

**Unaudited semi-annual report
as at 30th June 2021**

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
(until 4th July 2021)

Xavier PARAIN
Executive Director - Chief Executive Officer
FundRock Management Company S.A., Luxembourg
(since 5th July 2021)

Directors

Claes-Johan GEIJER
Independent Director
G Advisors SARL

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

Management Company

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

Board of Directors of the Management Company

Chairman

Michel Marcel VAREIKA
Independent Non-Executive Director, Luxembourg

Members

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

Thibault GREGOIRE
Executive Director - Chief Financial Officer
FundRock Management Company S.A., Luxembourg
(since 16th February 2021)

Eric MAY
Non-Executive Director
Founding Partner
BlackFin Capital Partners, Paris
(until 12th February 2021)

Tracey MCDERMOTT
Independent Non-Executive Director, Luxembourg

SEB PRIME SOLUTIONS

Organisation (continued)

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

Serge RAGOZIN
Executive Director - Deputy Chief Executive Officer
FundRock Management Company S.A., Luxembourg
(until 12th February 2021)

Depositary

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

SEB PRIME SOLUTIONS - CARN Latitude

SEB PRIME SOLUTIONS - CARN Longitude

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
SEB PRIME SOLUTIONS - NCAM Balanserad

CAAM Fund Services AB
Lästmakargatan 22C 11 trp
SE-11144 Stockholm
Sweden

Auditor

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

Paying Agent in Luxembourg

Skandinaviska Enskilda Banken AB (publ) - Luxembourg Branch
4, rue Peternelchen
L-2370 Howald

Distributor

for all Sub-Funds:

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

SEB PRIME SOLUTIONS

Combined statement of net assets (in EUR)

as at 30th June 2021

Assets

Securities portfolio at market value	860,206,220.36
Investment funds at net asset value	149,479,885.28
Option contracts at market value	5,442,679.72
Cash at banks	120,575,540.36
Cash collateral at banks for OTC derivative instruments	7,798,022.34
Other liquid assets	13,881,221.94
Formation expenses, net	42,353.22
Receivable on sales of securities	4,633,866.83
Receivable on swaps contracts	284.79
Receivable on issues of shares	1,749,619.47
Income receivable on portfolio	2,348,870.70
Bank interest receivable	1,258.26
Interest receivable on contracts for difference (CFD)	806.33
Other income receivable	232,828.19
Unrealised gain on futures contracts	597,507.32
Unrealised gain on swaps contracts	12,848.14
Unrealised gain on forward foreign exchange contracts	84,676.93
Receivable on contracts for difference (CFD)	566,440.22
Other receivables	1,154,878.69
Prepaid expenses	9,401.57
Total assets	<u>1,168,819,210.66</u>

Liabilities

Bank overdrafts	79,787,151.83
Other liquid liabilities	1,021,877.21
Cash collateral at banks for OTC derivative instruments	69,321.88
Short option contracts at market value	5,643,563.12
Payable on purchases of securities	2,714,046.99
Payable on swaps contracts	3,337.02
Payable on redemptions of shares	1,710,685.07
Interest payable on swaps contracts	1,992.65
Interest payable on cash collateral	0.95
Unrealised loss on forward foreign exchange contracts	1,742.29
Unrealised loss on contracts for difference (CFD)	2,929,618.90
Expenses payable	6,379,957.21
Interest payable on contracts for difference (CFD)	23,828.06
Payable on contracts for difference (CFD)	634,051.77
Other liabilities	1,090,485.18
Total liabilities	<u>102,011,660.13</u>
Net assets at the end of the period	<u><u>1,066,807,550.53</u></u>

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 2021

Assets

Investment funds at net asset value	518,137,711.89
Cash at banks	26,918,842.68
Receivable on issues of shares	1,276.37
Bank interest receivable	11,417.28
Prepaid expenses	10,904.27
Total assets	545,080,152.49

Liabilities

Payable on redemptions of shares	336,812.39
Expenses payable	573,360.84
Total liabilities	910,173.23
Net assets at the end of the period	544,169,979.26

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)	1,691.264	NOK	19,054.13	32,225,564.93
NOK-P (acc)	282,066.993	NOK	161.28	45,491,637.86
NOK-R (acc)	516,956.910	NOK	902.30	466,452,776.47
				544,169,979.26

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 2021

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets *
Investments					
Open-ended investment funds					
Tracker funds (UCITS)					
EUR	14,500	Invesco Markets II Elwood GI Blockchain UCITS ETF USD Cap	11,590,677.92	14,324,711.07	2.63
EUR	135,000	iShares II Plc Global Clean Energy UCITS ETF Dist	8,757,387.21	15,589,218.92	2.86
EUR	140,000	iShares II Plc MSCI Turkey UCITS ETF Dist	18,402,395.56	14,000,764.80	2.57
EUR	65,000	iShares III Plc MSCI South Africa UCITS ETF Cap	14,724,055.10	19,560,762.40	3.59
EUR	135,000	iShares IV Plc Automation & Robotics UCITS ETF Cap	7,105,679.56	15,123,581.24	2.78
EUR	160,000	iShares IV Plc Digitalisation UCITS ETF Cap	7,192,817.60	15,426,148.79	2.83
EUR	170,000	iShares IV Plc Electric Vehicles & Driving Tec UCITS ETF Cap	10,670,832.87	11,905,854.45	2.19
EUR	195,000	iShares IV Plc MSCI USA ESG Enhanced UCITS ETF Cap	11,646,317.98	13,340,320.56	2.45
EUR	30,000	iShares STOXX Eu 600 Oil&Gas UCITS ETF (DE) Dist	8,009,855.35	8,137,179.19	1.50
EUR	85,000	iShares STOXX Europe 600 Banks UCITS ETF (DE) Dist	8,259,230.08	11,536,344.47	2.12
EUR	20,000	iShares STOXX Europe 600 Basic Res UCITS ETF (DE) Dist	11,781,391.53	12,225,157.61	2.25
EUR	230,000	iShares V Plc Gold Producers UCITS ETF EUR Cap	23,849,306.40	29,263,231.18	5.38
EUR	40,000	iShares V Plc MSCI Poland UCITS ETF EUR Cap	6,009,841.00	6,502,396.02	1.20
EUR	24,000	Lyxor Index Fd Msci Digital Eco Esg Filtered Ucits Etf Cap	3,482,274.09	3,549,989.84	0.65
EUR	28,000	Lyxor Index Fd Msci Disruptive Tec ESG Fl DR UCITS ETF A Cap	4,200,952.51	4,139,654.70	0.76
EUR	61,000	Lyxor Index Fd MSCI Fut Mobil ESG Fltrd DR UCITS ETF A Cap	10,208,540.99	11,383,968.80	2.09
EUR	600,000	Multi Uts France Lyxor MSCI Greece UCITS ETF Dist	5,531,086.73	6,019,920.68	1.11
EUR	50,000	SSgA SPDR ETFs Europe II Plc S&P US Health Care Select Cap	14,128,703.57	15,771,269.68	2.90
EUR	60,000	SSgA SPDR ETFs Europe II Plc MSCI USA Value UCITS Cap	25,621,364.71	28,173,988.01	5.18
EUR	50,000	SSgA SPDR ETFs Europe II Plc S&P US Fin Sel Sect USD Cap	13,697,761.61	17,455,035.13	3.21
EUR	5,000	SSgA SPDR ETFs Europe II Plc S&P US Tech Sel Sec UCITS Cap	2,292,967.95	3,294,057.49	0.61
EUR	65,000	VanEck Vectors UCITS ETFs Plc Video Gam eSport A USD Cap	22,655,953.13	24,707,982.35	4.54
EUR	32,000	WisdomTree Issuer ICAV Battery Solutions UCITS ETF Cap	12,903,434.43	13,461,959.86	2.47
EUR	25,000	WisdomTree Issuer ICAV Cloud Computing UCITS ETF Cap	8,948,750.45	12,013,411.35	2.21
EUR	30,000	Xtrackers (IE) PLC MSCI Emerging Markets ESG UCITS ETF Cap	13,692,463.25	16,063,122.36	2.95
EUR	125,000	Xtrackers (IE) Plc MSCI Wld Fin ETF 1C Cap	23,789,308.06	26,002,695.93	4.78
EUR	95,000	Xtrackers (IE) Plc MSCI Wld Value UCITS ETF 1C Cap	28,596,328.51	30,837,909.04	5.67
EUR	10,000	Xtrackers (IE) Plc MSCI World Inf Tech ETF 1C Cap	3,379,449.37	5,079,359.10	0.93
EUR	65,000	Xtrackers CSI300 Swap UCITS ETF EUR 1C Cap	10,353,349.21	10,830,387.54	1.99
EUR	55,000	Xtrackers MSCI Brazil UCITS ETF 1C Cap	18,336,724.09	23,785,993.21	4.37
EUR	110,000	Xtrackers MSCI China UCITS ETF 1C Cap	16,689,991.94	23,460,465.22	4.31
EUR	75,000	Xtrackers MSCI India Swap UCITS ETF 1C Cap	7,345,663.02	9,935,746.83	1.83
EUR	60,000	Xtrackers MSCI Russia Capped Swap UCITS ETF 1C Cap	17,637,594.36	20,743,990.30	3.81
EUR	50,000	Xtrackers MSCI Taiwan UCITS ETF 1C Cap	16,453,282.55	24,491,133.77	4.50
Total investments			427,945,732.69	518,137,711.89	95.22
Cash at banks				26,918,842.68	4.95
Other net assets/(liabilities)				-886,575.31	-0.17
Total				544,169,979.26	100.00

* Minor differences may arise due to rounding in the calculation of percentages.

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 2021

Industrial classification

(in percentage of net assets)

Investment funds	95.22 %
Total	<u>95.22 %</u>

Geographical classification

(by domicile of the issuer)

(in percentage of net assets)

Ireland	63.93 %
Luxembourg	24.31 %
Germany	5.87 %
France	1.11 %
Total	<u>95.22 %</u>

SEB PRIME SOLUTIONS - SISSENER CANOPUS

Statement of net assets (in NOK)

as at 30th June 2021

Assets

Securities portfolio at market value	2,925,146,395.82
Option contracts at market value	52,714,513.19
Cash at banks	35,910,075.23
Cash collateral at banks for OTC derivative instruments	23,127,219.00
Other liquid assets	42,569,263.66
Receivable on sales of securities	3,014,413.48
Receivable on issues of shares	4,253,751.69
Income receivable on portfolio	1,958,418.99
Interest receivable on contracts for difference (CFD)	8,228.31
Unrealised gain on futures contracts	4,334,757.40
Receivable on contracts for difference (CFD)	2,123,383.59
Other receivables	11,162,261.56
Prepaid expenses	10,904.07
Total assets	3,106,333,585.99

Liabilities

Other liquid liabilities	10,427,888.14
Short option contracts at market value	28,179,305.94
Payable on purchases of securities	22,505,912.32
Payable on redemptions of shares	6,633,763.15
Interest payable on cash collateral	9.66
Unrealised loss on contracts for difference (CFD)	29,895,703.56
Expenses payable	37,354,188.95
Interest payable on contracts for difference (CFD)	122,466.85
Other liabilities	8,805,418.56
Total liabilities	143,924,657.13
Net assets at the end of the period	2,962,408,928.86

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)	6,099.795	EUR	118.48	7,375,192.11
NOK-I (acc)	76,706.188	NOK	3,309.77	253,879,845.53
NOK-R (acc)	4,491,505.105	NOK	312.60	1,404,027,625.86
NOK-RL (acc)	760,888.296	NOK	1,704.75	1,297,126,265.36
				2,962,408,928.86

