

**Unaudited semi-annual report
as at 30th June 2019**

SEB PRIME SOLUTIONS

Investment Company (SICAV), Luxembourg

R.C.S. Luxembourg B155311

Notice

The sole legally binding basis for the purchase of Shares of the Company described in this report is the latest valid sales prospectus with its terms of contract.

SEB PRIME SOLUTIONS

Table of contents

Organisation	2
General information	5
Combined statement of net assets	8
SEB PRIME SOLUTIONS - Bodenholm Absolute Return	9
Statement of net assets.....	9
Statement of investments and other net assets	10
Industrial and geographical classification of investments	11
SEB PRIME SOLUTIONS - SEB COMMODITY INDEX FUND	12
Statement of net assets.....	12
SEB PRIME SOLUTIONS - APS GLOBAL EQUITY	13
Statement of net assets.....	13
Statement of investments and other net assets	14
Industrial and geographical classification of investments	15
SEB PRIME SOLUTIONS - SISSENER CANOPUS	16
Statement of net assets.....	16
Statement of investments and other net assets	17
Industrial and geographical classification of investments	19
SEB PRIME SOLUTIONS - SISSENER CORPORATE BOND FUND	20
Statement of net assets.....	20
Statement of investments and other net assets	21
Industrial and geographical classification of investments	22
SEB PRIME SOLUTIONS - CARN Long Short	23
Statement of net assets.....	23
Statement of investments and other net assets	24
Industrial and geographical classification of investments	25
SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge	26
Statement of net assets.....	26
Statement of investments and other net assets	27
Industrial and geographical classification of investments	29
SEB PRIME SOLUTIONS - Nordic Cross Stable Return	30
Statement of net assets.....	30
Statement of investments and other net assets	31
Industrial and geographical classification of investments	33
SEB PRIME SOLUTIONS - Nordic Cross Total Return Bond Fund	34
Statement of net assets.....	34
Statement of investments and other net assets	35
Industrial and geographical classification of investments	37
Notes to the financial statements	38
Additional information	53

SEB PRIME SOLUTIONS

Organisation

Registered office

H2O building
33, rue de Gasperich
L-5826 Hesperange

Board of Directors

Chairman

Justin EGAN
Independent Director
Carne Global Financial Services Limited, Ireland

Directors

Peter HERRLIN
Head of Financial Institutions UK, LC&FI Division
Skandinaviska Enskilda Banken AB (publ), London Branch

Rikard LUNDGREN
Independent Director
SteenDier S.à.r.l., Luxembourg

Management Company

FundRock Management Company S.A.
H2O building
33, rue de Gasperich
L-5826 Hesperange

Board of Directors of the Management Company

Chairman

Michel Marcel VAREIKA
Independent Non-Executive Director
Luxembourg

Members

Romain DENIS
Executive Director - Information System
FundRock Management Company S.A., Luxembourg

Eric MAY
Non-Executive Director
Founding Partner
BlackFin Capital Partners, Paris

Tracey MC DERMOTT
Independent Non-Executive Director
Luxembourg

Grégory NICOLAS
Executive Director - Legal, Compliance, Corporate
FundRock Management Company S.A., Luxembourg

Xavier PARAIN
Executive Director - Chief Executive Officer
FundRock Management Company S.A., Luxembourg
(since 1st April 2019)

Serge RAGOZIN
Executive Director - Chief Operating Officer
FundRock Management Company S.A., Luxembourg

SEB PRIME SOLUTIONS

Organisation (continued)

Ross THOMSON
Executive Director - Managing Director
FundRock Management Company S.A., Luxembourg

Depository

Skandinaviska Enskilda Banken S.A.
4, rue Peternelchen
L-2370 Howald

Central Administration Agent

FundRock Management Company S.A.
H2O building
33, rue de Gasperich
L-5826 Hesperange

Sub-Administrator including Registrar and Transfer Agent

European Fund Administration S.A.
2, rue d'Alsace
L-1122 Luxembourg

Investment Managers

for the Sub-Fund SEB PRIME SOLUTIONS - Bodenholm Absolute Return (launched on 28th February 2019)

Bodenholm Capital AB
Normalmstorg 14
SE-10386 Stockholm
Sweden

for the Sub-Fund SEB PRIME SOLUTIONS - SEB COMMODITY INDEX FUND

SEB Investment Management AB
Stjärntorget 4
Solna
Sweden

for the Sub-Fund SEB PRIME SOLUTIONS - APS GLOBAL EQUITY

Invento Kapitalforvaltning AS
Strandgata 19
N-0152 Oslo
Norway

for the Sub-Funds

SEB PRIME SOLUTIONS - SISSENER CANOPUS

SEB PRIME SOLUTIONS - SISSENER CORPORATE BOND FUND (launched on 11th March 2019)

Sissener AS
Haakons VII's Gate 1
N-0161 Oslo
Norway

SEB PRIME SOLUTIONS

Organisation (continued)

for the Sub-Fund SEB PRIME SOLUTIONS - CARN Long Short

CARN Capital AS
Henrik Ibsens Gate 100
NO-0255 Oslo
Norway

for the Sub-Funds

SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge
SEB PRIME SOLUTIONS - Nordic Cross Stable Return and
SEB PRIME SOLUTIONS - Nordic Cross Total Return Bond Fund

Nordic Cross Asset Management AB
Norrandsgatan 16 4 tr
SE-11143 Stockholm
Sweden

Auditor

PricewaterhouseCoopers, Société coopérative
2, rue Gerhard Mercator
L-2182 Luxembourg

Paying Agent in Luxembourg

Skandinaviska Enskilda Banken S.A.
4, rue Peternelchen
L-2370 Howald

Distributor

for all Sub-Funds except SEB PRIME SOLUTIONS - SEB COMMODITY INDEX FUND

FundRock Management Company S.A.
H2O building
33, rue de Gasperich
L-5826 Hesperange

for the Sub-Fund SEB PRIME SOLUTIONS - SEB COMMODITY INDEX FUND

Skandinaviska Enskilda Banken AB (publ)
Kungsträdgårdsgatan, 8
SE-106 40 Stockholm
Sweden

SEB PRIME SOLUTIONS

General information

SEB PRIME SOLUTIONS (the "Company") is a public limited liability company incorporated on 27th August 2010 as an investment company with variable capital ("SICAV") under the Council Directive 2009/65/EC as amended. The Company is governed by Part I of the amended law of 17th December 2010 relating to Undertakings for Collective Investment. The Company is structured as an umbrella fund.

At the date of the financial statements, the following Sub-Funds are offered to investors:

- SEB PRIME SOLUTIONS - Bodenholm Absolute Return (launched on 28th February 2019)	in SEK
- SEB PRIME SOLUTIONS - SEB COMMODITY INDEX FUND	in USD
- SEB PRIME SOLUTIONS - APS GLOBAL EQUITY	in NOK
- SEB PRIME SOLUTIONS - SISSENER CANOPUS	in NOK
- SEB PRIME SOLUTIONS - SISSENER CORPORATE BOND FUND (launched on 11th March 2019)	in NOK
- SEB PRIME SOLUTIONS - CARN Long Short	in NOK
- SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge	in SEK
- SEB PRIME SOLUTIONS - Nordic Cross Stable Return	in SEK
- SEB PRIME SOLUTIONS - Nordic Cross Total Return Bond Fund	in SEK

At the date of the financial statements, the following Share Classes are issued:

- SEB PRIME SOLUTIONS - Bodenholm Absolute Return
 - Class R-SEK (acc) Shares, denominated in SEK
 - Class PB-SEK (acc) Shares, denominated in SEK
 - Class I-SEK (acc) Shares, denominated in SEK
 - Class S-SEK (acc) Shares, denominated in SEK
 - Class I-EUR (acc) Shares, denominated in SEK
 - Class ID-SEK (distr) Shares, denominated in SEK
- SEB PRIME SOLUTIONS - SEB COMMODITY INDEX FUND
 - Class EUR-I (acc) Shares, denominated in EUR
 - Class SEK-I (acc) Shares, denominated in SEK
 - Class SEK-R (acc) Shares, denominated in SEK
- SEB PRIME SOLUTIONS - APS GLOBAL EQUITY
 - Class NOK-I (acc) Shares, denominated in NOK
 - Class NOK-P (acc) Shares, denominated in NOK
 - Class NOK-R (acc) Shares, denominated in NOK
- SEB PRIME SOLUTIONS - SISSENER CANOPUS
 - Class EUR-I (acc) Shares, denominated in EUR
 - Class NOK-I (acc) Shares, denominated in NOK
 - Class NOK-R (acc) Shares, denominated in NOK
 - Class NOK-RL (acc) Shares, denominated in NOK
- SEB PRIME SOLUTIONS - SISSENER CORPORATE BOND FUND
 - Class NOK-R (acc) Shares, denominated in NOK
- SEB PRIME SOLUTIONS - CARN Long Short
 - Class NOK-R-OPA1 (acc) Shares, denominated in NOK
 - Class NOK-R-OPA2 (acc) Shares, denominated in NOK
 - Class NOK-R-OPA3 (acc) Shares, denominated in NOK
 - Class NOK-R-A1 (acc) Shares, denominated in NOK

SEB PRIME SOLUTIONS

General information (continued)

- SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge
 - Class R-SEK Shares, denominated in SEK
 - Class I-SEK (acc) Shares, denominated in SEK
 - Class-SEK-IN2 (acc) Shares, denominated in SEK
 - Class SEK-RN Shares, denominated in SEK

- SEB PRIME SOLUTIONS - Nordic Cross Stable Return
 - Class R-SEK Shares, denominated in SEK
 - Class SEK-I (acc) Shares, denominated in SEK
 - Class-SEK-IN Shares, denominated in SEK
 - Class-SEK-IN2 (acc) Shares, denominated in SEK
 - Class-SEK-INZ Shares, denominated in SEK
 - Class SEK-RN Shares, denominated in SEK
 - Class SEK-RZN Shares, denominated in SEK

- SEB PRIME SOLUTIONS - Nordic Cross Total Return Bond Fund
 - Class R-SEK Shares, denominated in SEK
 - Class SEK-I (acc) Shares, denominated in SEK
 - Class-SEK-IN2 (acc) Shares, denominated in SEK
 - Class SEK-INZ Shares, denominated in SEK

Class R Shares, Class RL Shares, Class NOK-R-OPA1 Shares, Class NOK-R-OPA2 Shares, Class NOK-R-OPA3 Shares and Class SEK-RZN Shares are available to all investors.

Class I Shares, Class P Shares and Class SEK-INZ Shares are reserved to Institutional investors.

Class SEK-IN is available only to institutional investors at the sole discretion of the Management Company.

Class SEK-IN2 (acc) are available only to institutional investors at the sole discretion of the Management Company. The Management Company does not remit any commission-based payments for this Class of Shares. This Class of Shares is denominated in Swedish Krona and the Shares are non-distributing (i.e. are not expected to pay dividends).

Class SEK-RN is available to all type of investors, at the sole discretion of the Management Company, and will be offered only through distributors, financial intermediaries, distribution partners or similar appointed by the Global Distributor or an authorized affiliate that are investing on behalf of their customers and are charging the latter advisory or alike fees.

All Class Shares are available as Accumulation Shares.

The Valuation Day of the Sub-Fund SEB PRIME SOLUTIONS - SEB COMMODITY INDEX FUND is every Banking Day if on such Banking Day the London Metal Exchange, Chicago Mercantile Exchange and New York Mercantile Exchange are open for trading.

The Valuation Day of the Sub-Funds SEB PRIME SOLUTIONS - Bodenholm Absolute Return, SEB PRIME SOLUTIONS - APS GLOBAL EQUITY, SEB PRIME SOLUTIONS - SISSENER CANOPUS, SEB PRIME SOLUTIONS - SISSENER CORPORATE BOND FUND, SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge, SEB PRIME SOLUTIONS - Nordic Cross Stable Return and SEB PRIME SOLUTIONS - Nordic Cross Total Return Bond Fund is every Banking Day. The Dealing Day of the Sub-Fund is every Banking Day provided that in any case where such Dealing Day would fall on a day which is not a Banking Day such Dealing Day shall then be the next Banking Day following such day.

Valuation Day means Banking Days on which the Net Asset Value is determined for each Class of Shares in each Sub-Fund. Banking Day means a full day on which banks are open for business in Luxembourg. A Dealing Day means any Valuation Day where Shares may be subscribed, redeemed or converted, unless otherwise specified in the Annexes of the Prospectus.

SEB PRIME SOLUTIONS

General information (continued)

The Valuation Day of the Sub-Fund SEB PRIME SOLUTIONS - CARN Long Short is weekly, every Tuesday. Should such Valuation Day fall on a day which is not a Banking Day, such Valuation Day shall then be the next Banking Day.

The Dealing Day of the Sub-Fund SEB PRIME SOLUTIONS - CARN Long Short will be every first and third Tuesday in any month, provided that in any case where such Dealing Day would fall on a day which is not a Banking Day such Dealing Day shall then be the next Banking Day following such day.

The reference currency of the Company is expressed in EUR.

Subscription and redemption prices are available at the registered office of the Company.

The financial year of the Company ends on 31st December.

Financial reports of the Company are published annually and semi-annually. These reports, as well as the offering prospectus, and all information concerning the Company can be obtained at the registered office of the Company.

SEB PRIME SOLUTIONS

Combined statement of net assets (in EUR) as at 30th June 2019

Assets

Securities portfolio at market value	688,996,296.31
Investment funds at net asset value	59,116,428.97
Option contracts at market value	4,794,782.48
Cash at banks	30,649,420.60
Cash collateral at banks for derivative instruments	48,125,619.36
Other liquid assets	29,723,468.99
Formation expenses, net	62,994.60
Receivable on sales of securities	1,514,256.16
Receivable on treasury transactions	2,186.11
Receivable cash collateral paid	1,159,270.61
Cash receivable from swaps contracts' counterparty	70,498,617.72
Receivable on issues of shares	1,294,484.90
Income receivable on portfolio	2,534,024.67
Interest receivable on swaps contracts	268.45
Interest receivable on bank accounts	3.93
Interest receivable on contracts for difference (CFD)	24,819.83
Unrealised gain on funded swaps contracts	2,931,146.80
Unrealised gain on contracts for difference (CFD)	2,532,034.18
Unrealised gain on forward foreign exchange contracts	1,821,543.51
Receivable on contracts for difference (CFD)	219,787.17
Other receivables	1,169,435.20
Prepaid expenses	63,043.81
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Total assets	947,233,934.36
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Liabilities

Bank overdrafts	137,017.39
Other liquid liabilities	178,889.31
Redeemable cash collateral received	218,307.76
Short option contracts at market value	4,865,288.12
Payable on purchases of securities	6,522,993.31
Payable on swaps contracts	20,847.47
Payable on treasury transactions	59.85
Payable on redemptions of shares	842,480.33
Interest payable on swaps contracts	4,900.19
Interest payable on bank overdrafts	371.26
Unrealised loss on futures contracts	1,142,735.45
Unrealised loss on swaps contracts	19,679.56
Unrealised loss on forward foreign exchange contracts	49,908.78
Unrealised loss on contracts for difference (CFD)	689,548.12
Expenses payable	5,878,186.92
Interest payable on funded swaps contracts	12,387.34
Interest payable on contracts for difference (CFD)	94,264.51
Payable on contracts for difference (CFD)	1,214,815.90
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Total liabilities	21,892,681.57
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Net assets at the end of the period	925,341,252.79
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The accompanying notes are an integral part of these financial statements.

SEB PRIME SOLUTIONS - Bodenholm Absolute Return

Statement of net assets (in SEK)

as at 30th June 2019

Assets

Securities portfolio at market value	1,793,294,092.93
Cash at banks	29,326,561.83
Cash collateral at banks for derivative instruments	325,130,000.00
Other liquid assets	10,935,975.24
Formation expenses, net	8,393.63
Receivable on treasury transactions	23,096.95
Receivable cash collateral paid	12,100,000.00
Receivable on issues of shares	5,944,013.89
Income receivable on portfolio	128,996.48
Interest receivable on bank accounts	41.57
Interest receivable on contracts for difference (CFD)	234,388.57
Unrealised gain on forward foreign exchange contracts	17,181,360.00
Receivable on contracts for difference (CFD)	1,835,004.51
Other receivables	2,145,108.03
Prepaid expenses	13,219.00
Total assets	2,198,300,252.63

Liabilities

Other liquid liabilities	1,889,996.74
Payable on purchases of securities	27,232,758.36
Payable on redemptions of shares	33,111.17
Interest payable on swaps contracts	39,215.49
Interest payable on bank overdrafts	3,922.44
Unrealised loss on futures contracts	2,145,107.84
Unrealised loss on contracts for difference (CFD)	1,777,872.03
Expenses payable	22,917,022.25
Interest payable on contracts for difference (CFD)	538,744.35
Payable on contracts for difference (CFD)	12,105,904.89
Total liabilities	68,683,655.56
Net assets at the end of the period	2,129,616,597.07

Breakdown of net assets per share class

Share class	Number of shares	Currency of share class	NAV per share in currency of share class	Net assets per share class (in SEK)
R-SEK (acc)	5,958.956	SEK	106.01	631,696.18
PB-SEK (acc)	3,318,692.822	SEK	105.79	351,097,721.51
I-SEK (acc)	3,146,785.159	SEK	106.04	333,693,866.73
S-SEK (acc)	5,000,000.000	SEK	107.21	536,047,178.41
I-EUR (acc)	775,801.196	EUR	105.87	867,807,442.51
ID-SEK (distr)	380,197.096	SEK	106.10	40,338,691.73
				2,129,616,597.07

The accompanying notes are an integral part of these financial statements.

