	A	0	9.012.629,16	1	EUR	0,00	0,00	0,00
02_FX_SGD_SEB20153327_SHORT	99	L2	02_FX_SGD_SEB20153327	A	0	-14.130.000,00	1	SGD	-559.694,71	-559.694,71	-372.757,05
02_FX_SGD_SEB20160333_LONG	99	L1	02_FX_SGD_SEB20160333	A	0	226.711,03	1	EUR	0,00	0,00	0,00
02_FX_SGD_SEB20160333_SHORT	99	L2	02_FX_SGD_SEB20160333	A	0	-355.000,00	1	SGD	-13.222,07	-13.222,07	-8.805,91
02_FX_SGD_SEB20160801_LONG	99	L1	02_FX_SGD_SEB20160801	A	0	319.068,71	1	EUR	0,00	0,00	0,00
02_FX_SGD_SEB20160801_SHORT	99	L2	02_FX_SGD_SEB20160801	A	0	-495.000,00	1	SGD	-12.148,11	-12.148,11	-8.090,65
02_FX_SGD_SEB20161236_LONG	99	L1	02_FX_SGD_SEB20161236	A	0	222.810,64	1	EUR	0,00	0,00	0,00
02_FX_SGD_SEB20161236_SHORT	99	L2	02_FX_SGD_SEB20161236	A	0	-345.000,00	1	SGD	-7.822,09	-7.822,09	-5.209,52
02_FX_SGD_SEB20161395_LONG	99	L1	02_FX_SGD_SEB20161395	A	0	275.892,69	1	EUR	0,00	0,00	0,00
02_FX_SGD_SEB20161395_SHORT	99	L2	02_FX_SGD_SEB20161395	A	0	-435.000,00	1	SGD	-17.433,90	-17.433,90	-11.610,99
02_FX_SGD_SEB20161634_LONG	99	L1	02_FX_SGD_SEB20161634	A	0	9.660.728,32	1	EUR	0,00	0,00	0,00
02_FX_SGD_SEB20161634_SHORT	99	L2	02_FX_SGD_SEB20161634	A	0	-14.750.000,00	1	SGD	-132.071,46	-132.071,46	-87.959,68
02_FX_USD_SEB20152709_LONG	99	L1	02_FX_USD_SEB20152709	A	0	9.341.055,27	1	EUR	0,00	0,00	0,00
02_FX_USD_SEB20152709_SHORT	99	L2	02_FX_USD_SEB20152709	A	0	-10.500.000,00	1	USD	-134.777,77	-134.777,77	-121.552,82
02_FX_USD_SEB20152710_LONG	99	L1	02_FX_USD_SEB20152710	A	0	9.332.918,54	1	EUR	0,00	0,00	0,00
02_FX_USD_SEB20152710_SHORT	99	L2	02_FX_USD_SEB20152710	A	0	-10.500.000,00	1	USD	-136.862,64	-136.862,64	-123.433,18
02_FX_USD_SEB20153244_LONG	99	L1	02_FX_USD_SEB20153244	A	0	5.567.928,73	1	EUR	0,00	0,00	0,00
02_FX_USD_SEB20153244_SHORT	99	L2	02_FX_USD_SEB20153244	A	0	-6.000.000,00	1	USD	200.869,80	200.869,80	181.159,63
02_FX_USD_SEB20160001_LONG	99	L1	02_FX_USD_SEB20160001	A	0	821.992,88	1	EUR	0,00	0,00	0,00
02_FX_USD_SEB20160001_SHORT	99	L2	02_FX_USD_SEB20160001	A	0	-900.000,00	1	USD	12.694,04	12.694,04	11.448,45
02_FX_USD_SEB20160128_LONG	99	L1	02_FX_USD_SEB20160128	A	0	5.438.450,87	1	EUR	0,00	0,00	0,00
02_FX_USD_SEB20160128_SHORT	99	L2	02_FX_USD_SEB20160128	A	0	-5.962.500,00	1	USD	85.806,36	85.806,36	77.386,69
02_FX_USD_SEB20160129_LONG	99	L1	02_FX_USD_SEB20160129	A	0	5.424.004,80	1	EUR	0,00	0,00	0,00
02_FX_USD_SEB20160129_SHORT	99	L2	02_FX_USD_SEB20160129	A	0	-5.962.500,00	1	USD	84.777,98	84.777,98	76.459,22
02_FX_USD_SEB20160497_LONG	99	L1	02_FX_USD_SEB20160497	A	0	274.135,33	1	EUR	0,00	0,00	0,00
02_FX_USD_SEB20160497_SHORT	99	L2	02_FX_USD_SEB20160497	A	0	-300.000,00	1	USD	4.384,03	4.384,03	3.953,85
02_FX_USD_SEB20160819_LONG	99	L1	02_FX_USD_SEB20160819	A	0	5.666.460,56	1	EUR	0,00	0,00	0,00
02_FX_USD_SEB20160819_SHORT	99	L2	02_FX_USD_SEB20160819	A	0	-6.415.000,00	1	USD	-91.410,36	-91.410,36	-82.440,80
02_FX_USD_SEB20160872_LONG	99	L1	02_FX_USD_SEB20160872	A	0	187.399,61	1	EUR	0,00	0,00	0,00
02_FX_USD_SEB20160872_SHORT	99	L2	02_FX_USD_SEB20160872	A	0	-210.000,00	1	USD	-2.054,11	-2.054,11	-1.852,55
02_FX_USD_SEB20161244_LONG	99	L1	02_FX_USD_SEB20161244	A	0	408.582,88	1	EUR	0,00	0,00	0,00
02_FX_USD_SEB20161244_SHORT	99	L2	02_FX_USD_SEB20161244	A	0	-465.000,00	1	USD	-10.547,67	-10.547,67	-9.512,69
02_FX_USD_SEB20161474_LONG	99	L1	02_FX_USD_SEB20161474	A	0	5.321.035,83	1	EUR	0,00	0,00	0,00
02_FX_USD_SEB20161474_SHORT	99	L2	02_FX_USD_SEB20161474	A	0	-6.000.000,00	1	USD	-45.099,36	-45.099,36	-40.674,03
02_FX_USD_SEB20161475_LONG	99	L1	02_FX_USD_SEB20161475	A	0	5.314.908,32	1	EUR	0,00	0,00	0,00
02_FX_USD_SEB20161475_SHORT	99	L2	02_FX_USD_SEB20161475	A	0	-6.000.000,00	1	USD	-44.755,23	-44.755,23	-40.363,66
02_FX_USD_SEB20161521_LONG	99	L1	02_FX_USD_SEB20161521	A	0	559.534,47	1	EUR	0,00	0,00	0,00
02_FX_USD_SEB20161521_SHORT	99	L2	02_FX_USD_SEB20161521	A	0	-625.000,00	1	USD	-4.120,31	-4.120,31	-3.716,01
02_FX_USD_SEB20161653_LONG	99	L1	02_FX_USD_SEB20161653	A	0	5.144.863,92	1	EUR	0,00	0,00	0,00
02_FX_USD_SEB20161653_SHORT	99	L2	02_FX_USD_SEB20161653	A	0	-5.860.000,00	1	USD	-108.542,87	-108.542,87	-97.892,20