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 2021

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					
CAD	1,200,000	NexGen Energy Ltd Reg	38,854,342.30	42,541,909.60	1.44
EUR	200,000	BNP Paribas SA A	113,451,925.73	107,903,853.53	3.64
EUR	3,000,000	Intesa Sanpaolo SpA	73,431,908.02	71,315,120.14	2.41
EUR	1,750,000	Maire Tecnimont SpA	42,073,383.96	55,074,437.06	1.86
EUR	600,000	Nanoform Finland Ltd Reg	39,314,215.62	43,655,445.94	1.47
EUR	300,000	STMicroelectronics NV	94,287,985.06	93,693,893.62	3.16
EUR	500,000	Stora Enso Oyj R	79,104,174.22	78,499,186.05	2.65
EUR	1,000,000	ThyssenKrupp AG	95,237,183.83	89,698,777.43	3.03
EUR	40,000	Volkswagen AG Pref	95,073,128.93	86,208,790.86	2.91
			631,973,905.37	626,049,504.63	21.13
GBP	250,000	BHP Group Plc Reg	63,632,232.86	63,300,850.76	2.14
GBP	550,000	Prudential Plc	83,345,968.86	89,801,023.82	3.03
			146,978,201.72	153,101,874.58	5.17
NOK	10,100,000	ABG Sundal Collier Holdings ASA	55,236,487.35	99,384,000.00	3.35
NOK	2,000,000	Awilco Drilling Plc Reg	51,328,002.90	7,260,000.00	0.25
NOK	3,918,130	Cloudberry Clean Energy ASA Reg	49,006,934.59	56,342,709.40	1.90
NOK	769,383	Crayon Group Holding ASA Reg	68,504,449.71	96,865,319.70	3.27
NOK	700,000	Elektro Importoren AS	33,949,094.13	57,407,000.00	1.94
NOK	1,000,000	Elkem Asa Reg	31,162,241.50	31,320,000.00	1.06
NOK	2,800,000	Europris ASA	106,104,184.19	151,200,000.00	5.10
NOK	600,000	Froy Asa	36,600,000.00	34,470,000.00	1.16
NOK	864,886	Integrated Wind Solutions AS	34,304,111.00	33,704,607.42	1.14
NOK	561,883	Komplett ASA	33,484,396.80	32,420,649.10	1.09
NOK	6,000,000	Komplett Bk ASA Reg	59,114,056.50	52,620,000.00	1.78
NOK	200,000	Mpc Energy Solutions NV	7,700,000.00	6,500,000.00	0.22
NOK	800,000	Nordic Semiconductor ASA	96,328,615.42	174,560,000.00	5.89
NOK	1,260,000	Norse Atlantic ASA	25,200,000.00	25,414,200.00	0.86
NOK	2,000,000	Norwegian Air Shuttle ASA	15,818,048.69	22,256,000.00	0.75
NOK	1,600,000	Norwegian Fin Hg ASA	148,630,107.46	155,120,000.00	5.24
NOK	750,000	Offshore Heavy Transport AS	14,736,308.31	12,855,000.00	0.43
NOK	2,000,000	Sats ASA Reg	45,054,285.06	41,000,000.00	1.38
NOK	350,000	Scatec ASA	83,262,100.00	79,800,000.00	2.69
NOK	400,000	Schibsted ASA B	132,512,843.28	143,440,000.00	4.84
NOK	800,000	Selvaag Bolig AS	46,564,133.36	47,600,000.00	1.61
NOK	500,000	Sonans Hg AS	25,690,960.37	28,500,000.00	0.96
NOK	200,000	Sparebank 1 SR-Bank	22,093,827.70	22,740,000.00	0.77
NOK	1,040,000	Storebrand ASA	68,981,583.43	81,120,000.00	2.74
NOK	1,300,000	Subsea 7 SA	99,783,333.78	107,458,000.00	3.63
NOK	400,000	Ultimovacs ASA Reg	12,895,399.38	29,160,000.00	0.98
NOK	350,000	Vaccibody AS	18,081,335.06	26,425,000.00	0.89
NOK	1,000,000	Volue AS Reg	42,888,691.58	49,700,000.00	1.68
			1,465,015,531.55	1,706,642,485.62	57.60
SEK	350,000	Volvo AB B	71,414,807.82	72,515,816.91	2.45
USD	450,000	Cameco Corp	72,537,526.85	74,275,796.79	2.51
USD	375,400	Energy Recovery Inc Reg	44,145,132.79	73,592,607.47	2.48
USD	50,000	NXP Semiconductor NV	84,024,670.97	88,518,230.30	2.99
			200,707,330.61	236,386,634.56	7.98
Total shares			2,554,944,119.37	2,837,238,225.90	95.77

* Minor differences may arise due to rounding in the calculation of percentages.

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 2021

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets *
Bonds					
SEK	10,000,000	Avida Finans AB FRN Sub 18/06.11.28	10,503,341.98	10,339,277.30	0.35
SEK	13,750,000	Avida Finans AB FRN Sub 19/26.09.Perpetual	14,382,569.67	14,700,766.85	0.50
			24,885,911.65	25,040,044.15	0.85
USD	740,562	Jacktel AS VAR PIK Sen 18/04.12.23	5,526,293.48	955,958.16	0.03
Total bonds			30,412,205.13	25,996,002.31	0.88
<u>Other transferable securities</u>					
Shares					
NOK	6,000,000	Flyr AS	30,000,000.00	34,020,000.00	1.15
USD	3,879	Tradeix Ltd Pref B	17,464,638.45	25,596,942.13	0.86
Total shares			47,464,638.45	59,616,942.13	2.01
Bonds					
USD	265,383	Jacktel AS 10% 21/04.12.23	2,264,911.22	2,295,225.48	0.08
Total bonds			2,264,911.22	2,295,225.48	0.08
Total investments			2,635,085,874.17	2,925,146,395.82	98.74
<u>Option contracts</u>					
<u>Listed financial instruments</u>					
Options on transferable securities					
EUR	750	Daimler AG Reg CALL 09/21 EUX 85	688,813.14	681,159.66	0.02
NOK	10,000	Equinor ASA CALL 12/21 OSL 200	5,870,000.00	5,700,000.00	0.19
USD	1,500	Citigroup Inc CALL 09/21 OPRA 75	6,651,208.48	2,426,807.40	0.08
USD	150	Tesla Inc PUT 12/21 OPRA 500	6,156,944.67	4,250,140.09	0.15
			12,808,153.15	6,676,947.49	0.23
Total options on transferable securities			19,366,966.29	13,058,107.15	0.44
Index options					
EUR	4,000	Euro Stoxx 50 EUR (Price) Index PUT 07/21 EUX 4000	13,233,380.12	12,082,292.66	0.41
EUR	1,500	Euro Stoxx Banks EUR Price Index CALL 12/21 EUX 100	3,620,870.65	2,449,113.38	0.08
			16,854,250.77	14,531,406.04	0.49
NOK	5,000	Oslo Stock Exchange Index PUT 12/21 OSL 1000	23,000,000.00	25,125,000.00	0.85
Total index options			39,854,250.77	39,656,406.04	1.34
Total option contracts			59,221,217.06	52,714,513.19	1.78
<u>Short option contracts</u>					
<u>Listed financial instruments</u>					
Options on transferable securities					
EUR	-2,000	BNP Paribas SA A CALL 07/21 MONEP 55	-1,739,893.40	-979,645.35	-0.03
EUR	-2,000	BNP Paribas SA A PUT 07/21 MONEP 52	-2,435,850.76	-1,877,653.59	-0.06
EUR	-750	Daimler AG Reg PUT 09/21 EUX 64	-803,615.33	-818,922.29	-0.03
EUR	-7,000	Nokia Corp CALL 08/21 EUX 4.6	-2,081,489.10	-1,785,811.84	-0.06
EUR	-7,000	Nokia Corp PUT 08/21 EUX 4.6	-2,231,679.19	-2,428,704.10	-0.08
			-9,292,527.78	-7,890,737.17	-0.26

* Minor differences may arise due to rounding in the calculation of percentages.

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 2021

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets *
GBP	-3,000	BP Plc CALL 07/21 LIFFE 3.3	-3,023,416.76	-802,405.15	-0.03
GBP	-150	Rio Tinto Plc CALL 07/21 LIFFE 59	-2,182,163.63	-2,999,390.45	-0.10
GBP	-150	Rio Tinto Plc PUT 07/21 LIFFE 57	-3,062,685.79	-914,099.95	-0.03
			-8,268,266.18	-4,715,895.55	-0.16
NOK	-10,000	Equinor ASA PUT 12/21 OSL 130	-5,100,000.00	-930,000.00	-0.03
NOK	-2,000	Subsea 7 SA PUT 07/21 OSL 85.49	-541,660.00	-784,896.00	-0.03
			-5,641,660.00	-1,714,896.00	-0.06
USD	-20	Amazon.com Inc PUT 07/21 OPRA 3450	-1,168,743.20	-1,023,217.73	-0.04
USD	-1,500	Citigroup Inc CALL 09/21 OPRA 85	-2,384,395.49	-503,433.45	-0.02
USD	-1,500	Citigroup Inc PUT 09/21 OPRA 65	-2,509,889.99	-2,142,819.30	-0.07
USD	-400	Microsoft Corp PUT 07/21 OPRA 260	-1,271,867.60	-244,401.88	-0.01
USD	-150	Tesla Inc CALL 12/21 OPRA 800	-5,910,936.55	-7,987,165.32	-0.27
			-13,245,832.83	-11,901,037.68	-0.41
Total options on transferable securities			-36,448,286.79	-26,222,566.40	-0.89
Index options					
EUR	-2,000	Euro Stoxx 50 EUR (Price) Index PUT 07/21 EUX 3800	-2,435,591.43	-1,612,332.97	-0.05
EUR	-1,500	Euro Stoxx Banks EUR Price Index CALL 12/21 EUX 120	-792,065.45	-344,406.57	-0.01
			-3,227,656.88	-1,956,739.54	-0.06
Total index options					
Total short option contracts			-39,675,943.67	-28,179,305.94	-0.95
Cash and cash collateral at banks				59,037,294.23	1.99
Other net assets/(liabilities)				-46,309,968.44	-1.56
Total				2,962,408,928.86	100.00

* Minor differences may arise due to rounding in the calculation of percentages.

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 2021

Industrial classification

(in percentage of net assets)

Financials	25.53 %
Technologies	18.08 %
Cyclical consumer goods	14.23 %
Industrials	11.92 %
Raw materials	8.88 %
Utilities	7.79 %
Energy	5.24 %
Non-cyclical consumer goods	2.63 %
Real estate	2.57 %
Healthcare	1.87 %
Total	<u>98.74 %</u>

Geographical classification

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

Norway	54.76 %
The Netherlands	6.37 %
Germany	5.94 %
United Kingdom	5.42 %
Italy	4.27 %
Finland	4.12 %
Canada	3.95 %
France	3.64 %
Luxembourg	3.63 %
Sweden	3.30 %
United States of America	2.48 %
Ireland	0.86 %
Total	<u>98.74 %</u>

SEB PRIME SOLUTIONS - SISSENER CORPORATE BOND FUND

Statement of net assets (in NOK)

as at 30th June 2021

Assets

Securities portfolio at market value	1,418,761,551.60
Cash at banks	811,988,986.36
Cash collateral at banks for OTC derivative instruments	59.49
Formation expenses, net	93,734.61
Receivable on sales of securities	29,737.68
Receivable on issues of shares	9,465,727.84
Income receivable on portfolio	10,610,038.14
Other receivables	17,530.46
Prepaid expenses	19,617.09
Total assets	2,250,986,983.27

Liabilities

Bank overdrafts	814,182,064.94
Cash collateral at banks for OTC derivative instruments	7.09
Payable on purchases of securities	0.00
Unrealised loss on forward foreign exchange contracts	17,779.46
Expenses payable	11,352,391.30
Total liabilities	825,552,242.79

Net assets at the end of the period 1,425,434,740.48

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-R (acc)	25,000.000	EUR	10.43	2,661,687.91
EUR-RF (acc)	25,000.000	EUR	10.52	2,683,877.01
NOK-I (acc)	102,000.000	NOK	1,007.88	102,803,611.04
NOK-R (acc)	10,836,605.580	NOK	120.43	1,305,050,787.96
NOK-RF (acc)	99,600.000	NOK	122.84	12,234,776.56
				1,425,434,740.48

