

**Unaudited semi-annual report
as at 30th June 2020**

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

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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

Claes-Johan GEIJER
Independent Director G Advisors SARL
(since 13th March 2020)

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

Peter HERRLIN
Head of Financial Institutions UK, LC&FI Division
Skandinaviska Enskilda Banken AB (publ), London Branch
(until 12th March 2020)

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 - Managing Director
FundRock Management Company S.A., Luxembourg

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

Tracey MCDERMOTT
Independent Non-Executive Director, Luxembourg

Grégory NICOLAS
Executive Director - Co-Managing Director
FundRock Management Company S.A., Luxembourg
(until 26th June 2020)

Xavier PARAIN
Executive Director - Chief Executive Officer
FundRock Management Company S.A., Luxembourg

SEB PRIME SOLUTIONS

Organisation (continued)

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

Depositary

Skandinaviska Enskilda Banken AB (publ) - Luxembourg
Branch (formerly 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 - 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

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

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

CARN Capital AS
Apotekergata 10B
NO-0180 Oslo
Norway

SEB PRIME SOLUTIONS

Organisation (continued)

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

Norrlandsgatan 16 4 tr

SE-11143 Stockholm

Sweden

for the Sub-Fund

SEB PRIME SOLUTIONS - Bodenholm Absolute Return

(liquidated on 26th March 2020)

Bodenholm Capital AB

Norrmalmstorg 14

SE-10386 Stockholm

Sweden

Auditor

PricewaterhouseCoopers, Société coopérative

2, rue Gerhard Mercator

L-2182 Luxembourg

Paying Agent in Luxembourg

Skandinaviska Enskilda Banken AB (publ) - Luxembourg Branch

(formerly 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 - 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	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
- SEB PRIME SOLUTIONS - Bodenholm Absolute Return	in SEK

(liquidated 26th March 2020)

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

- SEB PRIME SOLUTIONS - SEB Commodity Index Fund
 - 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
 - Class NOK-RF (acc) Shares, denominated in NOK
- SEB PRIME SOLUTIONS - CARN Long Short
 - Class NOK-A1 (acc) Shares, denominated in NOK
 - Class NOK-R-OPA1 (acc) Shares, denominated in NOK
 - Class NOK-R-OPA3 (acc) Shares, denominated in NOK
- 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
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- SEB PRIME SOLUTIONS - Nordic Cross Stable Return
 - 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 SEK-RN Shares, denominated in SEK
 - Class SEK-RZN Shares, denominated in SEK

SEB PRIME SOLUTIONS

General information (continued)

- 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 P Shares, Class R Shares, Class RL Shares, Class NOK-A1 (acc), Class NOK-R-OPA1 Shares, Class NOK-R-OPA3 Shares, Class NOK-RF (acc) Shares and Class SEK-RZN Shares are available to all investors.

Class I 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) is 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 - 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.

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 2020

Assets

Securities portfolio at market value	445,749,869.90
Investment funds at net asset value	50,062,567.70
Option contracts at market value	7,114,351.98
Cash at banks	27,534,433.05
Cash collateral at banks for OTC derivative instruments	6,739,495.47
Other liquid assets	9,996,889.44
Formation expenses, net	49,130.14
Receivable on sales of securities	1,156,466.44
Receivable on swaps contracts	2,797.46
Receivable on treasury transactions	3,877.18
Cash receivable from swaps contracts' counterparty	12,608,145.23
Receivable on issues of shares	425,861.02
Income receivable on portfolio	1,458,242.10
Bank interest receivable	1,284.49
Unrealised gain on funded swaps contracts	889,388.34
Unrealised gain on contracts for difference (CFD)	818,696.82
Unrealised gain on forward foreign exchange contracts	130,990.45
Receivable on contracts for difference (CFD)	136,220.53
Other receivables	1,268,167.70
Prepaid expenses	12,671.14
Total assets	566,159,546.58

Liabilities

Bank overdrafts	145,181.08
Other liquid liabilities	4,966.66
Short option contracts at market value	11,800,859.62
Payable on purchases of securities	463,421.67
Payable on swaps contracts	22,417.84
Payable on treasury transactions	9.65
Payable on redemptions of shares	748,320.45
Interest payable on swaps contracts	1,207.56
Unrealised loss on futures contracts	1,092,666.13
Unrealised loss on swaps contracts	41,383.47
Unrealised loss on forward foreign exchange contracts	295,221.52
Expenses payable	3,711,614.88
Interest payable on funded swaps contracts	4,162.30
Interest payable on contracts for difference (CFD)	12,426.85
Payable on contracts for difference (CFD)	164,216.51
Other liabilities	173,991.13
Total liabilities	18,682,067.32
Net assets at the end of the period	547,477,479.26

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

SEB PRIME SOLUTIONS - SEB COMMODITY INDEX FUND

Statement of net assets (in USD)

as at 30th June 2020

Assets

Cash at banks	14,022.23
Cash receivable from swaps contracts' counterparty	14,163,359.94
Receivable on issues of shares	59,121.43
Unrealised gain on funded swaps contracts	999,094.39
Prepaid expenses	1,877.48
Total assets	15,237,475.47

Liabilities

Bank overdrafts	155.43
Payable on treasury transactions	10.84
Payable on redemptions of shares	65,779.70
Expenses payable	43,304.55
Interest payable on funded swaps contracts	4,675.72
Total liabilities	113,926.24

Net assets at the end of the period	15,123,549.23
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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 USD)
SEK-R (acc)	168,655.747	SEK	835.66	15,123,549.23
				15,123,549.23

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 2020

Assets

Investment funds at net asset value	433,957,692.15
Cash at banks	26,848,105.20
Receivable on issues of shares	812,022.15
Bank interest receivable	8,633.48
Prepaid expenses	18,119.08
Total assets	461,644,572.06

Liabilities

Payable on redemptions of shares	680,183.11
Expenses payable	875,139.46
Total liabilities	1,555,322.57
Net assets at the end of the period	460,089,249.49

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)	2,003.720	NOK	15,986.99	32,033,452.67
NOK-P (acc)	334,460.288	NOK	135.49	45,316,452.31
NOK-R (acc)	502,218.970	NOK	762.10	382,739,344.51
				460,089,249.49

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 2020

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets
Investments					
Open-ended investment funds					
Tracker funds (UCITS)					
EUR	275,000	iShares II Plc Global Clean Energy UCITS ETF Dist	17,438,648.11	18,964,089.34	4.12
EUR	200,000	iShares II Plc MSCI Turkey UCITS ETF Dist	28,487,755.17	26,729,850.19	5.81
EUR	115,000	iShares III Plc MSCI South Africa UCITS ETF Cap	25,915,859.66	27,533,989.80	5.98
EUR	260,000	iShares IV Plc Automation & Robotics UCITS ETF Cap	13,685,012.48	21,661,629.48	4.71
EUR	305,000	iShares IV Plc Digitalisation UCITS ETF Cap	13,711,308.55	22,510,922.34	4.89
EUR	160,000	iShares STOXX Europe 600 Banks UCITS ETF (DE) Dist	15,546,786.03	15,999,749.39	3.48
EUR	21,500	iShares STOXX Europe 600 HealthCare UCITS ETF (DE) Dist	21,887,449.36	21,378,459.59	4.65
EUR	250,000	iShares V Plc Gold Producers UCITS ETF EUR Cap	25,923,159.13	37,569,879.87	8.17
EUR	700,000	Multi Uts France Lyxor MSCI Greece UCITS ETF Dist	6,503,602.72	5,509,454.03	1.20
EUR	75,000	SSgA SPDR ETFs Europe II Plc S&P US Health Care Select Cap	21,732,165.47	20,566,948.02	4.47
EUR	60,000	SSgA SPDR ETFs Europe II Plc S&P US Fin Sel Sect USD Cap	14,776,337.94	14,537,933.61	3.16
EUR	30,000	SSgA SPDR ETFs Europe II Plc S&P US Tech Sel Sec UCITS Cap	13,107,961.28	15,385,166.65	3.34
EUR	15,300	WisdomTree Issuer ICAV Cloud Computing UCITS ETF Cap	4,130,228.15	5,635,400.67	1.22
EUR	23,000	Xtrackers (IE) Plc x-tr MSCI Wld ETF 1C Cap	10,109,233.18	14,377,268.30	3.13
EUR	18,000	Xtrackers (IE) Plc Artificial Intel and Big Data ETF 1C Cap	9,333,662.54	10,490,729.00	2.28
EUR	50,000	Xtrackers (IE) PLC MSCI Emerging Markets ESG UCITS ETF 1C C	22,117,028.25	22,565,778.37	4.90
EUR	18,000	Xtrackers (IE) Plc MSCI USA ETF 1C Cap	11,090,116.11	14,821,667.24	3.22
EUR	75,000	Xtrackers (IE) Plc MSCI World Inf Tech ETF 1C Cap	25,345,870.30	29,795,446.14	6.48
EUR	100,000	Xtrackers MSCI Brazil UCITS ETF 1C Cap	33,487,598.62	33,786,331.16	7.34
EUR	150,000	Xtrackers MSCI China UCITS ETF 1C Cap	21,973,900.13	28,200,989.33	6.13
EUR	150,000	Xtrackers MSCI India Swap UCITS ETF 1C Cap	14,691,326.04	14,471,260.76	3.15
EUR	35,000	Xtrackers MSCI Taiwan UCITS ETF 1C Cap	11,181,563.34	11,464,748.87	2.49
Total investments			382,176,572.56	433,957,692.15	94.32
Cash at banks				26,848,105.20	5.84
Other net assets/(liabilities)				-716,547.86	-0.16
Total				460,089,249.49	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 2020

Industrial classification

(in percentage of net assets)

Investment funds	94.32 %
Total	<u>94.32 %</u>

Geographical classification

(by domicile of the issuer)

(in percentage of net assets)

Ireland	65.88 %
Luxembourg	19.11 %
Germany	8.13 %
France	<u>1.20 %</u>
Total	<u>94.32 %</u>

SEB PRIME SOLUTIONS - SISSENER CANOPUS

Statement of net assets (in NOK)

as at 30th June 2020

Assets

Securities portfolio at market value	2,140,005,996.33
Option contracts at market value	77,127,499.45
Cash at banks	23,856,858.86
Cash collateral at banks for OTC derivative instruments	26,229,000.00
Other liquid assets	64,952,025.56
Receivable on issues of shares	96,285.61
Income receivable on portfolio	4,166,115.90
Bank interest receivable	8.86
Unrealised gain on contracts for difference (CFD)	8,875,585.36
Receivable on contracts for difference (CFD)	516,037.02
Other receivables	9,331,526.28
Prepaid expenses	14,273.95
Total assets	2,355,171,213.18

Liabilities

Other liquid liabilities	53,844.13
Short option contracts at market value	125,788,809.25
Payable on purchases of securities	3,168,181.89
Payable on redemptions of shares	5,845,872.10
Unrealised loss on futures contracts	7,454,924.52
Expenses payable	5,124,121.73
Interest payable on contracts for difference (CFD)	80,157.53
Payable on contracts for difference (CFD)	391,691.72
Other liabilities	1,886,257.64
Total liabilities	149,793,860.51
Net assets at the end of the period	2,205,377,352.67

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	79.07	6,086,518.31
NOK-I (acc)	84,456.419	NOK	2,391.33	201,963,540.15
NOK-R (acc)	4,533,837.742	NOK	227.43	1,031,115,038.25
NOK-RL (acc)	780,333.364	NOK	1,238.20	966,212,255.96
				2,205,377,352.67