25	26	27	28	29	30	31	32	33	34	35	36	37	38	39
Clean market valuation in portfolio currency (B)	**Valuation weight**	**Market exposure amount in quotation currency (A)**	**Market exposure amount in portfolio currency (B)**	**Market exposure amount for the 3rd currency in quotation currency of the underlying asset (C)**	**Market Exposure in weight**	**Market exposure for the 3rd currency in weight over NAV**	**Interest rate type**	**Coupon rate**	**Interest rate reference identificatio n**	**Identification type for interest rate index**	**Interest rate index name**	**Interest rate Margin**	**Coupon payment frequency**	**Maturity date**
-7.870.453,68	-2,12421020%	-11.817.486,20	-7.870.453,68		-2,12421020%									
2.240.053,00	0,60458312%	2.483.770,77	2.240.053,00		0,60458312%									
2.498.895,26	0,67444381%	2.498.895,26	2.498.895,26		0,67444381%									
1.869.113,96	0,50446786%	2.072.473,56	1.869.113,96		0,50446786%									
1.530.186,92	0,41299254%	1.696.671,26	1.530.186,92		0,41299254%									
1.888.541,03	0,50971117%	2.094.014,29	1.888.541,03		0,50971117%									
-3.331.811,47	-0,89924523%	-3.694.312,56	-3.331.811,47		-0,89924523%									
11.730.905,30	3,16613371%	17.613.954,31	11.730.905,30		3,16613371%									
1.726.005,55	0,46584336%	1.726.005,55	1.726.005,55		0,46584336%									
37.448,10	0,01010712%	37.448,10	37.448,10		0,01010712%									
918.101,04	0,24779253%	4.060.577,27	918.101,04		0,24779253%									
4.112.089,85	1,10983986%	4.112.089,53	4.112.089,85		1,10983986%									
1.243.596,21	0,33564263%	1.032.433,58	1.243.596,21		0,33564263%									
868,51	0,00023441%	963,00	868,51		0,00023441%									
1.565.290,85	0,42246698%	1.565.290,85	1.565.290,85		0,42246698%									
108.072,33	0,02916838%	108.072,33	108.072,33		0,02916838%									
20.491.418,86	5,53056822%	20.491.418,86	20.491.418,86		5,53056822%									
14.178,15	0,00382664%	11.770,70	14.178,15		0,00382664%									
91.361,18	0,02465809%	857.004,42	91.361,18		0,02465809%									
6.339,68	0,00171106%	28.039,15	6.339,68		0,00171106%									
713.698,48	0,19262493%	1.071.618,27	713.698,48		0,19262493%									
56.266,30	0,01518609%	62.388,07	56.266,30		0,01518609%									
-2.816.209,83	-0,76008600%	-2.816.209,83	-2.816.209,83		-0,76008600%									
-1.120.226,66	-0,30234558%	-4.954.538,48	-1.120.226,66		-0,30234558%									
4.386.394,18	1,18387372%	4.386.394,18	4.386.394,18		1,18387372%									
2.428.649,29	0,65548465%	2.016.264,64	2.428.649,29		0,65548465%									
8.031.088,55	2,16756504%	35.519.898,44	8.031.088,55		2,16756504%									
293,70	0,00007927%	440,99	293,70		0,00007927%									
714.409,27	0,19281677%	792.137,00	714.409,27		0,19281677%									
-1.549.919,62	-0,41831833%	-1.549.919,62	-1.549.919,62		-0,41831833%									
-2.352,25	-0,00063486%	-1.952,83	-2.352,25		-0,00063486%									
579.746,64	0,15647176%	2.564.103,43	579.746,64		0,15647176%									
-1.138,28	-0,00030722%	-1.709,12	-1.138,28		-0,00030722%									
39.925,51	0,01077577%	44.269,40	39.925,51		0,01077577%									
2.899.395,06	0,78253743%	2.899.395,06	2.899.395,06		0,78253743%									
54.937,83	0,01482754%	45.609,39	54.937,83		0,01482754%									
607.846,03	0,16405569%	2.688.381,42	607.846,03		0,16405569%									
6.464,05	0,00174463%	6.464,05	6.464,05		0,00174463%									
-6.828.971,70	-1,84311756%	-6.828.971,70	-6.828.971,70		-1,84311756%									
358.519,86	0,09676336%	397.526,82	358.519,86		0,09676336%									
-1.418,50	-0,00038285%	-1.418,50	-1.418,50		-0,00038285%									
-133.513,56	-0,03603488%	-133.513,56	-133.513,56		-0,03603488%									
-12.664,11	-0,00341800%	-12.664,11	-12.664,11		-0,00341800%									
-504.053,12	-0,13604232%	-418.464,90	-504.053,12		-0,13604232%									
5.314,23	0,00143429%	4.411,87	5.314,23		0,00143429%									
205.700,59	0,05551793%	909.772,57	205.700,59		0,05551793%									
46.866,44	0,01264910%	207.280,89	46.866,44		0,01264910%									
2.282,96	0,00061616%	10.097,08	2.282,96		0,00061616%									
-74.763,13	-0,02017833%	-330.662,37	-74.763,13		-0,02017833%									
-253.975,38	-0,06854714%	-1.123.282,31	-253.975,38		-0,06854714%									