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 2021

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets *
Investments					
Transferable securities admitted to an official stock exchange listing					
Bonds					
EUR	7,300,000	Infront ASA FRN 19/15.05.23	77,448,113.57	76,635,563.84	5.38
EUR	2,100,000	Zalaris ASA FRN 18/28.09.23	21,874,151.50	21,911,911.25	1.54
			99,322,265.07	98,547,475.09	6.92
NOK	35,000,000	Aker Solutions ASA FRN Sen 19/03.06.24	31,645,208.33	34,668,200.00	2.43
NOK	24,000,000	Aker Solutions ASA FRN Ser AKSO03 18/25.07.22	24,068,600.00	24,099,960.00	1.69
NOK	4,000,000	Bank Norwegian AS FRN BANKN13 PRO Jr Sub17/14.09.Perpetual	4,023,571.43	4,012,520.00	0.28
NOK	53,500,000	Bonheur ASA FRN Sen 17/24.05.22	54,287,675.00	54,289,125.00	3.81
NOK	47,700,000	Carucel Property AS FRN 21/30.04.25	47,700,000.00	47,938,500.00	3.36
NOK	34,000,000	Chip Bidco AS FRN Sen 19/13.12.24	33,417,500.00	34,510,000.00	2.42
NOK	40,000,000	Ekornes ASA FRN Sen 19/02.10.23	42,884,000.00	42,794,200.00	3.00
NOK	8,000,000	SFL Corp Ltd FRN Sen 18/13.09.23	7,907,500.00	8,005,040.00	0.56
NOK	17,000,000	SFL Corp Ltd FRN Sen 19/04.06.24	16,405,000.00	16,730,295.00	1.17
NOK	26,500,000	SFL Corp Ltd FRN Sen 20/21.01.25	25,053,750.00	25,511,152.50	1.79
NOK	18,000,000	Stolt-Nielsen Ltd FRN Sen 20/20.02.24	17,843,750.00	18,202,500.00	1.28
NOK	28,000,000	Stolt-Nielsen Ltd FRN Sen 20/29.06.23	28,254,934.21	28,927,500.00	2.03
NOK	47,000,000	SuperOffice Gr SA FRN 20/05.11.25	48,015,937.50	48,997,500.00	3.44
			381,507,426.47	388,686,492.50	27.26
SEK	16,500,000	Avida Finans AB FRN Sub 18/06.11.28	16,570,587.48	17,059,807.54	1.20
SEK	18,750,000	Avida Finans AB FRN Sub 19/26.09.Perpetual	19,406,641.20	20,046,500.25	1.41
SEK	19,000,000	Bank Norwegian AS FRN Sub 18/02.10.28	18,479,669.36	19,262,249.71	1.35
SEK	75,000,000	FNG Nordic AB FRN 19/25.07.24	74,379,533.25	78,487,944.48	5.51
SEK	50,000,000	Nordnet AB VAR Jun Sub 19/21.06.Perpetual	52,514,504.51	54,589,371.64	3.83
SEK	23,750,000	Tobii AB FRN Ser 1 Sen 19/21.02.22	24,079,017.80	24,197,305.00	1.70
SEK	58,750,000	United Camping AB FRN 19/05.06.23	59,168,075.04	60,225,975.83	4.22
			264,598,028.64	273,869,154.45	19.22
USD	3,600,000	Altera Shuttle Tankers LLC FRN Sen 19/18/10/2024	30,431,272.50	30,128,555.73	2.11
USD	6,274,500	Borealis Finance LLC 7.5% 144A 17/16.11.23	54,089,421.46	55,278,880.80	3.88
USD	4,910,296	Eagle Bulk Shipco LLC 8.25% Sk 17/28.11.22	42,621,150.30	43,524,230.37	3.05
USD	8,800,000	Euronav Luxembourg SA 7.5% Sen 17/31.05.22	81,199,550.37	79,138,017.29	5.55
USD	3,000,000	Golar LNG Ltd 2.75% Conv Sen 17/15.02.22	24,265,020.12	25,623,471.78	1.80
USD	8,000,000	Ocean Yield ASA FRN Sub 19/10.12.Perpetual	65,942,949.07	69,878,284.08	4.90
USD	6,700,000	REC Silicon ASA 11.5% 18/13.04.23	63,800,512.41	60,901,463.26	4.27
USD	465,012	Songa Container AS FRN 18/14.06.23	3,949,045.69	4,005,755.51	0.28
USD	5,300,000	Stolt-Nielsen Ltd 6.375% EMTN Sen 17/21.09.22	46,624,503.37	47,621,164.21	3.34
			412,923,425.29	416,099,823.03	29.18
Total bonds			1,158,351,145.47	1,177,202,945.07	82.58
Transferable securities dealt in on another regulated market					
Bonds					
NOK	30,700,000	Avanzia Bank SA FRN 21/24.06.Perpetual	30,787,250.00	31,160,500.00	2.19
NOK	5,000,000	Bank Norwegian AS FRN Ser BANKN15 PRO 16/21.12.Perpetual	5,019,500.00	5,012,500.00	0.35
NOK	20,000,000	Komplett Bk ASA FRN 20/26.09.Perpetual	20,034,500.00	20,600,000.00	1.44
NOK	35,500,000	Navigator Holdings Ltd FRN Sen 18/02.11.23	36,605,750.00	36,920,000.00	2.59
Total bonds			92,447,000.00	93,693,000.00	6.57

* Minor differences may arise due to rounding in the calculation of percentages.

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 2021

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets *
<u>Other transferable securities</u>					
Bonds					
NOK	3,800,000	Bank Norwegian AS FRN Ser BANKN19 PRO 18/02.01.Perpetual	3,846,000.00	3,838,000.00	0.27
NOK	86,800,000	Kistefos AS FRN 144A 20/16.09.25	88,200,579.60	90,923,000.00	6.38
NOK	26,700,000	Nordic Capital Partners II AS FRN 21/30.06.24	26,751,511.25	26,900,250.00	1.89
			118,798,090.85	121,661,250.00	8.54
USD	2,900,000	Navigator Holdings Ltd 8% 20/10.09.25	25,681,606.33	26,204,356.53	1.84
			144,479,697.18	147,865,606.53	10.38
Total bonds			144,479,697.18	147,865,606.53	10.38
Total investments			1,395,277,842.65	1,418,761,551.60	99.53
Cash and cash collateral at banks				811,989,045.85	56.96
Bank overdrafts and collateralized debt at banks				-814,182,072.03	-57.12
Other net assets/(liabilities)				8,866,215.06	0.63
Total				1,425,434,740.48	100.00

* Minor differences may arise due to rounding in the calculation of percentages.

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 2021

Industrial classification

(in percentage of net assets)

Financials	29.55 %
Energy	24.69 %
Industrials	17.90 %
Technologies	9.41 %
Cyclical consumer goods	8.51 %
Real estate	7.58 %
Investment funds	1.89 %
Total	<u>99.53 %</u>

Geographical classification

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

Norway	48.48 %
Sweden	17.87 %
Marshall Islands	13.47 %
Bermuda	11.97 %
Luxembourg	7.74 %
Total	<u>99.53 %</u>

SEB PRIME SOLUTIONS - CARN Latitude

Statement of net assets (in NOK)

as at 30th June 2021

Assets

Securities portfolio at market value	704,681,228.69
Option contracts at market value	2,277,659.77
Cash at banks	61,315,578.96
Formation expenses, net	13,967.29
Receivable on swaps contracts	2,906.15
Income receivable on portfolio	295,946.27
Bank interest receivable	1,034.04
Unrealised gain on swaps contracts	131,110.66
Prepaid expenses	10,900.70
Total assets	768,730,332.53

Liabilities

Payable on swaps contracts	34,053.10
Interest payable on swaps contracts	20,334.32
Expenses payable	1,195,435.67
Interest payable on contracts for difference (CFD)	1,178.35
Total liabilities	1,251,001.44

Net assets at the end of the period

767,479,331.09

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)	150,300.709	NOK	1,581.06	237,634,261.74
NOK-R-OPA1 (acc)	46,377.038	NOK	1,714.95	79,534,288.59
NOK-R-OPA3 (acc)	253,528.522	NOK	1,776.17	450,310,780.76
				767,479,331.09

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

SEB PRIME SOLUTIONS - CARN Latitude

Statement of investments and other net assets (in NOK) as at 30th June 2021

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	72,800	Novo Nordisk AS B	44,206,089.56	52,490,145.26	6.84
DKK	76,630	Vestas Wind Systems A/S	24,313,801.85	25,743,439.19	3.35
			68,519,891.41	78,233,584.45	10.19
EUR	76,461	Sampo Plc A	30,312,352.33	30,242,757.75	3.94
EUR	137,391	Stora Enso Oyj R	23,206,172.52	21,570,163.39	2.81
			53,518,524.85	51,812,921.14	6.75
NOK	328,283	Hexagon Composites ASA Reg	17,039,284.56	12,244,955.90	1.60
NOK	728,092	Kalera AS Reg	21,301,283.49	21,478,714.00	2.80
NOK	1,122,311	Mercell Holding AS Reg	12,562,355.69	9,090,719.10	1.18
NOK	372,460	Mpc Energy Solutions NV	14,298,761.42	12,104,950.00	1.58
NOK	1,072,440	NRC Group ASA	30,904,811.51	17,866,850.40	2.33
NOK	2,498,759	Salmon Evolution ASA	16,053,105.64	17,141,486.74	2.23
NOK	77,995	Schibsted ASA A	25,957,426.56	32,414,722.00	4.22
NOK	502,986	Sonans Hg AS	26,822,209.84	28,670,202.00	3.74
NOK	270,286	Sparebank 1 Nord-Norge	18,221,267.40	23,055,395.80	3.00
NOK	197,007	SpareBank 1 SMN	16,855,328.47	23,483,234.40	3.06
NOK	221,067	Sparebanken Vest AS	13,810,247.90	19,785,496.50	2.58
			213,826,082.48	217,336,726.84	28.32
SEK	594,515	AcadeMedia AB	37,979,258.97	48,337,315.81	6.30
SEK	81,627	Afry AB	20,176,082.41	23,129,957.71	3.01
SEK	98,134	Camurus AB	13,332,031.19	21,132,049.90	2.75
SEK	802,710	Coor Serv Mgt Holding AB	48,512,716.88	54,764,196.50	7.14
SEK	184,309	Eastnine AB	16,890,749.03	24,777,720.73	3.23
SEK	77,690	Essity AB B Reg	22,961,330.20	22,186,350.28	2.89
SEK	409,327	Greater Than AB Reg	31,939,943.42	41,600,650.26	5.42
SEK	176,738	Inwido AB	15,947,427.18	26,320,855.71	3.43
SEK	300,000	Nanoform Finland Ltd Reg	13,334,666.32	21,855,873.77	2.85
SEK	76,804	Nordic Entertainment Gr AB Reg	23,843,634.47	29,136,242.43	3.80
SEK	144,694	Sweco AB B Reg	20,443,867.92	22,669,789.53	2.95
			265,361,707.99	335,911,002.63	43.77
Total shares			601,226,206.73	683,294,235.06	89.03
<u>Other transferable securities</u>					
Shares					
NOK	2,182,569	Huddly AS	32,340,864.11	21,386,993.63	2.79
Total shares			32,340,864.11	21,386,993.63	2.79
Total investments			633,567,070.84	704,681,228.69	91.82
<u>Option contracts</u>					
<u>Listed financial instruments</u>					
Index options					
SEK	1,500	OMX Stockholm 30 Index PUT 09/21 OMX 2000	5,393,637.75	2,277,659.77	0.30
Total option contracts			5,393,637.75	2,277,659.77	0.30
Cash at banks				61,315,578.96	7.99
Other net assets/(liabilities)				-795,136.33	-0.11
Total				767,479,331.09	100.00

* Minor differences may arise due to rounding in the calculation of percentages.

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

SEB PRIME SOLUTIONS - CARN Latitude

Industrial and geographical classification of investments as at 30th June 2021

Industrial classification

(in percentage of net assets)

Non-cyclical consumer goods	17.07 %
Industrials	16.53 %
Financials	15.81 %
Healthcare	9.59 %
Technologies	9.39 %
Cyclical consumer goods	8.02 %
Raw materials	6.74 %
Energy	4.93 %
Real estate	3.74 %
Total	<u>91.82 %</u>

Geographical classification

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

Sweden	40.92 %
Norway	29.53 %
Denmark	10.19 %
Finland	9.60 %
The Netherlands	1.58 %
Total	<u>91.82 %</u>

SEB PRIME SOLUTIONS - CARN Longitude

Statement of net assets (in NOK)

as at 30th June 2021

Assets

Securities portfolio at market value	379,932,623.21
Cash at banks	1,813,790.02
Formation expenses, net	154,937.14
Bank interest receivable	88.66
Prepaid expenses	10,900.70
Total assets	381,912,339.73

Liabilities

Expenses payable	800,450.38
Total liabilities	800,450.38
Net assets at the end of the period	381,111,889.35

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)	39,765.322	NOK	1,067.86	42,463,909.92
NOK-A2 (acc)	58,291.381	NOK	1,117.00	65,111,202.17
NOK-II (acc)	247,839.928	NOK	1,103.68	273,536,777.26
				381,111,889.35

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

SEB PRIME SOLUTIONS - CARN Longitude

Statement of investments and other net assets (in NOK) as at 30th June 2021

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	39,921	Novo Nordisk AS B	24,971,769.97	28,783,778.69	7.55
DKK	42,720	Vestas Wind Systems A/S	14,556,509.82	14,351,555.81	3.77
			39,528,279.79	43,135,334.50	11.32
EUR	42,196	Sampo Plc A	16,728,267.00	16,689,860.27	4.38
EUR	68,852	Stora Enso Oyj R	11,629,503.98	10,809,651.92	2.84
			28,357,770.98	27,499,512.19	7.22
NOK	187,990	Hexagon Composites ASA Reg	9,766,975.27	7,012,027.00	1.84
NOK	407,132	Kalera AS Reg	12,658,864.38	12,010,394.00	3.15
NOK	628,830	Mercell Holding AS Reg	7,049,512.44	5,093,523.00	1.34
NOK	211,833	Mpc Energy Solutions NV	8,792,856.95	6,884,572.50	1.81
NOK	597,387	NRC Group ASA	11,235,991.43	9,952,467.42	2.61
NOK	1,318,536	Salmon Evolution ASA	7,417,609.98	9,045,156.96	2.37
NOK	43,637	Schibsted ASA A	15,732,053.69	18,135,537.20	4.76
NOK	270,835	Sonans Hg AS	14,663,619.27	15,437,595.00	4.05
NOK	140,337	Sparebank 1 Nord-Norge	10,164,006.41	11,970,746.10	3.14
NOK	107,960	SpareBank 1 SMN	10,476,129.04	12,868,832.00	3.38
NOK	122,323	Sparebanken Vest AS	8,529,239.27	10,947,908.50	2.87
			116,486,858.13	119,358,759.68	31.32
SEK	329,519	AcadeMedia AB	27,649,345.98	26,791,694.02	7.03
SEK	45,214	Afry AB	11,177,116.56	12,811,911.59	3.36
SEK	52,950	Camurus AB	11,509,563.53	11,402,185.20	2.99
SEK	442,073	Coor Serv Mgt Holding AB	29,673,243.99	30,160,048.63	7.91
SEK	82,799	Eastnine AB	10,572,656.43	11,131,146.60	2.92
SEK	42,854	Essity AB B Reg	12,068,097.07	12,238,046.79	3.21
SEK	193,499	Greater Than AB Reg	16,621,478.23	19,665,656.61	5.16
SEK	96,356	Inwido AB	11,291,936.01	14,349,898.56	3.77
SEK	150,915	Nanoform Finland Ltd Reg	8,572,721.77	10,994,597.30	2.88
SEK	42,522	Nordic Entertainment Gr AB Reg	17,524,679.24	16,131,077.81	4.23
SEK	77,790	Sweco AB B Reg	10,990,905.88	12,187,671.41	3.20
			167,651,744.69	177,863,934.52	46.66
Total shares			352,024,653.59	367,857,540.89	96.52
<u>Other transferable securities</u>					
Shares					
NOK	1,232,277	Huddly AS	18,085,194.59	12,075,082.32	3.17
Total shares			18,085,194.59	12,075,082.32	3.17
Total investments			370,109,848.18	379,932,623.21	99.69
Cash at banks				1,813,790.02	0.48
Other net assets/(liabilities)				-634,523.88	-0.17
Total				381,111,889.35	100.00

* Minor differences may arise due to rounding in the calculation of percentages.