SEB PRIME SOLUTIONS - Bodenholm Absolute Return

Statement of investments and other net assets (in SEK)

as at 30th June 2019

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets
Investments					
Transferable securities admitted to an official stock exchange listing					
Shares					
CHF	64,977	Nestlé SA Reg	56,940,989.74	62,489,554.08	2.93
EUR	199,917	Zalando SE	75,278,503.17	82,417,493.62	3.87
NOK	405,754	Adevinta ASA A Reg	41,063,910.22	41,849,171.24	1.96
NOK	659,382	Adevinta ASA B Reg	60,732,207.72	67,434,269.27	3.17
NOK	154,535	Schibsted ASA A	41,173,625.74	39,560,748.35	1.86
			142,969,743.68	148,844,188.86	6.99
SEK	429,214	AAK AB Reg	70,499,366.44	75,541,664.00	3.55
SEK	397,099	AF Poyry AB	75,330,249.79	83,470,209.80	3.92
SEK	1,652,668	Catena Media Plc	103,991,129.03	103,870,183.80	4.88
SEK	481,882	Essity AB B Reg	139,459,904.67	137,529,122.80	6.46
SEK	384,023	Kambi Group Plc B	67,527,811.44	58,525,105.20	2.75
SEK	873,419	Kindred Group Plc SDR	68,429,564.78	68,790,480.44	3.23
SEK	485,435	Tele2 AB B	61,021,952.10	65,776,442.50	3.09
			586,259,978.25	593,503,208.54	27.88
USD	55,608	Black Knight Inc Reg	27,933,054.15	31,034,589.02	1.46
USD	208,753	Boston Scientific Corp	77,140,723.78	83,247,697.04	3.91
USD	101,787	DowDuPont Inc Reg When Issued	70,551,186.68	70,897,647.00	3.33
USD	265,846	EBay Inc	93,094,342.37	97,431,708.29	4.57
USD	216,200	IAA Spingo Inc Reg	78,108,894.94	77,792,295.30	3.65
USD	22,770	IQVIA Holdings Inc Reg	31,650,917.16	33,993,209.13	1.60
USD	87,208	Livanova Plc	67,249,397.78	58,226,484.89	2.73
USD	78,944	Medtronic Plc Reg	67,184,620.87	71,335,643.79	3.35
USD	173,869	Oracle Corp	85,349,226.25	91,905,492.60	4.31
USD	397,011	Perspecta Inc Reg When Issued	80,423,951.08	86,233,704.85	4.05
USD	51,064	Procter & Gamble Co	48,966,309.17	51,951,316.66	2.44
USD	222,841	TransUnion	138,767,662.83	151,989,859.26	7.14
			866,420,287.06	906,039,647.83	42.54
Total investments			1,727,869,501.90	1,793,294,092.93	84.21
Cash and cash collateral at banks				354,456,561.83	16.64
Other net assets/(liabilities)				-18,134,057.69	-0.85
Total				2,129,616,597.07	100.00

The accompanying notes are an integral part of these financial statements.

SEB PRIME SOLUTIONS - Bodenholm Absolute Return

Industrial and geographical classification of investments as at 30th June 2019

Industrial classification

(in percentage of net assets)

Technologies	24.40 %
Non-cyclical consumer goods	15.38 %
Cyclical consumer goods	15.36 %
Healthcare	11.59 %
Industrials	7.14 %
Financials	3.92 %
Raw materials	3.33 %
Telecommunications services	3.09 %
Total	<u>84.21 %</u>

Geographical classification

(by domicile of the issuer)
(in percentage of net assets)

United States of America	36.46 %
Sweden	17.02 %
Malta	10.86 %
Norway	6.99 %
Germany	3.87 %
Ireland	3.35 %
Switzerland	2.93 %
United Kingdom	2.73 %
Total	<u>84.21 %</u>

SEB PRIME SOLUTIONS - SEB COMMODITY INDEX FUND

Statement of net assets (in USD)

as at 30th June 2019

Assets

Cash at banks	36,877.95
Cash receivable from swaps contracts' counterparty	80,276,776.00
Receivable on issues of shares	144,013.41
Unrealised gain on funded swaps contracts	3,337,696.86
Prepaid expenses	2,886.80
Total assets	83,798,251.02

Liabilities

Bank overdrafts	27,802.90
Payable on redemptions of shares	112,246.70
Expenses payable	66,495.81
Interest payable on funded swaps contracts	14,105.46
Total liabilities	220,650.87
Net assets at the end of the period	83,577,600.15

Breakdown of net assets per share class

Share class	Number of shares	Currency of share class	NAV per share in currency of share class	Net assets per share class (in USD)
EUR-I (acc)	262,296.908	EUR	91.69	27,385,515.03
SEK-I (acc)	307,447.313	SEK	1,032.58	34,215,495.71
SEK-R (acc)	195,838.659	SEK	1,041.20	21,976,589.41
				83,577,600.15

The accompanying notes are an integral part of these financial statements.

SEB PRIME SOLUTIONS - APS GLOBAL EQUITY

Statement of net assets (in NOK)

as at 30th June 2019

Assets

Investment funds at net asset value	498,949,793.00
Cash at banks	19,817,546.86
Receivable on issues of shares	219,635.64
Prepaid expenses	24,682.22
Total assets	519,011,657.72

Liabilities

Payable on redemptions of shares	592,435.38
Expenses payable	899,520.45
Total liabilities	1,491,955.83
Net assets at the end of the period	517,519,701.89

Breakdown of net assets per share class

Share class	Number of shares	Currency of share class	NAV per share in currency of share class	Net assets per share class (in NOK)
NOK-I (acc)	2,429.790	NOK	14,079.20	34,209,509.05
NOK-P (acc)	324,447.045	NOK	119.32	38,713,960.50
NOK-R (acc)	657,229.423	NOK	676.47	444,596,232.34
				517,519,701.89

The accompanying notes are an integral part of these financial statements.

SEB PRIME SOLUTIONS - APS GLOBAL EQUITY

Statement of investments and other net assets (in NOK) as at 30th June 2019

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets
Investments					
Open-ended investment funds					
Tracker funds (UCITS)					
EUR	120,000	iShares II Plc MSCI Turkey UCITS ETF Dist	15,182,641.72	15,650,346.46	3.02
EUR	55,000	iShares III Plc MSCI South Africa UCITS ETF Cap	13,736,213.32	15,523,859.88	3.00
EUR	300,000	iShares IV Plc Ageing Population UCITS ETF Cap	14,823,714.76	14,930,756.81	2.89
EUR	300,000	iShares IV Plc Automation & Robotics UCITS ETF Cap	15,790,399.02	19,414,353.83	3.75
EUR	350,000	iShares IV Plc Digitalisation UCITS ETF Cap	15,734,288.50	20,814,688.88	4.02
EUR	275,000	iShares IV Plc Healthcare Innovation UCITS ETF Cap	12,828,705.94	14,853,553.87	2.87
EUR	50,000	iShares Plc Core MSCI Em Mks IMI UCITS ETF Cap	9,738,970.24	12,067,450.37	2.33
EUR	50,000	iShares Plc MSCI Europe Ex-UK UCITS ETF Dist	15,718,323.85	15,535,270.38	3.00
EUR	26,000	iShares Stoxx Eu 600 Auto & Parts UCITS ETS (DE) Dist	11,244,500.49	12,036,083.65	2.33
EUR	35,000	iShares STOXX Eu 600 Oil&Gas UCITS ETF (DE) Dist	10,936,162.37	11,328,438.61	2.19
EUR	90,000	iShares STOXX Europe 600 Banks UCITS ETF (DE) Dist	12,545,331.20	11,902,071.00	2.30
EUR	26,000	iShares STOXX Europe 600 Basic Res UCITS ETF (DE) Dist	10,770,415.79	12,007,047.57	2.32
EUR	200,000	iShares V Plc Gold Producers UCITS ETF EUR Cap	13,872,178.68	18,752,059.45	3.62
EUR	15,000	iShares V Plc S&P500 EUR Hedged UCITS ETF Cap	9,186,308.66	9,453,718.21	1.83
EUR	1,200,000	Multi Uts France Lyxor MSCI Greece UCITS ETF Dist	11,171,279.48	11,769,806.34	2.27
EUR	5,006.96	Xtrackers (IE) Plc MSCI Wld Energy ETF 1C Cap	1,235,625.46	1,380,647.13	0.27
EUR	100,000	Xtrackers (IE) Plc x-tr MSCI Wld ETF 1C Cap	43,953,187.68	53,925,523.62	10.42
EUR	65,000	Xtrackers (IE) Plc MSCI USA ETF 1C Cap	40,047,641.46	44,104,533.07	8.52
EUR	375,000	Xtrackers CSI300 Swap UCITS ETF EUR 1C Cap	32,194,483.94	37,778,456.38	7.30
EUR	40,000	Xtrackers FTSE Vietnam Swap UCITS ETF 1C Cap	10,865,411.16	10,540,385.98	2.04
EUR	5,000	Xtrackers MSCI Brazil UCITS ETF 1C Cap	1,619,913.10	2,241,070.18	0.43
EUR	630,000	Xtrackers MSCI China UCITS ETF 1C Cap	91,320,854.36	93,372,437.45	18.04
EUR	125,000	Xtrackers MSCI India Swap UCITS ETF 1C Cap	11,272,567.99	13,119,643.87	2.54
EUR	800,000	Xtrackers MSCI Pakistan Swap UCITS ETF 1C Cap	11,506,333.22	6,637,704.65	1.28
EUR	85,000	Xtrackers S&P Select Frontier Swap UCITS ETF 1C EUR Cap	10,060,781.21	11,257,353.64	2.18
EUR	1,000,000	Xtrackers SICAV MSCI Bangladesh Swap UCITS ETF 1C Cap	8,300,897.77	8,552,531.72	1.65
Total investments			455,657,131.37	498,949,793.00	96.41
Cash at banks				19,817,546.86	3.83
Other net assets/(liabilities)				-1,247,637.97	-0.24
Total				517,519,701.89	100.00

The accompanying notes are an integral part of these financial statements.

SEB PRIME SOLUTIONS - APS GLOBAL EQUITY

Industrial and geographical classification of investments as at 30th June 2019

Industrial classification

(in percentage of net assets)

Investment funds	96.41 %
Total	<u>96.41 %</u>

Geographical classification

(by domicile of the issuer)

(in percentage of net assets)

Ireland	49.54 %
Luxembourg	35.46 %
Germany	9.14 %
France	2.27 %
Total	<u>96.41 %</u>

SEB PRIME SOLUTIONS - SISSENER CANOPUS

Statement of net assets (in NOK)

as at 30th June 2019

Assets

Securities portfolio at market value	2,416,838,343.74
Option contracts at market value	46,562,426.59
Cash at banks	62,814,123.04
Cash collateral at banks for derivative instruments	124,200,000.00
Other liquid assets	265,651,741.95
Receivable on issues of shares	36,786.56
Income receivable on portfolio	7,308,878.44
Interest receivable on contracts for difference (CFD)	1,146.19
Unrealised gain on contracts for difference (CFD)	24,588,739.09
Receivable on contracts for difference (CFD)	447,730.50
Other receivables	7,649,125.93
Prepaid expenses	41,741.64
	<hr/>
Total assets	2,956,140,783.67
	<hr/>

Liabilities

Other liquid liabilities	23.00
Short option contracts at market value	47,247,111.21
Payable on purchases of securities	14,114,496.65
Payable on redemptions of shares	2,918,201.07
Unrealised loss on futures contracts	7,651,257.98
Expenses payable	24,703,390.91
Interest payable on contracts for difference (CFD)	356,197.70
	<hr/>
Total liabilities	96,990,678.52
	<hr/>

Net assets at the end of the period	2,859,150,105.15
	<hr/>

Breakdown of net assets per share class

Share class	Number of shares	Currency of share class	NAV per share in currency of share class	Net assets per share class (in NOK)
EUR-I (acc)	7,100.000	EUR	95.26	6,567,832.50
NOK-I (acc)	106,315.567	NOK	2,580.43	274,339,509.68
NOK-R (acc)	5,194,133.561	NOK	247.54	1,285,781,786.63
NOK-RL (acc)	961,044.937	NOK	1,344.85	1,292,460,976.34
				<hr/>
				2,859,150,105.15
				<hr/>

The accompanying notes are an integral part of these financial statements.

SEB PRIME SOLUTIONS - SISSENER CANOPUS

Statement of investments and other net assets (in NOK) as at 30th June 2019

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets
Investments					
Transferable securities admitted to an official stock exchange listing					
Shares					
EUR	450,000	Grand City Properties SA	81,379,205.48	87,836,549.82	3.07
EUR	1,500,000	Nokia Oyj	64,832,786.53	63,597,740.72	2.22
EUR	100,000	Royal Dutch Shell Plc A	26,515,993.46	27,880,457.11	0.97
			172,727,985.47	179,314,747.65	6.26
GBP	890,102	Prudential Plc	146,244,428.83	165,718,055.35	5.80
NOK	13,500,000	ABG Sundal Collier Holdings ASA	56,445,816.15	50,490,000.00	1.77
NOK	1,437,095	Awilco Drilling Plc Reg	44,191,869.29	39,088,984.00	1.37
NOK	200,000	Bonheur ASA	24,007,341.09	34,800,000.00	1.22
NOK	1,250,000	BW LPG Ltd	38,589,945.99	52,050,000.00	1.82
NOK	2,700,000	Europris ASA	63,575,464.31	71,388,000.00	2.50
NOK	2,500,000	EVERY ASA	73,282,771.77	87,250,000.00	3.05
NOK	650,000	Hexagon Composites ASA Reg	19,240,000.00	23,367,500.00	0.82
NOK	878,784	Komplett Bk ASA Reg	7,847,541.12	7,909,056.00	0.28
NOK	1,500,000	NEL ASA Reg	10,350,000.00	10,380,000.00	0.36
NOK	500,000	Nordic Nanovector ASA Reg	22,550,000.00	16,100,000.00	0.56
NOK	1,450,000	Nordic Semiconductor ASA	51,157,284.97	51,910,000.00	1.82
NOK	1,500,000	Norwegian Air Shuttle ASA	71,434,962.66	53,460,000.00	1.87
NOK	1,500,000	Ocean Yield ASA	101,580,658.43	85,800,000.00	3.00
NOK	800,000	Sbanken ASA	64,856,008.95	58,240,000.00	2.04
NOK	1,200,000	Scatec Solar ASA	71,318,876.65	102,300,000.00	3.58
NOK	300,000	Schibsted ASA B	66,210,000.00	66,720,000.00	2.33
NOK	1,900,000	Selvaag Bolig AS	73,057,993.83	83,600,000.00	2.92
NOK	600,000	Solon Eiendom ASA Reg	22,800,000.00	22,500,000.00	0.79
NOK	4,100,000	Storebrand ASA	270,037,999.61	256,988,000.00	8.99
NOK	699,180	Ultimovacs ASA Reg	21,841,875.03	22,219,940.40	0.78
NOK	379,400	Yara Intl ASA	134,965,960.00	156,995,720.00	5.49
			1,309,342,369.85	1,353,557,200.40	47.36
USD	1,300,000	Energy Recovery Inc Reg	86,912,969.80	115,522,997.20	4.04
USD	250,000	Golar LNG Ltd	54,714,275.17	39,400,284.00	1.38
USD	1,057,200	Star Bulk Carriers Corp Reg	20,983,059.59	87,004,525.84	3.04
			162,610,304.56	241,927,807.04	8.46
Total shares			1,790,925,088.71	1,940,517,810.44	67.88
Bonds					
EUR	18,100,000	Norwegian Air Shuttle ASA 7.25% Sen 15/11.12.19	169,200,130.48	168,063,565.39	5.88
SEK	20,000,000	Avida Finans AB VAR 19/26.09.Perpetual	18,211,237.07	18,543,761.33	0.65
USD	2,800,000	American Tanker Inc 9.25% Sen 144A 17/22.02.22	23,083,181.98	24,161,686.89	0.84
USD	3,100,000	Danske Bank A/S VAR Conv Jun Sub Reg S 17/28.09.Perpetual	23,291,118.36	25,692,413.51	0.90
USD	9,000,000	Euronav Luxembourg SA 7.5% Sen 17/31.05.22	79,187,534.84	77,905,107.00	2.72
USD	2,000,000	Golar LNG Partners LP FRN Sen 17/18.05.21	16,462,704.49	17,222,699.90	0.60
USD	2,000,000	Intelsat Jackson Hgs SA 5.5% Ser B Sen 13/01.08.23	15,685,889.44	15,624,429.94	0.55
USD	900,000	Jacktel AS 10% Sen 18/04.12.23	7,105,234.47	6,907,842.00	0.24
USD	4,800,000	Stolt-Nielsen Ltd 6.375% EMTN Sen 17/21.09.22	37,204,175.95	40,817,670.84	1.43
			202,019,839.53	208,331,850.08	7.28
Total bonds			389,431,207.08	394,939,176.80	13.81
Transferable securities dealt in on another regulated market					
Bonds					
NOK	42,000,000	Navigator Holdings Ltd FRN Sen 18/02.11.23	40,972,500.00	41,370,000.00	1.45
Total bonds			40,972,500.00	41,370,000.00	1.45

The accompanying notes are an integral part of these financial statements.