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 2020

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets
Investments					
Transferable securities admitted to an official stock exchange listing					
Shares					
EUR	1,000,000	ENEL SpA	81,148,257.51	83,238,071.76	3.77
EUR	300,000	Grand City Properties SA	54,252,803.66	66,802,943.24	3.03
			135,401,061.17	150,041,015.00	6.80
GBP	600,000	Prudential Plc	85,013,192.65	87,186,379.63	3.95
NOK	13,500,000	ABG Sundal Collier Holdings ASA	55,988,123.02	56,632,500.00	2.57
NOK	100,000	Aker ASA A	50,125,197.00	35,040,000.00	1.59
NOK	300,000	Aker BP ASA	52,167,080.53	52,590,000.00	2.38
NOK	2,000,000	Awilco Drilling Plc Reg	51,328,002.90	7,400,000.00	0.34
NOK	50,000	Bakkafrost P/F Reg	28,687,500.00	30,275,000.00	1.37
NOK	200,000	Bonheur ASA	31,604,145.16	47,000,000.00	2.13
NOK	587,491	Crayon Group Holding ASA Reg	37,491,373.27	36,776,936.60	1.67
NOK	3,000,000	Europris ASA	90,340,815.65	139,320,000.00	6.32
NOK	350,000	Grieg Seafood ASA	33,267,500.00	34,457,500.00	1.56
NOK	250,000	Ice Fish Farm AS Reg	8,375,000.00	8,750,000.00	0.40
NOK	4,500,000	Komplett Bk ASA Reg	45,488,176.48	28,980,000.00	1.31
NOK	150,000,000	Kongsberg Automotive Asa	15,000,000.00	23,250,000.00	1.05
NOK	550,000	Mowi ASA Reg	103,026,375.83	100,457,500.00	4.55
NOK	1,300,000	Nordic Semiconductor ASA	46,265,001.22	95,420,000.00	4.33
NOK	1,465,000	Norsk Hydro ASA	32,342,752.79	38,925,050.00	1.76
NOK	400,000	PhotoCure ASA	30,400,000.00	27,840,000.00	1.26
NOK	2,995,000	Sats ASA Reg	67,468,791.87	58,582,200.00	2.66
NOK	500,000	Scatec Solar ASA	48,605,434.18	78,200,000.00	3.55
NOK	300,000	Schibsted ASA B	70,761,179.23	67,980,000.00	3.08
NOK	102,336	Stolt-Nielsen Ltd	8,526,544.17	8,944,166.40	0.41
NOK	4,500,000	Storebrand ASA	260,291,233.44	223,245,000.00	10.12
NOK	250,000	Subsea 7 SA	16,794,900.00	15,150,000.00	0.69
NOK	460,000	Ultimovacs ASA Reg	14,829,709.27	20,010,000.00	0.91
NOK	200,000	Yara Intl ASA	72,629,289.96	66,780,000.00	3.03
			1,271,804,125.97	1,302,005,853.00	59.04
SEK	400,000	ABB Ltd Reg	75,280,733.82	86,573,795.59	3.93
USD	1,200,000	Energy Recovery Inc Reg	84,085,289.21	87,956,479.44	3.99
USD	300,000	Golar LNG Ltd	30,165,772.71	20,961,320.31	0.95
USD	35,000	Norsk Hydro ASA ADR repr 1 Share	716,774.84	918,746.64	0.04
USD	50,000	NXP Semiconductor NV	49,772,752.57	55,028,291.17	2.50
			164,740,589.33	164,864,837.56	7.48
			1,732,239,702.94	1,790,671,880.78	81.20
Total shares					
Bonds					
EUR	14,000,000	Siem Industries Inc 2.25% Conv Subsea 7 16/02.06.21	120,964,886.55	132,399,162.10	6.00
NOK	25,000,000	Aker Solutions ASA FRN Sen 18/25.07.22	20,250,000.00	22,750,000.00	1.03
NOK	6,000,000	Aker Solutions ASA FRN Sen 19/03.06.24	4,085,000.00	4,875,000.00	0.22
NOK	15,000,000	Kistefos AS FRN Sen Reg S 144A 17/08.11.21	14,550,000.00	15,075,000.00	0.68
			38,885,000.00	42,700,000.00	1.93
SEK	10,000,000	Avida Finans AB FRN Sub 18/06.11.28	10,503,341.98	10,200,381.42	0.46
SEK	8,750,000	Avida Finans AB FRN Sub 19/26.09.Perpetual	9,118,398.46	8,834,721.22	0.40
			19,621,740.44	19,035,102.64	0.86
USD	1,600,000	Altera Shuttle Tankers LLC 7.125% Sen 17/15.08.22	15,588,090.76	15,363,914.34	0.70
USD	1,000,000	Euronav Luxembourg SA 7.5% Sen 17/31.05.22	9,620,591.63	9,843,713.96	0.45
USD	2,300,000	Golar LNG Ltd 2.75% Conv Sen 17/15.02.22	14,427,789.39	16,174,114.72	0.73
USD	900,000	Jacktel AS 10% Sen 18/04.12.23	7,105,234.47	2,258,263.79	0.10
			46,741,706.25	43,640,006.81	1.98
			226,213,333.24	237,774,271.55	10.77
Total bonds					

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 2020

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets
<u>Other transferable securities</u>					
Shares					
NOK	100,000	Aker BioMarine AS Reg	11,585,000.00	11,585,000.00	0.53
NOK	1,999,034	Avida Holding AB Reg	60,663,660.82	51,974,884.00	2.36
NOK	1,000,000	Kahoot AS Reg	19,388,717.50	32,000,000.00	1.45
NOK	133,333	Nordic C Bank	14,999,960.00	15,999,960.00	0.73
Total shares			106,637,338.32	111,559,844.00	5.07
Total investments			2,065,090,374.50	2,140,005,996.33	97.04
<u>Option contracts</u>					
<u>Listed financial instruments</u>					
Options on transferable securities					
USD	200	Tesla Inc PUT 09/20 OPRA 700	14,797,153.00	3,826,502.53	0.18
Total options on transferable securities			14,797,153.00	3,826,502.53	0.18
Index options					
EUR	2,000	Euro Stoxx 50 EUR (Price) Index PUT 12/20 EUX 3000	37,019,064.27	35,103,526.48	1.59
USD	200	S&P 500 Index PUT 12/20 OPRA 3000	42,315,670.84	38,197,470.44	1.73
Total index options			79,334,735.11	73,300,996.92	3.32
Total option contracts			94,131,888.11	77,127,499.45	3.50
<u>Short option contracts</u>					
<u>Listed financial instruments</u>					
Options on transferable securities					
DKK	-2,000	Novo Nordisk AS B PUT 07/20 CDE 430	-2,491,460.05	-3,133,117.46	-0.14
EUR	-750	Danone PUT 09/20 EUX 52	-1,074,034.88	-577,289.31	-0.03
EUR	-1,000	ENEL SpA CALL 07/20 MIL 7.6	-1,244,793.10	-1,344,298.11	-0.06
EUR	-1,000	ENEL SpA PUT 07/20 MIL 7.6	-1,353,035.97	-930,167.56	-0.04
EUR	-1,000	Fortum Oyj CALL 07/20 EUX 17.4	-305,829.35	-281,868.96	-0.01
EUR	-1,200	Royal Philips NV PUT 09/20 EOE 32	-1,536,933.03	-390,280.10	-0.02
EUR	-5,000	Stora Enso Oyj R CALL 07/20 EUX 11	-2,324,772.44	-975,700.24	-0.04
EUR	-5,000	Stora Enso Oyj R PUT 07/20 EUX 11.5	-2,839,302.47	-5,095,323.49	-0.23
EUR	-5,000	Stora Enso Oyj R PUT 07/20 EUX 9.5	-1,217,737.94	-216,822.28	-0.01
EUR	-1,000	Total SA PUT 07/20 MONEP 34	-1,090,951.46	-1,159,999.18	-0.05
			-12,987,390.64	-10,971,749.23	-0.49
GBP	-150	Diageo Plc PUT 09/20 ICE 22	-1,240,720.59	-643,969.98	-0.03
NOK	-15,000	Norsk Hydro ASA CALL 07/20 OSL 26.5	-1,200,000.00	-1,485,000.00	-0.07
NOK	-15,000	Norsk Hydro ASA PUT 07/20 OSL 21.5	-1,200,000.00	-120,000.00	-0.01
NOK	-20,000	Storebrand ASA CALL 07/20 OSL 51	-2,700,000.00	-3,200,000.00	-0.15
NOK	-20,000	Storebrand ASA PUT 07/20 OSL 42	-3,100,000.00	-700,000.00	-0.03
NOK	-5,000	Subsea 7 SA PUT 07/20 OSL 50	-2,130,000.00	-225,000.00	-0.01
NOK	-4,000	Telenor ASA PUT 09/20 OSL 160	-4,744,000.00	-8,308,000.00	-0.38
NOK	-3,500	Yara Intl ASA CALL 07/20 OSL 360	-2,170,000.00	-826,000.00	-0.04
NOK	-3,500	Yara Intl ASA PUT 07/20 OSL 310	-2,555,000.00	-1,148,000.00	-0.05
			-19,799,000.00	-16,012,000.00	-0.74
SEK	-1,000	ABB Ltd Reg CALL 07/20 OMX 195	-287,444.69	-1,539,895.14	-0.07
SEK	-2,000	ABB Ltd Reg CALL 07/20 OMX 205	-693,821.08	-1,526,432.71	-0.07
SEK	-3,000	ABB Ltd Reg PUT 07/20 OMX 155	-1,019,122.08	-3,106.72	0.00
SEK	-2,000	ABB Ltd Reg PUT 07/20 OMX 185	-877,479.61	-139,802.18	-0.01
SEK	-2,500	Essity AB B Reg CALL 07/20 OMX 305	-1,938,617.73	-1,654,325.82	-0.07
			-4,816,485.19	-4,863,562.57	-0.22
USD	-40	Amazon.com Inc PUT 07/20 OPRA 2600	-1,928,490.44	-652,387.32	-0.03
USD	-500	Hilton Worldwide Holdings Inc Reg PUT 07/20 OPRA 75	-1,439,745.00	-1,930,139.99	-0.09
USD	-100	Microsoft Corp CALL 07/20 OPRA 207.5	-405,264.64	-275,044.95	-0.01

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 2020

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets
USD	-500	Microsoft Corp PUT 09/20 OPRA 155	-2,880,920.00	-545,264.55	-0.02
USD	-100	Microsoft Corp PUT 07/20 OPRA 197.5	-366,452.03	-313,647.75	-0.01
USD	-250	NVIDIA Corp PUT 09/20 OPRA 240	-3,378,907.60	-419,805.45	-0.02
USD	-500	NXP Semiconductor NV PUT 07/20 OPRA 85	-1,815,699.83	-108,570.37	0.00
USD	-500	NXP Semiconductor NV PUT 07/20 OPRA 115	-2,022,313.82	-2,569,498.86	-0.12
			-14,237,793.36	-6,814,359.24	-0.30
Total options on transferable securities			-55,572,849.83	-42,438,758.48	-1.92
Index options					
EUR	-2,000	Euro Stoxx 50 EUR (Price) Index CALL 09/20 EUX 3400	-18,596,126.44	-16,174,941.79	-0.73
EUR	-2,000	Euro Stoxx 50 EUR (Price) Index PUT 12/20 EUX 2600	-18,401,289.26	-17,107,277.58	-0.78
			-36,997,415.70	-33,282,219.37	-1.51
USD	-200	S&P 500 Index CALL 12/20 OPRA 3300	-23,311,578.07	-19,282,098.52	-0.87
USD	-200	S&P 500 Index PUT 12/20 OPRA 2700	-26,220,605.41	-22,437,877.41	-1.02
			-49,532,183.48	-41,719,975.93	-1.89
Total index options			-86,529,599.18	-75,002,195.30	-3.40
Non-OTC financial instruments					
Options on futures					
USD	-400	S&P 500 E mini Future CALL 09/20 CME 3300	-14,593,719.54	-8,347,855.47	-0.38
Total options on futures			-14,593,719.54	-8,347,855.47	-0.38
Total short option contracts			-156,696,168.55	-125,788,809.25	-5.70
Cash and cash collateral at banks				50,085,858.86	2.27
Other net assets/(liabilities)				63,946,807.28	2.89
Total				2,205,377,352.67	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 2020