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

SEB PRIME SOLUTIONS - CARN Longitude

Industrial and geographical classification of investments as at 30th June 2021

Industrial classification

(in percentage of net assets)

Non-cyclical consumer goods	18.64 %
Industrials	18.24 %
Financials	16.69 %
Healthcare	10.54 %
Technologies	9.67 %
Cyclical consumer goods	8.99 %
Raw materials	7.29 %
Energy	5.58 %
Real estate	4.05 %
Total	<u>99.69 %</u>

Geographical classification

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

Sweden	43.78 %
Norway	32.68 %
Denmark	11.32 %
Finland	10.10 %
The Netherlands	1.81 %
Total	<u>99.69 %</u>

SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge

Statement of net assets (in SEK)

as at 30th June 2021

Assets

Securities portfolio at market value	213,962,752.25
Cash at banks	10,215,587.24
Cash collateral at banks for OTC derivative instruments	4,250,405.94
Other liquid assets	17,552,111.81
Formation expenses, net	59,508.66
Receivable on sales of securities	1,767,715.70
Receivable on issues of shares	501,624.77
Income receivable on portfolio	258,118.05
Unrealised gain on futures contracts	391,950.00
Receivable on contracts for difference (CFD)	57,000.00
Other receivables	45,046.52
Prepaid expenses	10,836.48
Total assets	249,072,657.42

Liabilities

Bank overdrafts	6,457.10
Short option contracts at market value	10,511,875.00
Payable on purchases of securities	2,984,743.78
Payable on redemptions of shares	981,806.12
Expenses payable	2,076,119.71
Interest payable on contracts for difference (CFD)	6,250.95
Payable on contracts for difference (CFD)	365,400.00
Other liabilities	391,950.00
Total liabilities	17,324,602.66
Net assets at the end of the period	231,748,054.76

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	315,178.438	SEK	146.56	46,191,259.72
R-SEK	714,001.773	SEK	143.86	102,713,121.60
SEK-IN2 (acc)	608,297.169	SEK	136.19	82,843,673.44
				231,748,054.76

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 2021

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					
NOK	25,000	PhotoCure ASA	2,146,557.98	3,383,831.77	1.46
SEK	15,000	Acast AB	570,000.00	511,500.00	0.22
SEK	35,000	ACQ Bure AB	3,500,000.00	3,584,000.00	1.55
SEK	79,439	Alcadon Group AB Reg	2,665,383.12	3,328,494.10	1.44
SEK	67,810	Atvexa AB	5,646,565.96	6,333,454.00	2.73
SEK	691,150	Avensia AB Reg	9,903,327.71	9,330,525.00	4.03
SEK	81,130	Awardit AB Publ	8,119,490.17	11,561,025.00	4.99
SEK	65,000	Cantargia AB Reg	1,617,135.76	1,690,000.00	0.73
SEK	5,000	Cellink AB B Reg	379,908.96	2,121,000.00	0.92
SEK	277,000	Ecoclime Group AB	3,783,989.57	4,304,580.00	1.86
SEK	100,000	Egetis Therapeutics AB Reg	525,000.00	561,000.00	0.24
SEK	83,000	Embellence Group AB (publ)	3,512,134.63	4,108,500.00	1.77
SEK	8,000	Exsitec Hg AB	1,384,000.00	1,513,600.00	0.65
SEK	47,000	Ferroamp Elektronik AB Reg	2,539,719.09	3,736,500.00	1.61
SEK	191,234	Follicum AB Reg	508,479.04	126,214.44	0.05
SEK	20,000	Fractal Gaming Group AB	831,117.38	865,000.00	0.37
SEK	2,075,000	Frisq Holding AB Reg	13,864,338.42	7,885,000.00	3.40
SEK	1,223,621	Goodbye Kansas Group AB Reg	4,258,070.42	2,129,100.54	0.92
SEK	338,450	Maven Wireless Sweden AB	4,449,266.67	4,569,075.00	1.97
SEK	354,050	Nanologica AB Reg	4,939,696.03	5,363,857.50	2.31
SEK	631,580	NGS Group AB Reg	12,480,117.53	11,463,177.00	4.95
SEK	450,000	OrganoClick AB Reg	3,741,666.26	5,490,000.00	2.37
SEK	1,401,000	OssDsign AB Reg	15,795,989.91	12,286,770.00	5.30
SEK	65,000	OX2 AB	3,900,000.00	3,640,000.00	1.57
SEK	101,587	RhoVac AB Reg	1,923,801.23	1,919,994.30	0.83
SEK	2,135,000	RLS Global AB Reg	13,572,510.20	13,834,800.00	5.97
SEK	151,825	Slitevind AB Reg	9,028,324.83	11,386,875.00	4.91
SEK	728,000	Transtema Group AB Reg	9,176,507.46	16,598,400.00	7.16
Total shares			142,616,540.35	150,242,441.88	64.82
Total shares			144,763,098.33	153,626,273.65	66.28
Bonds					
SEK	5,000,000	Nordea Hypotek AB 1% MTN Ser 5531 Sen 15/08.04.22	5,116,750.00	5,042,825.00	2.18
SEK	7,000,000	Stadshypotek AB 4.5% Ser 1586 09/21.09.22	7,694,700.00	7,392,525.00	3.19
SEK	5,000,000	Swedbank Mortgage AB 1% Ser 191 15/15.06.22	5,062,700.00	5,053,175.00	2.18
SEK	1,000,000	Swedish Covered Bond Corp 1.25% Ser 143 Sen 16/15.06.22	1,030,980.00	1,013,010.00	0.44
Total bonds			18,905,130.00	18,501,535.00	7.99
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	10,028,200.00	4.33
Total bonds related to a basket of shares			2,460,000.00	10,028,200.00	4.33
<u>Transferable securities dealt in on another regulated market</u>					
Investment certificates					
SEK	20	Merrill Lynch Intl & Co CV Certif Basket of Funds 05.02.24	2,450,000.00	9,374,604.00	4.05
Total investment certificates			2,450,000.00	9,374,604.00	4.05
<u>Other transferable securities</u>					
Shares					
SEK	10,000	Fishbrain SA	3,495,146.00	3,495,146.00	1.51
SEK	563,601	TagMaster AB Bearer B	12,779,284.74	18,936,993.60	8.17
Total shares			16,274,430.74	22,432,139.60	9.68
Total investments			184,852,659.07	213,962,752.25	92.33

* Minor differences may arise due to rounding in the calculation of percentages.

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 2021

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets *
<u>Short option contracts</u>					
<u>Listed financial instruments</u>					
Index options					
SEK	-125	OMX Stockholm 30 Index CALL 07/21 OMX 1920	-4,462,500.00	-4,329,875.00	-1.87
SEK	-250	OMX Stockholm 30 Index CALL 07/21 OMX 2020	-6,468,750.00	-6,182,000.00	-2.67
Total short option contracts			-10,931,250.00	-10,511,875.00	-4.54
Cash and cash collateral at banks				14,465,993.18	6.24
Bank overdrafts and collateralized debt at banks				-6,457.10	0.00
Other net assets/(liabilities)				13,837,641.43	5.97
Total				231,748,054.76	100.00

* Minor differences may arise due to rounding in the calculation of percentages.

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 2021

Industrial classification

(in percentage of net assets)

Financials	20.65 %
Technologies	20.59 %
Healthcare	15.50 %
Industrials	14.85 %
Telecommunications services	7.16 %
Energy	6.48 %
Raw materials	4.68 %
Cyclical consumer goods	2.42 %
Total	<u>92.33 %</u>

Geographical classification

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

Sweden	82.49 %
United Kingdom	4.33 %
Curaçao	4.05 %
Norway	1.46 %
Total	<u>92.33 %</u>

SEB PRIME SOLUTIONS - Nordic Cross Stable Return

Statement of net assets (in SEK)

as at 30th June 2021

Assets

Securities portfolio at market value	1,549,181,907.42
Investment funds at net asset value	138,821,153.08
Option contracts at market value	545,000.00
Cash at banks	81,040,544.73
Cash collateral at banks for OTC derivative instruments	27,548,614.02
Other liquid assets	80,915,500.73
Formation expenses, net	56,614.25
Receivable on sales of securities	36,784,518.56
Receivable on issues of shares	2,231,874.18
Income receivable on portfolio	2,851,000.70
Unrealised gain on futures contracts	1,359,681.41
Unrealised gain on forward foreign exchange contracts	42,081.63
Receivable on contracts for difference (CFD)	3,577,200.00
Other receivables	556,518.59
Prepaid expenses	10,836.48
	<hr/>
Total assets	1,925,523,045.78

Liabilities

Short option contracts at market value	18,716,500.00
Payable on purchases of securities	2,172,948.95
Payable on redemptions of shares	8,104,653.63
Expenses payable	3,509,301.15
Interest payable on contracts for difference (CFD)	112,517.65
Payable on contracts for difference (CFD)	6,064,645.09
Other liabilities	1,916,200.00
	<hr/>
Total liabilities	40,596,766.47

Net assets at the end of the period	<hr/> <hr/>
	1,884,926,279.31

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	11,440,573.572	SEK	129.39	1,480,344,058.49
SEK-I (acc)	1,482,027.837	SEK	130.42	193,288,343.16
SEK-IN	659,162.437	SEK	100.39	66,171,076.25
SEK-IN2 (acc)	989,814.097	SEK	129.60	128,276,123.41
SEK-INZ	42,406.951	SEK	132.81	5,632,203.33
SEK-RN	90,497.669	SEK	123.91	11,213,977.48
SEK-RZN	3.935	SEK	126.35	497.19
				<hr/>
				1,884,926,279.31