SEB PRIME SOLUTIONS - SISSENER CANOPUS

Statement of investments and other net assets (in NOK) (continued) as at 30th June 2019

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets
<u>Other transferable securities</u>					
Shares					
NOK	1,184,137	Avida Holding AB Reg	38,045,836.00	29,011,356.50	1.01
NOK	100,000	Nordic C Bank	11,000,000.00	11,000,000.00	0.38
Total shares			49,045,836.00	40,011,356.50	1.39
Total investments			2,270,374,631.79	2,416,838,343.74	84.53
<u>Option contracts</u>					
<u>Listed financial instruments</u>					
Options on transferable securities					
DKK	5,000	Danske Bank A/S CALL 09/19 CDE 120	2,939,743.45	780,660.91	0.03
NOK	20,000	Norsk Hydro ASA CALL 07/19 OSL 38	5,000,000.00	0.00	0.00
Total options on transferable securities			7,939,743.45	780,660.91	0.03
Index options					
EUR	1,000	Euro Stoxx 50 EUR (Price) Index PUT 12/19 EUX 3400	14,657,344.67	11,031,765.68	0.39
NOK	10,000	Oslo Stock Exchange Index PUT 12/19 OSL 800	37,910,000.00	34,750,000.00	1.21
Total index options			52,567,344.67	45,781,765.68	1.60
Total option contracts			60,507,088.12	46,562,426.59	1.63
<u>Short option contracts</u>					
<u>Listed financial instruments</u>					
Options on transferable securities					
EUR	-15,000	Nokia Oyj CALL 07/19 EUX 4.5	-2,198,341.18	-873,995.52	-0.03
EUR	-15,000	Nokia Oyj PUT 07/19 EUX 4.5	-2,344,897.25	-2,767,652.48	-0.10
			-4,543,238.43	-3,641,648.00	-0.13
NOK	-5,000	DNB ASA PUT 07/19 OSL 150	-1,900,000.00	-500,000.00	-0.02
NOK	-2,000	Yara Intl ASA CALL 07/19 OSL 395	-3,300,000.00	-4,700,000.00	-0.16
			-5,200,000.00	-5,200,000.00	-0.18
SEK	-1,500	Lundin Petroleum AB CALL 07/19 OMX 285	-1,297,550.64	-1,207,757.24	-0.04
SEK	-1,500	Lundin Petroleum AB PUT 07/19 OMX 285	-1,639,011.34	-1,273,935.72	-0.05
			-2,936,561.98	-2,481,692.96	-0.09
USD	-250	Tesla Inc PUT 07/19 OPRA 225	-3,239,700.66	-2,867,607.25	-0.10
Total options on transferable securities			-15,919,501.07	-14,190,948.21	-0.50
Index options					
EUR	-2,000	Euro Stoxx 50 EUR (Price) Index CALL 12/19 EUX 3600	-12,961,114.86	-11,556,163.00	-0.40
NOK	-20,000	Oslo Stock Exchange Index CALL 12/19 OSL 880	-43,412,000.00	-21,500,000.00	-0.75
Total index options			-56,373,114.86	-33,056,163.00	-1.15
Total short option contracts			-72,292,615.93	-47,247,111.21	-1.65
Cash and cash collateral at banks				187,014,123.04	6.54
Other net assets/(liabilities)				255,982,322.99	8.95
Total				2,859,150,105.15	100.00

The accompanying notes are an integral part of these financial statements.

SEB PRIME SOLUTIONS - SISSENER CANOPUS

Industrial and geographical classification of investments as at 30th June 2019

Industrial classification

(in percentage of net assets)

Industrials	22.80 %
Financials	22.66 %
Energy	11.81 %
Technologies	7.09 %
Real estate	6.78 %
Raw materials	6.31 %
Cyclical consumer goods	4.83 %
Healthcare	1.70 %
Telecommunications services	0.55 %
Total	<u>84.53 %</u>

Geographical classification

(by domicile of the issuer)
(in percentage of net assets)

Norway	50.67 %
United Kingdom	7.17 %
Luxembourg	6.34 %
Marshall Islands	5.09 %
United States of America	4.88 %
Bermuda	4.63 %
Finland	2.22 %
Sweden	1.66 %
The Netherlands	0.97 %
Denmark	0.90 %
Total	<u>84.53 %</u>

SEB PRIME SOLUTIONS - SISSENER CORPORATE BOND FUND

Statement of net assets (in NOK)

as at 30th June 2019

Assets

Securities portfolio at market value	235,180,952.12
Cash at banks	21,996,423.18
Formation expenses, net	155,421.37
Receivable on sales of securities	3,172,679.00
Income receivable on portfolio	3,828,969.37
Unrealised gain on forward foreign exchange contracts	1,896,950.38
Other receivables	149,137.33
Total assets	266,380,532.75

Liabilities

Bank overdrafts	850,295.98
Redeemable cash collateral received	2,120,000.00
Payable on redemptions of shares	254,300.00
Expenses payable	1,065,431.27
Total liabilities	4,290,027.25

Net assets at the end of the period	262,090,505.50
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Breakdown of net assets per share class

Share class	Number of shares	Currency of share class	NAV per share in currency of share class	Net assets per share class (in NOK)
NOK-R (acc)	2,573,655.073	NOK	101.84	262,090,505.50
				262,090,505.50

The accompanying notes are an integral part of these financial statements.

SEB PRIME SOLUTIONS - SISSENER CORPORATE BOND FUND

Statement of investments and other net assets (in NOK) as at 30th June 2019

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets
Investments					
Transferable securities admitted to an official stock exchange listing					
Bonds					
EUR	500,000	Corral Petroleum Hgs AB VAR TOG PIK Reg S Sen 16/15.05.21	5,163,398.76	5,150,576.99	1.97
EUR	900,000	Norske Skog AS FRN Sen 19/14.06.22	8,793,284.06	8,772,730.04	3.35
EUR	1,100,000	Norwegian Air Shuttle ASA 7.25% Sen 15/11.12.19	10,325,418.85	10,213,807.84	3.90
EUR	1,220,000	Outotec Oyj VAR Sub 16/24.03.Perpetual	12,138,105.89	12,202,919.68	4.66
EUR	1,000,000	Selecta Group BV 5.875% Sen Reg S 18/01.02.24	9,869,843.09	10,161,266.14	3.88
			46,290,050.65	46,501,300.69	17.76
NOK	4,000,000	Kistefos AS FRN Sen 19/10.05.23	4,000,000.00	4,020,000.00	1.53
NOK	8,000,000	Kistefos AS FRN Sen Reg S 144A 17/08.11.21	8,265,000.00	8,320,000.00	3.17
NOK	1,000,000	Ocean Yield ASA FRN Reg S 15/29.04.20	1,003,500.00	1,006,990.00	0.38
NOK	10,000,000	Scatec Solar ASA FRN Ser SSO02 G Sen 17/17.11.21	10,487,500.00	10,412,500.00	3.97
NOK	8,477,227	W Hg AS FRN 14/10.07.19	8,532,328.98	8,498,420.07	3.24
			32,288,328.98	32,257,910.07	12.29
SEK	10,100,000	Avida Finans AB FRN Sub 18/06.11.28	9,291,792.71	9,352,995.26	3.57
SEK	2,500,000	Avida Finans AB VAR 19/26.09.Perpetual	2,276,404.63	2,317,970.16	0.88
SEK	6,000,000	Corral Petroleum Hgs AB VAR TOG PIK Sen Reg S 16/15.05.21	5,934,518.12	5,873,340.01	2.24
SEK	10,000,000	Nordnet AB VAR Jun Sub 19/21.06.Perpetual	9,212,856.67	9,582,092.29	3.66
			26,715,572.13	27,126,397.72	10.35
USD	1,200,000	American Tanker Inc 9.25% Sen 144A 17/22.02.22	10,270,612.54	10,355,008.66	3.95
USD	1,400,000	Danske Bank A/S VAR Conv Jun Sub Reg S 17/28.09.Perpetual	11,240,239.43	11,603,025.45	4.43
USD	1,486,939	Eagle Bulk Shipco LLC 8.25% Sk 17/28.11.22	12,815,492.73	12,649,210.88	4.83
USD	2,000,000	Euronav Luxembourg SA 7.5% Sen 17/31.05.22	17,430,978.82	17,312,246.00	6.61
USD	200,000	Golar LNG Partners LP FRN 15/22.05.20	1,751,021.80	1,714,662.83	0.65
USD	1,200,000	Golar LNG Partners LP FRN Sen 17/18.05.21	10,385,484.74	10,333,619.94	3.94
USD	1,500,000	Intelsat Jackson Hgs SA 5.5% Ser B Sen 13/01.08.23	11,626,889.72	11,718,322.45	4.47
USD	1,000,000	InterGen NV 7% Sen Reg S 13/30.06.23	7,851,157.50	7,931,226.00	3.03
USD	1,700,000	Stolt-Nielsen Ltd 6.375% EMTN Sen 17/21.09.22	14,201,285.43	14,456,258.43	5.52
			97,573,162.71	98,073,580.64	37.43
Total bonds			202,867,114.47	203,959,189.12	77.83
Transferable securities dealt in on another regulated market					
Bonds					
NOK	10,000,000	Green Cube Innovation AS FRN 19/31.05.22	10,000,000.00	10,025,000.00	3.82
NOK	11,000,000	Navigator Holdings Ltd FRN Sen 18/02.11.23	10,755,000.00	10,835,000.00	4.13
			20,755,000.00	20,860,000.00	7.95
USD	1,200,000	Siccar Point Energy Bonds PLC 9% 18/31.01.23	10,356,906.70	10,361,763.00	3.95
Total bonds			31,111,906.70	31,221,763.00	11.90
Total investments			233,979,021.17	235,180,952.12	89.73
Cash banks				21,996,423.18	8.39
Bank overdrafts				-850,295.98	-0.32
Other net assets/(liabilities)				5,763,426.18	2.20
Total				262,090,505.50	100.00

The accompanying notes are an integral part of these financial statements.

SEB PRIME SOLUTIONS - SISSENER CORPORATE BOND FUND

Industrial and geographical classification of investments as at 30th June 2019

Industrial classification

(in percentage of net assets)

Financials	41.24 %
Industrials	20.00 %
Energy	9.10 %
Raw materials	8.01 %
Telecommunications services	4.47 %
Non-cyclical consumer goods	3.88 %
Utilities	3.03 %
Total	<u>89.73 %</u>

Geographical classification

(by domicile of the issuer)
(in percentage of net assets)

Norway	23.36 %
Marshall Islands	13.55 %
Sweden	12.32 %
Luxembourg	11.08 %
The Netherlands	6.91 %
Bermuda	5.52 %
Finland	4.66 %
Denmark	4.43 %
United Kingdom	3.95 %
United States of America	3.95 %
Total	<u>89.73 %</u>

SEB PRIME SOLUTIONS - CARN Long Short

Statement of net assets (in NOK)

as at 30th June 2019

Assets

Securities portfolio at market value	245,389,227.42
Cash at banks	41,759,974.20
Formation expenses, net	109,451.72
Receivable cash collateral paid	53.45
Income receivable on portfolio	99,152.01
Interest receivable on swaps contracts	2,606.90
Prepaid expenses	24,687.07
Total assets	287,385,152.77

Liabilities

Payable on swaps contracts	202,451.04
Interest payable on swaps contracts	11,541.29
Unrealised loss on swaps contracts	191,109.38
Expenses payable	2,435,345.05
Total liabilities	2,840,446.76

Net assets at the end of the period 284,544,706.01

Breakdown of net assets per share class

Share class	Number of shares	Currency of share class	NAV per share in currency of share class	Net assets per share class (in NOK)
NOK-R-OPA1 (acc)	80,089.015	NOK	1,161.74	93,042,626.76
NOK-R-OPA2 (acc)	25,000.001	NOK	1,167.17	29,179,184.76
NOK-R-OPA3 (acc)	121,968.589	NOK	1,176.39	143,482,081.23
NOK-R-A1 (acc)	17,686.632	NOK	1,065.26	18,840,813.26
				284,544,706.01

The accompanying notes are an integral part of these financial statements.

SEB PRIME SOLUTIONS - CARN Long Short

Statement of investments and other net assets (in NOK) as at 30th June 2019

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets
Investments					
Transferable securities admitted to an official stock exchange listing					
Shares					
EUR	20,327	Admicom Oyj Reg	6,581,089.26	8,369,621.94	2.94
EUR	49,500	Sampo Plc A	19,314,159.02	19,948,947.76	7.01
			25,895,248.28	28,318,569.70	9.95
NOK	230,000	Borregaard ASA	16,911,006.14	22,724,000.00	7.99
NOK	390,005	Europris ASA	10,352,693.38	10,311,732.20	3.62
NOK	1,355,000	Kitron ASA	8,465,484.13	12,466,000.00	4.38
NOK	330,000	Pareto Bk ASA Reg	12,303,735.30	12,210,000.00	4.29
NOK	138,000	SpareBank 1 SMN	12,212,399.99	13,482,600.00	4.74
NOK	724,890	Treasure ASA Reg	12,288,158.20	9,713,526.00	3.41
NOK	400,000	Webstep ASA Reg	9,800,000.00	9,440,000.00	3.32
NOK	67,471	Wilh Wilhelmsen Hg ASA A	17,177,500.95	9,580,882.00	3.37
			99,510,978.09	99,928,740.20	35.12
SEK	295,000	AcadeMedia AB	16,511,647.97	14,181,037.01	4.98
SEK	280,000	Coor Serv Mgt Holding AB	15,824,607.20	22,081,552.52	7.76
SEK	109,559	Eastnine AB	7,353,233.36	10,754,831.19	3.78
SEK	102,507	Fortnox AB	2,926,855.45	13,209,483.07	4.64
SEK	18,817	Greater Than AB Reg	883,511.42	899,369.21	0.32
SEK	147,814	Scandic Hotels Gr AB	11,670,101.50	11,120,352.12	3.91
			55,169,956.90	72,246,625.12	25.39
Total shares			180,576,183.27	200,493,935.02	70.46
Bonds					
NOK	10,000,000	Agder Energi AS FRN Ser AEN59 Sen17/28.04.23	10,089,700.00	10,062,250.00	3.54
NOK	10,000,000	Gjensidige Bank ASA FRN Sen 17/28.09.22	10,079,400.00	10,051,550.00	3.53
NOK	10,000,000	Sparebank 1 Nord-Norge FRN Ser NONG93 PRO Sen18/24.08.23	10,033,600.00	10,014,450.00	3.52
Total bonds			30,202,700.00	30,128,250.00	10.59
Transferable securities dealt in on another regulated market					
Shares					
EUR	250,000	Tallinna Sadam AS Reg	4,038,300.98	4,734,142.40	1.66
Total shares			4,038,300.98	4,734,142.40	1.66
Bonds					
NOK	10,000,000	Obos Banken AS 2.15% Sen 15/23.04.21	10,034,700.00	10,032,900.00	3.53
Total bonds			10,034,700.00	10,032,900.00	3.53
Total investments			224,851,884.25	245,389,227.42	86.24
Cash at banks				41,759,974.20	14.68
Other net assets/(liabilities)				-2,604,495.61	-0.92
Total				284,544,706.01	100.00

The accompanying notes are an integral part of these financial statements.