25	26	27	28	29	30	31	32	33	34	35	36	37	38	39
Clean market valuation in portfolio currency (B)	**Valuation weight**	**Market exposure amount in quotation currency (A)**	**Market exposure amount in portfolio currency (B)**	**Market exposure amount for the 3rd currency in quotation currency of the underlying asset (C)**	**Market Exposure in weight**	**Market exposure for the 3rd currency in weight over NAV**	**Interest rate type**	**Coupon rate**	**Interest rate reference identificatio n**	**Identification type for interest rate index**	**Interest rate index name**	**Interest rate Margin**	**Coupon payment frequency**	**Maturity date**
-741.687,82	-0,20017916%	-741.687,82	-741.687,82		-0,20017916%									
-512.527,42	-0,13832951%	-512.527,42	-512.527,42		-0,13832951%									
-721.598,73	-0,19475718%	-721.598,73	-721.598,73		-0,19475718%									
-288.385,92	-0,07783443%	-288.385,92	-288.385,92		-0,07783443%									
-582.030,63	-0,15708820%	-582.030,63	-582.030,63		-0,15708820%									
-446.181,14	-0,12042286%	-446.181,14	-446.181,14		-0,12042286%									
-45.796,52	-0,01236033%	-45.796,52	-45.796,52		-0,01236033%									
-50.000,00	-0,01349484%	-50.000,00	-50.000,00		-0,01349484%									
6,36	0,00000172%	6,36	6,36		0,00000172%									
492.817,73	0,13300992%	492.817,73	492.817,73		0,13300992%									
-198.319,55	-0,05352581%	-198.319,55	-198.319,55		-0,05352581%									
-91.634,83	-0,02473195%	-91.634,83	-91.634,83		-0,02473195%									
-322.512,97	-0,08704522%	-322.512,97	-322.512,97		-0,08704522%									
-293.366,35	-0,07917864%	-293.366,35	-293.366,35		-0,07917864%									
-670.164,45	-0,18087524%	-670.164,45	-670.164,45		-0,18087524%									
19.941,99	0,00538228%	19.941,99	19.941,99		0,00538228%									
-61.285,22	-0,01654068%	-61.285,22	-61.285,22		-0,01654068%									
46.337,75	0,01250641%	46.337,75	46.337,75		0,01250641%									
-109.422,26	-0,02953272%	-483.952,77	-109.422,26		-0,02953272%									
-591.169,76	-0,15955482%	-2.614.625,61	-591.169,76		-0,15955482%									
13.646,73	0,00368321%	60.356,76	13.646,73		0,00368321%									
-788.212,68	-0,21273607%	-3.486.107,04	-788.212,68		-0,21273607%									
-75.348,26	-0,02033625%	-333.250,28	-75.348,26		-0,02033625%									
-1.143.993,70	-0,30876023%	-1.143.993,70	-1.143.993,70		-0,30876023%									
46.796,41	0,01263020%	46.796,41	46.796,41		0,01263020%									
-5.788.210,01	-1,56221931%	-5.788.210,01	-5.788.210,01		-1,56221931%									
-706.367,80	-0,19064640%	-586.426,55	-706.367,80		-0,19064640%									
-10.332.541,17	-2,78871972%	-45.698.763,09	-10.332.541,17		-2,78871972%									
-3.225.898,36	-0,87065962%	-3.576.876,08	-3.225.898,36		-0,87065962%									
8.682.430,98	2,34336027%	9.627.079,47	8.682.430,98		2,34336027%									
1.141.073,77	0,30797215%	1.265.222,60	1.141.073,77		0,30797215%									
-4.440.000,00	-1,19834176%	-4.440.000,00	-4.440.000,00		-1,19834176%		Floating	0,013	EUREURM06M			0,001	12	21.10.201
-12.560.000,00	-3,38990371%	-12.560.000,00	-12.560.000,00		-3,38990371%		Floating	0,013	EUREURM06M			0,001	12	21.10.201
-13.300.000,00	-3,58962733%	-13.300.000,00	-13.300.000,00		-3,58962733%		Floating	0,011	EUREURM03M			0,003	4	30.09.201
-4.650.000,00	-1,25502008%	-4.650.000,00	-4.650.000,00		-1,25502008%		Fixed	0,027	1Y-FIX			0,007	4	03.12.201
-4.650.000,00	-1,25502008%	-4.650.000,00	-4.650.000,00		-1,25502008%		Fixed	0,027	1Y-FIX			0,007	4	03.12.201
-9.000.000,00	-2,42907113%	-9.000.000,00	-9.000.000,00		-2,42907113%		Floating	0,012	EUREURM03M			0,003	4	30.12.201
-35.300.000,00	-9,52735676%	-35.300.000,00	-35.300.000,00		-9,52735676%		Floating	0,018	EUREURM01M			0,006	4	30.06.201
-26.381.061,09	-7,12016376%	-29.250.000,00	-26.381.061,09		-7,12016376%		Fixed	0,055	1Y-FIX			0,005	12	01.08.201
-22.277.340,48	-6,01258273%	-24.700.000,00	-22.277.340,48		-6,01258273%		Fixed	0,053	1Y-FIX			0,004	12	01.08.201
-6.493.799,66	-1,75265570%	-7.200.000,00	-6.493.799,66		-1,75265570%		Fixed	0,056	1Y-FIX			0,005	12	01.03.201
-27.590.881,30	-7,44669035%	-41.426.325,00	-27.590.881,30		-7,44669035%		Floating	0,022	SGDLIBM01M			0,004	12	30.09.201
-623.510,05	-0,16828336%	-936.169,08	-623.510,05		-0,16828336%		Floating	0,022	SGDLIBM01M			0,004	12	30.09.201
-28.772.189,47	-7,76552164%	-43.200.000,00	-28.772.189,47		-7,76552164%		Fixed	0,032	SGDLIBM03M			0,035	2	30.09.201
-149.538,85	-0,04036005%	-224.532,58	-149.538,85		-0,04036005%		Fixed	0,017	SGDLIBM03M			0,035	2	30.09.201
-142.111,88	-0,03835554%	-213.380,98	-142.111,88		-0,03835554%		Fixed	0,017	SGDLIBM03M			0,035	2	30.09.201
-145.108,68	-0,03916437%	-217.880,68	-145.108,68		-0,03916437%		Fixed	0,017	SGDLIBM03M			0,035	2	30.09.201
-145.108,68	-0,03916437%	-217.880,68	-145.108,68		-0,03916437%		Fixed	0,017	SGDLIBM03M			0,035	2	30.09.201
4.629.533,67	1,24949629%	5.132.995,20	4.629.533,67		1,24949629%		Fixed	0,085	1Y-FIX			0,078	1	30.09.201
3.337.091,49	0,90067029%	3.700.000,00	3.337.091,49		0,90067029%		Fixed	0,084	1Y-FIX			0,077	1	30.09.201