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 2021

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets
Investments					
Transferable securities admitted to an official stock exchange listing					
Shares					
NOK	250,000	Aker Horizons ASA	8,466,946.44	7,090,643.07	0.38
NOK	2,500,000	Ensurge Micropower ASA	2,025,869.59	1,751,542.88	0.09
NOK	65,000	LINK Mobility Group Holding ASA Reg	2,898,127.29	2,030,895.33	0.11
NOK	160,000	Meltwater Holding BV	6,701,522.39	7,297,548.74	0.39
NOK	81,727	Volue AS Reg	2,496,956.64	4,036,580.27	0.21
			22,589,422.35	22,207,210.29	1.18
SEK	100,000	ABB Ltd Reg	22,404,523.30	29,030,000.00	1.54
SEK	60,000	Acast AB	2,280,000.00	2,046,000.00	0.11
SEK	77,000	Afry AB	15,376,251.92	21,683,200.00	1.15
SEK	783,318	Alcadon Group AB Reg	28,098,301.68	32,821,024.20	1.74
SEK	16,000	Alfa Laval AB	3,251,200.44	4,836,800.00	0.26
SEK	4,181	ALM Equity AB	2,822,175.00	3,261,180.00	0.17
SEK	41	ALM Equity AB Pref Reg	0.00	4,928.20	0.00
SEK	200,000	Amasten Holding AB Reg	2,050,000.00	2,004,000.00	0.11
SEK	55,000	Arla Plast AB	2,530,000.00	2,959,000.00	0.16
SEK	50,000	Assa Abloy AB B	10,659,390.00	12,890,000.00	0.68
SEK	14,000	Atlas Copco AB A Reg	3,480,967.00	7,336,000.00	0.39
SEK	138,127	Atvexa AB	11,934,156.80	12,901,061.80	0.68
SEK	15,000	Autoliv Inc SDR	9,447,003.80	12,633,000.00	0.67
SEK	30,428	Axfood AB	4,487,856.00	7,202,307.60	0.38
SEK	125,000	Azelio AB Reg	7,000,000.00	6,312,500.00	0.33
SEK	140,000	BHG Group AB Reg	13,841,000.00	23,170,000.00	1.23
SEK	33,000	Bilia AB A Reg	2,506,848.30	5,982,900.00	0.32
SEK	265,000	Bonava AB B	17,745,426.00	24,949,750.00	1.32
SEK	3,128,651	Cantargia AB Reg	112,416,734.70	81,344,926.00	4.32
SEK	40,000	Catena AB Reg	14,400,000.00	18,328,000.00	0.97
SEK	99,353	Cellink AB B Reg	37,273,015.48	42,145,542.60	2.24
SEK	987,622	Ecoclime Group AB	13,524,749.55	15,347,645.88	0.81
SEK	952,380	Egetis Therapeutics AB Reg	4,999,995.00	5,342,851.80	0.28
SEK	100,000	Electrolux AB B	19,366,515.00	23,730,000.00	1.26
SEK	317,369	Embellence Group AB (publ)	13,524,262.01	15,709,765.50	0.83
SEK	740,373	Ferroamp Elektronik AB Reg	54,690,405.63	58,859,653.50	3.12
SEK	240,000	Heimstaden AB Pref	7,680,000.00	8,136,000.00	0.43
SEK	150,000	Husqvarna AB B	13,127,530.00	17,055,000.00	0.90
SEK	140,000	Investor AB B	13,925,883.00	27,615,000.00	1.47
SEK	50,000	JM AB	14,945,975.00	14,795,000.00	0.78
SEK	28,683	K2A Knaust & Andersson Fastigh B Reg	2,964,671.88	8,748,315.00	0.46
SEK	55,900	K2A Knaust & Andersson Fastigh Pref Reg	17,058,401.00	19,006,000.00	1.01
SEK	388,467	Lyko Group AB A Reg	104,283,351.86	110,324,628.00	5.85
SEK	37,000	Millicom Intl Cellular SA SDR	9,531,444.20	12,535,600.00	0.67
SEK	33,016	Modern Times Group AB B	4,457,184.34	3,826,554.40	0.20
SEK	150,000	Munters Group AB B Reg	8,238,831.43	11,475,000.00	0.61
SEK	20,016	Nordic Entertainment Gr AB Reg	8,203,738.24	7,546,032.00	0.40
SEK	644,500	Nordic Paper Holding AB Reg	27,466,292.80	27,745,725.00	1.47
SEK	40,000	Nordnet AB Reg	3,840,000.00	5,778,000.00	0.31
SEK	624,470	NP3 Fastigheter AB Pref Reg	19,145,842.67	20,669,957.00	1.10
SEK	50,620	Oncopeptides AB Reg	7,197,939.38	4,725,377.00	0.25
SEK	1,900,276	OssDsign AB Reg	19,132,876.42	16,665,420.52	0.88
SEK	265,000	OX2 AB	15,900,000.00	14,840,000.00	0.79
SEK	30,000	Q-linea AB Reg	2,025,000.00	4,314,000.00	0.23
SEK	1,909,954	RhoVac AB Reg	33,963,290.26	36,098,130.60	1.92
SEK	80,000	RVRC Holding AB	6,000,000.00	6,288,000.00	0.33
SEK	349,002	Sagax AB D Reg	11,320,450.43	11,604,316.50	0.62
SEK	125,000	Samhallsbyggnadsbolag i AB D Reg	3,562,500.00	3,642,500.00	0.19
SEK	45,000	Sandvik AB	10,260,000.00	9,837,000.00	0.52
SEK	350,000	Skandinavisk Enskild Bank AB Stoc A	29,237,302.50	38,692,500.00	2.05
SEK	32,000	Skanska AB B	5,410,086.51	7,264,000.00	0.39
SEK	65,000	SKF AB B	12,447,071.00	14,163,500.00	0.75
SEK	465,682	Slitevind AB Reg	30,297,104.05	34,926,150.00	1.85
SEK	60,000	Svenska Cellulosa SCA AB B	4,517,333.97	8,415,000.00	0.45

* Minor differences may arise due to rounding in the calculation of percentages.

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 2021

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets *
SEK	250,000	Svenska Handelsbanken AB A	22,315,782.66	24,140,000.00	1.28
SEK	100,000	Swedbank AB A	15,510,195.00	15,924,000.00	0.84
SEK	1,568,753	Swedish Stirling AB Reg	18,772,264.41	26,198,175.10	1.39
SEK	500,000	Tbd30 AB	50,000,000.00	50,000,000.00	2.65
SEK	60,000	Tele2 AB B	6,384,486.35	6,996,000.00	0.37
SEK	100,000	Telefon AB LM Ericsson B	9,850,610.00	10,756,000.00	0.57
SEK	400,000	Telia Co AB	14,572,846.39	15,192,000.00	0.81
SEK	331,660	Transtema Group AB Reg	3,313,774.00	7,561,848.00	0.40
			<u>1,016,970,837.36</u>	<u>1,136,332,766.20</u>	<u>60.26</u>
Total shares			1,039,560,259.71	1,158,539,976.49	61.44
Bonds					
EUR	1,700,000	European Energy AS VAR 20/Perpetual	17,704,160.75	17,714,138.98	0.94
NOK	16,500,000	Aker Horizons ASA FRN 144A 21/15.08.25	16,147,234.19	16,233,448.45	0.86
SEK	15,000,000	Arwidsro Fastighets FRN 21/06.08.Perpetual	15,000,000.00	15,103,275.00	0.80
SEK	22,000,000	Lansforsakringar Bank FRN Jun Sub 20/19.02.Perpetual	22,000,000.00	22,449,900.00	1.19
SEK	30,000,000	Lansforsakringar Hypotek AB 1.25% Ser 516 Sen 16/20.09.23	31,103,700.00	30,822,000.00	1.64
SEK	13,000,000	LEAX Group AB FRN DMTN Sen 18/29.05.22	12,720,000.00	12,025,000.00	0.64
SEK	15,000,000	Nivika Fastigheter AB FRN 20/24.09.23	15,277,500.00	15,506,250.00	0.82
SEK	50,000,000	Nordea Hypotek AB 1.25% DMTN Ser 5533 Sen 17/20.09.23	52,347,750.00	51,368,000.00	2.73
SEK	60,000,000	Stadshypotek AB 1.5% Ser 1587 Sen 17/01.06.23	62,490,000.00	61,746,600.00	3.28
SEK	22,500,000	Storskogen Gr AB FRN 21/14.05.24	22,500,000.00	22,837,500.00	1.21
SEK	60,000,000	Swedbank Mortgage AB 1% Ser 193 Sen 17/20.12.23	61,908,000.00	61,413,300.00	3.26
SEK	21,500,000	Verisure Midholding AB FRN 21/15.02.29	21,500,000.00	22,347,530.00	1.19
			<u>316,846,950.00</u>	<u>315,619,355.00</u>	<u>16.76</u>
Total bonds			350,698,344.94	349,566,942.43	18.56
Other transferable securities					
Shares					
SEK	32,500	Fishbrain SA	11,359,224.50	11,359,224.50	0.60
SEK	100,000	Investor AB A	9,989,929.30	19,535,000.00	1.04
SEK	1,733	XNK Therapeutics AB	3,999,764.00	3,999,764.00	0.21
Total shares			<u>25,348,917.80</u>	<u>34,893,988.50</u>	<u>1.85</u>
Bonds					
SEK	7,000,000	Scandic Hotels Gr AB 0% Conv 21/08.10.24	6,258,700.00	6,181,000.00	0.33
Total bonds			<u>6,258,700.00</u>	<u>6,181,000.00</u>	<u>0.33</u>
Open-ended investment funds					
Investment funds (UCITS)					
SEK	313,093.289	SEB Prime Solutions Nordic Cro Sm Cap Edge IN2 Cap	33,089,089.64	42,389,700.40	2.25
SEK	872,603.861	SEB Prime Solutions Nordic Cro Tot Ret Bd Fd SEK-IN2 Cap	89,982,143.87	96,431,452.68	5.12
Total investment funds (UCITS)			<u>123,071,233.51</u>	<u>138,821,153.08</u>	<u>7.37</u>
Total investments			1,544,937,455.96	1,688,003,060.50	89.55
Option contracts					
Listed financial instruments					
Index options					
SEK	1,000	OMX Stockholm 30 Index PUT 07/21 OMX 2150	4,425,000.00	545,000.00	0.03
Total option contracts			<u>4,425,000.00</u>	<u>545,000.00</u>	<u>0.03</u>

* Minor differences may arise due to rounding in the calculation of percentages.

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 2021

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets *
<u>Short option contracts</u>					
<u>Listed financial instruments</u>					
Index options					
SEK	-750	OMX Stockholm 30 Index CALL 07/21 OMX 2020	-19,406,250.00	-18,546,000.00	-0.98
SEK	-1,000	OMX Stockholm 30 Index CALL 07/21 OMX 2400	-875,000.00	-28,000.00	0.00
SEK	-1,000	OMX Stockholm 30 Index PUT 07/21 OMX 2000	-1,962,500.00	-142,500.00	-0.01
Total short option contracts			-22,243,750.00	-18,716,500.00	-0.99
Cash and cash collateral at banks				108,589,158.75	5.76
Other net assets/(liabilities)				106,505,560.06	5.65
Total				1,884,926,279.31	100.00

* Minor differences may arise due to rounding in the calculation of percentages.

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 2021

Industrial classification

(in percentage of net assets)

Financials	23.96 %
Industrials	12.60 %
Cyclical consumer goods	11.34 %
Healthcare	10.33 %
Investment funds	8.61 %
Real estate	8.00 %
Energy	4.36 %
Technologies	4.31 %
Raw materials	2.47 %
Telecommunications services	2.25 %
Utilities	0.94 %
Non-cyclical consumer goods	0.38 %
Total	<u>89.55 %</u>

Geographical classification

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

Sweden	76.32 %
Luxembourg	8.04 %
Norway	1.65 %
Switzerland	1.54 %
Denmark	0.94 %
United States of America	0.67 %
The Netherlands	0.39 %
Total	<u>89.55 %</u>

SEB PRIME SOLUTIONS - Nordic Cross Total Return Bond Fund

Statement of net assets (in SEK)

as at 30th June 2021

Assets

Securities portfolio at market value	1,399,427,657.94
Cash at banks	168,676,905.47
Cash collateral at banks for OTC derivative instruments	24,298,774.25
Formation expenses, net	52,383.24
Receivable on sales of securities	5,415,504.30
Receivable on issues of shares	1,317,258.76
Income receivable on portfolio	7,114,820.76
Bank interest receivable	298.30
Unrealised gain on forward foreign exchange contracts	816,643.98
Prepaid expenses	10,836.48
Total assets	1,607,131,083.48

Liabilities

Bank overdrafts	10,461.36
Cash collateral at banks for OTC derivative instruments	703,000.00
Payable on redemptions of shares	60,810.40
Expenses payable	6,494,372.61
Total liabilities	7,268,644.37

Net assets at the end of the period 1,599,862,439.11

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)
NOK-INZ	699,741.954	NOK	100.40	69,818,493.48
R-SEK	4,201,370.706	SEK	109.40	459,625,997.11
SEK-I (acc)	4,874,619.067	SEK	110.27	537,531,044.07
SEK-IN	1,451,899.924	SEK	101.82	147,831,254.93
SEK-IN2 (acc)	1,876,456.530	SEK	110.50	207,352,719.27
SEK-INZ	1,128,802.760	SEK	112.33	126,799,945.21
SEK-INZ - dis	500,000.000	SEK	101.81	50,902,985.04
				1,599,862,439.11