SEB PRIME SOLUTIONS - CARN Long Short

Industrial and geographical classification of investments as at 30th June 2019

Industrial classification

(in percentage of net assets)

Financials	41.57 %
Technologies	11.22 %
Industrials	9.41 %
Raw materials	7.99 %
Cyclical consumer goods	7.53 %
Non-cyclical consumer goods	4.98 %
Utilities	3.54 %
Total	<u>86.24 %</u>

Geographical classification

(by domicile of the issuer)

(in percentage of net assets)

Norway	49.24 %
Sweden	25.39 %
Finland	9.95 %
Estonia	1.66 %
Total	<u>86.24 %</u>

SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge

Statement of net assets (in SEK)

as at 30th June 2019

Assets

Securities portfolio at market value	198,411,758.00
Cash at banks	76,323.47
Cash collateral at banks for derivative instruments	3,669,379.11
Other liquid assets	1,021,914.10
Formation expenses, net	116,542.59
Receivable on sales of securities	1,617,287.00
Receivable on issues of shares	334,763.90
Income receivable on portfolio	222,993.05
Interest receivable on contracts for difference (CFD)	26,593.79
Other receivables	680,904.18
Prepaid expenses	472,763.78
Total assets	206,651,222.97

Liabilities

Bank overdrafts	208,892.77
Payable on purchases of securities	1,501,053.58
Payable on treasury transactions	632.29
Payable on redemptions of shares	447,143.54
Unrealised loss on futures contracts	558,843.75
Unrealised loss on contracts for difference (CFD)	531,474.00
Expenses payable	707,360.50
Total liabilities	3,955,400.43

Net assets at the end of the period 202,695,822.54

Breakdown of net assets per share class

Share class	Number of shares	Currency of share class	NAV per share in currency of share class	Net assets per share class (in SEK)
I-SEK	550,882.966	SEK	108.39	59,708,580.78
R-SEK	936,412.239	SEK	107.52	100,682,281.16
SEK-IN2 (acc)	405,311.242	SEK	99.49	40,325,467.98
SEK-RN	20,000.000	SEK	98.97	1,979,492.62
				202,695,822.54

The accompanying notes are an integral part of these financial statements.

SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge

Statement of investments and other net assets (in SEK)

as at 30th June 2019

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets
Investments					
Transferable securities admitted to an official stock exchange listing					
Shares					
SEK	48,125	AddNode AB B	5,806,181.51	7,411,250.00	3.66
SEK	76,300	Alcadon Group AB Reg	2,957,353.03	2,136,400.00	1.05
SEK	230,000	AlzeCure Pharma AB Reg	2,097,543.37	952,200.00	0.47
SEK	6,251,000	Bredband2 i Skandinavien AB	7,026,016.70	5,857,187.00	2.89
SEK	65,200	BTS Group AB B	10,303,807.45	11,449,120.00	5.65
SEK	168,200	Bygghemma Group First AB Reg	6,262,764.54	6,475,700.00	3.19
SEK	62,968	CAG Group AB Reg	4,222,297.92	5,037,440.00	2.48
SEK	34,600	Camurus AB	2,615,575.00	2,560,400.00	1.26
SEK	80,000	Cantargia AB Reg	743,065.47	1,472,000.00	0.73
SEK	67,000	Eolus Vind AB B Reg	3,469,181.39	5,045,100.00	2.49
SEK	117,400	Frisq Holding AB Reg	2,111,238.92	2,054,500.00	1.01
SEK	316,000	HANZA Holding AB Reg	5,199,626.78	4,898,000.00	2.42
SEK	248,000	Immunicum AB Reg	2,101,040.00	2,100,560.00	1.04
SEK	83,500	Karnov Group AB Reg	3,524,923.60	3,423,500.00	1.69
SEK	101,000	Medicover AB B Reg	7,741,124.32	8,696,100.00	4.29
SEK	230,000	Midsona AB B	12,582,506.73	11,270,000.00	5.56
SEK	90,000	Mintage Scientific AB Reg	1,530,000.00	1,683,000.00	0.83
SEK	208,185	NGS Group AB Reg	5,125,330.89	4,746,618.00	2.34
SEK	70,000	Recipharm AB B	8,870,345.07	7,938,000.00	3.92
SEK	20,000	SaltX Technology Holding AB B	263,216.78	93,300.00	0.05
SEK	1,912,770	Sivers IMA Holding AB Reg	12,859,962.55	13,198,113.00	6.51
SEK	115,320	Sportamore AB Reg	7,960,577.24	6,896,136.00	3.40
SEK	4,040,000	TagMaster AB Bearer B	3,225,067.10	3,232,000.00	1.59
Total shares			118,598,746.36	118,626,624.00	58.52
Bonds					
SEK	5,000,000	Nordea Hypotek AB 1% MTN Ser 5531 Sen 15/08.04.22	5,116,750.00	5,146,225.00	2.54
SEK	4,000,000	Skandinaviska Enskilda Bk AB 1.5% Ser 575 Sen 16/21.12.22	4,165,600.00	4,205,120.00	2.07
SEK	5,000,000	Stadshypotek AB 4.5% Ser 1586 09/21.09.22	5,732,100.00	5,727,575.00	2.83
SEK	5,000,000	Swedbank Mortgage AB 1% MTN Ser 191 Sen 15/15.06.22	5,118,050.00	5,153,000.00	2.55
SEK	7,000,000	Swedish Covered Bond Corp 1.25% Ser 143 Sen 16/15.06.22	7,216,860.00	7,266,420.00	3.58
Total bonds			27,349,360.00	27,498,340.00	13.57
Bonds related to a basket of shares					
SEK	20,000,000	Investec Bank Plc 0% Basket of Funds 19/07.02.24	2,460,000.00	3,867,800.00	1.91
SEK	30,000,000	Investec Bank Plc 0% Basket of Funds Sen 18/22.02.22	3,300,300.00	4,512,000.00	2.23
Total bonds related to a basket of shares			5,760,300.00	8,379,800.00	4.14
Transferable securities dealt in on another regulated market					
Shares					
SEK	55,000	Awardit AB Reg	4,005,744.85	4,510,000.00	2.22
SEK	17,500	Cellink AB B Reg	4,721,851.35	4,725,000.00	2.33
SEK	140,600	Iconovo AB Reg	5,314,294.68	6,186,400.00	3.05
SEK	68,500	Jetpak Top Holding AB Reg	2,964,495.67	3,068,800.00	1.51
SEK	58,075	Lyko Group AB A Reg	3,019,314.89	3,159,280.00	1.56
SEK	274,800	OssDsign AB Reg	6,886,714.31	5,990,640.00	2.96
SEK	79,000	Slitevind AB Reg	2,831,480.99	3,649,800.00	1.80
SEK	687,800	Transtema Group AB Reg	9,302,178.80	7,393,850.00	3.65
Total shares			39,046,075.54	38,683,770.00	19.08
Investment certificates					
SEK	20	Merrill Lynch Intl & Co CV Certif Basket of Funds 05.02.24	2,450,000.00	3,545,464.00	1.75
Total investment certificates			2,450,000.00	3,545,464.00	1.75

The accompanying notes are an integral part of these financial statements.

SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge

Statement of investments and other net assets (in SEK) (continued) as at 30th June 2019

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets
Warrants and rights					
SEK	20,000	SaltX Technology Holding AB Call Wts SalTecHg B TO6 31.10.21	0.00	17,760.00	0.01
Total warrants and rights			<u>0.00</u>	<u>17,760.00</u>	<u>0.01</u>
<u>Other transferable securities</u>					
Shares					
SEK	100,000	RhoVac AB Emission 2019	1,900,962.12	1,660,000.00	0.82
Total shares			<u>1,900,962.12</u>	<u>1,660,000.00</u>	<u>0.82</u>
Total investments			195,105,444.02	198,411,758.00	97.89
Cash and cash collateral at banks				3,745,702.58	1.85
Bank overdrafts				-208,892.77	-0.10
Other net assets/(liabilities)				747,254.73	0.36
Total				<u>202,695,822.54</u>	<u>100.00</u>

The accompanying notes are an integral part of these financial statements.

SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge

Industrial and geographical classification of investments as at 30th June 2019

Industrial classification

(in percentage of net assets)

Financials	26.62 %
Healthcare	21.70 %
Technologies	15.25 %
Cyclical consumer goods	8.15 %
Industrials	7.36 %
Telecommunications services	6.54 %
Non-cyclical consumer goods	5.56 %
Utilities	2.49 %
Raw materials	2.42 %
Energy	1.80 %
Total	<u>97.89 %</u>

Geographical classification

(by domicile of the issuer)
(in percentage of net assets)

Sweden	92.00 %
United Kingdom	4.14 %
Curaçao	1.75 %
Total	<u>97.89 %</u>

SEB PRIME SOLUTIONS - Nordic Cross Stable Return

Statement of net assets (in SEK)

as at 30th June 2019

Assets

Securities portfolio at market value	909,151,139.23
Investment funds at net asset value	81,742,737.82
Cash at banks	63,717,859.22
Cash collateral at banks for derivative instruments	20,857,755.69
Other liquid assets	13,059,571.53
Formation expenses, net	102,173.24
Receivable on sales of securities	5,464,767.48
Receivable cash collateral paid	148,000.00
Receivable on issues of shares	1,171,766.26
Income receivable on portfolio	3,662,751.78
Other receivables	1,045,185.00
Prepaid expenses	27,246.89
	<hr/>
Total assets	1,100,150,954.14
	<hr/>

Liabilities

Bank overdrafts	31,324.47
Payable on purchases of securities	827,554.76
Payable on redemptions of shares	2,586,280.26
Unrealised loss on futures contracts	1,045,091.25
Unrealised loss on forward foreign exchange contracts	49,326.82
Unrealised loss on contracts for difference (CFD)	4,975,946.50
Expenses payable	2,493,081.86
Interest payable on contracts for difference (CFD)	69,658.36
Payable on contracts for difference (CFD)	729,006.67
	<hr/>
Total liabilities	12,807,270.95
	<hr/>

Net assets at the end of the period	1,087,343,683.19
	<hr/>

Breakdown of net assets per share class

Share class	Number of shares	Currency of share class	NAV per share in currency of share class	Net assets per share class (in SEK)
R-SEK	5,290,030.444	SEK	101.93	539,191,015.46
SEK-I (acc)	3,074,850.942	SEK	102.36	314,737,856.99
SEK-IN2 (acc)	989,574.683	SEK	101.32	100,259,864.23
SEK-INZ	77,560.743	SEK	98.39	7,631,419.04
SEK-RN	69,598.366	SEK	97.01	6,751,788.88
SEK-RZN	1,204,893.219	SEK	98.57	118,771,738.59
				<hr/>
				1,087,343,683.19
				<hr/>

The accompanying notes are an integral part of these financial statements.

SEB PRIME SOLUTIONS - Nordic Cross Stable Return

Statement of investments and other net assets (in SEK) as at 30th June 2019

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets
Investments					
Transferable securities admitted to an official stock exchange listing					
Shares					
EUR	15,000	Stora Enso Oyj R	2,697,555.68	1,637,887.82	0.15
SEK	52,000	AF Poyry AB	9,454,521.92	10,930,400.00	1.01
SEK	665,550	Alcadon Group AB Reg	26,220,155.66	18,635,400.00	1.71
SEK	45,000	Alfa Laval AB	9,144,001.25	9,117,000.00	0.84
SEK	30,000	Atlas Copco AB A Reg	7,459,215.00	8,904,000.00	0.82
SEK	30,428	Axfood AB	4,487,856.00	5,591,145.00	0.51
SEK	1,909,538	Cantargia AB Reg	27,950,083.79	35,135,499.20	3.23
SEK	60,244	Corem Property Gr AB Pref	18,597,418.51	20,362,472.00	1.87
SEK	83,502	DistIT AB Reg	4,124,998.80	3,690,788.40	0.34
SEK	65,000	Essity AB B Reg	14,981,682.08	18,551,000.00	1.71
SEK	10,600	Hansa Biopharma AB	2,168,637.96	1,827,440.00	0.17
SEK	2,349,330	Immunicum AB Reg	19,733,229.95	19,898,825.10	1.83
SEK	216,493	Infant Bacterial Therap AB B	36,459,712.24	51,525,334.00	4.74
SEK	25,000	Investor AB A	9,989,929.30	11,145,000.00	1.02
SEK	35,000	Investor AB B	13,925,883.00	15,613,500.00	1.44
SEK	25,000	K2A Knaust & Andersson Fastigh B Reg	1,775,000.00	2,175,000.00	0.20
SEK	37,350	K2A Knaust & Andersson Fastigh Pref Reg	11,116,628.00	12,325,500.00	1.13
SEK	3,900	Kinnevik AB B	1,137,190.56	941,850.00	0.09
SEK	719,041	Mintage Scientific AB Reg	12,209,483.12	13,446,066.70	1.24
SEK	30,016	Modern Times Group AB B	4,118,484.34	3,121,664.00	0.29
SEK	75,000	Munters Group AB B Reg	3,300,000.00	3,267,000.00	0.30
SEK	20,016	Nordic Entertainment Gr AB Reg	4,676,541.83	4,363,488.00	0.40
SEK	368,045	NP3 Fastigheter AB Pref Reg	11,507,395.15	12,623,943.50	1.16
SEK	4,300	Oncopeptides AB Reg	468,664.46	623,500.00	0.06
SEK	375,000	Sagax AB D Reg	12,250,000.00	13,500,000.00	1.24
SEK	64,000	Sandvik AB	9,372,587.10	10,918,400.00	1.00
SEK	100,000	Skandinaviska Enskilda Bk AB A	9,553,740.67	8,592,000.00	0.79
SEK	32,000	Skanska AB B	5,410,086.51	5,366,400.00	0.49
SEK	25,000	Stora Enso Oyj R	4,517,440.00	2,735,000.00	0.25
SEK	110,000	Svenska Cellulosa SCA AB B	8,281,778.94	8,877,000.00	0.82
SEK	100,000	Svenska Handelsbanken AB A	9,879,695.31	9,188,000.00	0.84
SEK	60,000	Tele2 AB B	6,384,486.35	8,130,000.00	0.75
SEK	200,000	Telia Co AB	7,670,106.39	8,248,000.00	0.76
SEK	42,200	Veoneer Inc SDR	18,119,779.85	6,754,110.00	0.62
SEK	90,000	Volvo AB B	12,726,667.01	13,261,500.00	1.22
			359,173,081.05	379,386,225.90	34.89
Total shares			361,870,636.73	381,024,113.72	35.04
Bonds					
EUR	1,500,000	B2 Holding ASA FRN Sen 19/28.05.24	16,125,813.89	15,909,619.73	1.46
NOK	14,000,000	Hi Bidco AS FRN 17/30.10.22	14,118,082.25	14,546,118.52	1.34
NOK	22,000,000	Hospitality Invest AS FRN Sen 17/31.10.22	22,579,076.61	23,157,377.17	2.13
NOK	5,000,000	Ice Group AS FRN 17/12.10.21	5,127,512.59	5,399,036.14	0.50
NOK	8,000,000	Protector Forsikring Asa FRN Sub 17/31.03.47	8,257,888.87	8,666,614.40	0.80
			50,082,560.32	51,769,146.23	4.77
SEK	16,000,000	Bank of Aland Plc FRN 18/15.05.38	16,000,000.00	16,012,000.00	1.47
SEK	10,000,000	Euroflorist Intressenter AB FRN Sen 18/11.06.22	10,000,000.00	9,650,000.00	0.89
SEK	26,000,000	Fastighets Balder AB FRN DMTN Ser 117 Tr 1 Sen 19/06.03.24	26,000,000.00	26,152,750.00	2.41
SEK	14,000,000	IA Hedin Bil AB FRN Sen 17/05.10.22	14,000,000.00	13,895,980.00	1.28
SEK	15,000,000	Jyske Bank AS FRN Sub Reg S 16/16.12.Perpetual	16,368,750.00	15,819,525.00	1.45
SEK	50,000,000	Kommuninvest I Sverige AB 0.25% Ser K2206 Sen 16/01.06.22	50,169,000.00	50,536,250.00	4.65
SEK	11,000,000	Landshypotek Bank AB VAR Jun Sub 17/31.12.Perpetual	11,453,750.00	11,300,245.00	1.04
SEK	15,000,000	Lansforsakringar Bank FRN EMTN Sen Sub Reg S 18/01.03.28	15,000,000.00	14,878,950.00	1.37
SEK	12,000,000	LEAX Group AB FRN DMTN Sen 18/29.05.22	11,880,000.00	11,760,000.00	1.08
SEK	20,000,000	M2 Asset Management AB FRN Sen 17/06.07.20	19,950,000.00	20,217,600.00	1.86
SEK	10,000,000	Samhallsbyggnadsbolag i AB FRN 18/13.12.Perpetual	10,000,000.00	10,625,000.00	0.98

The accompanying notes are an integral part of these financial statements.