25	26	27	28	29	30	31	32	33	34	35	36	37	38	39
Clean market valuation in portfolio currency (B)	**Valuation weight**	**Market exposure amount in quotation currency (A)**	**Market exposure amount in portfolio currency (B)**	**Market exposure amount for the 3rd currency in quotation currency of the underlying asset (C)**	**Market Exposure in weight**	**Market exposure for the 3rd currency in weight over NAV**	**Interest rate type**	**Coupon rate**	**Interest rate reference identificatio n**	**Identification type for interest rate index**	**Interest rate index name**	**Interest rate Margin**	**Coupon payment frequency**	**Maturity date**
5.862.458,02	1,58225861%	6.500.000,00	5.862.458,02		1,58225861%		Fixed	0,062	1Y-FIX			0,057	1	30.09.201
-4.629.533,67	-1,24949629%	-5.132.995,20	-4.629.533,67		-1,24949629%		Fixed	0,085	1Y-FIX			-0,078	1	30.09.201
-3.337.091,49	-0,90067029%	-3.700.000,00	-3.337.091,49		-0,90067029%		Fixed	0,084	1Y-FIX			-0,077	1	30.09.201
-5.862.458,02	-1,58225861%	-6.500.000,00	-5.862.458,02		-1,58225861%		Fixed	0,062	1Y-FIX			-0,057	1	30.09.201
127.601,34	0,03443919%	127.601,34	127.601,34		0,03443919%									
703.830,53	0,18996160%	3.112.901,67	703.830,53		0,18996160%									
929.701,54	0,25092346%	1.395.946,86	929.701,54		0,25092346%									
-737.820,61	-0,19913542%	-1.107.837,65	-737.820,61		-0,19913542%									
82.317.682,32	22,21727839%	123.600.000,00	82.317.682,32		22,21727839%									
179.820,18	0,04853289%	270.000,00	179.820,18		0,04853289%									
199.800,20	0,05392543%	300.000,00	199.800,20		0,05392543%									
199.800,20	0,05392543%	300.000,00	199.800,20		0,05392543%									
199.800,20	0,05392543%	300.000,00	199.800,20		0,05392543%									
30.762.987,01	8,30283151%	34.110.000,00	30.762.987,01		8,30283151%									
13.900.000,00	3,75156541%	13.900.000,00	13.900.000,00		3,75156541%									
29.130.591,63	7,86225323%	32.300.000,00	29.130.591,63		7,86225323%									
18.181.818,18	4,90721440%	20.160.000,00	18.181.818,18		4,90721440%									
14.285.714,29	3,85566846%	15.840.000,00	14.285.714,29		3,85566846%									
16.883.116,88	4,55669909%	18.720.000,00	16.883.116,88		4,55669909%									
26.900.000,00	7,26022371%	26.900.000,00	26.900.000,00		7,26022371%									
28.000.000,00	7,55711018%	28.000.000,00	28.000.000,00		7,55711018%									
38.500.000,00	10,39102650%	38.500.000,00	38.500.000,00		10,39102650%									
12.900.000,00	3,48166862%	12.900.000,00	12.900.000,00		3,48166862%									
16.900.000,00	4,56125579%	16.900.000,00	16.900.000,00		4,56125579%									
18.700.000,00	5,04707001%	18.700.000,00	18.700.000,00		5,04707001%									
10.400.000,00	2,80692664%	10.400.000,00	10.400.000,00		2,80692664%									
9.200.000,00	2,48305049%	9.200.000,00	9.200.000,00		2,48305049%									
23.100.000,00	6,23461590%	23.100.000,00	23.100.000,00		6,23461590%									
21.300.000,00	5,74880167%	94.205.640,00	21.300.000,00		5,74880167%									
40.000.000,00	10,79587168%	176.912.000,00	40.000.000,00		10,79587168%									
12.800.000,00	3,45467894%	56.611.840,00	12.800.000,00		3,45467894%									
70.600.000,00	19,05471352%	312.249.680,00	70.600.000,00		19,05471352%									
0,00	0,00000000%	917.360,09	917.360,09		0,24759255%									
56.121,84	0,01514710%	-715.000,00	-861.238,26		-0,23244544%									
0,00	0,00000000%	317.952,71	317.952,71		0,08581442%									
16.820,45	0,00453979%	-250.000,00	-301.132,26		-0,08127463%									
0,00	0,00000000%	1.703.363,77	1.703.363,77		0,45973242%									
89.294,87	0,02410040%	-1.340.000,00	-1.614.068,90		-0,43563202%									
0,00	0,00000000%	328.717,98	328.717,98		0,08871993%									
8.784,91	0,00237102%	-1.415.000,00	-319.933,07		-0,08634891%									
0,00	0,00000000%	1.540.169,83	1.540.169,83		0,41568690%									
50.163,50	0,01353897%	-6.590.000,00	-1.490.006,33		-0,40214793%									
0,00	0,00000000%	345.798,84	345.798,84		0,09333000%									
6.647,17	0,00179405%	-1.500.000,00	-339.151,67		-0,09153595%									
0,00	0,00000000%	2.538.091,90	2.538.091,90		0,68502286%									
17.064,50	0,00460565%	-11.150.000,00	-2.521.027,40		-0,68041721%									
0,00	0,00000000%	8.922.172,56	8.922.172,56		2,40806575%									
-371.866,73	-0,10036564%	-13.955.000,00	-9.294.039,29		-2,50843139%									
0,00	0,00000000%	178.599,31	178.599,31		0,04820338%									
-4.550,87	-0,00122827%	-275.000,00	-183.150,18		-0,04943165%									