Industrial classification

(in percentage of net assets)

Financials	24.87 %
Industrials	18.43 %
Cyclical consumer goods	13.11 %
Technologies	9.95 %
Energy	8.47 %
Non-cyclical consumer goods	7.88 %
Raw materials	4.83 %
Utilities	3.77 %
Real estate	3.03 %
Healthcare	2.70 %
Total	<u>97.04 %</u>

Geographical classification

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

Norway	61.01 %
Cayman Islands	6.00 %
United Kingdom	4.29 %
Luxembourg	4.17 %
United States of America	3.99 %
Switzerland	3.93 %
Italy	3.77 %
Sweden	3.22 %
The Netherlands	2.50 %
Bermuda	2.09 %
Feroe Islands	1.37 %
Marshall Islands	0.70 %
Total	<u>97.04 %</u>

SEB PRIME SOLUTIONS - SISSENER CORPORATE BOND FUND

Statement of net assets (in NOK)

as at 30th June 2020

Assets

Securities portfolio at market value	627,281,010.82
Cash at banks	2,058,170.58
Cash collateral at banks for OTC derivative instruments	4,635,733.65
Formation expenses, net	136,493.74
Receivable on issues of shares	803,991.89
Income receivable on portfolio	5,606,098.48
Prepaid expenses	14,273.95
Total assets	640,535,773.11

Liabilities

Bank overdrafts	46,392.27
Unrealised loss on forward foreign exchange contracts	3,200,530.05
Expenses payable	842,721.22
Total liabilities	4,089,643.54
Net assets at the end of the period	636,446,129.57

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)	5,817,991.125	NOK	107.55	625,703,211.03
NOK-RF (acc)	99,600.000	NOK	107.86	10,742,918.54
				636,446,129.57

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 2020

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets
Investments					
<u>Transferable securities admitted to an official stock exchange listing</u>					
Bonds					
EUR	1,600,000	European Energy AS FRN Sen 19/20.09.23	16,763,228.19	17,692,697.73	2.78
EUR	1,800,000	Infront ASA FRN 19/15.05.23	18,795,897.00	19,562,789.85	3.07
EUR	2,000,000	Metso Outotec Oyj VAR Sub 16/24.03.Perpetual	22,119,621.98	22,095,924.50	3.47
EUR	2,400,000	Norske Skog ASA FRN Sen 19/14.06.22	24,957,944.42	27,059,420.05	4.25
EUR	2,000,000	Siem Industries Inc 2.25% Conv Subsea 7 16/02.06.21	17,463,161.62	18,914,166.01	2.97
			100,099,853.21	105,324,998.14	16.54
NOK	10,000,000	Aker Solutions ASA FRN Sen 18/25.07.22	8,100,000.00	9,100,000.00	1.43
NOK	7,000,000	Aker Solutions ASA FRN Sen 19/03.06.24	4,814,000.00	5,687,500.00	0.89
NOK	4,000,000	Bank Norwegian AS FRN BANKN13 PRO Jr Sub17/14.09.Perpetual	4,015,000.00	4,061,540.00	0.64
NOK	15,000,000	Bonheur ASA FRN Sen 144A Reg S 14/09.07.21	15,204,500.00	15,228,750.00	2.39
NOK	20,000,000	Bonheur ASA FRN Sen 17/24.05.22	20,258,200.00	20,375,000.00	3.20
NOK	17,000,000	Chip Bidco AS FRN Sen 19/13.12.24	16,617,500.00	16,320,000.00	2.56
NOK	12,000,000	Crayon Group Holding ASA FRN Sen 19/21.11.22	9,750,000.00	11,940,000.00	1.88
NOK	24,000,000	Kistefos AS FRN Sen 19/10.05.23	22,927,500.00	22,680,000.00	3.56
NOK	8,000,000	Kistefos AS FRN Sen Reg S 144A 17/08.11.21	7,832,500.00	8,040,000.00	1.26
NOK	23,000,000	Norsk Hydro ASA FRN Sen 20/16.02.26	23,000,000.00	23,718,750.00	3.73
NOK	30,500,000	Scatec Solar ASA FRN Ser SSO02 G Sen 17/17.11.21	30,979,407.39	31,300,625.00	4.92
NOK	7,000,000	Stolt-Nielsen Ltd FRN Sen 20/20.02.24	6,720,000.00	6,720,000.00	1.06
NOK	18,000,000	Stolt-Nielsen Ltd FRN Sen 20/29.06.23	18,025,000.00	18,082,800.00	2.84
			188,243,607.39	193,254,965.00	30.36
SEK	5,100,000	Avida Finans AB FRN Sub 18/06.11.28	4,831,540.45	5,202,194.52	0.82
SEK	10,000,000	Avida Finans AB FRN Sub 19/26.09.Perpetual	10,017,038.64	10,096,824.24	1.59
SEK	20,000,000	FNG Nordic AB FRN 19/25.07.24	18,449,771.27	19,701,751.93	3.10
SEK	18,000,000	Nordnet AB VAR Jun Sub 19/21.06.Perpetual	17,254,463.57	19,152,898.91	3.01
SEK	24,000,000	SSAB AB FRN EMTN Sen Reg S 19/26.06.24	24,189,164.90	24,908,896.48	3.91
SEK	15,000,000	Tobii AB FRN Ser 1 Sen 19/21.02.22	14,935,597.36	15,766,579.40	2.48
			89,677,576.19	94,829,145.48	14.91
USD	2,000,000	Altera Shuttle Tankers LLC 7.125% Sen 17/15.08.22	18,572,857.21	19,204,892.92	3.02
USD	1,200,000	Altera Shuttle Tankers LLC FRN Sen 19/18/10/2024	10,861,919.00	11,001,797.95	1.73
USD	2,088,259	Eagle Bulk Shipco LLC 8.25% Sk 17/28.11.22	17,885,779.90	19,044,737.15	2.99
USD	3,000,000	Euronav Luxembourg SA 7.5% Sen 17/31.05.22	28,000,036.84	29,531,141.88	4.64
USD	2,200,000	Golar LNG Ltd 2.75% Conv Sen 17/15.02.22	16,358,305.90	15,470,892.34	2.43
USD	1,500,000	Ocean Yield ASA FRN Sub 19/10.12.Perpetual	10,976,016.00	13,607,486.94	2.14
USD	1,200,000	Stolt-Nielsen Ltd 6.375% EMTN Sen 17/21.09.22	10,618,485.10	12,036,198.58	1.89
			113,273,399.95	119,897,147.76	18.84
Total bonds			491,294,436.74	513,306,256.38	80.65
<u>Transferable securities dealt in on another regulated market</u>					
Bonds					
NOK	3,000,000	Advanzia Bank SA FRN Ser ADBA02 PRO Sub 19/12.10.Perpetual	3,012,500.00	2,925,000.00	0.46
NOK	18,000,000	AS Green Cube Innovation FRN 19/31.05.22	16,038,958.33	15,210,000.00	2.39
NOK	8,000,000	Bank Norwegian AS VAR BANKN15 PRO JR Sub 16/21.12.Perpetual	8,056,500.00	8,103,440.00	1.27
NOK	4,000,000	Norges Bank FRN Ser BANKN16 PRO Sub 16/21.09.26	3,993,750.00	4,003,120.00	0.63
			31,101,708.33	30,241,560.00	4.75
USD	1,800,000	Aker BP ASA 6% Sen 144A 17/01.07.22	16,591,990.61	17,672,911.85	2.78
USD	850,000	Aker BP ASA 6% Sen Reg S 17/01.07.22	8,269,782.83	8,367,156.87	1.31
USD	2,000,000	Siccar Point Energy Bonds PLC 9% 18/31.01.23	17,227,425.15	18,046,808.93	2.83
			42,089,198.59	44,086,877.65	6.92
Total bonds			73,190,906.92	74,328,437.65	11.67

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) (continued) as at 30th June 2020

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets
<u>Other transferable securities</u>					
Bonds					
EUR	1,080,000	Ahlstrom-Munksjo Oyj VAR Sub 19/13.12.Perpetual	11,562,682.70	11,240,066.79	1.77
NOK	16,250,000	Abax Group AS FRN Sen 20/23.06.25	16,256,250.00	16,331,250.00	2.57
NOK	12,000,000	Komplett Bk ASA FRN 20/26.09.Perpetual	12,000,000.00	12,075,000.00	1.90
			28,256,250.00	28,406,250.00	4.47
Total bonds			39,818,932.70	39,646,316.79	6.24
Total investments			604,304,276.36	627,281,010.82	98.56
Cash and cash collateral at banks				6,693,904.23	1.05
Bank overdrafts				-46,392.27	-0.01
Other net assets/(liabilities)				2,517,606.79	0.40
Total				636,446,129.57	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 2020

Industrial classification

(in percentage of net assets)

Financials	31.34 %
Energy	18.96 %
Industrials	18.32 %
Raw materials	17.13 %
Cyclical consumer goods	5.67 %
Technologies	4.36 %
Utilities	2.78 %
Total	<u>98.56 %</u>

Geographical classification

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

Norway	48.77 %
Sweden	14.91 %
Bermuda	8.22 %
Marshall Islands	7.74 %
Finland	5.24 %
Luxembourg	5.10 %
Cayman Islands	2.97 %
United Kingdom	2.83 %
Denmark	2.78 %
Total	<u>98.56 %</u>

SEB PRIME SOLUTIONS - CARN Long Short

Statement of net assets (in NOK)

as at 30th June 2020

Assets

Securities portfolio at market value	331,088,535.73
Cash at banks	66,373,668.51
Formation expenses, net	68,440.06
Receivable on sales of securities	3,914,635.16
Receivable on swaps contracts	30,327.53
Income receivable on portfolio	17,763.89
Prepaid expenses	18,143.05
Total assets	401,511,513.93

Liabilities

Bank overdrafts	577,860.05
Payable on swaps contracts	243,034.38
Interest payable on swaps contracts	13,091.33
Unrealised loss on swaps contracts	448,642.92
Expenses payable	6,863,189.38
Total liabilities	8,145,818.06
Net assets at the end of the period	393,365,695.87

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-A1 (acc)	61,731.898	NOK	1,308.94	80,803,590.74
NOK-R-OPA1 (acc)	72,506.275	NOK	1,423.44	103,208,530.44
NOK-R-OPA3 (acc)	143,560.532	NOK	1,458.29	209,353,574.69
				393,365,695.87