SEB PRIME SOLUTIONS - Nordic Cross Stable Return

Statement of investments and other net assets (in SEK) (continued) as at 30th June 2019

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets
SEK	40,000,000	Stadshypotek AB 4.5% Ser 1586 09/21.09.22	45,694,800.00	45,820,600.00	4.21
SEK	15,000,000	Storebrand Livsforsikring AS FRN Sub 17/21.11.47	15,000,000.00	14,901,000.00	1.37
SEK	15,000,000	Svea Ekonomi AB FRN Sub 19/20.06.29	15,000,000.00	15,057,150.00	1.38
SEK	50,000,000	Swedish Covered Bond Corp 1.25% Ser 143 Sen 16/15.06.22	51,500,500.00	51,903,000.00	4.77
SEK	12,000,000	Vattenfall AB VAR Reg S Sub 15/19.03.77	12,216,000.00	12,328,020.00	1.13
SEK	25,000,000	Velliv Pension & Livsforsi FRN Sub 18/08.06.28	25,000,000.00	24,910,250.00	2.29
			<u>365,232,800.00</u>	<u>365,768,320.00</u>	<u>33.63</u>
USD	2,000,000	Nordea Bank Abp VAR Ser 9519 Jun Sub RegS 14/23.03.Perpetual	17,635,358.67	18,591,872.35	1.71
Total bonds			<u>449,076,532.88</u>	<u>452,038,958.31</u>	<u>41.57</u>
<u>Transferable securities dealt in on another regulated market</u>					
Shares					
SEK	37,500	Cellink AB B Reg	10,120,074.65	10,125,000.00	0.93
SEK	243,950	Jetpak Top Holding AB Reg	10,883,762.89	10,928,960.00	1.01
SEK	707,963	Lyko Group AB A Reg	38,061,578.16	38,513,187.20	3.54
Total shares			<u>59,065,415.70</u>	<u>59,567,147.20</u>	<u>5.48</u>
Bonds					
SEK	12,000,000	Verisure Midholding AB FRN Sen Reg S 17/01.12.23	12,000,000.00	12,370,920.00	1.14
Total bonds			<u>12,000,000.00</u>	<u>12,370,920.00</u>	<u>1.14</u>
<u>Other transferable securities</u>					
Shares					
SEK	250,000	RhoVac AB Emission 2019	4,750,962.12	4,150,000.00	0.38
Total shares			<u>4,750,962.12</u>	<u>4,150,000.00</u>	<u>0.38</u>
<u>Open-ended investment funds</u>					
Investment funds (UCITS)					
SEK	102,266,504	SEB Prime Solutions Nordic Cro Sm Cap Edge I SEK Cap	10,205,548.34	11,124,550.31	1.02
SEK	100,959,111	SEB Prime Solutions Nordic Cro Sm Cap Edge IN2 Cap	9,999,999.94	10,080,767.23	0.93
SEK	597,133,757	SEB Prime Solutions Nordic Cro Tot Ret Bd Fd SEK-IN2 Cap	59,999,999.90	60,537,420.28	5.57
Total investment funds (UCITS)			<u>80,205,548.18</u>	<u>81,742,737.82</u>	<u>7.52</u>
Total investments			<u>966,969,095.61</u>	<u>990,893,877.05</u>	<u>91.13</u>
Cash and cash collateral at banks				84,575,614.91	7.78
Bank overdrafts				-31,324.47	0.00
Other net assets/(liabilities)				11,905,515.70	1.09
Total				<u>1,087,343,683.19</u>	<u>100.00</u>

The accompanying notes are an integral part of these financial statements.

SEB PRIME SOLUTIONS - Nordic Cross Stable Return

Industrial and geographical classification of investments as at 30th June 2019

Industrial classification

(in percentage of net assets)

Financials	35.02 %
Healthcare	12.58 %
Real estate	10.85 %
Investment funds	7.52 %
Industrials	7.46 %
Cyclical consumer goods	6.13 %
Countries and governments	4.65 %
Non-cyclical consumer goods	2.22 %
Telecommunications services	2.01 %
Raw materials	1.22 %
Utilities	1.13 %
Technologies	0.34 %
Total	<u>91.13 %</u>

Geographical classification

(by domicile of the issuer)
(in percentage of net assets)

Sweden	68.07 %
Norway	7.60 %
Luxembourg	7.52 %
Denmark	3.74 %
Finland	3.58 %
United States of America	0.62 %
Total	<u>91.13 %</u>

SEB PRIME SOLUTIONS - Nordic Cross Total Return Bond Fund

Statement of net assets (in SEK)

as at 30th June 2019

Assets

Securities portfolio at market value	1,226,320,473.85
Cash at banks	71,092,458.35
Cash collateral at banks for derivative instruments	23,679,650.14
Formation expenses, net	150,275.11
Receivable on sales of securities	5,464,767.48
Receivable on issues of shares	4,610,902.61
Income receivable on portfolio	10,532,540.48
Prepaid expenses	26,937.43
Total assets	1,341,878,005.45

Liabilities

Bank overdrafts	24,354.23
Payable on purchases of securities	24,000,000.00
Payable on redemptions of shares	696,938.02
Unrealised loss on forward foreign exchange contracts	477,975.14
Expenses payable	3,706,600.54
Total liabilities	28,905,867.93
Net assets at the end of the period	1,312,972,137.52

Breakdown of net assets per share class

Share class	Number of shares	Currency of share class	NAV per share in currency of share class	Net assets per share class (in SEK)
R-SEK	2,993,785.710	SEK	101.57	304,089,480.50
SEK-I (acc)	6,700,027.219	SEK	101.96	683,134,828.26
SEK-IN2 (acc)	1,600,986.426	SEK	101.48	162,460,949.63
SEK-INZ	1,598,180.828	SEK	102.17	163,286,879.13
				1,312,972,137.52

The accompanying notes are an integral part of these financial statements.

SEB PRIME SOLUTIONS - Nordic Cross Total Return Bond Fund

Statement of investments and other net assets (in SEK)

as at 30th June 2019

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets
Investments					
Transferable securities admitted to an official stock exchange listing					
Shares					
SEK	295,000	Sagax AB D Reg	10,030,000.00	10,620,000.00	0.81
Total shares			10,030,000.00	10,620,000.00	0.81
Bonds					
EUR	1,000,000	B2 Holding ASA FRN 15/08.12.20	10,896,082.25	11,203,194.92	0.85
EUR	1,500,000	B2 Holding ASA FRN Sen 19/28.05.24	16,125,813.89	15,909,619.73	1.21
EUR	2,500,000	Cibus Nordic Real Estate AB FRN Sen 18/26.05.21	25,105,555.20	27,337,750.18	2.08
EUR	3,000,000	DLF Seeds A/S VAR Sub 18/27.11.Perpetual	30,680,039.27	33,201,499.50	2.53
EUR	3,000,000	Samhallsbyggnadsbolag i AB VAR Sub Reg S 19/26.07.Perpetual	30,968,460.06	32,418,292.76	2.47
EUR	2,000,000	Transcom Holding AB 6.5% 18/22.03.23	20,152,563.25	20,065,327.55	1.53
			133,928,513.92	140,135,684.64	10.67
NOK	13,000,000	Ekornes ASA FRN Sen 19/02.10.23	14,037,858.05	14,581,738.57	1.11
NOK	22,000,000	Hi Bidco AS FRN 17/30.10.22	22,156,693.65	22,858,186.25	1.74
NOK	32,000,000	Hospitality Invest AS FRN Sen 17/31.10.22	32,815,613.41	33,683,457.71	2.57
NOK	10,000,000	Ice Group AS FRN 17/12.10.21	10,255,025.18	10,798,072.28	0.82
			79,265,190.29	81,921,454.81	6.24
SEK	15,000,000	A Gr Retail Assets Sweden AB FRN Ser 1 Sen 16/23.09.19	15,240,000.00	15,037,500.00	1.15
SEK	10,000,000	Bank of Aland Plc FRN 18/15.05.38	10,000,000.00	10,007,500.00	0.76
SEK	12,000,000	Euroflorist Intressenter AB FRN Sen 18/11.06.22	12,000,000.00	11,580,000.00	0.88
SEK	21,500,000	FastPartner AB FRN Sen 19/24.05.23	21,500,000.00	21,554,610.00	1.64
SEK	30,000,000	Heimstaden AB VAR Sub 19/11.07.Perpetual	30,000,000.00	30,431,250.00	2.32
SEK	21,250,000	Hemfosa Fastigheter AB FRN Sen 19/16.05.22	21,250,000.00	21,358,375.00	1.63
SEK	26,000,000	IA Hedin Bil AB FRN Sen 17/05.10.22	26,000,000.00	25,806,820.00	1.97
SEK	24,000,000	Intrum AB FRN Sen 19/03.07.23	24,000,000.00	24,104,640.00	1.84
SEK	20,000,000	Klovern AB FRN Ser 9 Sen 16/02.11.20	20,260,000.00	20,282,300.00	1.54
SEK	80,000,000	Kommuninvest I Sverige AB 2.5% Ser 2012 Sen 14/01.12.20	84,005,500.00	83,060,400.00	6.33
SEK	20,000,000	Landshypotek Bank AB VAR Jun Sub 17/31.12.Perpetual	20,825,000.00	20,545,900.00	1.57
SEK	38,000,000	Lansforsakringar Bank FRN Sub 19/10.07.Perpetual	38,000,000.00	39,054,310.00	2.97
SEK	50,000,000	Lansforsakringar Hypotek AB 3.25% Ser 513 13/16.09.20	52,403,000.00	52,054,500.00	3.96
SEK	15,000,000	LEAX Group AB FRN DMTN Sen 18/29.05.22	14,850,000.00	14,700,000.00	1.12
SEK	20,000,000	M2 Asset Management AB FRN Sen 17/06.07.20	19,950,000.00	20,217,600.00	1.54
SEK	20,000,000	Marginalen Bank Bankaktiebolag VAR Sub 14/09.10.24	20,700,000.00	20,340,000.00	1.55
SEK	20,000,000	Nordax Bank AB FRN DMTN Ser 201 Sub 19/28.05.29	20,000,000.00	20,150,000.00	1.53
SEK	20,000,000	Nordea Bank Abp FRN EMTN Sub 15/12.06.Perpetual	20,402,857.14	20,018,600.00	1.52
SEK	50,000,000	Nordea Hypotek AB 1.25% MTN Ser 5532 15/19.05.21	51,277,500.00	51,295,250.00	3.91
SEK	20,000,000	Nyfosa AB FRN DMTN Sen 19/22.05.22	20,000,000.00	20,069,500.00	1.53
SEK	24,000,000	Resurs Bk AB FRN DMTN Sub Reg S 19/12.03.29	24,000,000.00	24,156,600.00	1.84
SEK	6,000,000	Samhallsbyggnadsbolag i AB FRN 18/13.12.Perpetual	6,000,000.00	6,375,000.00	0.49
SEK	10,000,000	Skandinaviska Enskilda Bk AB VAR EMTN IITXEX524 15/15.01.21	10,422,661.50	9,524,601.06	0.73
SEK	50,000,000	Stadshypotek AB 1.5% MTN Ser 1585 Sen 15/15.12.21	51,776,500.00	51,951,750.00	3.96
SEK	50,000,000	Stadshypotek AB 4.25% Ser 1583 Sen 09/17.06.20	52,621,000.00	52,121,000.00	3.97
SEK	20,000,000	Storebrand Livsforsikring AS FRN Sub 17/21.11.47	20,000,000.00	19,868,000.00	1.51
SEK	20,000,000	Svea Ekonomi AB FRN Sub 19/20.06.29	20,000,000.00	20,076,200.00	1.53
SEK	50,000,000	Swedish Covered Bond Corp 1% MTN Ser 142 Sen 15/17.03.21	51,001,000.00	50,967,750.00	3.88
SEK	25,000,000	Telia Co AB Step-up FRN Sub Reg S 17/04.10.77	26,021,875.00	25,599,625.00	1.95
SEK	23,000,000	Tryg Forsikring AS FRN Jr Sub 18/26.07.Perpetual	23,000,000.00	22,367,385.00	1.70
SEK	25,000,000	Vattenfall AB VAR Reg S Sub 15/19.03.77	25,430,263.16	25,683,375.00	1.96
SEK	25,000,000	Velliv Pension & Livsforsi FRN Sub 18/08.06.28	25,000,000.00	24,910,250.00	1.90
			877,937,156.80	875,270,591.06	66.68
USD	1,800,000	Bayport Management Ltd 11.5% Sen Reg S 19/14.06.22	17,174,879.95	17,202,153.60	1.31
USD	3,000,000	Nordea Bank Abp VAR Ser 9519 Jun Sub RegS 14/23.03.Perpetual	26,869,580.27	27,887,808.53	2.12
USD	940,000	Svenska Handelsbanken AB VAR Ser 325 Sub 15/01.03.Perpetual	7,593,097.50	8,811,660.29	0.67
			51,637,557.72	53,901,622.42	4.10
Total bonds			1,142,768,418.73	1,151,229,352.93	87.69

The accompanying notes are an integral part of these financial statements.

SEB PRIME SOLUTIONS - Nordic Cross Total Return Bond Fund

Statement of investments and other net assets (in SEK) (continued)

as at 30th June 2019

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets
Bonds related to a basket of shares					
SEK	50,000,000	Investec Bank Plc 0% Basket of Fds 19/09.04.24	2,125,000.00	2,657,500.00	0.20
SEK	200,000,000	Investec Bank Plc 0% Basket of Funds 18/27.03.23	8,395,000.00	12,650,000.00	0.96
Total bonds related to a basket of shares			10,520,000.00	15,307,500.00	1.16
<u>Transferable securities dealt in on another regulated market</u>					
Bonds					
SEK	18,000,000	Verisure Midholding AB FRN Sen Reg S 17/01.12.23	18,000,000.00	18,556,380.00	1.41
Total bonds			18,000,000.00	18,556,380.00	1.41
<u>Other transferable securities</u>					
Investment certificates					
SEK	10	UBS AG London Certif Lk Basket of Funds 02.10.23	560,000.00	735,239.40	0.06
Total investment certificates			560,000.00	735,239.40	0.06
Bonds					
NOK	10,000,000	Lysaker Park Holding 5.5% 17/13.12.21	10,112,880.36	11,070,064.02	0.84
SEK	18,750,000	Stillfront Group AB FRN Sen Reg S 19/26.06.24	18,750,000.00	18,801,937.50	1.43
Total bonds			28,862,880.36	29,872,001.52	2.27
Total investments			1,210,741,299.09	1,226,320,473.85	93.40
Cash and cash collateral at banks				94,772,108.49	7.22
Bank overdrafts				-24,354.23	0.00
Other net assets/(liabilities)				-8,096,090.59	-0.62
Total				1,312,972,137.52	100.00

The accompanying notes are an integral part of these financial statements.

SEB PRIME SOLUTIONS - Nordic Cross Total Return Bond Fund

Industrial and geographical classification of investments as at 30th June 2019

Industrial classification

(in percentage of net assets)

Financials	55.45 %
Real estate	17.20 %
Countries and governments	6.33 %
Cyclical consumer goods	4.51 %
Telecommunications services	2.77 %
Non-cyclical consumer goods	2.53 %
Utilities	1.96 %
Investment funds	1.53 %
Industrials	1.12 %
Total	<u>93.40 %</u>

Geographical classification

(by domicile of the issuer)
(in percentage of net assets)

Sweden	69.69 %
Norway	10.65 %
Denmark	6.13 %
Finland	4.40 %
Mauritius	1.31 %
United Kingdom	1.22 %
Total	<u>93.40 %</u>

SEB PRIME SOLUTIONS

Notes to the financial statements

as at 30th June 2019

Note 1 - Significant accounting policies

a) Presentation of the financial statements

The financial statements of the Company are established in accordance with the Luxembourg legal and regulatory requirements concerning Undertakings for Collective Investment and with generally accepted accounting principles in Luxembourg.

b) Valuation

- 1) Securities or money market instruments quoted or traded on an official stock exchange or any other regulated market, are valued on the basis of the last known price, and, if the securities or money market instruments are listed on several stock exchanges or regulated markets, the last known price of the stock exchange which is the principal market for the security or money market instrument in question, unless these prices are not representative.
- 2) For securities or money market instruments not quoted or traded on an official stock exchange or any other regulated market, and for quoted securities or money market instruments, but for which the last known price is not representative, valuation is based on the probable sales price estimated prudently and in good faith by the Board of Directors of the Company.
- 3) Units/shares issued by open-ended investment funds are valued at their last available Net Asset Value. Shares or units in Exchange Traded Funds are valued at the last available market price.
- 4) The liquidating value of forward or options contracts that are not traded on exchanges or on other Regulated Markets is determined pursuant to the policies established in good faith by the Board of Directors, on a basis consistently applied. The liquidating value of futures or option contracts traded on exchanges or on other Regulated Markets is based upon the last available settlement prices of these contracts on exchanges and Regulated Markets on which the particular futures or option contracts are traded; provided that if a futures or option contract could not be liquidated on such Banking Day with respect to which a Net Asset Value is being determined, then the basis for determining the liquidating value of such contract shall be such value as the Board of Directors may, in good faith and pursuant to verifiable valuation procedures, deem fair and reasonable.
- 5) Liquid assets and money market instruments with a maturity of less than 12 months are valued at nominal value plus any accrued interest or using an amortised cost method (it being understood that the method which is more likely to represent the fair market value will be retained). This amortised cost method may result in periods during which the value deviates from the price the relevant Sub-Fund would receive if it sold the investment. The Investment Managers may, from time to time, assess this method of valuation and recommend changes, where necessary, to ensure that such assets will be valued at their fair value as determined in good faith pursuant to procedures established by the Board of Directors. If the Board of Directors believes that a deviation from the amortised cost per Share may result in material dilution or other unfair results to shareholders, the Board of Directors shall take such corrective action, if any, as it deems appropriate, to eliminate or reduce, to the extent reasonably practicable, the dilution or unfair results.
- 6) The swap transactions are consistently valued based on a calculation of the net present value of their expected cash flows. Unrealised gain/(loss) is recorded in the statement of net assets.
- 7) All other securities and other permissible assets as well as any of the above mentioned assets for which the valuation in accordance with the above subparagraphs would not be possible or practicable, or would not be representative of their fair value, are valued at fair market value, as determined in good faith pursuant to procedures established by the Board of Directors.