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 2021

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	Akelius Residential Prop AB D Reg	16,064,325.59	16,530,154.03	1.03
SEK	120,000	FastPartner AB D Reg	9,720,000.00	9,816,000.00	0.61
SEK	410,000	Heimstaden AB Pref	13,120,000.00	13,899,000.00	0.87
			<u>22,840,000.00</u>	<u>23,715,000.00</u>	<u>1.48</u>
			38,904,325.59	40,245,154.03	2.51
Total shares					
Bonds					
EUR	2,750,000	Assemblin Financing AB FRN Sen Reg S 19/15.05.25	28,584,796.00	28,306,621.12	1.77
EUR	1,200,000	Axactor SE FRN 144A 21/12.01.24	12,313,254.78	12,651,104.93	0.79
EUR	3,000,000	Cibus Nordic Real Estate AB FRN 21/24.09.Perpetual	30,494,687.10	30,727,832.34	1.92
EUR	500,000	Dometic Group AB 3% EMTN Sen Reg S 19/08.05.26	4,579,233.37	5,393,241.63	0.34
EUR	2,600,000	European Energy AS VAR 20/Perpetual	27,195,965.74	27,092,212.57	1.69
EUR	2,500,000	Fastighets Balder AB VAR Sub Reg S 17/07.03.78	24,553,440.10	25,867,409.28	1.62
EUR	1,000,000	Finnair Oyj 4.25% 21/19.05.25	10,095,713.98	10,366,130.58	0.65
EUR	2,000,000	Heimstaden AB 4.25% 21/09.03.26	20,619,903.14	20,713,398.53	1.30
EUR	1,460,000	Heimstaden Bostad AB VAR Jun Sub Reg S 19/19.02.Perpetual	14,368,021.78	15,365,452.55	0.96
EUR	1,500,000	Intrum AB 4.875% Sen Reg S 20/15.08.25	15,426,190.65	16,017,415.01	1.00
EUR	2,200,000	Mandatum Life Insurance Co Ltd VAR Sub 19/04.10.49	23,450,951.49	22,899,749.72	1.43
EUR	1,000,000	PHM Group Holding 4.75% 21/18.06.26	10,070,070.48	10,218,525.43	0.64
EUR	1,800,000	TietoEvry Corp 2% Sen 20/17.06.25	18,795,095.62	19,194,612.04	1.20
			<u>240,547,324.23</u>	<u>244,813,705.73</u>	<u>15.31</u>
NOK	16,500,000	Aker Horizons ASA FRN 144A 21/15.08.25	16,147,234.19	16,233,448.45	1.01
NOK	18,000,000	Gjensidige Forsikring ASA FRN 21/07.07.Perpetual	18,015,379.64	18,022,258.19	1.13
NOK	30,000,000	Norsk Hydro ASA FRN Sen 20/15.05.23	28,701,173.79	31,200,866.79	1.95
NOK	17,500,000	SuperOffice Gr SA FRN 20/05.11.25	16,631,053.80	18,130,332.11	1.13
			<u>79,494,841.42</u>	<u>83,586,905.54</u>	<u>5.22</u>
SEK	12,500,000	Arwidsro Fastighets FRN 20/04.09.23	12,511,805.56	12,578,125.00	0.79
SEK	15,000,000	Arwidsro Fastighets FRN 21/06.08.Perpetual	15,000,000.00	15,103,275.00	0.94
SEK	11,250,000	Bellman Group AB FRN 21/10.02.26	11,250,000.00	11,700,000.00	0.73
SEK	15,000,000	Corem Property Gr AB FRN 20/29.04.24	15,075,000.00	15,333,450.00	0.96
SEK	23,000,000	DNB Bank ASA FRN EMTN Sen Sub Reg S 20/28.05.30	23,018,750.00	24,311,115.00	1.52
SEK	12,500,000	Heimstaden AB FRN Sen 20/15.10.25	12,546,875.00	12,546,875.00	0.78
SEK	12,500,000	Hoist Group Hg Intl FRN 21/31.03.24	12,500,000.00	13,500,000.00	0.84
SEK	6,000,000	IA Hedin Bil AB FRN Sen 17/05.10.22	5,997,000.00	6,056,250.00	0.38
SEK	20,000,000	If P&C Insurance Hg Ltd VAR 21/17.06.51	20,000,000.00	20,047,000.00	1.25
SEK	30,000,000	Klovern AB FRN 20/16.04.24	30,000,000.00	30,450,750.00	1.90
SEK	70,000,000	Kommuninvest I Sverige AB 1% Ser 2109 15/15.09.21	70,454,300.00	70,163,100.00	4.39
SEK	20,000,000	Landshypotek Bank AB VAR Jun Sub 17/31.12.Perpetual	20,825,000.00	20,450,800.00	1.28
SEK	22,000,000	Lansforsakringar Bank FRN Jun Sub 20/19.02.Perpetual	22,000,000.00	22,449,900.00	1.40
SEK	50,000,000	Lansforsakringar Hypotek AB 1.5% DMTN Ser517 Sen 17/18.09.24	53,471,500.00	52,170,750.00	3.26
SEK	18,000,000	LEAX Group AB FRN DMTN Sen 18/29.05.22	16,650,000.00	16,650,000.00	1.04
SEK	37,500,000	Mekonomen AB FRN 21/18.03.26	37,500,000.00	37,750,875.00	2.36
SEK	17,500,000	Nivika Fastigheter AB FRN 20/24.09.23	17,592,500.00	18,090,625.00	1.13
SEK	50,000,000	Nordea Hypotek AB 1.25% DMTN Ser 5533 Sen 17/20.09.23	51,810,500.00	51,368,000.00	3.21
SEK	10,000,000	Sanolium AB FRN Sen 19/26.09.24	9,600,000.00	10,300,000.00	0.64
SEK	20,000,000	SBAB Bank AB FRN 21/25.05.Perpetual	20,000,000.00	20,201,100.00	1.26
SEK	10,000,000	SBAB Bank AB FRN Jun Sub 19/05.12.Perpetual	9,962,500.00	10,402,050.00	0.65
SEK	50,000,000	Sparbanken Skane AB FRN 18/04.04.23	50,720,500.00	50,647,000.00	3.17
SEK	50,000,000	Stadshypotek AB 1.5% Ser 1588 Sen 18/01.03.24	52,295,000.00	51,892,250.00	3.24
SEK	15,000,000	Stendorren Fastigheter AB FRN DMTN Jr Sub 19/18.12.Perpetual	15,000,000.00	15,528,225.00	0.97
SEK	20,000,000	Storebrand Livsforsikring AS FRN Sub 17/21.11.47	19,750,000.00	20,243,700.00	1.27
SEK	8,000,000	Storebrand Livsforsikring AS FRN Sub 19/16.09.49	8,000,000.00	8,138,760.00	0.51
SEK	22,500,000	Storskogen Gr AB FRN 21/14.05.24	22,500,000.00	22,837,500.00	1.43
SEK	15,000,000	Svea Ekonomi AB FRN Sub 19/20.06.29	15,000,000.00	14,824,050.00	0.93
SEK	50,000,000	Swedbank Mortgage AB 1% Ser 191 15/15.06.22	50,683,500.00	50,531,750.00	3.16
SEK	50,000,000	Swedish Covered Bond Corp 1% Ser 145 Sen 19/12.06.24	51,482,500.00	51,313,500.00	3.21
SEK	25,000,000	Telia Co AB Step-up FRN Sub Reg S 17/04.10.77	26,021,875.00	25,669,750.00	1.60

* Minor differences may arise due to rounding in the calculation of percentages.

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 2021

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets *
SEK	21,000,000	Tryg Forsikring AS FRN 21/12.05.51	21,000,000.00	21,056,490.00	1.32
SEK	25,000,000	Velliv Pension & Livsforsikring FRN Sub 18/08.06.28	25,000,000.00	25,500,000.00	1.59
SEK	21,000,000	Verisure Midholding AB FRN 21/15.02.29	21,000,000.00	21,827,820.00	1.36
			866,219,105.56	871,634,835.00	54.47
USD	1,400,000	Skandinavi Enskil Bank AB Stoc VAR Conv 19/13.05.Perpetual	13,599,040.06	12,742,649.74	0.80
Total bonds			1,199,860,311.27	1,212,778,096.01	75.80
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	8,396,000.00	0.53
SEK	200,000,000	Investec Bank Plc 0% Basket of Funds 18/27.03.23	8,395,000.00	28,572,000.00	1.79
SEK	50,000,000	Investec Bank Plc 0% Ser 1103S Basket of Funds 20/09.05.25	2,425,000.00	6,208,500.00	0.39
Total bonds related to a basket of shares			12,945,000.00	43,176,500.00	2.71
Warrants and rights					
SEK	50	Société Générale SA Call Wts Basket of funds 15.12.25	2,858,647.00	2,944,646.10	0.18
Total warrants and rights			2,858,647.00	2,944,646.10	0.18
Transferable securities dealt in on another regulated market					
Bonds					
EUR	1,500,000	Walnut Bidco Plc FRN 21/04.05.26	15,192,441.81	15,483,404.84	0.97
SEK	20,000,000	Bank of Aland Plc FRN EMTN 21/24.06.Perpetual	20,000,000.00	20,300,000.00	1.27
Total bonds			35,192,441.81	35,783,404.84	2.24
Other transferable securities					
Investment certificates					
SEK	50	UBS AG London Certif Basket 22.07.25	2,706,825.00	5,079,920.00	0.32
SEK	10	UBS AG London Certif Lk Basket of Funds 02.10.23	560,000.00	1,637,540.00	0.10
Total investment certificates			3,266,825.00	6,717,460.00	0.42
Bonds					
NOK	18,500,000	Color Group ASA FRN 21/16.06.Perpetual	18,885,625.53	19,534,050.86	1.22
SEK	24,400,000	Mercell Holding AS FRN Sen 20/08.12.25	24,700,000.00	25,254,000.00	1.58
SEK	12,000,000	Scandic Hotels Gr AB 0% Conv 21/08.10.24	10,729,200.00	10,596,000.00	0.66
Total bonds			35,429,200.00	35,850,000.00	2.24
Total bonds			54,314,825.53	55,384,050.86	3.46
Warrants and rights					
SEK	50	Société Générale SA Call Wts Basket 11.06.26	2,440,000.00	2,398,346.10	0.15
Total warrants and rights			2,440,000.00	2,398,346.10	0.15
Total investments			1,349,782,376.20	1,399,427,657.94	87.47
Cash and cash collateral at banks				192,975,679.72	12.06
Bank overdrafts and collateralized debt at banks				-713,461.36	-0.04
Other net assets/(liabilities)				8,172,562.81	0.51
Total				1,599,862,439.11	100.00

* Minor differences may arise due to rounding in the calculation of percentages.

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 2021

Industrial classification

(in percentage of net assets)

Financials	44.38 %
Real estate	16.42 %
Industrials	5.75 %
Technologies	5.27 %
Countries and governments	4.39 %
Cyclical consumer goods	3.40 %
Raw materials	1.95 %
Utilities	1.69 %
Telecommunications services	1.60 %
Investment funds	1.01 %
Non-cyclical consumer goods	0.97 %
Healthcare	0.64 %
Total	<u>87.47 %</u>

Geographical classification

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

Sweden	61.93 %
Norway	11.32 %
Finland	5.19 %
Denmark	4.60 %
United Kingdom	3.13 %
Jersey	0.97 %
France	0.33 %
Total	<u>87.47 %</u>

SEB PRIME SOLUTIONS - NCAM Balanserad

Statement of net assets (in SEK)

as at 30th June 2021

Assets

Securities portfolio at market value	166,176,260.00
Investment funds at net asset value	862,167,531.86
Cash at banks	30,731,254.31
Receivable on issues of shares	57,024.56
Income receivable on portfolio	811,997.28
Other income receivable	2,361,156.97
Total assets	1,062,305,224.98

Liabilities

Payable on redemptions of shares	1,273,886.50
Expenses payable	1,663,565.77
Total liabilities	2,937,452.27
Net assets at the end of the period	1,059,367,772.71

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)
A-SEK (acc)	356,757.499	SEK	167.62	59,800,592.83
SEK-I (acc)	6,088,496.241	SEK	164.17	999,567,179.88
				1,059,367,772.71

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

SEB PRIME SOLUTIONS - NCAM Balanserad

Statement of investments and other net assets (in SEK)

as at 30th June 2021

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>					
Bonds					
SEK	15,000,000	Arla Foods Finance AS FRN Ser 9 Tr1 Sen Reg S 19/03.04.24	15,296,250.00	15,315,675.00	1.45
SEK	20,000,000	Ellevio AB 2.24% EMTN Ser 3 Sen Reg S 17/28.02.24	20,913,800.00	20,869,900.00	1.97
SEK	16,000,000	Hexagon AB FRN MTN Ser 116 Tr 1 Sen 18/04.04.23	16,099,840.00	16,105,200.00	1.52
SEK	20,000,000	Kommuninvest I Sverige AB 1% Ser K2410 Sen 17/02.10.24	20,614,000.00	20,559,200.00	1.94
SEK	14,000,000	Nibe Industrier AB FRN MTN Ser 110 Sen 19/03.06.24	14,171,640.00	14,242,130.00	1.34
SEK	19,000,000	Stadshypotek AB 1.5% Ser 1588 Sen 18/01.03.24	19,794,960.00	19,719,055.00	1.86
SEK	18,000,000	Storebrand Livsforsikring AS VAR Sub 18/27.03.48	18,480,960.00	18,595,800.00	1.76
SEK	20,000,000	Telia Co AB Step-up FRN Sub Reg S 17/04.10.77	20,579,600.00	20,535,800.00	1.94
SEK	20,000,000	Vasakronan AB 1.144% Ser 526 Sen 17/29.08.22	20,267,600.00	20,233,500.00	1.91
Total bonds			166,218,650.00	166,176,260.00	15.69
<u>Open-ended investment funds</u>					
Investment funds (UCITS)					
SEK	155,930.685	Carnegie GI Quality Co A Cap	27,302,371.43	28,489,300.21	2.69
SEK	200,227.9812	Handelsbanken Em Mks Idx A1 SEK Cap	37,795,634.38	38,556,280.49	3.64
SEK	220,409.0566	Handelsbanken USA Index Criter A1 SEK Cap	122,088,984.30	127,314,376.42	12.02
SEK	295,203.88	SEB Prime Solutions Nordic Cro Sm Cap Edge IN2 Cap	40,935,922.04	39,967,653.31	3.77
SEK	989,814.097	SEB Prime Solutions Nordic Cro Sta Ret SEK-IN2 Cap	132,694,477.80	128,408,582.80	12.12
SEK	1,003,852.669	SEB Prime Solutions Nordic Cro Tot Ret Bd Fd SEK-IN2 Cap	110,052,368.10	110,935,758.45	10.47
SEK	139,322.778	Swedbank Robur Access Asien Units A Cap	45,295,228.36	46,263,521.66	4.37
SEK	33,220.69	Swedbank Robur Access Europa Cap	5,451,847.44	5,717,612.96	0.54
SEK	216,432.04	Swedbank Robur Access USA A SEK Cap	93,054,955.60	97,056,784.02	9.16
SEK	503,239.4586	Öhman Etisk Index Europa Uts Dist	91,037,300.58	96,526,360.55	9.11
SEK	65,776.0567	Öhman Etisk Index Japan Uts Dist	8,690,644.03	8,890,291.82	0.84
SEK	343,738.9644	Öhman Etisk Index Sverige A Cap	129,689,941.00	134,041,009.17	12.65
Total investment funds (UCITS)			844,089,675.06	862,167,531.86	81.38
Total investments			1,010,308,325.06	1,028,343,791.86	97.07
Cash at banks				30,731,254.31	2.90
Other net assets/(liabilities)				292,726.54	0.03
Total				1,059,367,772.71	100.00

* Minor differences may arise due to rounding in the calculation of percentages.