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 2020

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets
<u>Investments</u>					
<u>Transferable securities admitted to an official stock exchange listing</u>					
Shares					
DKK	8,000	Vestas Wind Systems A/S	7,176,516.04	7,859,266.61	2.00
EUR	25,176	Huhtamaki Oyj Reg	8,347,409.52	9,563,673.27	2.43
NOK	153,635	Borregaard ASA	11,634,925.96	15,701,497.00	3.99
NOK	240,000	Hexagon Composites ASA Reg	7,170,150.68	9,600,000.00	2.44
NOK	424,212	NRC Group ASA	19,031,729.06	13,277,835.60	3.38
NOK	48,000	Schibsted ASA A	10,599,158.10	12,038,400.00	3.06
NOK	144,681	Sparebank 1 Nord-Norge	10,003,217.78	9,013,626.30	2.29
NOK	121,432	SpareBank 1 SMN	10,483,383.59	9,508,125.60	2.42
NOK	163,057	Sparebanken Vest AS	9,918,322.52	10,174,756.80	2.59
			78,840,887.69	79,314,241.30	20.17
SEK	302,525	AcadeMedia AB	16,152,864.43	19,737,039.03	5.02
SEK	15,096	Biogaia AB B	5,742,169.69	8,035,357.19	2.04
SEK	80,000	Camurus AB	9,461,019.16	13,089,626.51	3.33
SEK	400,000	Coor Serv Mgt Holding AB	21,949,037.64	25,350,795.65	6.44
SEK	119,559	Eastnine AB	8,480,773.49	14,485,994.52	3.68
SEK	20,000	Fortnox AB	571,054.74	5,281,415.76	1.34
SEK	333,078	Greater Than AB Reg	23,368,816.19	35,010,004.89	8.90
SEK	6,350	Midsona AB B	287,257.45	351,152.01	0.09
SEK	111,814	Modern Times Group AB B	10,259,680.51	11,706,512.16	2.98
SEK	90,000	Nanoform Finland Ltd Reg	3,860,434.18	4,240,666.18	1.08
SEK	69,981	Nordic Entertainment Gr AB Reg	16,469,563.57	20,654,048.15	5.25
SEK	369,764	Scandic Hotels Gr AB	12,410,432.20	12,536,707.18	3.19
SEK	35,138	Sweco AB B	8,771,236.98	15,224,705.32	3.87
			137,784,340.23	185,704,024.55	47.21
Total shares			232,149,153.48	282,441,205.73	71.81
Bonds					
NOK	10,000,000	Agder Energi AS FRN Ser AEN53 Sen 15/16.03.21	10,051,600.00	10,046,600.00	2.55
NOK	10,000,000	Posten Norge AS FRN Sen Ser POSTEN05 15/21.09.20	10,009,300.00	10,008,850.00	2.54
Total bonds			20,060,900.00	20,055,450.00	5.09
<u>Transferable securities dealt in on another regulated market</u>					
Bonds					
NOK	10,000,000	Fjellinjen As FRN Sen Ser FJELL16 PRO 15/03.12.20	10,040,200.00	10,036,700.00	2.55
Total bonds			10,040,200.00	10,036,700.00	2.55
<u>Other transferable securities</u>					
Shares					
NOK	25,000	Aker BioMarine AS Reg	2,896,250.00	2,896,250.00	0.74
NOK	240,000	Kahoot AS Reg	3,407,200.00	7,680,000.00	1.95
NOK	34,691	Quantafuel AS Reg	4,686,584.72	7,978,930.00	2.03
Total shares			10,990,034.72	18,555,180.00	4.72
Total investments			273,240,288.20	331,088,535.73	84.17
Cash at banks				66,373,668.51	16.87
Bank overdrafts				-577,860.05	-0.15
Other net assets/(liabilities)				-3,518,648.32	-0.89
Total				393,365,695.87	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 2020

Industrial classification

(in percentage of net assets)

Financials	14.85 %
Cyclical consumer goods	14.48 %
Raw materials	12.24 %
Technologies	12.19 %
Industrials	11.53 %
Non-cyclical consumer goods	8.23 %
Healthcare	4.07 %
Energy	4.03 %
Utilities	2.55 %
Total	<u>84.17 %</u>

Geographical classification

(by domicile of the issuer)

(in percentage of net assets)

Sweden	46.13 %
Norway	32.53 %
Finland	3.51 %
Denmark	2.00 %
Total	<u>84.17 %</u>

SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge

Statement of net assets (in SEK)

as at 30th June 2020

Assets

Securities portfolio at market value	138,120,736.45
Cash at banks	3,757,464.97
Cash collateral at banks for OTC derivative instruments	309,293.29
Other liquid assets	1,744,732.72
Formation expenses, net	105,405.39
Receivable on sales of securities	2,352,534.12
Receivable on issues of shares	362,399.77
Income receivable on portfolio	119,534.72
Receivable on contracts for difference (CFD)	157,750.00
Other receivables	364,336.56
Prepaid expenses	17,576.88
Total assets	147,411,764.87

Liabilities

Short option contracts at market value	899,750.00
Payable on purchases of securities	670,141.24
Payable on redemptions of shares	10.80
Unrealised loss on futures contracts	339,200.00
Expenses payable	652,241.38
Interest payable on contracts for difference (CFD)	3,772.78
Payable on contracts for difference (CFD)	221,400.00
Total liabilities	2,786,516.20

Net assets at the end of the period	144,625,248.67
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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 SEK)
I-SEK	321,717.243	SEK	114.02	36,680,657.71
R-SEK	536,288.435	SEK	112.52	60,342,007.47
SEK-IN2 (acc)	452,207.288	SEK	105.27	47,602,583.49
				144,625,248.67

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 2020

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets
Investments					
<u>Transferable securities admitted to an official stock exchange listing</u>					
Shares					
SEK	80,000	Alcadon Group AB Reg	2,684,951.46	1,548,000.00	1.07
SEK	249,925	AlzeCure Pharma AB Reg	1,834,997.40	1,624,512.50	1.12
SEK	50,000	Attendo AB	1,925,000.00	1,826,000.00	1.26
SEK	10,000	BHG Group AB Reg	800,000.00	820,000.00	0.57
SEK	46,747	Bonesupport Hg AB Reg	1,526,591.78	1,982,072.80	1.37
SEK	3,119,250	Bredband2 i Skandinavien AB	3,895,663.53	4,975,203.75	3.44
SEK	1,313,250	Bublar Group AB Reg	6,515,493.95	4,780,230.00	3.30
SEK	145,000	Cantargia AB Reg	2,170,417.13	3,117,500.00	2.15
SEK	10,000	Cellink AB B Reg	759,817.93	1,196,000.00	0.83
SEK	1,935,300	Follicum AB Reg	4,656,202.02	4,451,190.00	3.08
SEK	449,830	Frisq Holding AB Reg	5,643,977.02	4,336,361.20	3.00
SEK	50,000	Gapwaves AB B Reg	1,402,011.23	1,500,000.00	1.04
SEK	5,519	HANZA Holding AB Reg	88,325.38	72,298.90	0.05
SEK	125,000	Intervacc AB Reg	2,623,578.30	3,137,500.00	2.17
SEK	14,000	MedCap AB Reg	2,380,000.00	1,932,000.00	1.34
SEK	30,000	Medicover AB B Reg	3,000,000.00	2,871,000.00	1.98
SEK	224,250	Nanologica AB Reg	2,357,152.57	2,477,962.50	1.71
SEK	491,866	NGS Group AB Reg	10,387,507.36	6,713,970.90	4.64
SEK	1,064,200	OrganoClick AB Reg	5,571,068.06	6,065,940.00	4.19
SEK	33,350	Paxman AB Reg	1,657,235.80	913,790.00	0.63
SEK	323,600	RhoVac AB Reg	6,130,737.12	4,698,672.00	3.25
SEK	587,200	RLS Global AB Reg	3,568,995.92	4,028,192.00	2.78
SEK	10,000	Sdiptech AB B Reg	1,050,000.00	1,110,000.00	0.77
SEK	150,000	Sivers IMA Holding AB Reg	1,260,000.00	1,498,500.00	1.04
SEK	225,000	Swedish Stirling AB Reg	1,569,379.76	1,458,000.00	1.01
SEK	10,444,000	TagMaster AB Bearer B	8,219,426.72	7,728,560.00	5.34
Total shares			83,678,530.44	76,863,456.55	53.13
Bonds					
SEK	5,000,000	Nordea Hypotek AB 1% MTN Ser 5531 Sen 15/08.04.22	5,116,750.00	5,085,725.00	3.52
SEK	3,000,000	Stadshypotek AB 4.5% Ser 1586 09/21.09.22	3,439,260.00	3,295,530.00	2.28
SEK	1,000,000	Swedish Covered Bond Corp 1.25% Ser 143 Sen 16/15.06.22	1,030,980.00	1,023,585.00	0.71
Total bonds			9,586,990.00	9,404,840.00	6.51
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	3,669,400.00	2.54
SEK	30,000,000	Investec Bank Plc 0% Basket of Funds Sen 18/22.02.22	3,300,300.00	4,918,200.00	3.40
Total bonds related to a basket of shares			5,760,300.00	8,587,600.00	5.94
<u>Transferable securities dealt in on another regulated market</u>					
Shares					
SEK	246,190	Avensia AB Reg	3,081,161.95	2,905,042.00	2.01
SEK	108,000	Awardit AB Reg	8,393,163.02	7,776,000.00	5.38
SEK	433,200	OssDsign AB Reg	8,170,250.75	5,263,380.00	3.64
SEK	134,800	Slitevind AB Reg	7,642,201.92	8,034,080.00	5.55
SEK	1,574,400	Transtema Group AB Reg	13,819,400.63	13,539,840.00	9.36
Total shares			41,106,178.27	37,518,342.00	25.94
Investment certificates					
SEK	20	Merrill Lynch Intl & Co CV Certif Basket of Funds 05.02.24	2,450,000.00	3,438,594.00	2.38
Total investment certificates			2,450,000.00	3,438,594.00	2.38

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 2020

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets
<u>Other transferable securities</u>					
Shares					
NOK	35,000	Andfjord Salmon AS Reg	1,356,158.97	1,689,887.79	1.17
NOK	20,000	Kahoot AS Reg	689,682.24	618,016.11	0.43
Total shares			2,045,841.21	2,307,903.90	1.60
Total investments			144,627,839.92	138,120,736.45	95.50
<u>Short option contracts</u>					
<u>Listed financial instruments</u>					
Index options					
SEK	-150	OMX Stockholm 30 Index CALL 08/20 OMX 1700	-813,750.00	-715,950.00	-0.49
SEK	-200	OMX Stockholm 30 Index PUT 12/20 OMX 1000	-184,000.00	-183,800.00	-0.13
Total short option contracts			-997,750.00	-899,750.00	-0.62
Cash and cash collateral at banks				4,066,758.26	2.81
Other net assets/(liabilities)				3,337,503.96	2.31
Total				144,625,248.67	100.00

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 2020

Industrial classification

(in percentage of net assets)

Healthcare	24.34 %
Technologies	16.16 %
Financials	14.83 %
Telecommunications services	12.80 %
Industrials	11.86 %
Energy	6.56 %
Raw materials	5.95 %
Non-cyclical consumer goods	2.43 %
Cyclical consumer goods	0.57 %
Total	<u>95.50 %</u>

Geographical classification

(by domicile of the issuer)

(in percentage of net assets)

Sweden	85.58 %
United Kingdom	5.94 %
Curaçao	2.38 %
Norway	1.60 %
Total	<u>95.50 %</u>

SEB PRIME SOLUTIONS - Nordic Cross Stable Return

Statement of net assets (in SEK)

as at 30th June 2020

Assets

Securities portfolio at market value	819,683,530.30
Investment funds at net asset value	83,998,807.89
Cash at banks	101,293,547.45
Cash collateral at banks for OTC derivative instruments	16,819,772.94
Other liquid assets	40,189,002.70
Formation expenses, net	109,606.80
Receivable on sales of securities	5,974,025.01
Receivable on issues of shares	1,826,307.51
Income receivable on portfolio	1,409,339.56
Receivable on contracts for difference (CFD)	769,993.75
Other receivables	3,900,770.24
Prepaid expenses	17,496.69
Total assets	1,075,992,200.84

Liabilities

Short option contracts at market value	1,172,200.00
Payable on purchases of securities	1,121,936.73
Payable on redemptions of shares	14,752.31
Unrealised loss on futures contracts	3,900,770.24
Expenses payable	22,867,066.76
Interest payable on contracts for difference (CFD)	48,916.29
Payable on contracts for difference (CFD)	1,119,500.00
Total liabilities	30,245,142.33

Net assets at the end of the period	1,045,747,058.51
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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 SEK)
R-SEK	5,630,144.652	SEK	115.71	651,478,074.36
SEK-I (acc)	2,144,402.836	SEK	116.37	249,534,304.22
SEK-IN2 (acc)	989,574.683	SEK	114.94	113,738,816.38
SEK-INZ	30,670.172	SEK	114.46	3,510,378.09
SEK-RN	90,497.669	SEK	110.36	9,987,139.66
SEK-RZN	155,575.489	SEK	112.47	17,498,345.80
				1,045,747,058.51