SEB PRIME SOLUTIONS

Notes to the financial statements (continued)

as at 30th June 2019

c) Net realised gain/(loss) on securities portfolio

The net realised gain/(loss) on securities portfolio is determined on the basis of the average acquisition cost.

d) Cost of securities

The acquisition cost of a security denominated in a currency other than that of the Sub-Fund is converted to the Sub-Fund's reference currency at the exchange rate prevailing on the date of purchase.

e) Exchange translation

Bank balances, other assets and liabilities and the value of securities held that are denominated in other currencies than the Sub-Fund's reference currency are converted at the prevailing exchange rate of the closing day. Income and expenses incurred in currencies other than the Sub-Fund's reference currency are converted at the prevailing exchange rate of the day of each transaction.

At the date of the financial statements, the prevailing exchange rates on the closing day were as follows:

1	NOK	=	0.1533090	CAD	Canadian Dollar
			0.1143266	CHF	Swiss Franc
			0.7685795	DKK	Danish Krona
			0.1029754	EUR	Euro
			0.0921695	GBP	Pound Sterling
			1.0879670	SEK	Swedish Krona
			0.1172580	USD	US Dollar
1	SEK	=	0.1409133	CAD	Canadian Dollar
			0.1050828	CHF	Swiss Franc
			0.7064365	DKK	Danish Krona
			0.0946493	EUR	Euro
			0.0847172	GBP	Pound Sterling
			0.9191455	NOK	Norwegian Krona
			0.1077772	USD	US Dollar
1	USD	=	6.5546000	DKK	Danish Krona
			0.8781944	EUR	Euro
			9.2784000	SEK	Swedish Krona

f) Combined financial statements

The combined financial statements of the Company are expressed in EUR and are equal to the converted sum of the corresponding captions in the financial statements of each Sub-Fund.

1	EUR	=	9.7110613	NOK	Norwegian Krona
			10.5653141	SEK	Swedish Krona
			1.1387000	USD	US Dollar

g) Formation expenses

Expenses incurred in connection with the establishment of the Fund and the creation of the Sub-Funds are amortised over a period of five years.

h) Investment income

Dividend income is recognised on an ex-dividend basis and is recorded net of withholding tax.

Interest income is accrued on a *pro rata temporis* basis, net of any withholding tax.

SEB PRIME SOLUTIONS

Notes to the financial statements (continued)

as at 30th June 2019

i) Other liquid assets / Other liquid liabilities

The captions "Other liquid assets" and "Other liquid liabilities" in the statement of net assets are composed of cash accounts held at brokers.

j) Forward foreign exchange contracts

Forward foreign exchange contracts are valued at prevailing market rates for the remaining period from valuation day to the maturity of the contracts. Net unrealised gain/(loss) is disclosed in the statements of net assets.

k) Contracts For Differences (CFD)

CFD contracts are posted off-balance sheet and are valued at the last settlement or close price on the stock exchanges or regulated markets. Unrealised gains/(losses) on CFD contracts are disclosed in the statements of net assets.

l) Futures contracts

Open futures contracts are valued at the last settlement or close price on the stock exchanges or regulated markets. Unrealised gains or losses of open contracts are disclosed in the statements of net assets.

The net realised gain/(loss) on futures contracts is determined based on the FIFO method.

m) Options contracts

Premiums received on the sale of options are disclosed as liabilities, and premiums paid on the purchase of options are carried separately as assets.

The net realised gain/(loss) on options contracts is determined based on the FIFO method.

n) Receivable / Payable on treasury transactions

The item "Receivable on treasury transactions" comprises maturities of time deposits, new loans or foreign exchange transactions not yet disclosed under the item "Cash at banks".

The item "Payable on treasury transactions" comprises new time deposits, maturities of loans or foreign exchange transactions not yet disclosed under the item "Cash at banks".

At the level of the Sub-Fund "Receivable and payable on treasury transactions" are disclosed net in the statement of net assets.

Note 2 - Subscription, redemption and conversion fees

Shares in the Sub-Funds may be subscribed for on any Valuation Day at the Net Asset Value plus, if applicable, a sales charge up to 5%.

An anti-dilution levy of 0.5% is applied to the Sub-Fund SEB PRIME SOLUTIONS - CARN Long Short for any redemption which exceeds an amount of NOK 5 million.

The Shareholders in a Sub-Fund are not entitled to convert all or part of their Shares into Shares relating to another Sub-Fund.

SEB PRIME SOLUTIONS

Notes to the financial statements (continued)

as at 30th June 2019

Note 3 - Management fees

The Management Company receives in respect of each Sub-Fund a total Management Company fee which includes fees for the provision of its services and fees to be paid to the Depositary.

The total Management Company fee is equal to a percentage not exceeding 0.40% per annum of the Net Asset Value of the Sub-Fund calculated upon each Valuation Day and payable monthly in arrears.

In addition, all Sub-Funds pay to the Management Company a fixed fee per annum in connection with the risk management and compliance monitoring.

Note 4 - Investment management fees

The Management Company has delegated the investment management functions to the Investment Managers of the Sub-Funds.

The Sub-Funds pay to the Investment Managers an investment management fee based on the Net Asset Value of the relevant Sub-Fund calculated upon each Valuation Day and payable monthly in arrears at the following annual rates:

Sub-Fund	Effective rate
SEB PRIME SOLUTIONS - Bodenholm Absolute Return - for Classes R-SEK (acc) Shares - for Class PB-SEK (acc), I-SEK (acc), I-EUR (acc), ID-SEK (distr) Shares - for Class S-SEK (acc) Shares	1.50% p.a. 1.10% p.a. 0.80% p.a.
SEB PRIME SOLUTIONS - SEB COMMODITY INDEX FUND - for Classes EUR-I (acc), SEK-I (acc) Shares - for Class SEK-R (acc) Shares	0.225% p.a. 0.8075% p.a.
SEB PRIME SOLUTIONS - APS GLOBAL EQUITY - for Class NOK-I (acc), NOK-P (acc) Shares - for Class NOK-R (acc) Shares	0.75% p.a. 1.50% p.a.
SEB PRIME SOLUTIONS - SISSENER CANOPUS - for Class EUR-I (acc) Shares, NOK-I (acc) Shares, NOK-RL (acc) Shares - for Class NOK-R (acc) Shares	1.50% p.a. 1.75% p.a.
SEB PRIME SOLUTIONS - SISSENER CORPORATE BOND FUND - for Class NOK-R (acc) Shares	0.20% p.a.
SEB PRIME SOLUTIONS - CARN Long Short - for Class NOK-R-OPA1 (acc) Shares, Class NOK-R-OPA2 (acc) Shares, Class NOK-R-OPA3 (acc) Shares and Class NOK-R-A1 (acc) Shares	1.00% p.a.
SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge - for Class R-SEK Shares - for Class I-SEK (acc) Shares - for Class SEK-IN2 (acc) Shares - for Class SEK-RN Shares	1.40% p.a. 0.80% p.a. 0.00% p.a. 0.70% p.a.
SEB PRIME SOLUTIONS - Nordic Cross Stable Return - for Class R-SEK Shares - for Class SEK-I (acc) Shares - for Class SEK-I2 (acc) Shares and Class SEK-INZ Shares - for Class SEK-IN Shares and SEK-RN Shares - for Class SEK-IN2 (acc) Shares and Class SEK-RZN Shares	0.90% p.a. 0.70% p.a. 0.70% p.a. 0.45% p.a. 0.00% p.a.

SEB PRIME SOLUTIONS

Notes to the financial statements (continued)

as at 30th June 2019

Sub-Fund	Effective rate
SEB PRIME SOLUTIONS - Nordic Cross Total Return Bond Fund	
- for Class R-SEK Shares	0.60% p.a.
- for Class SEK-I (acc) Shares	0.40% p.a.
- for Class SEK-I2 (acc) Shares and SEK-INZ Shares	0.30% p.a.
- for Class SEK-IN2 (acc) Shares	0.00% p.a.

The Sub-Fund SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge has a capped fee of 41 bps for Share Class I and SEK-IN2 (acc) and 45 bps for Share Class R and RN excluding Investment Management fees and performance fees.

Note 5 - Performance fees

The Sub-Funds may also pay a performance fee to the Investment Managers except for the Sub-Fund SEB PRIME SOLUTIONS - SEB COMMODITY INDEX FUND, SEB PRIME SOLUTIONS - APS GLOBAL EQUITY, SEB PRIME SOLUTIONS - Nordic Cross Stable Return Class SEK-I2 (acc) Shares and Class SEK-INZ (acc) Shares and SEB PRIME SOLUTIONS - Nordic Cross Total Return Bond Fund Class SEK-I2 (acc) Shares and Class SEK-INZ (acc) Shares.

The performance fee is calculated and accrued on each Valuation Day as an expense of the relevant Share Class and is payable to the Investment Managers in arrears at the end of each Calculation Period.

The performance fee is deemed to accrue on each Valuation Day. For each Calculation Period, the performance fee in respect of each Class of Share is equal to the performance fee rate multiplied by the appreciation in the Net Asset Value per each Share of that Class of any Sub-Fund during that Calculation Period above the Base Net Asset Value per each Share of that Class. The Base Net Asset Value per each Share Class is the greater of the Net Asset Value of that Share at the time of issue of that Share (adjusted with a prevailing Benchmark as outlined below, if applicable) and the highest Net Asset Value of that Share achieved as of the end of any previous Calculation Period (if any) during which such Share was in issue (adjusted with a prevailing Benchmark as outlined below, if applicable). The performance fee in respect of each Calculation Period is calculated by reference to the Net Asset Value attributable to the Share before making any deduction for accrued performance fee.

The Benchmark is determined on each Valuation Day by taking the percentage difference between the Benchmark on such Valuation Day and the Benchmark at the end of the previous Calculation Period in which a performance fee was charged. For Sub-Funds which use a fixed return component to their benchmark the "Benchmark Return" is reset to zero at the beginning of each calculation period.

For some Classes of Shares as indicated in the below table, certain adjustments are made to reduce inequities that would occur for investors subscribing for Shares at a time when the Net Asset Value per Share is other than the Base Net Asset Value per Share (Equalisation).

SEB PRIME SOLUTIONS - Bodenholm Absolute Return	Calculation Period	annual
	Benchmark	3 month Swedish Treasury Bills GSGT3M Index for Class R-SEK (acc) Shares, PB-SEK (acc) Shares, I-SEK (acc) Shares, S-SEK (acc) Shares* and ID-SEK (distr) Shares 3 month German Treasury Bills GETB1 Index for Class I EUR (acc) Shares
	Rate	20%
	Mechanism	High Water Mark

* waived by the Investment Manager

SEB PRIME SOLUTIONS

Notes to the financial statements (continued)

as at 30th June 2019

SEB PRIME SOLUTIONS - SISSENER CANOPUS	Calculation Period Benchmark Rate Mechanism	annual 3 months NIBOR plus 4% for Class NOK-I (acc) Shares, NOK-R (acc) Shares and NOK-RL (acc) Shares 3 months EURIBOR plus 4% for Class EUR-I (acc) Shares 20% Equalisation for Class NOK-I (acc) Shares and Class EUR-I (acc) Shares High Water Mark for Class NOK-R (acc) Shares and Class NOK-RL (acc)
SEB PRIME SOLUTIONS - SISSENER CORPORATE BOND FUND	Calculation Period Benchmark Rate Mechanism	annual 3 months NIBOR plus 1% for Class NOK-R 20% High Water Mark
SEB PRIME SOLUTIONS - CARN Long Short	Calculation Period Benchmark Rate Mechanism	quarterly None 15% for Class NOK-R-OPA1 (acc) Shares and Class NOK-R-A1 (acc) Shares 12.5% for Class NOK-R-OPA2 (acc) Shares 10% for Class NOK-R-OPA3 (acc) Shares High Water Mark
SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge	Calculation Period Benchmark Rate Mechanism	daily OMRX T-Bill 90 day Index or 0 if the benchmark performance is negative 20% High Water Mark
SEB PRIME SOLUTIONS - Nordic Cross Stable Return	Calculation Period Benchmark Rate Mechanism	daily OMRX T-Bill 90 day Index or 0 if the benchmark performance is negative 20% High Water Mark
SEB PRIME SOLUTIONS - Nordic Cross Total Return Bond Fund	Calculation Period Benchmark Rate Mechanism	daily OMRX T-Bill 90 day Index or 0 if the benchmark performance is negative 15% High Water Mark

SEB PRIME SOLUTIONS

Notes to the financial statements (continued)

as at 30th June 2019

At the date of the financial statements, a performance fee was disclosed for the following Sub-Funds and amounted to:

Sub-Fund	Currency	Amount
SEB PRIME SOLUTIONS - Bodenholm Absolute Return	SEK	20,697,847.86
SEB PRIME SOLUTIONS - SISSENER CANOPUS	NOK	18,662,339.05
SEB PRIME SOLUTIONS - SISSENER CORPORATE BOND FUND	NOK	625,879.40
SEB PRIME SOLUTIONS - CARN Long Short	NOK	1,739,387.43
SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge	SEK	127,339.14
SEB PRIME SOLUTIONS - Nordic Cross Stable Return	SEK	300,451.36
SEB PRIME SOLUTIONS - Nordic Cross Total Return Bond Fund	SEK	2,460,450.83

No performance fee was recorded for the other Sub-Funds.

Note 6 - Subscription duty ("*taxe d'abonnement*")

The Company is governed by Luxembourg law.

Pursuant to the legislation and regulations which are prevailing, the Company is subject to an annual subscription duty ("*taxe d'abonnement*") of 0.05% which is payable quarterly and calculated on the basis of the net assets of each Sub-Fund on the last day of each quarter.

Sub-Funds or Classes of Shares reserved to Institutional Investors benefit from the reduced tax rate of 0.01% p.a. of the net assets.

According to Article 175 (a) of the amended law of 17th December 2010 the net assets invested in Undertakings for Collective Investments already subject to the "*taxe d'abonnement*" are exempt from this tax.

Note 7 - Changes in investments

The statement of changes in investments for the reporting period referring to the report is available free of charge at the registered office of the Company.