25	26	27	28	29	30	31	32	33	34	35	36	37	38	39
Clean market valuation in portfolio currency (B)	**Valuation weight**	**Market exposure amount in quotation currency (A)**	**Market exposure amount in portfolio currency (B)**	**Market exposure amount for the 3rd currency in quotation currency of the underlying asset (C)**	**Market Exposure in weight**	**Market exposure for the 3rd currency in weight over NAV**	**Interest rate type**	**Coupon rate**	**Interest rate reference identificatio n**	**Identification type for interest rate index**	**Interest rate index name**	**Interest rate Margin**	**Coupon payment frequency**	**Maturity date**
0,00	0,00000000%	9.037.832,36	9.037.832,36		2,43928196%									
-372.757,05	-0,10060593%	-14.130.000,00	-9.410.589,41		-2,53988789%									
0,00	0,00000000%	227.624,33	227.624,33		0,06143508%									
-8.805,91	-0,00237669%	-355.000,00	-236.430,24		-0,06381176%									
0,00	0,00000000%	321.579,68	321.579,68		0,08679332%									
-8.090,65	-0,00218364%	-495.000,00	-329.670,33		-0,08897696%									
0,00	0,00000000%	224.560,71	224.560,71		0,06060822%									
-5.209,52	-0,00140603%	-345.000,00	-229.770,23		-0,06201425%									
0,00	0,00000000%	278.099,30	278.099,30		0,07505811%									
-11.610,99	-0,00313377%	-435.000,00	-289.710,29		-0,07819188%									
0,00	0,00000000%	9.735.550,14	9.735.550,14		2,62759375%									
-87.959,68	-0,02374004%	-14.750.000,00	-9.823.509,82		-2,65133379%									
0,00	0,00000000%	9.348.144,15	9.348.144,15		2,52303412%									
-121.552,82	-0,03280672%	-10.500.000,00	-9.469.696,97		-2,55584083%									
0,00	0,00000000%	9.346.263,85	9.346.263,85		2,52252663%									
-123.433,18	-0,03331422%	-10.500.000,00	-9.469.697,03		-2,55584085%									
0,00	0,00000000%	5.592.415,04	5.592.415,04		1,50937488%									
181.159,63	0,04889440%	-6.000.000,00	-5.411.255,41		-1,46048048%									
0,00	0,00000000%	823.136,76	823.136,76		0,22216197%									
11.448,45	0,00308990%	-900.000,00	-811.688,31		-0,21907207%									
0,00	0,00000000%	5.454.821,75	5.454.821,75		1,47223889%									
77.386,69	0,02088642%	-5.962.500,00	-5.377.435,06		-1,45135247%									
0,00	0,00000000%	5.453.894,28	5.453.894,28		1,47198857%									
76.459,22	0,02063610%	-5.962.500,00	-5.377.435,06		-1,45135247%									
0,00	0,00000000%	274.516,62	274.516,62		0,07409116%									
3.953,85	0,00106713%	-300.000,00	-270.562,77		-0,07302402%									
0,00	0,00000000%	5.703.093,11	5.703.093,11		1,53924654%									
-82.440,80	-0,02225051%	-6.415.000,00	-5.785.533,91		-1,56149704%									
0,00	0,00000000%	187.541,39	187.541,39		0,05061682%									
-1.852,55	-0,00050000%	-210.000,00	-189.393,94		-0,05111682%									
0,00	0,00000000%	409.859,60	409.859,60		0,11061979%									
-9.512,69	-0,00256744%	-465.000,00	-419.372,29		-0,11318724%									
0,00	0,00000000%	5.370.581,39	5.370.581,39		1,44950269%									
-40.674,03	-0,01097779%	-6.000.000,00	-5.411.255,41		-1,46048048%									
0,00	0,00000000%	5.370.891,75	5.370.891,75		1,44958645%									
-40.363,66	-0,01089402%	-6.000.000,00	-5.411.255,41		-1,46048048%									
0,00	0,00000000%	559.956,43	559.956,43		0,15113044%									
-3.716,01	-0,00100294%	-625.000,00	-563.672,44		-0,15213338%									
0,00	0,00000000%	5.187.100,59	5.187.100,59		1,39998181%									
-97.892,20	-0,02642079%	-5.860.000,00	-5.284.992,78		-1,42640260%									