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 2020

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets
Investments					
<u>Transferable securities admitted to an official stock exchange listing</u>					
Shares					
EUR	15,000	Stora Enso Oyj R	2,697,555.68	1,669,237.94	0.16
NOK	25,000	Pexip Holding ASA Reg	1,520,768.40	2,027,865.35	0.19
NOK	30,000	PhotoCure ASA	2,195,773.16	2,016,277.54	0.19
			3,716,541.56	4,044,142.89	0.38
SEK	50,000	ABB Ltd Reg	9,696,810.00	10,450,000.00	1.00
SEK	52,000	AF Poyry AB	9,454,521.92	10,400,000.00	0.99
SEK	691,450	Alcadon Group AB Reg	25,379,367.50	13,379,557.50	1.28
SEK	16,000	Alfa Laval AB	3,251,200.44	3,270,400.00	0.31
SEK	350,000	Amasten Holding AB Reg	2,520,000.00	2,450,000.00	0.23
SEK	14,000	Atlas Copco AB A Reg	3,480,967.00	5,524,400.00	0.53
SEK	50,000	Atrium Ljungberg B	6,550,000.00	6,560,000.00	0.63
SEK	30,428	Axfood AB	4,487,856.00	6,189,055.20	0.59
SEK	100,000	BHG Group AB Reg	8,000,000.00	8,200,000.00	0.78
SEK	33,000	Bilia AB A Reg	2,506,848.30	2,483,250.00	0.24
SEK	7,000	Bure Equity AB	1,352,470.00	1,415,400.00	0.14
SEK	2,503,735	Cantargia AB Reg	40,879,746.65	53,830,302.50	5.15
SEK	601,420	Cellink AB B Reg	55,685,702.79	71,929,832.00	6.88
SEK	171,476	Corem Property Gr AB Pref	55,185,465.77	54,357,892.00	5.20
SEK	65,000	Essity AB B Reg	14,981,682.08	19,571,500.00	1.87
SEK	100,000	Husqvarna AB B	7,085,015.00	7,630,000.00	0.73
SEK	42,000	Intrum AB	11,440,844.52	7,182,000.00	0.69
SEK	25,000	Investor AB A	9,989,929.30	12,180,000.00	1.16
SEK	35,000	Investor AB B	13,925,883.00	17,209,500.00	1.65
SEK	27,613	K2A Knaust & Andersson Fastigh B Reg	2,768,916.86	4,376,660.50	0.42
SEK	55,750	K2A Knaust & Andersson Fastigh Pref Reg	17,010,303.00	17,672,750.00	1.69
SEK	235,000	Medicover AB B Reg	23,500,000.00	22,489,500.00	2.15
SEK	437,041	Mintage Scientific AB Reg	6,833,483.52	7,473,401.10	0.71
SEK	30,016	Modern Times Group AB B	4,118,484.34	3,034,617.60	0.29
SEK	75,000	Munters Group AB B Reg	3,300,000.00	3,900,000.00	0.37
SEK	16	Nordic Entertainment Gr AB Reg	3,738.24	4,560.00	0.00
SEK	516,770	NP3 Fastigheter AB Pref Reg	15,756,826.97	15,709,808.00	1.50
SEK	15,000	Nyfosa AB Reg	1,395,000.00	952,500.00	0.09
SEK	30,000	Q-linea AB Reg	2,025,000.00	2,202,000.00	0.21
SEK	1,432,600	RhoVac AB Reg	23,955,783.63	20,801,352.00	1.99
SEK	199,002	Sagax AB D Reg	6,315,945.66	5,800,908.30	0.55
SEK	75,000	Sandvik AB	11,852,955.00	13,057,500.00	1.25
SEK	35,000	Sdiptech AB B Reg	3,675,000.00	3,885,000.00	0.37
SEK	100,000	Skandinaviska Enskilda Bk AB A	6,375,000.00	8,070,000.00	0.77
SEK	32,000	Skanska AB B	5,410,086.51	6,064,000.00	0.58
SEK	25,000	Stora Enso Oyj R	4,517,440.00	2,783,750.00	0.27
SEK	60,000	Svenska Cellulosa SCA AB B	4,517,333.97	6,648,000.00	0.64
SEK	100,000	Svenska Handelsbanken AB A	9,879,695.31	8,844,000.00	0.85
SEK	1,202,222	Swedish Stirling AB Reg	8,362,909.34	7,790,398.56	0.75
SEK	60,000	Tele2 AB B	6,384,486.35	7,413,000.00	0.71
SEK	200,000	Telia Co AB	7,670,106.39	6,960,000.00	0.67
SEK	30,000	Tre Kronor Property Inv AB Reg	3,705,000.00	3,690,000.00	0.35
			465,187,805.36	493,836,795.26	47.23
Total shares			471,601,902.60	499,550,176.09	47.77
Bonds					
SEK	10,000,000	Fastighets Balder AB FRN DMTN Ser 117 Tr 1 Sen 19/06.03.24	10,000,000.00	9,884,850.00	0.95
SEK	50,000,000	Kommuninvest I Sverige AB 0.25% Ser K2206 Sen 16/01.06.22	50,169,000.00	50,235,750.00	4.80
SEK	15,000,000	Lansforsakringar Bank FRN EMTN Sen Sub Reg S 18/01.03.28	15,000,000.00	14,777,025.00	1.41
SEK	12,000,000	LEAX Group AB FRN DMTN Sen 18/29.05.22	11,880,000.00	7,800,000.00	0.75
SEK	25,000,000	Nordea Hypotek AB 1.25% DMTN Ser 5533 Sen 17/20.09.23	26,392,750.00	25,919,125.00	2.48

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 2020

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets
SEK	30,000,000	Stadshypotek AB 1.5% Ser 1587 Sen 17/01.06.23	31,215,900.00	31,232,700.00	2.99
SEK	15,000,000	Storebrand Livsforsikring AS FRN Sub 17/21.11.47	15,000,000.00	15,008,400.00	1.44
SEK	50,000,000	Swedish Covered Bond Corp 1.25% Ser 143 Sen 16/15.06.22	51,500,500.00	51,179,250.00	4.89
Total bonds			211,158,150.00	206,037,100.00	19.71
<u>Transferable securities dealt in on another regulated market</u>					
Shares					
SEK	384,247	Lyko Group AB A Reg	26,405,470.85	102,209,702.00	9.77
SEK	178,700	Slitevind AB Reg	10,370,796.93	10,650,520.00	1.02
Total shares			36,776,267.78	112,860,222.00	10.79
<u>Other transferable securities</u>					
Shares					
NOK	40,000	Kahoot AS Reg	1,379,364.47	1,236,032.21	0.12
Total shares			1,379,364.47	1,236,032.21	0.12
<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	11,654,290.80	1.11
SEK	202,440.742	SEB Prime Solutions Nordic Cro Sm Cap Edge IN2 Cap	19,999,999.86	21,302,839.28	2.04
SEK	497,433.757	SEB Prime Solutions Nordic Cro Tot Ret Bd Fd SEK-IN2 Cap	49,982,143.90	51,041,677.81	4.88
Total investment funds (UCITS)			80,187,692.10	83,998,807.89	8.03
Total investments			801,103,376.95	903,682,338.19	86.42
<u>Short option contracts</u>					
<u>Listed financial instruments</u>					
Options on transferable securities					
SEK	-1,500	Skandinaviska Enskilda Bk AB A PUT 08/20 OMX 80	-705,000.00	-603,000.00	-0.06
Total options on transferable securities			-705,000.00	-603,000.00	-0.06
Index options					
SEK	-400	OMX Stockholm 30 Index PUT 08/20 OMX 1420	-820,000.00	-569,200.00	-0.05
Total index options			-820,000.00	-569,200.00	-0.05
Total short option contracts			-1,525,000.00	-1,172,200.00	-0.11
Cash and cash collateral at banks				118,113,320.39	11.29
Other net assets/(liabilities)				25,123,599.93	2.40
Total				1,045,747,058.51	100.00

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 2020

Industrial classification

(in percentage of net assets)

Financials	18.66 %
Healthcare	17.28 %
Cyclical consumer goods	11.81 %
Real estate	11.61 %
Investment funds	8.03 %
Industrials	7.43 %
Countries and governments	4.80 %
Non-cyclical consumer goods	2.46 %
Energy	1.77 %
Telecommunications services	1.38 %
Raw materials	1.07 %
Technologies	0.12 %
Total	<u>86.42 %</u>

Geographical classification

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

Sweden	75.02 %
Luxembourg	8.03 %
Norway	1.94 %
Switzerland	1.00 %
Finland	0.43 %
Total	<u>86.42 %</u>

SEB PRIME SOLUTIONS - Nordic Cross Total Return Bond Fund

Statement of net assets (in SEK)

as at 30th June 2020

Assets

Securities portfolio at market value	716,680,936.61
Investment funds at net asset value	21,041,045.15
Cash at banks	66,305,626.14
Cash collateral at banks for OTC derivative instruments	23,620,311.87
Formation expenses, net	101,423.30
Receivable on issues of shares	65,067.06
Income receivable on portfolio	4,283,364.67
Bank interest receivable	5,101.52
Unrealised gain on forward foreign exchange contracts	1,371,302.78
Prepaid expenses	17,496.69
Total assets	833,491,675.79

Liabilities

Payable on redemptions of shares	904,296.17
Expenses payable	855,036.50
Total liabilities	1,759,332.67
Net assets at the end of the period	831,732,343.12

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	2,835,021.039	SEK	102.17	289,641,506.57
SEK-I (acc)	3,711,652.201	SEK	102.79	381,507,486.74
SEK-IN2 (acc)	1,501,286.426	SEK	102.68	154,158,404.54
SEK-INZ	62,162.930	SEK	103.36	6,424,945.27
				831,732,343.12