Note 8 - Forward foreign exchange contracts

At the date of the financial statements, the following Sub-Funds are committed in the following OTC forward foreign exchange contracts:

SEB PRIME SOLUTIONS - Bodenholm Absolute Return					
Currency	Purchases	Currency	Sales	Maturity	Unrealised result (in SEK)
Forward foreign exchange contracts (Skandinaviska Enskilda Banken AB, Sweden)					
CAD	173,000.00	SEK	1,214,373.50	08.07.2019	12,981.51
DKK	5,800,000.00	SEK	8,273,120.00	08.07.2019	-62,325.75
EUR	340,000.00	SEK	3,619,776.00	08.07.2019	-27,430.32
EUR	5,900,000.00	SEK	62,835,590.00	08.07.2019	-497,826.66
EUR	7,000,000.00	SEK	74,564,000.00	08.07.2019	-603,941.80
EUR	85,000.00	SEK	895,475.00	08.07.2019	2,611.42
GBP	1,900,000.00	SEK	22,759,910.00	08.07.2019	-335,392.15
GBP	16,670,000.00	USD	21,231,745.50	08.07.2019	-168,670.58
SEK	1,241,327.50	CAD	175,000.00	08.07.2019	-216.63
SEK	6,369,288.00	CHF	670,000.00	08.07.2019	-7,317.18
SEK	1,863,498.00	CHF	195,000.00	08.07.2019	7,619.33
SEK	51,418,260.00	CHF	5,400,000.00	08.07.2019	24,716.75
SEK	9,849,750.00	DKK	6,900,000.00	08.07.2019	81,730.45
SEK	6,418,500.00	EUR	600,000.00	08.07.2019	79,063.38
SEK	201,462,660.00	EUR	18,899,999.99	08.07.2019	1,770,434.54
SEK	5,306,360.00	EUR	500,000.00	08.07.2019	23,497.79
SEK	22,288.67	EUR	2,100.00	08.07.2019	100.65

SEB PRIME SOLUTIONS

Notes to the financial statements (continued)

as at 30th June 2019

Currency	Purchases	Currency	Sales	Maturity	Unrealised result (in SEK)
SEK	181,194.50	EUR	17,000.00	08.07.2019	1,577.15
SEK	7,447,440.00	EUR	700,000.00	08.07.2019	51,432.19
SEK	9,466,930.00	EUR	890,000.00	08.07.2019	63,434.44
SEK	6,695,313.00	EUR	635,000.00	08.07.2019	-13,920.31
SEK	5,969,550.00	GBP	500,000.00	08.07.2019	68,370.40
SEK	10,302,800.00	GBP	860,000.00	08.07.2019	152,775.87
SEK	7,201,860.00	GBP	600,000.00	08.07.2019	120,449.69
SEK	21,293,440.00	NOK	19,600,000.00	08.07.2019	-25,778.78
SEK	125,166,000.00	NOK	114,999,999.99	08.07.2019	78,800.24
SEK	3,602,610.00	NOK	3,300,000.00	08.07.2019	13,153.75
SEK	5,584,140.00	USD	600,000.00	08.07.2019	19,436.48
SEK	13,171,340.00	USD	1,400,000.00	08.07.2019	187,091.08
SEK	42,347,700.00	USD	4,500,000.00	08.07.2019	612,618.89
SEK	179,308.70	USD	19,000.00	08.07.2019	3,094.13
SEK	690,837,840.00	USD	73,300,000.01	08.07.2019	11,020,176.41
SEK	9,409,400.00	USD	1,000,000.00	08.07.2019	134,937.03
SEK	31,994,000.00	USD	3,400,000.00	08.07.2019	460,826.75
SEK	71,147,250.00	USD	7,500,000.00	08.07.2019	1,589,019.03
SEK	34,232,400.00	USD	3,700,000.00	08.07.2019	-83,356.67
SEK	369,784.00	USD	40,000.00	08.07.2019	-1,197.28
USD	700,000.00	SEK	6,639,150.00	08.07.2019	-146,986.16
USD	148,000.00	SEK	1,377,391.60	08.07.2019	-4,762.67
					14,600,826.41
Forward foreign exchange contracts linked to Class I-EUR (acc) Shares (Skandinaviska Enskilda Banken S.A., Luxembourg)					
EUR	82,521,410.22	SEK	869,445,000.43	31.07.2019	2,580,533.59
					2,580,533.59

SEB PRIME SOLUTIONS - SISSENER CORPORATE BOND FUND

Currency	Purchases	Currency	Sales	Maturity	Unrealised result (in NOK)
Forward foreign exchange contracts (Skandinaviska Enskilda Banken S.A., Luxembourg)					
NOK	3,930,720.00	EUR	400,000.00	17.09.2019	31,185.83
NOK	43,502,600.00	EUR	4,430,000.00	17.09.2019	315,259.08
NOK	3,198,827.22	SEK	3,500,000.00	17.09.2019	-28,788.23
NOK	26,593,305.82	SEK	29,000,000.00	17.09.2019	-150,087.87
NOK	114,058,560.00	USD	13,200,000.00	17.09.2019	1,729,381.57
					1,896,950.38

SEB PRIME SOLUTIONS - Nordic Cross Stable Return

Currency	Purchases	Currency	Sales	Maturity	Unrealised result (in SEK)
Forward foreign exchange contracts (Skandinaviska Enskilda Banken S.A. Luxembourg)					
SEK	15,802,500.00	EUR	1,500,000.00	22.08.2019	-51,029.06
SEK	58,101,000.00	NOK	53,500,000.00	22.08.2019	22,056.05
SEK	18,467,000.00	USD	2,000,000.00	22.08.2019	-20,353.81
					-49,326.82

SEB PRIME SOLUTIONS - Nordic Cross Total Return Bond Fund

Currency	Purchases	Currency	Sales	Maturity	Unrealised result (in SEK)
Forward foreign exchange contracts (Skandinaviska Enskilda Banken S.A., Luxembourg)					
SEK	141,169,000.00	EUR	13,400,000.00	22.08.2019	-455,859.57
SEK	99,912,000.00	NOK	92,000,000.00	22.08.2019	37,928.16
SEK	54,477,650.00	USD	5,900,000.00	22.08.2019	-60,043.73
					-477,975.14

SEB PRIME SOLUTIONS

Notes to the financial statements (continued)

as at 30th June 2019

In order to reduce the counterparty risk on forward exchange exposure,

- Skandinaviska Enskilda Banken S.A. pays to the Sub-Fund cash collateral, if the net unrealised result is positive: thus, cash collateral received is disclosed in the caption "Cash collateral at banks" in the Statement of net assets. The amount received and to be redeemed to Skandinaviska Enskilda Banken S.A. is disclosed in the caption "Redeemable cash collateral received" in the statement of net assets,
- Skandinaviska Enskilda Banken S.A. receives cash collateral, if the net unrealised result is negative: thus, cash collateral paid is disclosed in the caption "Cash collateral at banks" in the Statement of net assets. The amount paid and to be received by the Sub-Fund from Skandinaviska Enskilda Banken S.A. is disclosed in the caption "Receivable cash collateral paid" in the statement of net assets.

Note 9 - Future contracts

At the date of the financial statements, the following Sub-Funds are committed in the following exchange traded future contracts with Skandinaviska Enskilda Banken AB (publ), London:

SEB PRIME SOLUTIONS - SISSENER CANOPUS

	Number of contracts	Denomination	Currency	Exposure (in NOK)	Unrealised result (in NOK)
Sale	500	Euro Stoxx 50 EUR (Price) Index FUT 09/19 EUX	EUR	-168,292,693.03	-5,535,304.96
Sale	100	S&P 500 Index FUT 09/19 CME	USD	-125,545,764.25	-2,115,953.02
					<u>-7,651,257.98</u>

SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge

	Number of contracts	Denomination	Currency	Exposure (in SEK)	Unrealised result (in SEK)
Sale	575	OMX Stockholm 30 Index FUT 07/19 OMX	SEK	-93,193,125.00	-558,843.75
					<u>-558,843.75</u>

SEB PRIME SOLUTIONS - Nordic Cross Stable Return

	Number of contracts	Denomination	Currency	Exposure (in SEK)	Unrealised result (in SEK)
Sale	1,005	OMX Stockholm 30 Index FUT 07/19 OMX	SEK	-162,885,375.00	-1,045,091.25
					<u>-1,045,091.25</u>

At the date of the financial statements, the following Sub-Fund is committed in the following exchange traded future contracts with Skandinaviska Enskilda Banken AB (publ), Stockholm:

SEB PRIME SOLUTIONS - Bodenholm Absolute Return

	Number of contracts	Denomination	Currency	Exposure (in SEK)	Unrealised result (in SEK)
Sale	34	DAX Mid Cap Index FUT 09/19 EUX	EUR	-45,942,528.71	-405,846.04
Sale	127	Euro Stoxx 50 EUR (Price) Index FUT 09/19 EUX	EUR	-46,506,610.83	-831,912.83
Sale	67	OMX Stockholm 30 Index FUT 07/19 OMX	SEK	-10,859,025.00	-202,675.00
Sale	119	RUSSELL 2000 FUT 09/19 CME	USD	-86,514,074.81	-704,673.97
					<u>-2,145,107.84</u>

SEB PRIME SOLUTIONS

Notes to the financial statements (continued)

as at 30th June 2019

Note 10 - Contracts For Difference (CFD)

At the date of the financial statements, the following Sub-Fund is committed in the following OTC CFD contracts with Skandinaviska Enskilda Banken AB (publ), Stockholm:

SEB PRIME SOLUTIONS - Bodenholm Absolute Return

	Number of contracts	Denomination	Currency	Market value (in SEK)	Unrealised result (in SEK)
Sale	-16,042	ASOS Plc CFD	GBP	-4,828,666.10	1,028,221.84
Sale	-27,520	Acciona SA CFD	EUR	-27,447,502.67	2,122,529.34
Sale	-29,252	Acuity Brands Inc CFD	USD	-37,430,395.38	-1,655,611.72
Sale	-82,218	Amadeus IT Group SA A CFD	EUR	-60,510,785.46	-2,067,408.40
Sale	-77,033	Ambu AS B Bearer Reg CFD	DKK	-11,596,881.07	-196,280.07
Sale	-57,834	Arcadis NV CFD	EUR	-10,204,274.05	-73,878.49
Purchase	302,726	Associated British Foods Plc CFD	GBP	88,012,147.31	1,429,348.72
Purchase	2,570,599	BBA Group Plc CFD	GBP	85,628,793.78	5,825,913.70
Sale	-61,254	BIC SA CFD	EUR	-43,392,597.55	-97,075.16
Sale	-137,523	Betsson AB Reg B CFD	SEK	-7,811,306.40	343,807.50
Sale	-155,557	Bunzl Plc CFD	GBP	-38,137,703.51	1,432,229.60
Sale	-208,288	Burberry Group Plc CFD	GBP	-45,779,643.79	-2,679,903.96
Sale	-56,689	Burford Capital Ltd CFD	GBP	-10,371,915.67	-428,259.74
Sale	-60,614	Cancom SE CFD	EUR	-29,919,765.88	-2,382,310.13
Purchase	2,409,215	ConvaTec Group Plc Reg CFD	GBP	41,463,080.52	1,137,533.07
Sale	-25,763	Cracker Barrel Old Country Store Inc CFD	USD	-40,811,200.04	-181,669.96
Purchase	119,209	DCC Plc CFD	GBP	98,781,277.78	84,428.44
Purchase	248,510	Delivery Hero SE Reg CFD	EUR	104,734,633.60	6,301,406.89
Sale	-433,834	Diversified Gas & Oil PLC Reg CFD	GBP	-5,684,274.56	-232,316.97
Sale	-79,852	Ebix Inc CFD	USD	-37,207,937.58	-2,650,721.97
Sale	-283,659	Elis SA CFD	EUR	-47,801,295.51	-1,528,442.68
Purchase	73,056	EssilorLuxottica SA CFD	EUR	88,570,887.43	6,174,876.68
Sale	-12,007	Eurofins Scientific SA CFD	EUR	-49,347,655.48	-3,552,016.33
Purchase	69,141	Experian Plc CFD	GBP	19,456,754.10	-293,810.05
Sale	-5,211	Fair Isaac Corp Reg CFD	USD	-15,182,786.11	-390,182.42
Sale	-59,149	Gerresheimer AG CFD	EUR	-40,464,072.63	-805,780.05
Sale	-235,166	Glanbia Plc CFD	EUR	-35,529,817.91	869,610.93
Sale	-44,116	Guidewire Software Inc CFD	USD	-41,497,459.17	-1,035,594.51
Sale	-33,286	Hasbro Inc CFD	USD	-32,638,298.11	281,045.15
Sale	-172,740	Hennes & Mauritz AB B CFD	SEK	-28,564,286.40	-2,991,856.80
Sale	-359,787	Hexpol AB B CFD	SEK	-27,217,886.55	-341,797.65
Sale	-138,915	Huhtamaki Oyj Reg CFD	EUR	-53,071,330.70	-2,994,068.44
Sale	-167,726	ISS A/S CFD	DKK	-47,033,983.57	-1,602,621.85
Sale	-10,970	Industria Macchine Automat SpA CFD	EUR	-8,443,423.94	-271,297.40
Sale	-36,709	Indutrade AB CFD	SEK	-10,895,231.20	-102,785.20
Sale	-37,607	Inogen Inc Reg CFD	USD	-23,294,752.98	1,587,644.19
Purchase	127,637	Intertek Group Plc CFD	GBP	82,894,488.60	-934,107.29
Sale	-133,992	John Wood Group Plc CFD	GBP	-7,149,008.07	-899,738.58
Sale	-48,888	Koenig & Bauer AG CFD	EUR	-18,728,909.13	-898,739.71
Sale	-123,204	Koninklijke Ahold Delhaize NV CFD	EUR	-25,744,804.17	1,024,429.23
Sale	-45,668	Koninklijke Boskalis Westminster NV CFD	EUR	-9,799,509.27	-172,003.31
Sale	-44,548	Kuehne & Nagel Intl AG Reg CFD	CHF	-61,427,815.64	-4,620,863.98
Sale	-48,147	Landis+Gyr Group Ltd Reg CFD	CHF	-35,623,624.57	-114,545.42
Sale	-1,177	MSCI USA Growth NTR USD Index CFD	USD	-107,998,504.32	-668,574.13
Sale	-1,212,564	Marks & Spencer Group Plc CFD	GBP	-30,157,663.33	1,145,046.54
Sale	-90,791	Mastec Inc CFD	USD	-43,408,625.40	-3,344,309.00
Sale	-92,467	Micro Focus Intl Plc Reg CFD	GBP	-22,528,119.61	-600,313.26
Sale	-76,483	Mondi Plc CFD	GBP	-16,160,188.72	-735,785.07
Sale	-34,406	NMC Health Plc CFD	GBP	-9,759,249.89	-370,737.77
Sale	-143,452	Oesterreichische Post AG CFD	EUR	-44,786,436.12	1,175,547.45
Sale	-30,805	Omnicell Inc CFD	USD	-24,589,190.27	-1,117,560.55
Sale	-348,109	Pearson Plc CFD	GBP	-33,669,734.67	-460,215.95
Sale	-19,589	Publicis Groupe SA CFD	EUR	-9,609,335.62	773,196.41
Purchase	143,822	Puma SE CFD	EUR	89,120,117.89	6,428,404.18
Purchase	136,209	Reckitt Benckiser Group Plc CFD	GBP	99,909,212.56	-5,354,001.90
Purchase	326,578	Royal Philips NV CFD	EUR	131,753,491.23	3,881,699.03
Sale	-75,752	SEBDBPFT EUR Index CFD	EUR	-82,419,391.37	-336,144.34
Sale	-76,457	SEBSTWKXC EUR Index CFD	EUR	-74,034,156.84	-573,532.48
Sale	-28,983	Snap-On Inc CFD	USD	-44,543,224.24	-1,072,974.31
Sale	-109,518	Solutions 30 SE CFD	EUR	-10,182,410.19	-1,435,431.04

SEB PRIME SOLUTIONS

Notes to the financial statements (continued)

as at 30th June 2019

	Number of contracts	Denomination	Currency	Market value (in SEK)	Unrealised result (in SEK)
Sale	-189,884	Stantec Inc CFD	CAD	-42,352,666.14	633,336.08
Sale	-23,504	Stoxx 600 Indu G & S GR Index CFD	EUR	-65,846,425.01	-1,659,780.41
Sale	-94,560	Subsea 7 SA CFD	NOK	-10,560,442.88	-437,232.17
Purchase	1,052,704	Svenska Cellulosa SCA AB B CFD	SEK	84,953,212.80	3,608,532.48
Sale	-67,693	Target Corp CFD	USD	-54,398,245.35	332,883.85
Sale	-225,317	Tutor Perini Corp CFD	USD	-28,996,361.98	-1,398,976.37
Purchase	927,673	UDG Healthcare Plc CFD	GBP	87,492,369.53	5,835,648.21
Sale	-45,820	Vitrolife AB Reg CFD	SEK	-8,293,420.00	276,754.15
Sale	-196,643	Waertsilae Oyj Abp CFD	EUR	-26,499,724.95	249,311.30
				<u>-718,613,850.59</u>	<u>-1,777,872.03</u>

SEB PRIME SOLUTIONS - SISSENER CANOPUS

	Number of contracts	Denomination	Currency	Market value (in NOK)	Unrealised result (in NOK)
Purchase	400,000	Anglo American Plc CFD	GBP	97,407,493.69	10,198,601.48
Purchase	1,000,000	BP Plc CFD	GBP	59,520,774.16	-748,620.75
Purchase	264,015	DNB ASA CFD	NOK	41,899,180.50	1,029,952.79
Purchase	1,000,000	Glencore Plc CFD	GBP	29,657,316.11	145,319.22
Purchase	500,000	Golar LNG Ltd CFD	USD	78,800,568.00	5,202,202.00
Purchase	300,000	Lundin Petroleum AB CFD	SEK	79,386,600.54	4,232,665.23
Purchase	1,500,000	Nokia Oyj CFD	EUR	63,597,740.72	-1,747,991.04
Purchase	1,500,000	Norsk Hydro ASA CFD	NOK	45,750,000.00	-735,000.00
Purchase	100,000	Oil Co Lukoil PJSC spons ADR repr 1 Share CFD	USD	71,995,064.40	4,008,254.00
Sale	-2,000,000	PGS ASA CFD	NOK	-26,610,000.00	4,501,209.45
Purchase	129,857	Prudential Plc CFD	GBP	24,176,610.67	1,134,159.24
Purchase	500,000	Royal Dutch Shell Plc A CFD	EUR	139,402,285.54	1,092,494.40
Sale	-25,000	Tesla Inc CFD	USD	-47,642,789.30	-2,255,708.90
Purchase	275,000	Traton SE Bearer CFD	EUR	70,635,832.43	-1,468,798.03
				<u>727,976,677.46</u>	<u>24,588,739.09</u>

SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge

	Number of contracts	Denomination	Currency	Market value (in SEK)	Unrealised result (in SEK)
Sale	-5,000	Assa Abloy AB B CFD	SEK	-1,049,500.00	-123,500.00
Sale	-6,000	Bilia AB A Reg CFD	SEK	-504,000.00	-23,100.00
Purchase	75,000	Bygghemma Group First AB Reg CFD	SEK	2,887,500.00	135,500.00
Sale	-3,000	ICA Gruppen AB CFD	SEK	-1,197,600.00	-62,700.00
Sale	-5,000	Indutrade AB CFD	SEK	-1,484,000.00	-99,000.00
Purchase	20,000	Oncopeptides AB Reg CFD	SEK	2,900,000.00	-322,000.00
Sale	-16,000	Skistar AB B Emission 2019 CFD	SEK	-1,827,200.00	28,800.00
Purchase	130	Sportamore AB Reg CFD	SEK	7,774.00	26.00
Sale	-5,000	Thule Group AB CFD	SEK	-1,147,000.00	-65,000.00
				<u>-1,414,026.00</u>	<u>-531,474.00</u>

SEB PRIME SOLUTIONS - Nordic Cross Stable Return

	Number of contracts	Denomination	Currency	Market value (in SEK)	Unrealised result (in SEK)
Sale	-39,595	Assa Abloy AB B CFD	SEK	-8,310,990.50	-977,996.50
Sale	-15,000	Autoliv Inc SDR CFD	SEK	-9,852,000.00	-1,023,000.00
Sale	-35,500	ICA Gruppen AB CFD	SEK	-14,171,600.00	-741,950.00
Sale	-45,000	Industrivaerden AB C CFD	SEK	-9,261,000.00	-634,500.00
Sale	-40,000	Latour Investment AB B Reg CFD	SEK	-5,476,000.00	-400,000.00
Sale	-15,000	Loomis AB CFD	SEK	-4,788,000.00	-180,000.00
Sale	-100,000	Nordea Bank Abp Reg CFD	SEK	-6,742,000.00	-43,000.00
Sale	-70,000	Peab AB CFD	SEK	-5,554,500.00	-311,500.00
Sale	-40,000	Skistar AB B Emission 2019 CFD	SEK	-4,568,000.00	72,000.00
Sale	-40,000	Stora Enso Oyj R CFD	SEK	-4,376,000.00	-372,000.00
Sale	-35,000	Sweco AB B CFD	SEK	-8,918,000.00	-364,000.00
				<u>-82,018,090.50</u>	<u>-4,975,946.50</u>

SEB PRIME SOLUTIONS

Notes to the financial statements (continued)

as at 30th June 2019

Unrealised gains and/or losses on CFDs contracts are settled daily through the receipt/payment of a cash amount corresponding to the daily increase/decrease of the market value of each opened CFDs contract.

Note 11 - Short option contracts

At the date of the financial statements, the following Sub-Fund is committed in the following exchanged traded short option contracts with Skandinaviska Enskilda Banken AB (publ), London:

SEB PRIME SOLUTIONS - SISSENER CANOPUS

Currency	Number	Denomination	Commitment (in NOK)
Options on transferable securities			
EUR	15,000	Nokia Oyj CALL 07/19 EUX 4.5	23,912,750.51
EUR	15,000	Nokia Oyj PUT 07/19 EUX 4.5	42,038,106.62
NOK	5,000	DNB ASA PUT 07/19 OSL 150	16,028,700.00
NOK	2,000	Yara Intl ASA CALL 07/19 OSL 395	65,794,200.00
SEK	1,500	Lundin Petroleum AB CALL 07/19 OMX 285	20,164,196.54
SEK	1,500	Lundin Petroleum AB PUT 07/19 OMX 285	19,529,103.73
USD	250	Tesla Inc PUT 07/19 OPRA 225	22,630,324.92
			<u>210,097,382.32</u>
Index options			
EUR	2,000	Euro Stoxx 50 EUR (Price) Index CALL 12/19 EUX 3600	214,543,258.01
NOK	20,000	Oslo Stock Exchange Index CALL 12/19 OSL 880	355,988,280.00
			<u>570,531,538.01</u>
			<u>780,628,920.33</u>

Note 12 - Swaps contracts

- Funded index swap contract (total return swap)

At the date of the financial statements, the following Sub-Fund is committed in the following OTC index swaps contract with Skandinaviska Enskilda Banken AB (publ), Stockholm:

SEB PRIME SOLUTIONS - SEB COMMODITY INDEX FUND

Swap type	Equity Notional Amount	Currency	Underlying	Maturity	Underlying exposure (in USD)	Unrealised result (in USD)
Funded	80,285,776.00	USD	SEB Commodity Index Total Return	10.09.2019	83,609,367.40	3,337,696.86
					<u>83,609,367.40</u>	<u>3,337,696.86</u>

The Sub-Fund transfers the equity notional amount to Skandinaviska Enskilda Banken AB (publ), Stockholm and pays an interest amount which is the product of the Equity Notional Amount and a fixed interest rate of 0.35% calculated on the Equity Notional Amount. Skandinaviska Enskilda Banken AB (publ), Stockholm posts collateral in favour of the Sub-Fund (see note 14).

The Sub-Fund receives the index total return from Skandinaviska Enskilda Banken AB (publ), Stockholm.

SEB PRIME SOLUTIONS

Notes to the financial statements (continued)

as at 30th June 2019

- Equity swap contracts (total return swaps)

At the date of the financial statements, the following Sub-Fund is committed in the following OTC equity swap contracts (total return swaps) with Skandinaviska Enskilda Banken AB (publ), Stockholm:

SEB PRIME SOLUTIONS - CARN Long Short

Currency	Notional	Payables	Receivables (index/ in %)	Maturity	Underlying exposure (in NOK)	Unrealised result (in NOK)
NOK	2,632,500.00	Mowi ASA Reg	NOK OIBOR 1W-0.60	13.02.2020	2,592,850.00	39,650.00
NOK	4,334,400.00	SalMar ASA	NOK OIBOR 1W-0.60	13.02.2020	4,450,800.00	-116,400.00
EUR	289,620.00	Cargotec Oyj B	EUR EURIBOR 1W-0.60	23.05.2020	2,917,397.05	-104,879.46
EUR	324,500.00	Metso Oyj	EUR EURIBOR 1W-0.60	23.05.2020	3,355,171.69	-203,932.29
SEK	8,560,000.00	Bilia AB A Reg	SEK STIBOR 1W -0.60	05.03.2020	7,720,822.56	147,063.29
SEK	3,037,654.75	Haldex AB	SEK STIBOR 1W -0.60	14.06.2020	2,652,099.79	139,947.03
SEK	3,139,500.00	Hexpol AB B	SEK STIBOR 1W -0.60	23.05.2020	2,920,401.13	-34,743.70
SEK	3,264,000.00	Sandvik AB	SEK STIBOR 1W -0.60	23.05.2020	3,136,124.59	-136,033.54
SEK	3,335,000.00	SSAB AB B	SEK STIBOR 1W -0.60	23.05.2020	2,987,131.10	78,219.29
					<u>32,732,797.91</u>	<u>-191,109.38</u>

Note 13 - Pledged assets

At the date of the financial statements, the following Sub-Fund has pledged the following security with Skandinaviska Enskilda Banken S.A., Luxembourg:

SEB PRIME SOLUTIONS - CARN Long Short

Currency	Number	Description	Collateral Value (in NOK)
SEK	48,837	Scandic Hotels Gr AB	3,674,108.25

Note 14 - Collateral

At the date of the financial statements, the following Sub-Funds have given cash collateral to Skandinaviska Enskilda Banken S.A., Luxembourg for an amount of respectively:

Sub-Fund	Currency	Amount
SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge	SEK	2,499,379.11
SEB PRIME SOLUTIONS - Nordic Cross Stable Return	SEK	11,880,755.69
SEB PRIME SOLUTIONS - Nordic Cross Total Return Bond Fund	SEK	23,679,650.14

At the date of the financial statements, the following Sub-Funds have given cash collateral to Skandinaviska Enskilda Banken AB (publ), Stockholm for an amount of respectively:

Sub-Fund	Currency	Amount
SEB PRIME SOLUTIONS - Bodenholm Absolute Return	SEK	325,130,000.00
SEB PRIME SOLUTIONS - SISSENER CANOPUS	NOK	124,200,000.00
SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge	SEK	1,170,000.00
SEB PRIME SOLUTIONS - Nordic Cross Stable Return	SEK	8,977,000.00

Those amounts serve as collateral for commitment on OTC/exchanged traded derivative instruments.

SEB PRIME SOLUTIONS

Notes to the financial statements (continued)

as at 30th June 2019

At the date of the financial statements, the following Sub-Funds have given the following securities as collateral to Skandinaviska Enskilda Banken AB (publ), Stockholm:

SEB PRIME SOLUTIONS - CARN Long Short

Currency	Number	Description	Collateral Value (in NOK)
SEK	51,163	Scandic Hotels Gr AB	3,849,098.02

SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge

Currency	Number	Description	Collateral Value (in SEK)
SEK	3,000,000	Nordea Hypotek AB 1% MTN Ser 5531 Sen 15/08.04.22	3,087,735.00
SEK	3,000,000	Stadshypotek AB 4.5% Ser 1586 09/21.09.22	3,436,545.00
SEK	3,000,000	Swedbank Mortgage AB 1% MTN Ser 191 Sen 15/15.06.22	3,091,800.00
			<u>9,616,080.00</u>

The Management Company on behalf of the Sub-Funds enters into collateral arrangements with Skandinaviska Enskilda Banken AB (publ) in Stockholm, its swap counterparty, to mitigate potential counterparty risks.

In connection with the valuation of the swap contract at the date of the financial statements, the following Sub-Fund received the following collateral in shares and bonds admitted to an official stock exchange listing from Skandinaviska Enskilda Banken AB Prime Collateral Services, Stockholm at the date of the financial statements:

SEB PRIME SOLUTIONS - SEB COMMODITY INDEX FUND

Currency	Number	Description	Collateral Value (in USD)
EUR	41,650	Airbus SE	5,913,180.28
USD	7,999	Alphabet Inc A	8,661,317.20
USD	938	Amazon.com Inc	1,776,224.94
SEK	103,855	AstraZeneca Plc	8,640,032.17
USD	37,000	Celgene Corp	3,420,280.00
EUR	123,900	Delivery Hero SE Reg	5,627,877.86
SEK	26,921	Electrolux AB B	688,518.85
SEK	450,000	Essity AB B Reg	13,841,826.18
USD	11,000	Facebook Inc A	2,123,000.00
EUR	21,496	Hella GmbH & Co KGaA	1,064,281.49
SEK	111,959	Holmen AB Reg B	2,390,398.98
SEK	491,959	Husqvarna AB B	4,605,487.88
USD	11,860	Mastercard Inc A	3,137,325.80
CHF	10,380	Nestlé SA Reg	1,075,900.31
USD	91,800	Ross Stores Inc	9,099,216.00
SEK	29,600	Saab AB B	964,080.01
EUR	241,700	Sampo Plc A	11,421,787.29
SEK	16,270	Skanska AB B	294,067.84
SEK	23,200	SKF AB B	426,948.61
USD	54,880	Starbucks Corp	4,600,590.40
SEK	165,000	Svenska Cellulosa SCA AB B	1,435,107.35
SEK	187,982	Swedbank AB A	2,825,281.29
SEK	220,700	Tele2 AB B	3,223,061.09
SEK	137,000	Volvo AB B	2,175,693.01
			<u>99,431,484.83</u>

SEB PRIME SOLUTIONS

Notes to the financial statements (continued)

as at 30th June 2019

Note 15 - SEB PRIME SOLUTIONS - SISSENER CANOPUS - Liquidity Optimisation Agreement

The Sub-Fund SEB PRIME SOLUTIONS - SISSENER CANOPUS entered into a liquidity optimisation agreement with Skandinaviska Enskilda Banken S.A., Luxembourg. Under such agreement the Sub-Fund is granted a facility via which it can utilise the equivalent of a fictitious net position being the aggregate net balance of all the Currency Accounts converted into the Base Currency of the Sub-Fund. This utilisation is subject to a maximum debit balance allowed for currency included in the Liquidity Optimisation agreement. As per agreement, Skandinaviska Enskilda Banken S.A., Luxembourg charges SEB Base rate + 0.25% on the accounts in currencies in scope of the liquidity optimisation agreement.

SEB PRIME SOLUTIONS

Additional information

as at 30th June 2019

Information concerning the transparency of securities financing transactions and of reuse of cash collateral (regulation EU 2015/2365, hereafter "SFTR")

At the date of the financial statements the Company is concerned by fully funded swaps and equity swaps contracts (total return swaps, hereafter "TRS") for the following Sub-Funds in the context of the publication requirements of the SFTR.

	SEB PRIME SOLUTIONS - SEB COMMODITY INDEX FUND (in USD)	SEB PRIME SOLUTIONS - CARN Long Short (in NOK)
Global data: assets used for TRS (sum of absolute unrealised results on TRS)		
in absolute terms	3,337,696.86	1,000,868.60
as a percentage of assets under management of the Sub-Funds	3.99%	0.35%
Concentration data		
10 largest collateral issuers for collateral received		
first	Essity AB	-
gross volumes for open trades	13,841,826.18	-
second	Sampo Plc	-
gross volumes for open trades	11,421,787.29	-
third	Ross Stores Inc	-
gross volumes for open trades	9,099,216.00	-
fourth	Alphabet Inc	-
gross volumes for open trades	8,661,317.20	-
fifth	AstraZeneca Plc	-
gross volumes for open trades	8,640,032.17	-
sixth	Airbus SE	-
gross volumes for open trades	5,913,180.28	-
seventh	Delivery Hero SE	-
gross volumes for open trades	5,627,877.86	-
eighth	Husqvarna AB	-
gross volumes for open trades	4,605,487.88	-
ninth	Starbucks Corp	-
gross volumes for open trades	4,600,590.40	-
tenth	Celgene Corp	-
gross volumes for open trades	3,420,280.00	-
Top 10 counterparties of TRS separately		
name of counterparty	Skandinaviska Enskilda Banken AB Stockholm	Skandinaviska Enskilda Banken AB Stockholm
gross volume of outstanding transactions	3,337,696.86	-191,109.38
Aggregate transaction data for TRS:		
Type and quality of the collaterals received		
AAA bonds collateral	-	-
listed equities collateral	99,431,484.83	-
Cash collateral	-	-
Collaterals classified according to their residual maturities (absolute amounts)		
less than 1 day	-	-
from 1 day to 1 week (= 7 days)	-	-
from 1 week to 1 month (= 30 days)	-	-
from 1 month to 3 months	-	-
from 3 months to 1 year (= 365 days)	-	-
above 1 year	-	-
open maturity	99,431,484.83	-
TRS classified according to their residual maturities (absolute amounts)		
less than 1 day	-	-
from 1 day to 1 week (= 7 days)	-	-
from 1 week to 1 month (= 30 days)	-	-
from 1 month to 3 months	3,337,696.86	-
from 3 months to 1 year (= 365 days)	-	-
above 1 year	-	1,000,868.60
open maturity	-	-
Country (countries) in which the counterparties are established	SE	SE

SEB PRIME SOLUTIONS

Additional information (continued)

as at 30th June 2019

	SEB PRIME SOLUTIONS - SEB COMMODITY INDEX FUND (in USD)	SEB PRIME SOLUTIONS - CARN Long Short (in NOK)
Type of settlement and clearing		
tri-party	-	-
Central Counterparty	-	-
bilateral	3,337,696.86	-191,109.38
Data on reuse of collateral received:		
% foreseen in prospectus	no reuse and no pledge	no reuse and no pledge
collateral received that is reused	-	-
cash collateral reinvestment returns to the Sub-Fund	-	-
Safekeeping of collateral received:		
number of depositaries	1	-
name of depositaries	Skandinaviska Enskilda Banken AB Stockholm	-
Amounts of assets received as collateral	99,431,484.83	-
Safekeeping of collateral granted:		
segregated accounts	-	3,674,108.25
pooled accounts	-	-
other accounts	-	-
Return and cost components for TRS	100.00% of the return is received/paid by the Fund (as bilateral settlement), total return is recognised in the primary statements. Cost of TRS are part of the spread and recognised in the primary statements and are not separately identifiable.	100.00% of the return is received/paid by the Fund (as bilateral settlement), total return is recognised in the primary statements. Cost of TRS are part of the spread and recognised in the primary statements and are not separately identifiable.