40	41	42	43	44	45	46	47	48	49	50	51	52	53	54	55
Redemption type	**Redemption rate**	**Callable / putable**	**Call / put date**	**Issuer / bearer option exercise**	**Strike price for embedded (call/put) options**	**Issuer name**	**Issuer identification code**	**Type of identification code for issuer**	**Name of the group of the issuer**	**Identification of the group**	**Type of identification code for issuer group**	**Issuer country**	**Issuer economic area**	**Economic sector**	**Covered / not covered**
												LU			
												FI			
	1						259400DZXF7UJKK2AY35	1			1				
	1						259400DZXF7UJKK2AY35	1			1				
	1					Commerzbank AG	851WYGNLUQLFZBSYGB56	1			1	DE			
	1					Commerzbank AG	851WYGNLUQLFZBSYGB56	1			1	DE			
	1					Commerzbank AG	851WYGNLUQLFZBSYGB56	1			1	DE			
	1					SEB AG	F3JS33DEI6XQ4ZBPTN86	1			1	DE			
	1					Société Générale S.A.	O2RNE8IBXP4R0TD8PU41	1			1	FR			
	1					SEB AG	P0T131ELWMYGYC1G4O52	1			1	DE			
	1					SEB AG	P0T131ELWMYGYC1G4O52	1			1	DE			
	1					SEB AG	P0T131ELWMYGYC1G4O52	1			1	DE			
	1					SEB AG	P0T131ELWMYGYC1G4O52	1			1	DE			
	1					SEB AG	P0T131ELWMYGYC1G4O52	1			1	DE			
	1					SEB AG	P0T131ELWMYGYC1G4O52	1			1	DE			
												FI			
												US			
												DE			
												DE			
												DE			
												DE			
												GB			
												GB			
												PL			
												PL			
												PL			
												PL			
												PL			

40	41	42	43	44	45	46	47	48	49	50	51	52	53	54	55
Redemption type	**Redemption rate**	**Callable / putable**	**Call / put date**	**Issuer / bearer option exercise**	**Strike price for embedded (call/put) options**	**Issuer name**	**Issuer identification code**	**Type of identification code for issuer**	**Name of the group of the issuer**	**Identification of the group**	**Type of identification code for issuer group**	**Issuer country**	**Issuer economic area**	**Economic sector**	**Covered / not covered**
												DE			
												DE			
												DE			
												DE			
												DE			
												DE			
												DE			
												DE			
												DE			
												DE			
												FR			
												FR			
												FR			
												FR			
												FR			
												FR			
												ES			
												ES			
												PL			
												PL			
												PL			
												PL			
												PL			
												FI			
												DE			
												US			
												DE			
Bullet	1											DE			
Bullet	1											DE			
Bullet	1											DE			
Regular	1											DE			
Regular	1											DE			
Bullet	1											DE			
Bullet	1											DE			
Bullet	1											US			
Bullet	1											US			
Bullet	1											US			
Bullet	1											SG			
Bullet	1											SG			
Bullet	1											SG			
Bullet	1											SG			
Bullet	1											SG			
Bullet	1											SG			
Bullet	1											US			
Bullet	1											US			

40	41	42	43	44	45	46	47	48	49	50	51	52	53	54	55
Redemption type	**Redemption rate**	**Callable / putable**	**Call / put date**	**Issuer / bearer option exercise**	**Strike price for embedded (call/put) options**	**Issuer name**	**Issuer identification code**	**Type of identification code for issuer**	**Name of the group of the issuer**	**Identification of the group**	**Type of identification code for issuer group**	**Issuer country**	**Issuer economic area**	**Economic sector**	**Covered / not covered**
Bullet	1											US			
Bullet	1											US			
Bullet	1											US			
Bullet	1											US			
												FR			
												PL			
												SG			
												LU			
												SG			
												SG			
												SG			
												SG			
												SG			
												US			
												FI			
												US			
												US			
												US			
												US			
												DE			
												DE			
												DE			
												DE			
												DE			
												DE			
												FR			
												FR			
												FR			
												PL			
												PL			
												PL			
												PL			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			

40	41	42	43	44	45	46	47	48	49	50	51	52	53	54	55
Redemption type	**Redemption rate**	**Callable / putable**	**Call / put date**	**Issuer / bearer option exercise**	**Strike price for embedded (call/put) options**	**Issuer name**	**Issuer identification code**	**Type of identification code for issuer**	**Name of the group of the issuer**	**Identification of the group**	**Type of identification code for issuer group**	**Issuer country**	**Issuer economic area**	**Economic sector**	**Covered / not covered**
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			
						SEB AG	P0T131ELWMYGYC1G4O52	1	SEB AG	P0T131ELWM	1	DE			

56	57	58	58b	59	60	61	62	63	64	65	67	68	69	70	71	72	73
Securitisation	**Explicit guarantee by the country of issue**	**Subordinated debt**	**Nature of the TRANCHE**	**Credit quality step**	**Call / Put**	**Strike price**	**Conversion factor (convertibles)/ concordance factor / parity (options)**	**Final maturity date**	**Exercise type**	**Hedge strategy**	**CIC code of the underlying asset**	**Identification code of the underlying asset**	**Type of identification code for the underlying asset**	**Name of the underlying asset**	**Quotation currency of the underlying asset (C)**	**Last valuation price**	**Country of quotation of the underlying**

56	57	58	58b	59	60	61	62	63	64	65	67	68	69	70	71	72	73
Securitisation	**Explicit guarantee by the country of issue**	**Subordinated debt**	**Nature of the TRANCHE**	**Credit quality step**	**Call / Put**	**Strike price**	**Conversion factor (convertibles)/ concordance factor / parity (options)**	**Final maturity date**	**Exercise type**	**Hedge strategy**	**CIC code of the underlying asset**	**Identification code of the underlying asset**	**Type of identification code for the underlying asset**	**Name of the underlying asset**	**Quotation currency of the underlying asset (C)**	**Last valuation price**	**Country of quotation of the underlying**