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 2020

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets
Investments					
<u>Transferable securities admitted to an official stock exchange listing</u>					
Bonds					
EUR	1,750,000	Assemblin Financing AB FRN Sen Reg S 19/15.05.25	18,471,775.02	17,404,252.53	2.09
EUR	1,000,000	Dometic Group AB 3% EMTN Sen Reg S 19/08.05.26	9,158,466.74	9,956,541.05	1.20
EUR	2,500,000	Fastighets Balder AB VAR Sub Reg S 17/07.03.78	24,553,440.10	25,068,535.75	3.01
EUR	760,000	Heimstaden Bostad AB VAR Jun Sub Reg S 19/19.02.Perpetual	7,104,094.79	7,623,420.64	0.92
EUR	2,200,000	Mandatum Life Insurance Co Ltd VAR Sub 19/04.10.49	23,450,951.49	22,583,349.81	2.72
EUR	450,000	Samhallsbyggnadsbolag i AB VAR Sub Reg S 19/26.07.Perpetual	3,916,171.79	4,751,910.55	0.57
EUR	1,800,000	TietoEvry Corp 2% Sen 20/17.06.25	18,795,095.62	18,985,689.29	2.28
EUR	1,000,000	Volvo Treasury AB 1.625% EMTN Sen Reg S 20/26.05.25	10,580,303.42	10,763,365.55	1.29
EUR	1,400,000	Walnut Bidco Plc 6.75% Sen Reg S 19/01.08.24	14,188,315.01	14,112,393.89	1.70
			130,218,613.98	131,249,459.06	15.78
NOK	20,000,000	Color Group ASA FRN Sen 19/02.10.24	21,620,979.46	17,092,007.93	2.06
NOK	30,000,000	Norsk Hydro ASA FRN Sen 20/15.05.23	28,701,173.79	29,541,652.67	3.55
			50,322,153.25	46,633,660.60	5.61
SEK	6,250,000	Cibus Nordic Real Estate AB FRN Sen 20/12.06.23	6,250,000.00	6,320,312.50	0.76
SEK	15,000,000	Corem Property Gr AB FRN MTN Sen20/27.02.23	15,000,000.00	14,381,700.00	1.73
SEK	23,000,000	DNB Bank ASA FRN EMTN Sen Sub Reg S 20/28.05.30	23,018,750.00	23,629,740.00	2.84
SEK	13,750,000	Heimstaden AB VAR Sub 19/11.07.Perpetual	13,464,814.81	13,371,875.00	1.61
SEK	20,000,000	Landshypotek Bank AB VAR Jun Sub 17/31.12.Perpetual	20,825,000.00	20,195,900.00	2.43
SEK	50,000,000	Lansforsakringar Hypotek AB 1.5% DMTN Ser517 Sen 17/18.09.24	53,471,500.00	52,760,250.00	6.34
SEK	14,000,000	LEAX Group AB FRN DMTN Sen 18/29.05.22	13,470,000.00	9,100,000.00	1.09
SEK	20,000,000	M2 Asset Management AB FRN Ser 2 Sen 19/25.01.22	20,620,000.00	19,975,000.00	2.40
SEK	16,000,000	Samhallsbyggnadsbolag i AB VAR Jun Sub 19/28.01.Perpetual	16,000,000.00	14,953,520.00	1.80
SEK	10,000,000	Sanolium AB FRN Sen 19/26.09.24	9,600,000.00	10,075,000.00	1.21
SEK	25,000,000	SBAB Bank AB FRN EMTN Sub 20/03.06.20	25,000,000.00	25,187,750.00	3.03
SEK	10,000,000	SBAB Bank AB FRN Jun Sub 19/05.12.Perpetual	9,962,500.00	10,093,950.00	1.21
SEK	10,000,000	Skandinaviska Enskilda Bk AB VAR EMTN IITXEX524 15/15.01.21	10,422,661.50	8,613,300.00	1.04
SEK	50,000,000	Stadshypotek AB 1.5% Ser 1588 Sen 18/01.03.24	52,295,000.00	52,455,500.00	6.31
SEK	15,000,000	Stendorren Fastigheter AB FRN DMTN Jr Sub 19/18.12.Perpetual	15,000,000.00	14,250,000.00	1.71
SEK	23,000,000	Stora Enso Oyj FRN EMTN 20/29.04.25	23,000,000.00	23,613,180.00	2.84
SEK	20,000,000	Storebrand Livsforsikring AS FRN Sub 17/21.11.47	19,750,000.00	20,011,200.00	2.41
SEK	8,000,000	Storebrand Livsforsikring AS FRN Sub 19/16.09.49	8,000,000.00	7,984,800.00	0.96
SEK	15,000,000	Svea Ekonomi AB FRN Sub 19/20.06.29	15,000,000.00	13,877,550.00	1.67
SEK	50,000,000	Swedish Covered Bond Corp 1% MTN Sen 142 Sen 15/17.03.21	51,001,000.00	50,358,500.00	6.05
SEK	25,000,000	Telia Co AB Step-up FRN Sub Reg S 17/04.10.77	26,021,875.00	25,385,250.00	3.05
SEK	20,000,000	Vattenfall AB Step-up Jr Sub Reg S 15/19.03.77	19,420,000.00	20,140,900.00	2.42
SEK	25,000,000	Velliv Pension & Livsforsi FRN Sub 18/08.06.28	25,000,000.00	24,625,000.00	2.96
			491,593,101.31	481,360,177.50	57.87
USD	1,400,000	Skandinaviska Enskilda Bk AB VAR Conv 19/13.05.Perpetual	13,599,040.06	12,708,770.12	1.53
Total bonds			685,732,908.60	671,952,067.28	80.79
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	2,873,000.00	0.35
SEK	200,000,000	Investec Bank Plc 0% Basket of Funds 18/27.03.23	8,395,000.00	11,094,000.00	1.33
SEK	50,000,000	Investec Bank Plc 0% Ser 1103S Basket of Funds 20/09.05.25	2,425,000.00	3,314,000.00	0.40
Total bonds related to a basket of shares			12,945,000.00	17,281,000.00	2.08
<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	17,148,913.04	18,135,000.00	2.18
Total bonds			17,148,913.04	18,135,000.00	2.18

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 2020

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets
<u>Other transferable securities</u>					
Investment certificates					
SEK	10	UBS AG London Certif Lk Basket of Funds 02.10.23	560,000.00	821,183.20	0.10
Total investment certificates			560,000.00	821,183.20	0.10
Bonds					
NOK	8,750,000	Abax Group AS FRN Sen 20/23.06.25	8,499,605.03	8,491,686.13	1.02
Total bonds			8,499,605.03	8,491,686.13	1.02
<u>Open-ended investment funds</u>					
Tracker funds (UCITS)					
EUR	15,200	iShares III Plc Core EUR Corp Bond UCITS ETF Dist	21,646,701.35	21,041,045.15	2.53
Total tracker funds (UCITS)			21,646,701.35	21,041,045.15	2.53
Total investments			746,533,128.02	737,721,981.76	88.70
Cash and cash collateral at banks				89,925,938.01	10.81
Other net assets/(liabilities)				4,084,423.35	0.49
Total				831,732,343.12	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 2020

Industrial classification

(in percentage of net assets)

Financials	45.86 %
Real estate	14.51 %
Industrials	7.73 %
Raw materials	6.39 %
Telecommunications services	3.05 %
Investment funds	2.53 %
Utilities	2.42 %
Technologies	2.28 %
Non-cyclical consumer goods	1.70 %
Healthcare	1.21 %
Cyclical consumer goods	1.02 %
Total	<u>88.70 %</u>

Geographical classification

(by domicile of the issuer)

(in percentage of net assets)

Sweden	58.65 %
Norway	12.84 %
Finland	7.84 %
Denmark	2.96 %
Ireland	2.53 %
United Kingdom	2.18 %
Jersey	1.70 %
Total	<u>88.70 %</u>

SEB PRIME SOLUTIONS - Bodenholm Absolute Return (liquidated)

Statement of net assets (in SEK)

as at 30th June 2020

Assets

Cash at banks	1,718,573.08
Receivable on treasury transactions	40,589.15
Total assets	1,759,162.23

Liabilities

Bank overdrafts	915,602.72
Expenses payable	843,559.51
Total liabilities	1,759,162.23
Net assets at the end of the period	0.00

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

SEB PRIME SOLUTIONS

Notes to the financial statements

as at 30th June 2020

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.

The financial statements of the Company have been prepared on a going concern basis, except for the Sub-Fund SEB PRIME SOLUTIONS - Bodenholm Absolute Return (liquidated). As indicated in Note 16, this Sub-Fund was liquidated on 26th March 2020. As such, the financial statements for this Sub-Fund have been prepared on a non-going concern basis.

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.

SEB PRIME SOLUTIONS

Notes to the financial statements (continued)

as at 30th June 2020

- 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.

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) Acquisition cost of securities in the portfolio

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	=	0.1411245	CAD	Canadian Dollar
			0.0981587	CHF	Swiss Franc
			0.6874942	DKK	Danish Krona
			0.0922414	EUR	Euro
			0.0838548	GBP	Pound Sterling
			0.9656502	SEK	Swedish Krona
			0.1036194	USD	US Dollar
1	SEK	=	0.1461445	CAD	Canadian Dollar
			0.1016504	CHF	Swiss Franc
			0.7119495	DKK	Danish Krona
			0.0955226	EUR	Euro
			0.0868377	GBP	Pound Sterling
			0.8316647	HKD	Hong Kong Dollar
			1.0355717	NOK	Norwegian Krona
			0.1073053	USD	US Dollar
1	USD	=	6.6348000	DKK	Danish Krona
			0.8901945	EUR	Euro
			9.3192000	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	=	10.8411138	NOK	Norwegian Krona
			10.4687233	SEK	Swedish Krona
			1.1233500	USD	US Dollar

g) Formation expenses

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

SEB PRIME SOLUTIONS

Notes to the financial statements (continued) as at 30th June 2020

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.

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) Other receivables

The item "Other receivables" disclosed in the Statement of net assets include margin accounts on futures contracts reflecting to daily value variations.

o) 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.

SEB PRIME SOLUTIONS

Notes to the financial statements (continued)

as at 30th June 2020

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.

At the date of the financial statements, no sales charge and no redemption charge were applicable to the Sub-Funds.

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

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 - SEB Commodity Index Fund <ul style="list-style-type: none">- for Classes EUR-I (acc) (until 11th May 2020), SEK-I (acc) Shares (until 11th March 2020)- for Class SEK-R (acc) Shares	0.225% p.a. 0.8075% p.a.
SEB PRIME SOLUTIONS - APS GLOBAL EQUITY <ul style="list-style-type: none">- 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 <ul style="list-style-type: none">- 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 <ul style="list-style-type: none">- for Class NOK-R (acc) Shares- for Class NOK-RF (acc) Shares	0.20% p.a. 1.00% p.a.
SEB PRIME SOLUTIONS - CARN Long Short <ul style="list-style-type: none">- for Class NOK-A1 (acc) Shares, Class NOK-R-OPA1 (acc) Shares, Class NOK-R-OPA2 (acc) Shares (until 21st April 2020) and Class NOK-R-OPA3 (acc) Shares	1.00% p.a.

SEB PRIME SOLUTIONS

Notes to the financial statements (continued)

as at 30th June 2020

Sub-Fund	Effective rate
SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge	
- for Class R-SEK Shares	1.40% p.a.
- for Class I-SEK (acc) Shares	0.80% p.a.
- for Class SEK-IN2 (acc) Shares	0.00% p.a.
- for Class SEK-RN Shares (until 7th April 2020)	0.70% p.a.
SEB PRIME SOLUTIONS - Nordic Cross Stable Return	
- for Class R-SEK Shares	0.90% p.a.
- for Class SEK-I (acc) Shares	0.70% p.a.
- for Class SEK-INZ Shares	0.70% p.a.
- for SEK-RN Shares	0.45% p.a.
- for Class SEK-IN2 (acc) Shares and Class SEK-RZN Shares	0.00%p.a.
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-INZ Shares	0.30% p.a.
- for Class SEK-IN2 (acc) Shares	0.00% p.a.
SEB PRIME SOLUTIONS - Bodenholm Absolute Return (liquidated 26th March 2020)	
- for Classes R-SEK (acc) Shares	1.50%. p.a.
- for Class PB-SEK (acc), I-SEK (acc), I-EUR (acc), ID-SEK (distr), I-USD (acc), I-GBP (acc) Shares	1.10% p.a.
- for Class S-SEK (acc) Shares	0.80% 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 - SISSENER CORPORATE BOND FUND Class NOK-RF (acc) Shares, SEB PRIME SOLUTIONS - Nordic Cross Stable Return Class SEK-INZ (acc) Shares and SEB PRIME SOLUTIONS - Nordic Cross Total Return Bond 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.

SEB PRIME SOLUTIONS

Notes to the financial statements (continued) as at 30th June 2020

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 - 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	Annual 4% annually for Class NOK-A1 Shares 15% for Class NOK-A1 (acc) Shares and Class NOK-R-OPA1 (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	Annual 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	Annual OMRX T-Bill 90 day Index or 0 if the benchmark performance is negative 20% except for Class SEK-INZ Shares: 0% High Water Mark
SEB PRIME SOLUTIONS - Nordic Cross Total Return Bond Fund	Calculation Period Benchmark Rate Mechanism	Annual OMRX T-Bill 90 day Index or 0 if the benchmark performance is negative 15% except for Class SEK-INZ Shares: 0% High Water Mark

SEB PRIME SOLUTIONS

Notes to the financial statements (continued) as at 30th June 2020

SEB PRIME SOLUTIONS - Bodenholm Absolute Return (liquidated)	Calculation Period Benchmark	Annual 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 ¹ and ID-SEK (distr) Shares 3 month German Treasury Bills GETB1 Index for Class I EUR (acc) Shares 3 month UK Treasury Bills GUKG3M Index for Class I-GBP 3 month US Treasury Bills USGG3M Index for Class I-USD
	Rate Mechanism	20% High Water Mark

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 - SISSENER CANOPUS	NOK	1,616.24
SEB PRIME SOLUTIONS - SISSENER CORPORATE BOND FUND	NOK	243,850.43
SEB PRIME SOLUTIONS - CARN Long Short	NOK	6,007,132.75
SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge	SEK	41,936.62
SEB PRIME SOLUTIONS - Nordic Cross Stable Return	SEK	20,779,805.06
SEB PRIME SOLUTIONS - Nordic Cross Total Return Bond Fund	SEK	35,115.23
SEB PRIME SOLUTIONS - Bodenholm Absolute Return (liquidated)	SEK	200,215.08

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.

¹ waived by the Investment Manager

SEB PRIME SOLUTIONS

Notes to the financial statements (continued) as at 30th June 2020

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 with Skandinaviska Enskilda Banken AB (publ), Sweden:

SEB PRIME SOLUTIONS - SISSENER CORPORATE BOND FUND

Currency	Purchases	Currency	Sales	Maturity	Unrealised result (in NOK)
NOK	110,298,720.00	EUR	10,200,000.00	18.09.2020	-438,902.00
NOK	5,410,500.00	EUR	500,000.00	18.09.2020	-17,814.80
NOK	95,160,776.50	SEK	92,600,000.00	18.09.2020	-795,807.14
NOK	9,595,774.00	USD	1,000,000.00	18.09.2020	-52,151.48
NOK	149,690,080.00	USD	15,700,000.00	18.09.2020	-1,782,350.04
NOK	4,764,819.00	USD	500,000.00	18.09.2020	-59,143.74
NOK	9,594,700.00	USD	1,000,000.00	18.09.2020	-53,225.48
USD	900,000.00	NOK	8,684,268.30	18.09.2020	-1,135.37
					-3,200,530.05

SEB PRIME SOLUTIONS - Nordic Cross Total Return Bond Fund

Currency	Purchases	Currency	Sales	Maturity	Unrealised result (in SEK)
SEK	154,286,814.08	EUR	14,641,000.00	27.08.2020	931,437.49
SEK	55,759,809.64	NOK	57,346,000.00	27.08.2020	409,520.10
SEK	12,844,891.20	USD	1,376,000.00	27.08.2020	30,345.19
					1,371,302.78

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, Sweden:

SEB PRIME SOLUTIONS - SISSENER CANOPUS

	Number of contracts	Denomination	Currency	Exposure (in NOK)	Unrealised result (in NOK)
Sale	1,000	Euro Stoxx 50 EUR (Price) Index FUT 09/20 EUX	EUR	-349,409,097.78	-4,427,402.46
Sale	1,000	OMX Stockholm 30 Index FUT 07/20 OMX	SEK	-172,552,137.45	1,886,252.46
Sale	400	S&P 500 Index FUT 09/20 CME	USD	-596,461,511.03	-4,913,774.52
					-7,454,924.52

SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge

	Number of contracts	Denomination	Currency	Exposure (in SEK)	Unrealised result (in SEK)
Sale	200	OMX Stockholm 30 Index FUT 07/20 OMX	SEK	33,325,000.00	-339,200.00
					-339,200.00

SEB PRIME SOLUTIONS - Nordic Cross Stable Return

	Number of contracts	Denomination	Currency	Exposure (in SEK)	Unrealised result (in SEK)
Purchase	500	Oslo Stock Exchange Index FUT 07/20 OSL	NOK	34,529,718.60	-1,136,570.24
Sale	1,350	OMX Stockholm 30 Index FUT 07/20 OMX	SEK	224,943,750.00	-2,764,200.00
					-3,900,770.24

SEB PRIME SOLUTIONS

Notes to the financial statements (continued) as at 30th June 2020

Note 10 - Contracts For Difference (CFD)

At the date of the financial statements, the following Sub-Funds are committed in the following OTC CFD contracts with Skandinaviska Enskilda Banken AB, Sweden:

SOLUTIONS - SISSENER CANOPUS

	Number of contracts	Denomination	Currency	Market value (in NOK)	Unrealised result (in NOK)
Purchase	200,000	EDP Renovaveis SA CFD	EUR	26,669,139.95	607,102.37
Purchase	1,400,000	EDP-Energias de Portugal SA Reg CFD	EUR	64,504,627.11	834,765.76
Purchase	500,000	ENEL SpA CFD	EUR	41,619,035.88	899,812.45
Sale	-600,000	Equinor ASA CFD	NOK	-81,960,000.00	4,995,076.50
Purchase	250,000	Essity AB B Reg CFD	SEK	77,952,661.04	1,656,914.75
Purchase	600,000	Fortum Oyj CFD	EUR	109,961,417.27	308,971.74
Sale	-75,000	Hilton Worldwide Holdings Inc Reg CFD	USD	-53,163,293.40	6,789,267.42
Purchase	750,000	Iberdrola SA CFD	EUR	83,910,220.81	2,416,646.88
Purchase	10,000	Microsoft Corp CFD	USD	19,640,139.49	705,466.17
Sale	-1,500,000	Norsk Hydro ASA CFD	NOK	-39,855,000.00	-285,656.25
Purchase	200,000	Prudential Plc CFD	GBP	29,062,126.54	441,238.69
Sale	-300,000	SAS AB CFD	SEK	-2,413,917.67	75,772.78
Purchase	150,000	Sampo Plc A CFD	EUR	49,793,235.68	-1,609,905.40
Purchase	150,000	Schlumberger Ltd CFD	USD	26,621,455.84	-1,780,554.14
Purchase	530,000	Stora Enso Oyj R CFD	EUR	61,077,751.04	-1,867,381.85
Purchase	100,000	Total SA CFD	EUR	36,832,684.14	-1,591,952.51
Purchase	200,000	Yara Intl ASA CFD	NOK	66,780,000.00	-3,720,000.00
				<u>517,032,283.72</u>	<u>8,875,585.36</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	-947,250.00	0.00
Sale	-3,000	Hexagon AB B CFD	SEK	-1,632,000.00	0.00
Sale	-5,000	Indutrade AB CFD	SEK	-1,840,000.00	0.00
Sale	-5,000	Nibe Industrier AB B CFD	SEK	-1,029,500.00	0.00
Sale	-16,000	Skistar AB B Emission 2019 CFD	SEK	-1,521,600.00	0.00
Sale	-5,000	Thule Group AB CFD	SEK	-1,176,000.00	0.00
				<u>-8,146,350.00</u>	<u>0.00</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	-7,501,272.75	0.00
Sale	-15,000	Autoliv Inc SDR CFD	SEK	-9,000,000.00	0.00
Sale	-15,000	ICA Gruppen AB CFD	SEK	-6,627,000.00	0.00
Sale	-45,000	Industrivaerden AB C CFD	SEK	-9,499,500.00	0.00
Sale	-40,000	Latour Investment AB B Reg CFD	SEK	-6,760,000.00	0.00
Sale	-15,000	Loomis AB Reg CFD	SEK	-3,339,000.00	0.00
Sale	-100,000	Nordea Bank Abp Reg CFD	SEK	-6,431,000.00	0.00
Sale	-70,000	Peab AB CFD	SEK	-5,362,000.00	0.00
Sale	-40,000	Skistar AB B Emission 2019 CFD	SEK	-3,804,000.00	0.00
Sale	-40,000	Stora Enso Oyj R CFD	SEK	-4,454,000.00	0.00
Sale	-35,000	Sweco AB B CFD	SEK	-14,644,000.00	0.00
				<u>-77,421,772.75</u>	<u>0.00</u>

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.

SEB PRIME SOLUTIONS

Notes to the financial statements (continued)

as at 30th June 2020

Note 11 - Short option contracts

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

SEB PRIME SOLUTIONS - SISSENER CANOPUS

Currency	Number	Denomination	Commitment (in NOK)
Options on transferable securities			
DKK	2,000	Novo Nordisk AS B PUT 07/20 CDE 430	40,473,244.84
EUR	750	Danone PUT 09/20 EUX 52	7,157,639.41
EUR	1,000	ENEL SpA CALL 07/20 MIL 7.6	23,806,088.52
EUR	1,000	ENEL SpA PUT 07/20 MIL 7.6	16,814,090.49
EUR	1,000	Fortum Oyj CALL 07/20 EUX 17.4	6,377,762.20
EUR	1,200	Royal Philips NV PUT 09/20 EOE 32	4,645,269.82
EUR	5,000	Stora Enso Oyj R CALL 07/20 EUX 11	19,763,838.31
EUR	5,000	Stora Enso Oyj R PUT 07/20 EUX 11.5	48,170,754.59
EUR	5,000	Stora Enso Oyj R PUT 07/20 EUX 9.5	5,185,846.79
EUR	1,000	Total SA PUT 07/20 MONEP 34	18,232,178.65
GBP	150	Diageo Plc PUT 09/20 ICE 22	6,427,553.78
NOK	15,000	Norsk Hydro ASA CALL 07/20 OSL 26.5	21,163,005.00
NOK	15,000	Norsk Hydro ASA PUT 07/20 OSL 21.5	2,032,605.00
NOK	20,000	Storebrand ASA CALL 07/20 OSL 51	42,069,280.00
NOK	20,000	Storebrand ASA PUT 07/20 OSL 42	10,021,220.00
NOK	5,000	Subsea 7 SA PUT 07/20 OSL 50	2,878,500.00
NOK	4,000	Telenor ASA PUT 09/20 OSL 160	48,922,920.00
NOK	3,500	Yara Intl ASA CALL 07/20 OSL 360	20,568,240.00
NOK	3,500	Yara Intl ASA PUT 07/20 OSL 310	22,321,215.00
SEK	1,000	ABB Ltd Reg CALL 07/20 OMX 195	18,894,730.89
SEK	2,000	ABB Ltd Reg CALL 07/20 OMX 205	27,530,467.00
SEK	3,000	ABB Ltd Reg PUT 07/20 OMX 155	1,298,606.93
SEK	2,000	ABB Ltd Reg PUT 07/20 OMX 185	4,198,829.09
SEK	2,500	Essity AB B Reg CALL 07/20 OMX 305	35,546,413.44
USD	40	Amazon.com Inc PUT 07/20 OPRA 2600	18,850,177.20
USD	500	Hilton Worldwide Holdings Inc Reg PUT 07/20 OPRA 75	19,847,629.54
USD	100	Microsoft Corp CALL 07/20 OPRA 207.5	6,834,768.54
USD	500	Microsoft Corp PUT 09/20 OPRA 155	7,365,052.31
USD	100	Microsoft Corp PUT 07/20 OPRA 197.5	6,599,086.87
USD	250	NVIDIA Corp PUT 09/20 OPRA 240	3,483,077.55
USD	500	NXP Semiconductor NV PUT 07/20 OPRA 85	2,201,131.65
USD	500	NXP Semiconductor NV PUT 07/20 OPRA 115	27,844,315.33
			547,525,538.74
Index options			
EUR	2,000	Euro Stoxx 50 EUR (Price) Index CALL 09/20 EUX 3400	225,091,112.23
EUR	2,000	Euro Stoxx 50 EUR (Price) Index PUT 12/20 EUX 2600	119,908,349.50
USD	200	S&P 500 Index CALL 12/20 OPRA 3300	206,447,783.20
USD	200	S&P 500 Index PUT 12/20 OPRA 2700	146,607,846.04
			698,055,090.97
Options on futures			
USD	400	S&P 500 E mini Future CALL 09/20 CME 3300	164,332,118.92
			164,332,118.92
			1,409,912,748.63

SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge

Currency	Number	Denomination	Commitment (in SEK)
Index options			
SEK	150	OMX Stockholm 30 Index CALL 08/20 OMX 1700	10,735,251.00
SEK	200	OMX Stockholm 30 Index PUT 12/20 OMX 1000	1,364,791.60
			12,100,042.60

SEB PRIME SOLUTIONS

Notes to the financial statements (continued) as at 30th June 2020

SEB PRIME SOLUTIONS - Nordic Cross Stable Return

Currency	Number	Denomination	Commitment (in SEK)
Options on transferable securities			
SEK	1,500	Skandinaviska Enskilda Bk AB A PUT 08/20 OMX 80	5,483,565.00
			5,483,565.00
Index options			
SEK	400	OMX Stockholm 30 Index PUT 08/20 OMX 1420	7,256,696.80
			7,256,696.80
			12,740,261.80

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	14,171,359.94	USD	SEB Commodity Index Total Return	24.08.2020	15,100,778.61	934,094.39
					15,100,778.61	934,094.39

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 13).