56	57	58	58b	59	60	61	62	63	64	65	67	68	69	70	71	72	73
Securitisation	**Explicit guarantee by the country of issue**	**Subordinated debt**	**Nature of the TRANCHE**	**Credit quality step**	**Call / Put**	**Strike price**	**Conversion factor (convertibles)/ concordance factor / parity (options)**	**Final maturity date**	**Exercise type**	**Hedge strategy**	**CIC code of the underlying asset**	**Identification code of the underlying asset**	**Type of identification code for the underlying asset**	**Name of the underlying asset**	**Quotation currency of the underlying asset (C)**	**Last valuation price**	**Country of quotation of the underlying**

56	57	58	58b	59	60	61	62	63	64	65	67	68	69	70	71	72	73
Securitisation	**Explicit guarantee by the country of issue**	**Subordinated debt**	**Nature of the TRANCHE**	**Credit quality step**	**Call / Put**	**Strike price**	**Conversion factor (convertibles)/ concordance factor / parity (options)**	**Final maturity date**	**Exercise type**	**Hedge strategy**	**CIC code of the underlying asset**	**Identification code of the underlying asset**	**Type of identification code for the underlying asset**	**Name of the underlying asset**	**Quotation currency of the underlying asset (C)**	**Last valuation price**	**Country of quotation of the underlying**

74	75	76	77	78	79	80	81	82	83	84	85	86	87	88	89	90	91	92
Country of quotation	**Coupon rate**	**Coupon payment frequency**	**Maturity date**	**Redemption profile**	**Redemption rate**	**Issuer name**	**Issuer identification code**	**Type of issuer identification code**	**Name of the group of the issuer**	**Identification of the group**	**Type of the group identification code**	**Issuer country**	**Issuer economic area**	**Explicit guarantee by the country of issue**	**Credit quality step**	**Modified Duration to maturity date**	**Modified Duration to next option exercise date**	**Credit sensitivity**

74	75	76	77	78	79	80	81	82	83	84	85	86	87	88	89	90	91	92
Country of quotation	**Coupon rate**	**Coupon payment frequency**	**Maturity date**	**Redemption profile**	**Redemption rate**	**Issuer name**	**Issuer identification code**	**Type of issuer identification code**	**Name of the group of the issuer**	**Identification of the group**	**Type of the group identification code**	**Issuer country**	**Issuer economic area**	**Explicit guarantee by the country of issue**	**Credit quality step**	**Modified Duration to maturity date**	**Modified Duration to next option exercise date**	**Credit sensitivity**

74	75	76	77	78	79	80	81	82	83	84	85	86	87	88	89	90	91	92
Country of quotation	**Coupon rate**	**Coupon payment frequency**	**Maturity date**	**Redemption profile**	**Redemption rate**	**Issuer name**	**Issuer identification code**	**Type of issuer identification code**	**Name of the group of the issuer**	**Identification of the group**	**Type of the group identification code**	**Issuer country**	**Issuer economic area**	**Explicit guarantee by the country of issue**	**Credit quality step**	**Modified Duration to maturity date**	**Modified Duration to next option exercise date**	**Credit sensitivity**

74	75	76	77	78	79	80	81	82	83	84	85	86	87	88	89	90	91	92
Country of quotation	**Coupon rate**	**Coupon payment frequency**	**Maturity date**	**Redemption profile**	**Redemption rate**	**Issuer name**	**Issuer identification code**	**Type of issuer identification code**	**Name of the group of the issuer**	**Identification of the group**	**Type of the group identification code**	**Issuer country**	**Issuer economic area**	**Explicit guarantee by the country of issue**	**Credit quality step**	**Modified Duration to maturity date**	**Modified Duration to next option exercise date**	**Credit sensitivity**

93	94	94b	95	97	98	99	100	101	102	103	104	105	105a	105b	106	107	108	110
Sensitivity to underlying asset price (delta)	**Convexity / gamma for derivatives**	**Vega**	**Identification of the original portfolio for positions embedded in a fund**	**SCR_Mrkt_IR_up weight over NAV**	**SCR_Mrkt_IR_down weight over NAV**	**SCR_Mrkt_Eq_type1 weight over NAV**	**SCR_Mrkt_Eq_type2 weight over NAV**	**SCR_Mrkt_Prop weight over NAV**	**SCR_Mrkt_Spread_bonds weight over NAV**	**SCR_Mrkt_Spread_structured weight over NAV**	**SCR_Mrkt_Spread_derivatives_up weight over NAV**	**SCR_Mrkt_Spread_derivatives_down weight over NAV**	**SCR_Mrkt_FX_up weight over NAV**	**SCR_Mrkt_FX_down weight over NAV**	**Asset pledged as collateral**	**Place of deposit**	**Participation**	**Valorisation method**

93	94	94b	95	97	98	99	100	101	102	103	104	105	105a	105b	106	107	108	110
Sensitivity to underlying asset price (delta)	**Convexity / gamma for derivatives**	**Vega**	**Identification of the original portfolio for positions embedded in a fund**	**SCR_Mrkt_IR_up weight over NAV**	**SCR_Mrkt_IR_down weight over NAV**	**SCR_Mrkt_Eq_type1 weight over NAV**	**SCR_Mrkt_Eq_type2 weight over NAV**	**SCR_Mrkt_Prop weight over NAV**	**SCR_Mrkt_Spread_bonds weight over NAV**	**SCR_Mrkt_Spread_structured weight over NAV**	**SCR_Mrkt_Spread_derivatives_up weight over NAV**	**SCR_Mrkt_Spread_derivatives_down weight over NAV**	**SCR_Mrkt_FX_up weight over NAV**	**SCR_Mrkt_FX_down weight over NAV**	**Asset pledged as collateral**	**Place of deposit**	**Participation**	**Valorisation method**