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

- 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)
SEK	5,784,000.00	Hennes Mauritz AB	SEK STIBOR 1W -0.6	02.03.2021	5,592,087.28	397,659.54
SEK	4,460,750.00	Trelleborg AB	SEK STIBOR 1W -0.6	12.03.2021	4,916,635.62	-297,209.08
NOK	6,510,956.80	MOWI ASA	NOK OIBOR 1W -0.6	25.03.2021	6,298,867.90	212,088.90
NOK	3,168,984.00	GRIEG SEAFOOD ASA	NOK OIBOR 1W -0.6	26.03.2021	2,999,869.95	169,114.05
DKK	3,590,000.00	WILLIAM DEMANT HOLDING	DKK CIBOR 1W -0.6	30.03.2021	5,088,043.12	133,819.32
SEK	5,316,158.40	Volvo AB	SEK STIBOR 1W -0.6	31.03.2021	5,897,341.51	-392,078.22
SEK	4,732,000.00	Ssab Svenskt Stal AB	SEK STIBOR 1W -0.6	15.05.2021	5,115,724.28	-215,398.92
SEK	4,690,500.00	Sandvik AB	SEK STIBOR 1W -0.6	15.05.2021	5,408,791.08	-551,441.94
EUR	593,800.00	METSO OIJ	EUR EURIBOR 1W -0.6	15.05.2021	6,324,705.79	112,747.58
EUR	503,000.00	Cargotec Corp B	EUR EURIBOR 1W -0.6	15.05.2021	5,599,435.28	-146,355.04
SEK	5,644,000.00	HEXPOL AB	SEK STIBOR 1W -0.6	15.05.2021	5,716,355.88	128,410.89
					46,360,121.89	-448,642.92

SEB PRIME SOLUTIONS

Notes to the financial statements (continued) as at 30th June 2020

Note 13 - Collateral

At the date of the financial statements, the following Sub-Funds give cash collateral at Skandinaviska Enskilda Banken AB (publ) - Luxembourg for an amount of respectively:

Sub-Fund	Currency	Amount
084208 SEB PRIME SOLUTIONS - SISSENER CANOPUS	NOK	32,500,000.00
084216 SEB PRIME SOLUTIONS - Nordic Cross Stable Return	NOK	999.91

At the date of the financial statements, the following Sub-Funds give/hold cash collateral at Skandinaviska Enskilda Banken AB (publ), Stockholm for an amount of respectively:

Sub-Fund	Currency	Amount
084208 SEB PRIME SOLUTIONS - SISSENER CANOPUS	NOK	-6,271,000.00
084218 SEB PRIME SOLUTIONS - SISSENER CORPORATE BOND FUND	NOK	4,635,733.65
084215 SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge	SEK	309,293.29
084216 SEB PRIME SOLUTIONS - Nordic Cross Stable Return	SEK	16,818,807.38
084214 SEB PRIME SOLUTIONS - Nordic Cross Total Return Bond Fund	SEK	23,620,311.87

Those amounts serve as collateral for commitment on OTC/exchanged traded instruments and forward foreign exchange contracts.

At the date of the financial statements, the following Sub-Fund has pledged the following securities in favour of Skandinaviska Enskilda Banken AB (publ) in Stockholm.

SEB PRIME SOLUTIONS - CARN Long Short

Currency	Number	Description	Collateral Value (in NOK)
DKK	8,000.00	VestasWindSystemsA/S	7,859,266.61
EUR	20,000.00	HuhtamakiOyjReg	7,597,452.55
SEK	3,264.00	SwecoABB	1,414,236.39
			16,870,955.55

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 - SISSENER CANOPUS

Currency	Number	Description	Collateral Value (in NOK)
NOK	300,000.00	Aker BP ASA	52,590,000.00
NOK	50,000.00	Bakkafrost P/F Reg	30,275,000.00
NOK	200,000.00	Yara Intl ASA	66,780,000.00
NOK	100,000.00	Aker ASA A	35,040,000.00
NOK	400,000.00	ABB Ltd Reg	86,573,795.59
NOK	600,000.00	Prudential Plc	87,186,379.63
NOK	550,000.00	Mowi ASA Reg	100,457,500.00
NOK	4,500,000.00	Storebrand ASA	223,245,000.00
NOK	250,000.00	Subsea 7 SA	15,150,000.00
			697,297,675.22

SEB PRIME SOLUTIONS

Notes to the financial statements (continued) as at 30th June 2020

SEB PRIME SOLUTIONS - CARN Long Short

Currency	Number	Description	Collateral Value (in NOK)
NOK	31.736,00	Sweco AB B	13,750,675.85

SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge

Currency	Number	Description	Collateral Value (in SEK)
SEK	3,000,000.00	Stadshypotek AB 4.5% Ser 1586 09/21.09.22	3,295,530.00
SEK	5,000,000.00	Nordea Hypotek AB 1% MTN Ser 5531 Sen 15/08.04.22	5,085,725.00
SEK	1,000,000.00	Swedish Covered Bond Corp 1.25% Ser 143 Sen 16/15.06.22	1,023,585.00
			9,404,840.00

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	12,982.00	AllianzSEReg	2,650,666.01
GBP	70,000.00	AngloAmericanPlc	1,617,012.31
USD	4,000.00	CostcoWholesaleCorp	1,212,840.00
USD	6,242.00	DTEEnergyCompany	671,015.00
EUR	3,336.00	EssilorLuxotticaSA	428,151.37
USD	7,984.00	ExxonMobilCorp	357,044.48
USD	62,634.00	FirstenergyCorp	2,428,946.52
GBP	79,563.00	FlutterEntertainmentPlcReg	10,416,580.10
USD	12,908.00	GlobalLifeIncReg	958,160.84
USD	5,056.00	HomeDepotInc	1,266,578.56
SEK	57,263.00	IndustrivaerdenABA	1,298,973.97
EUR	3,760.00	InfineonTechnologiesAGReg	88,171.74
SEK	72,344.00	MillicomIntlCellularSASDR	1,892,594.56
SEK	3,784,462.00	NetEntABBReg	28,913,822.45
SEK	58,785.00	NokiaCorpReg	256,323.34
EUR	646,635.00	NokiaOyj	2,812,247.64
SEK	75,445.00	SecuritasABB	1,016,409.11
SEK	829,895.00	SecuritasABB	11,180,500.17
EUR	4,380.00	Sodexo	296,200.43
SEK	71,268.00	SwedishOrphanBiovitrumAB	1,645,728.56
SEK	783,948.00	SwedishOrphanBiovitrumAB	18,103,014.15
			89,510,981.31

SEB PRIME SOLUTIONS

Notes to the financial statements (continued) as at 30th June 2020

Note 14 - 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 AB (publ) - 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 AB (publ) - Luxembourg charges SEB Base rate + 0.25% on the accounts in currencies in scope of the liquidity optimisation agreement.

Note 15 - Cross Investments

Pursuant to Article 181 (8) of the amended Law of 17th December 2010 relating to Undertakings for Collective Investment, the following Sub-Fund SEB PRIME SOLUTIONS - NORDIC CROSS STABLE RETURN invested in the Sub-Funds as described below as at the date of the financial statements:

Sub-Fund	Description	Currency	Quantity	Market value	% of total net assets
SEB PRIME SOLUTIONS - NORDIC CROSS STABLE RETURN	SEB Prime Solutions Nordic Cro Sm Cap Edge I SEK Cap	SEK	102,266.50	11,654,290.80	1.11%
SEB PRIME SOLUTIONS - NORDIC CROSS STABLE RETURN	SEB Prime Solutions Nordic Cro Sm Cap Edge IN2 Cap	SEK	202,440.74	21,302,839.28	2.04%
SEB PRIME SOLUTIONS - NORDIC CROSS STABLE RETURN	SEB Prime Solutions Nordic Cro Tot Ret Bd Fd SEK-IN2 Cap	SEK	497,433.76	51,041,677.81	4.88%

The combined statement of net assets has not been adjusted to remove the impact of the above.

Note 16 - Events

The Performance Fee Calculation Period for the Sub-Fund SEB PRIME SOLUTIONS - CARN Long Short changed from quarterly to annually from 1st January 2020.

The Performance Fee Calculation Period for the Sub-Funds SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge, SEB PRIME SOLUTIONS - Nordic Cross Stable Return, SEB PRIME SOLUTIONS - Nordic Cross Total Return Bond Fund changed from daily to annually from 1st January 2020.

As Bodenholm Capital AB, the Investment Manager of the Sub-Fund SEB PRIME SOLUTIONS - Bodenholm Absolute Return, is ceasing its portfolio management activities, including the management of the Sub-Fund, the Board of Directors of SEB PRIME SOLUTIONS decided to put the Sub-Fund into liquidation. The liquidation proceeds are paid to the remaining shareholders of the Sub-Fund on 31st March 2020 on the basis of the net asset value per share calculated as of 26th March 2020. The liquidation fees will be borne by the Investment Manager.

Mr Peter Herrlin resigned from his position as Director of the Company with effect as of 12th March 2020. Mr Claes-Johan Geijer was co-opted as a Director with effect from 13th March 2020 on.

Note 17 - Subsequent events

The Board of Directors decided to launch the new Sub-Fund SEB PRIME SOLUTIONS - CARN Longitude as soon as it is approved by the CSSF.

SEB PRIME SOLUTIONS

Notes to the financial statements (continued)

as at 30th June 2020

Since the year end the Directors have seen the development of the coronavirus covid-19 outbreak initially in China and now reaching most continents. At present it is not possible to assess the detailed impact of the emerging risk on the companies in the portfolio of our Company, but there is growing concern about the impact of the world economy. There has been a significant correction in the financial markets in the last few weeks. The Directors and the Management Company continue to watch the spread of the virus as well as the efforts of governments to contain the spread and monitor the economic impact, if any, on the investments in the portfolio of the Company.

SEB PRIME SOLUTIONS

Additional information

as at 30th June 2020

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	999,094.39	2,756,323.48
as a percentage of assets under management of the Sub-Funds	6.61%	0.70%
Concentration data		
10 largest collateral issuers for collateral received		
first	NetEnt AB B Reg	-
gross volumes for open trades	28,913,822.45	-
second	Swedish Orphan Biovitrum AB	-
gross volumes for open trades	18,103,014.15	-
third	Securitas AB B	-
gross volumes for open trades	11,180,500.17	-
fourth	Flutter Entertainment Plc Reg	-
gross volumes for open trades	10,416,580.10	-
fifth	Nokia Oyj	-
gross volumes for open trades	2,812,247.64	-
sixth	Allianz SE Reg	-
gross volumes for open trades	2,650,666.01	-
seventh	Firstenergy Corp	-
gross volumes for open trades	2,428,946.52	-
eighth	Millicom Intl Cellular SA SDR	-
gross volumes for open trades	1,892,594.56	-
ninth	Swedish Orphan Biovitrum AB	-
gross volumes for open trades	1,645,728.56	-
tenth	Anglo American Plc	-
gross volumes for open trades	1,617,012.31	-
Top 10 counterparties of TRS separately		
name of counterparty	Skandinaviska Enskilda Bk AB	Skandinaviska Enskilda Bk AB
gross volume of outstanding transactions	999,094.39	-448,642.92
Aggregate transaction data for TRS:		
Type and quality of the collaterals received		
AAA bonds collateral	-	-
listed equities collateral	89,510,981.31	-
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	89,510,981.31	-
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	999,094.39	-
from 3 months to 1 year (= 365 days)	-	2,756,323.48
above 1 year	-	-
open maturity	-	-
Country (countries) in which the counterparties are established	SE	SE

SEB PRIME SOLUTIONS

Additional information (continued) as at 30th June 2020

	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	999,094.39	-448,642.92
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 Bk AB	-
Amounts of assets received as collateral	89,510,981.31	-
Safekeeping of collateral granted:		
segregated accounts	-	13,750,675.85
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.