93	94	94b	95	97	98	99	100	101	102	103	104	105	105a	105b	106	107	108	110
Sensitivity to underlying asset price (delta)	**Convexity / gamma for derivatives**	**Vega**	**Identification of the original portfolio for positions embedded in a fund**	**SCR_Mrkt_IR_up weight over NAV**	**SCR_Mrkt_IR_down weight over NAV**	**SCR_Mrkt_Eq_type1 weight over NAV**	**SCR_Mrkt_Eq_type2 weight over NAV**	**SCR_Mrkt_Prop weight over NAV**	**SCR_Mrkt_Spread_bonds weight over NAV**	**SCR_Mrkt_Spread_structured weight over NAV**	**SCR_Mrkt_Spread_derivatives_up weight over NAV**	**SCR_Mrkt_Spread_derivatives_down weight over NAV**	**SCR_Mrkt_FX_up weight over NAV**	**SCR_Mrkt_FX_down weight over NAV**	**Asset pledged as collateral**	**Place of deposit**	**Participation**	**Valorisation method**

93	94	94b	95	97	98	99	100	101	102	103	104	105	105a	105b	106	107	108	110
Sensitivity to underlying asset price (delta)	**Convexity / gamma for derivatives**	**Vega**	**Identification of the original portfolio for positions embedded in a fund**	**SCR_Mrkt_IR_up weight over NAV**	**SCR_Mrkt_IR_down weight over NAV**	**SCR_Mrkt_Eq_type1 weight over NAV**	**SCR_Mrkt_Eq_type2 weight over NAV**	**SCR_Mrkt_Prop weight over NAV**	**SCR_Mrkt_Spread_bonds weight over NAV**	**SCR_Mrkt_Spread_structured weight over NAV**	**SCR_Mrkt_Spread_derivatives_up weight over NAV**	**SCR_Mrkt_Spread_derivatives_down weight over NAV**	**SCR_Mrkt_FX_up weight over NAV**	**SCR_Mrkt_FX_down weight over NAV**	**Asset pledged as collateral**	**Place of deposit**	**Participation**	**Valorisation method**

111	112	113	114	115	116	117	118	119	120	121	122	123	123a	124	125	126	127	128
Average price of acquisition	**Credit rating**	**Rating agency**	**Geographic zone of issue - (issuer economic area for D4)**	**Fund Issuer Code**	**Fund Issuer Code Type**	**Fund Issuer Name**	**Fund Issuer Sector**	**Fund Issuer Group Code**	**Fund Issuer Group Code Type**	**Fund Issuer Group name**	**Fund Issuer Country**	**Fund CIC code**	**Fund Custodian Country**	**Duration**	**Accrued Income (Security Denominated Currency)**	**Accrued Income (Portfolio Denominated Currency)**	**Bond Floor (convertible instrument only)**	**Option premium (convertible instrument only)**

111	112	113	114	115	116	117	118	119	120	121	122	123	123a	124	125	126	127	128
Average price of acquisition	**Credit rating**	**Rating agency**	**Geographic zone of issue - (issuer economic area for D4)**	**Fund Issuer Code**	**Fund Issuer Code Type**	**Fund Issuer Name**	**Fund Issuer Sector**	**Fund Issuer Group Code**	**Fund Issuer Group Code Type**	**Fund Issuer Group name**	**Fund Issuer Country**	**Fund CIC code**	**Fund Custodian Country**	**Duration**	**Accrued Income (Security Denominated Currency)**	**Accrued Income (Portfolio Denominated Currency)**	**Bond Floor (convertible instrument only)**	**Option premium (convertible instrument only)**

111	112	113	114	115	116	117	118	119	120	121	122	123	123a	124	125	126	127	128
Average price of acquisition	**Credit rating**	**Rating agency**	**Geographic zone of issue - (issuer economic area for D4)**	**Fund Issuer Code**	**Fund Issuer Code Type**	**Fund Issuer Name**	**Fund Issuer Sector**	**Fund Issuer Group Code**	**Fund Issuer Group Code Type**	**Fund Issuer Group name**	**Fund Issuer Country**	**Fund CIC code**	**Fund Custodian Country**	**Duration**	**Accrued Income (Security Denominated Currency)**	**Accrued Income (Portfolio Denominated Currency)**	**Bond Floor (convertible instrument only)**	**Option premium (convertible instrument only)**

111	112	113	114	115	116	117	118	119	120	121	122	123	123a	124	125	126	127	128
Average price of acquisition	**Credit rating**	**Rating agency**	**Geographic zone of issue - (issuer economic area for D4)**	**Fund Issuer Code**	**Fund Issuer Code Type**	**Fund Issuer Name**	**Fund Issuer Sector**	**Fund Issuer Group Code**	**Fund Issuer Group Code Type**	**Fund Issuer Group name**	**Fund Issuer Country**	**Fund CIC code**	**Fund Custodian Country**	**Duration**	**Accrued Income (Security Denominated Currency)**	**Accrued Income (Portfolio Denominated Currency)**	**Bond Floor (convertible instrument only)**	**Option premium (convertible instrument only)**

129	130	131
Valuation Yield	**Valuation Z-spread**	**Underlying Asset Category**
		3X
		3X
		3X
		3X
		3X
		3X
		3X
		3X
		3X
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7

129	130	131
Valuation Yield	**Valuation Z-spread**	**Underlying Asset Category**
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		7
		8
		8
		8
		8
		8
		8
		8
		8
		8
		8
		8
		8
		8
		8
		8
		8
		8
		8
		8
		8

129	130	131
Valuation Yield	**Valuation Z-spread**	**Underlying Asset Category**
		8
		8
		8
		8
		9
		9
		9
		9
		9
		9
		9
		9
		9
		9
		9
		9
		9
		9
		9
		9
		9
		9
		9
		9
		9
		9
		9
		9
		9
		9
		9
		9
		E
		E
		E
		E
		E
		E
		E
		E
		E
		E
		E
		E
		E
		E
		E
		E
		E
		E

129	130	131
Valuation Yield	**Valuation Z-spread**	**Underlying Asset Category**
		E
		E
		E
		E
		E
		E
		E
		E
		E
		E
		E
		E
		E
		E
		E
		E
		E
		E
		E
		E
		E
		E
		E
		E
		E
		E
		E
		E
		E
		E
		E
		E
		E
		E
		E
		E
		E
		E
		E
		E