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

SEB PRIME SOLUTIONS - NCAM Balanserad

Industrial and geographical classification of investments as at 30th June 2021

Industrial classification

(in percentage of net assets)

Investment funds	81.38 %
Financials	3.62 %
Utilities	1.97 %
Countries and governments	1.94 %
Telecommunications services	1.94 %
Real estate	1.91 %
Technologies	1.52 %
Non-cyclical consumer goods	1.45 %
Industrials	1.34 %
Total	<u>97.07 %</u>

Geographical classification

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

Sweden	67.50 %
Luxembourg	26.36 %
Norway	1.76 %
Denmark	1.45 %
Total	<u>97.07 %</u>

SEB PRIME SOLUTIONS

Notes to the financial statements

as at 30th June 2021

Note 1 - 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 laws of the Grand Duchy of Luxembourg. 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.

The Prospectus and the articles of incorporation as well as the annual and semi-annual reports and all information concerning the Company can be obtained free of charge at the registered office of the Company.

Note 2 - 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.

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.

SEB PRIME SOLUTIONS

Notes to the financial statements (continued)

as at 30th June 2021

If the Board of Directors believes that a deviation from the amortised cost per Share may result in material dilution or other unfair results to shareholders, the Board of Directors shall take such corrective action, if any, as it deems appropriate, to eliminate or reduce, to the extent reasonably practicable, the dilution or unfair results.

- 6) The swap transactions are consistently valued based on a calculation of the net present value of their expected cash flows. Unrealised gain/(loss) is recorded in the statement of net assets.
- 7) All other securities and other permissible assets as well as any of the above mentioned assets for which the valuation in accordance with the above subparagraphs would not be possible or practicable, or would not be representative of their fair value, are valued at fair market value, as determined in good faith pursuant to procedures established by the Board of Directors.
- 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 of securities.

- d) Acquisition cost of securities in 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	=	0.1438581	CAD	Canadian Dollar
			0.1074172	CHF	Swiss Franc
			0.7286914	DKK	Danish Krona
			0.0979946	EUR	Euro
			0.0841221	GBP	Pound Sterling
			0.9937832	SEK	Swedish Krona
			0.1162021	USD	US Dollar
1	SEK	=	0.7332499	DKK	Danish Krona
			0.0986077	EUR	Euro
			1.0062557	NOK	Norwegian Krona
			0.1169290	USD	US Dollar

- 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.

At the date of the financial statements, the exchange rates used for the combined financial statements are the following:

1	EUR	=	10.2046391	NOK	Norwegian Krona
			10.1411988	SEK	Swedish Krona

SEB PRIME SOLUTIONS

Notes to the financial statements (continued)

as at 30th June 2021

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.

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. Net 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. Net 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 paid on the purchase of options are disclosed under the item "Option contracts at market value" in the statement of net assets and are presented as cost in the statement of investments and other net assets. Premiums received on issued options are disclosed under the item "Short option contracts at market value" in the statement of net assets and are presented as cost received in the statement of investments and other net assets.

Open option contracts outstanding at the date of the financial statements are valued at the last settlement or closing price on the stock exchanges or regulated markets.

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.

Note 3 - Anti-dilution mechanism

An anti-dilution levy of 0.25% is applied to the Sub-Fund SEB PRIME SOLUTIONS - CARN Latitude and SEB PRIME SOLUTIONS - CARN Longitude for any redemption which exceeds an amount of NOK 5 million.

SEB PRIME SOLUTIONS

Notes to the financial statements (continued)

as at 30th June 2021

Note 4 - Management fees

a) Management Company fee

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.

b) Investment management fee

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 - APS GLOBAL EQUITY - for Class NOK-I (acc), - for Class NOK-P (acc) Shares - for Class NOK-R (acc) Shares	0.40% p.a. since 18th February 2021, 0.75% p.a. until 17th February 2021 0.75% p.a. 0.80% p.a. since 18th February 2021, 1.50% p.a. until 17th February
SEB PRIME SOLUTIONS - SISSENER CANOPUS - for Class EUR-I (acc) Shares, NOK-I (acc) Shares, NOK-RL (acc) Shares - for Class NOK-R (acc) Shares	1.50% p.a. 1.75% p.a.
SEB PRIME SOLUTIONS - SISSENER CORPORATE BOND FUND - for Class EUR-R (acc) Shares - for Class EUR RF (acc) Shares - for Class NOK-R (acc) Shares - for Class NOK-RF (acc) Shares - for Class NOK-I (acc) Shares	0.70% p.a. 1.02% p.a. 0.20% p.a. 1.00% p.a. 0.10% p.a.
SEB PRIME SOLUTIONS - CARN Latitude - for Class NOK-A1 (acc) Shares, Class NOK-R-OPA1 (acc) Shares and Class NOK-R-OPA3 (acc) Shares	1.00% p.a.
SEB PRIME SOLUTIONS - CARN Longitude - for Class NOK-A1 (acc) Shares - for Class NOK-A2 (acc) Shares - for Class NOK-I1 (acc) Shares	1.00% p.a. 1.50% p.a. 0.75% p.a.
SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge - for Class I-SEK (acc) Shares - for Class R-SEK Shares - for Class SEK-IN2 (acc) Shares SEB PRIME SOLUTIONS - Nordic Cross Stable Return - for Class R-SEK Shares - for Class SEK-I (acc) Shares and Class SEK-INZ Shares - for Class SEK-IN Shares - for Class SEK-RN Shares - for Class SEK-IN2 (acc) Shares and Class SEK-RZN Shares	0.80% p.a. 1.40% p.a. 0.00% p.a. 0.90% p.a. 0.70% p.a. 0.35% p.a. 0.45% p.a. 0.00% p.a.

SEB PRIME SOLUTIONS

Notes to the financial statements (continued)

as at 30th June 2021

Sub-Fund	Effective rate
SEB PRIME SOLUTIONS - Nordic Cross Total Return Bond Fund	
- for Class NOK-INZ Shares	0.70% p.a.
- for Class R-SEK Shares	0.60% p.a.
- for Class SEK-I (acc) Shares	0.40% p.a.
- for Class SEK-IN Shares, Class SEK-INZ Shares and Class SEK-INZ - dis Shares	0.30% p.a.
- for Class SEK-IN2 (acc) Shares	0.00% p.a.
SEB PRIME SOLUTIONS - NCAM Balanserad	
- for Class A-SEK (acc)	1.60%
- for Class SEK-I (acc)I	1.70%

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 - APS GLOBAL EQUITY, SEB PRIME SOLUTIONS - SISSENER CORPORATE BOND FUND Class NOK-RF (acc) Shares and Class EUR-RF (acc) Shares, SEB PRIME SOLUTIONS - CARN Longitude Class NOK-A2 (acc) Shares, SEB PRIME SOLUTIONS - Nordic Cross Stable Return Class SEK-INZ (acc) Shares, SEB PRIME SOLUTIONS - Nordic Cross Total Return Bond Class SEK-INZ (acc) Shares and SEB PRIME SOLUTIONS - NCAM Balanserad.

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

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

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

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

SEB PRIME SOLUTIONS

Notes to the financial statements (continued)

as at 30th June 2021

Sub-Fund	Method of calculation	
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 (acc) and Class NOK-I (acc) and 3 month Euribor + 1% for Class EUR-R (acc) Shares 20% High Water Mark
SEB PRIME SOLUTIONS - CARN Latitude	Calculation Period Benchmark Rate Mechanism	Annual 4% annually for Class NOK-A1 (acc) Shares 15% for Class NOK-R-OPA1 (acc) Shares 10% for Class NOK-R-OPA3 (acc) Shares High Water Mark
SEB PRIME SOLUTIONS - CARN Longitude	Calculation Period Benchmark Rate Mechanism	Annual VINX -Benchmark Cap NOK_NI 15% High Water Rate
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% High Water Mark

SEB PRIME SOLUTIONS

Notes to the financial statements (continued)

as at 30th June 2021

Sub-Fund	Method of calculation	
SEB PRIME SOLUTIONS - Nordic Cross Total Return Bond Fund	Calculation Period Benchmark	Annual OMRX T-Bill 90 day Index or 0 if the benchmark performance is negative for Class R-SEK Shares, Class SEK-I (acc) Shares, Class SEK-IN Shares and Class SEK-IN2 (acc) Shares.
	Rate	15% for Class R-SEK Shares, Class SEK-I (acc) Shares, Class SEK-IN Shares and Class SEK-IN2 (acc) Shares.
	Mechanism	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	31,074,415.04
SEB PRIME SOLUTIONS - SISSENER CORPORATE BOND FUND	NOK	10,566,756.78
SEB PRIME SOLUTIONS - CARN Latitude	NOK	32,535.19
SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge	SEK	1,457,243.03
SEB PRIME SOLUTIONS - Nordic Cross Stable Return	SEK	284,116.86
SEB PRIME SOLUTIONS - Nordic Cross Total Return Bond Fund	SEK	5,307,618.77

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 - 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)
Forward foreign exchange contracts linked to Classes EUR-R (acc) and EUR-RF (acc) Shares					
EUR	260,535.07	NOK	2,671,183.48	23.09.2021	-8,853.63
EUR	262,659.46	NOK	2,692,964.18	23.09.2021	-8,925.83
					<u>-17,779.46</u>

SEB PRIME SOLUTIONS

Notes to the financial statements (continued)

as at 30th June 2021

SEB PRIME SOLUTIONS - Nordic Cross Stable Return

Currency	Purchases	Currency	Sales	Maturity	Unrealised result (in SEK)
Forward foreign exchange contracts					
SEK	18,572,207.40	EUR	1,825,000.00	26.08.2021	53,234.99
SEK	16,183,764.70	NOK	16,300,000.00	26.08.2021	-11,153.36
					<u>42,081.63</u>

SEB PRIME SOLUTIONS - Nordic Cross Total Return Bond Fund

Currency	Purchases	Currency	Sales	Maturity	Unrealised result (in SEK)
Forward foreign exchange contracts					
SEK	253,780,843.41	EUR	24,930,000.00	26.08.2021	806,606.62
SEK	30,350,730.00	EUR	3,000,000.00	26.08.2021	-91,416.42
SEK	103,257,648.00	NOK	104,000,000.00	26.08.2021	-71,890.53
SEK	12,821,833.50	USD	1,500,000.00	26.08.2021	-60.67
					<u>643,239.00</u>
Forward foreign exchange contracts linked to Class NOK-INZ Shares					
NOK	63,000,000.00	SEK	62,430,102.00	20.08.2021	165,249.88
NOK	7,000,000.00	SEK	6,946,884.00	20.08.2021	8,155.10
					<u>173,404.98</u>

Note 8 - Future contracts

At the date of the financial statements, the following Sub-Funds are committed in the following exchange traded future contracts:

SEB PRIME SOLUTIONS - SISSENER CANOPUS

	Number of contracts	Denomination	Currency	Exposure (in NOK)	Unrealised result (in NOK)
Sale	660	Euro Stoxx 50 EUR (Price) Index FUT 09/21 EUX	EUR	-273,140,430.74	4,748,218.56
Sale	2,070	Oslo Stock Exchange Index FUT 07/21 OSL	NOK	-205,633,800.00	4,057,200.00
Sale	200	S&P 500 Index FUT 09/21 CME	USD	-369,064,050.63	-4,470,661.16
					<u>4,334,757.40</u>

SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge

	Number of contracts	Denomination	Currency	Exposure (in SEK)	Unrealised result (in SEK)
Sale	225	OMX Stockholm 30 Index FUT 07/21 OMX	SEK	-50,985,000.00	391,950.00
					<u>391,950.00</u>

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 07/21 OSL	NOK	49,361,211.15	-556,518.59
Sale	1,100	OMX Stockholm 30 Index FUT 07/21 OMX	SEK	-249,260,000.00	1,916,200.00
					<u>1,359,681.41</u>

SEB PRIME SOLUTIONS

Notes to the financial statements (continued)

as at 30th June 2021

Note 9 - 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 (publ), Sweden:

SEB PRIME SOLUTIONS - SISSENER CANOPUS

	Number of contracts	Denomination	Currency	Market value (in NOK)	Unrealised result (in NOK)
Purchase	300,000	Axa SA CFD	EUR	65,467,861.95	-2,816,480.38
Purchase	150,000	BHP Group Plc Reg CFD	GBP	37,980,510.45	-71,324.90
Purchase	4,000,000	BP Plc CFD	GBP	149,782,294.75	-3,970,419.56
Purchase	125,000	Daimler AG Reg CFD	EUR	96,051,165.25	-4,298,704.21
Sale	-2,000,000	NEL ASA Reg CFD	NOK	-40,160,000.00	-6,860,000.00
Purchase	1,000,000	Nokia Corp CFD	EUR	46,079,047.72	2,175,598.44
Purchase	250,000	Renault SA CFD	EUR	86,956,280.68	-952,286.71
Purchase	150,000	Rio Tinto Plc CFD	GBP	106,077,960.89	-1,497,822.95
Purchase	2,360,000	Storebrand ASA CFD	NOK	184,080,000.00	-519,200.00
Sale	-10,000	Tesla Inc CFD	USD	-58,492,942.97	-5,987,846.07
Purchase	300,000	Totalenergies SE CFD	EUR	116,807,401.11	-5,097,217.22
				<u>790,629,579.83</u>	<u>-29,895,703.56</u>

SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge

	Number of contracts	Denomination	Currency	Market value (in SEK)	Unrealised result (in SEK)
Sale	-5,000	Assa Abloy AB B CFD	SEK	-1,289,000.00	0.00
Sale	-21,000	Hexagon AB CFD	SEK	-2,662,800.00	0.00
Sale	-15,000	Indutrade AB CFD	SEK	-3,285,000.00	0.00
Sale	-20,000	Nibe Industrier AB CFD	SEK	-1,800,400.00	0.00
Sale	-16,000	Skistar AB B Emission 2019 CFD	SEK	-2,281,600.00	0.00
Sale	-5,000	Thule Group AB CFD	SEK	-1,897,000.00	0.00
				<u>-13,215,800.00</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	-14,000	Annehem Fastigheter AB CFD	SEK	-456,400.00	0.00
Sale	-39,595	Assa Abloy AB B CFD	SEK	-10,207,591.00	0.00
Sale	-15,000	Autoliv Inc SDR CFD	SEK	-12,633,000.00	0.00
Sale	-50,000	Getinge AB B CFD	SEK	-16,140,000.00	0.00
Sale	-15,000	ICA Gruppen AB CFD	SEK	-5,974,500.00	0.00
Sale	-90,000	Industrivaerden AB C CFD	SEK	-28,188,000.00	0.00
Sale	-38,000	JM AB CFD	SEK	-11,244,200.00	0.00
Sale	-60,000	Latour Investment AB B Reg CFD	SEK	-16,848,000.00	0.00
Sale	-15,000	Loomis AB Reg CFD	SEK	-4,015,500.00	0.00
Sale	-275,000	Nokia Corp CFD	EUR	-12,592,960.36	0.00
Sale	-100,000	Nordea Bank Abp Reg CFD	SEK	-9,526,000.00	0.00
Sale	-18,000	Novozymes AS B CFD	DKK	-11,603,956.22	0.00
Sale	-15,000	Pandora A/S CFD	DKK	-17,245,143.31	0.00
Sale	-70,000	Peab AB CFD	SEK	-7,399,000.00	0.00
Sale	-40,000	Stora Enso Oyj R CFD	SEK	-6,236,000.00	0.00
Sale	-105,000	Sweco AB B Reg CFD	SEK	-16,348,500.00	0.00
Sale	-80,000	Tele2 AB B CFD	SEK	-9,328,000.00	0.00
				<u>-195,986,750.89</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.

Note 10 - 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), London Branch:

SEB PRIME SOLUTIONS

Notes to the financial statements (continued)

as at 30th June 2021

SEB PRIME SOLUTIONS - SISSENER CANOPUS

Currency	Number	Denomination	Commitment (in NOK)
Options on transferable securities			
EUR	2,000	BNP Paribas SA A CALL 07/21 MONEP 55	31,184,213.67
EUR	2,000	BNP Paribas SA A PUT 07/21 MONEP 52	40,140,233.51
EUR	750	Daimler AG Reg PUT 09/21 EUX 64	8,506,298.70
EUR	7,000	Nokia Corp CALL 08/21 EUX 4.6	15,805,113.37
EUR	7,000	Nokia Corp PUT 08/21 EUX 4.6	15,256,772.70
GBP	3,000	BP Plc CALL 07/21 LIFFE 3.3	24,826,415.35
GBP	150	Rio Tinto Plc CALL 07/21 LIFFE 59	67,408,301.02
GBP	150	Rio Tinto Plc PUT 07/21 LIFFE 57	24,697,495.12
NOK	10,000	Equinor ASA PUT 12/21 OSL 130	9,473,360.00
NOK	2,000	Subsea 7 SA PUT 07/21 OSL 85.49	11,641,140.06
USD	20	Amazon.com Inc PUT 07/21 OPRA 3450	29,723,404.89
USD	1,500	Citigroup Inc CALL 09/21 OPRA 85	8,584,831.19
USD	1,500	Citigroup Inc PUT 09/21 OPRA 65	24,293,245.70
USD	400	Microsoft Corp PUT 07/21 OPRA 260	13,055,191.14
USD	150	Tesla Inc CALL 12/21 OPRA 800	35,973,159.93
			<u>360,569,176.35</u>
Index options			
EUR	2,000	Euro Stoxx 50 EUR (Price) Index PUT 07/21 EUX 3800	65,530,049.02
EUR	1,500	Euro Stoxx Banks EUR Price Index CALL 12/21 EUX 120	4,946,091.61
			<u>70,476,140.63</u>
			<u>431,045,316.98</u>

SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge

Currency	Number	Denomination	Commitment (in SEK)
Index options			
SEK	125	OMX Stockholm 30 Index CALL 07/21 OMX 1920	28,156,178.55
SEK	250	OMX Stockholm 30 Index CALL 07/21 OMX 2020	49,336,255.80
			<u>77,492,434.35</u>

SEB PRIME SOLUTIONS - Nordic Cross Stable Return

Currency	Number	Denomination	Commitment (in SEK)
Index options			
SEK	750	OMX Stockholm 30 Index CALL 07/21 OMX 2020	148,008,767.40
SEK	1,000	OMX Stockholm 30 Index CALL 07/21 OMX 2400	5,884,140.60
SEK	1,000	OMX Stockholm 30 Index PUT 07/21 OMX 2000	5,884,140.60
			<u>159,777,048.60</u>

Note 11 - Swaps contracts

- 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), Sweden:

SEB PRIME SOLUTIONS - CARN Latitude

Currency	Notional	Payables	Receivables (index/ in %)	Maturity	Underlying exposure (in NOK)	Unrealised result (in NOK)
DKK	9,597,000.00	ISS A/S	CIBOR DKK 1W-0.6	10/06/2022	14,140,415.69	-970,232.33
NOK	8,700,100.60	Mowi ASA Reg	NIBOR NOK 1W -0.6	10/06/2022	8,309,298.00	390,802.60
SEK	2,179,544.20	RaySearch Laboratories AB B	STIBOR SEK 1W-1	10/06/2022	2,037,022.58	156,156.19

SEB PRIME SOLUTIONS

Notes to the financial statements (continued)

as at 30th June 2021

Currency	Notional	Payables	Receivables (index/ in %)	Maturity	Underlying exposure (in NOK)	Unrealised result (in NOK)
SEK	9,906,000.00	Padox AB B	STIBOR SEK 1W-0.6	10/06/2022	8,597,448.69	1,370,520.26
SEK	6,180,765.10	Skistar AB B Emission 2019	STIBOR SEK 1W-0.6	10/06/2022	1,427,889.51	1,001.33
SEK	7,371,793.80	Byggmax Group AB Reg	STIBOR SEK 1W-1.75	10/06/2022	8,235,046.91	-817,137.39
					42,747,121.38	131,110.66

Note 12 - Collateral

At the date of the financial statements, the following Sub-Fund gave cash collateral at Bank of America, London for an amount of respectively:

Sub-Fund	Currency	Amount
SEB PRIME SOLUTIONS - SISSENER CANOPUS	NOK	4,257,219.00

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

Sub-Fund	Currency	Amount
SEB PRIME SOLUTIONS - SISSENER CORPORATE BOND FUND	EUR	59.49
SEB PRIME SOLUTIONS - SISSENER CORPORATE BOND FUND	NOK	-7.09
SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge	SEK	3,118,405.94
SEB PRIME SOLUTIONS - Nordic Cross Stable Return	NOK	993.69
SEB PRIME SOLUTIONS - Nordic Cross Stable Return	SEK	13,594,620.33
SEB PRIME SOLUTIONS - Nordic Cross Total Return Bond Fund	SEK	24,298,774.25
SEB PRIME SOLUTIONS - Nordic Cross Total Return Bond Fund	SEK	-703,000.00

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

Sub-Fund	Currency	Amount
SEB PRIME SOLUTIONS - SISSENER CANOPUS	NOK	18,870,000.00
SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge	SEK	1,132,000.00
SEB PRIME SOLUTIONS - Nordic Cross Stable Return	SEK	13,953,000.00

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

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

SEB PRIME SOLUTIONS - CARN Latitude

Currency	Number	Description	Collateral Value (in NOK)
EUR	30,393.00	Sampo Plc A	12,021,398.31
SEK	10,000.00	Coor Serv Mgt Holding AB	682,241.36
			12,703,639.67

SEB PRIME SOLUTIONS

Notes to the financial statements (continued)

as at 30th June 2021

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

SEB PRIME SOLUTIONS - SISSENER CANOPUS

Currency	Number	Description	Collateral Value (in NOK)
GBP	250,000.00	BHP Group Plc Reg	63,300,850.76
GBP	550,000.00	Prudential Plc	89,801,023.82
NOK	1,236,000.00	Subsea 7 SA	102,167,760.00
NOK	555,000.00	Nordic Semiconductor ASA	121,101,000.00
NOK	350,000.00	Scatec ASA	79,800,000.00
NOK	1,040,000.00	Storebrand ASA	81,120,000.00

SEB PRIME SOLUTIONS - CARN Latitude

Currency	Number	Description	Collateral Value (in SEK)
EUR	43,607.00	Sampo Plc A	17,247,955.65

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	3,168,225.00
SEK	5,000,000.00	Nordea Hypotek AB 1% MTN Ser 5531 Sen 15/08.04.22	5,042,825.00
SEK	1,000,000.00	Swedish Covered Bond Corp 1.25% Ser 143 Sen 16/15.06.22	1,013,010.00

The Management Company on behalf of the Sub-Funds enters into collateral arrangements with Skandinaviska Enskilda Banken AB, Sweden, to mitigate potential counterparty risks.

Note 13 - 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 Branch charges SEB Base rate + 0.25% on the accounts in currencies in scope of the liquidity optimisation agreement.

Note 14 - 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 IN2 Cap	SEK	313,093.29	42,389,700.40	2.25%
SEB PRIME SOLUTIONS - NORDIC CROSS STABLE RETURN	SEB Prime Solutions Nordic Cro Tot Ret Bd Fd SEK-IN2 Cap	SEK	872,603.86	96,431,452.68	5.12%

SEB PRIME SOLUTIONS

Notes to the financial statements (continued)

as at 30th June 2021

Sub-fund	Description	Currency	Quantity	Market value	% of total net assets
SEB PRIME SOLUTIONS - NCAM BALANSERAD	SEB Prime Solutions Nordic Cro Sm Cap Edge IN2 Cap	SEK	295,203.88	39,967,653.31	3.77%
SEB PRIME SOLUTIONS - NCAM BALANSERAD	SEB Prime Solutions Nordic Cro Sta Ret SEK-IN2 Cap	SEK	989,814.10	128,408,582.80	12.12%
SEB PRIME SOLUTIONS - NCAM BALANSERAD	SEB Prime Solutions Nordic Cro Tot Ret Bd Fd SEK-IN2 Cap	SEK	1,003,852.67	110,935,758.45	10.47%

Note 15 - Events

Upon decision of the Board of Directors the Fund SEF-NCAM Balanserad merged into the new Sub-fund SEB PRIME SOLUTIONS - NCAM Balanserad as at 30th April 2021. The first NAV calculation of SEB PRIME SOLUTIONS - NCAM Balanserad was performed as at 3rd May 2021.

On 12th February 2021, following regulatory approval by the Commission de Surveillance du Secteur Financier (the "CSSF") in Luxembourg, Apex Group Ltd. became the ultimate controlling shareholder of FundRock Management Company S.A and FundRock Management Company S.A is as of this date a subsidiary of Apex Group Ltd.

FundRock Management Company S.A has not changed its name or its operations.

As at 18th February 2021, the Board of Directors informed by notice to the shareholders that it was resolved to remove the parallel expected leverage calculation performed using the commitment approach for the Sub-Funds SEB PRIME SOLUTIONS - Sissener Corporate Bond Fund and SEB PRIME SOLUTIONS - Sissener Canopus so that the sum of notionals approach remains the only methodology for the Sub-Funds.

As at 18th February, the shareholders were also informed by notice of the reduction of the Investment Management Fee for the Sub-Fund SEB PRIME SOLUTIONS - APS GLOBAL EQUITY

- Class NOK-R (acc) from 1.50% p.a. to 0.80% p.a.
- Class NOK-I (acc) from 0.75% p.a. to 0.40% p.a.

It was resolved for the Sub-Fund SEB PRIME SOLUTIONS - Nordic Cross Stable Return to increase the VAR limit from 3% to 5%.

Remaining cash balance on liquidated Sub-Funds

The cash balances as at 30th June 2021 on the liquidated Sub-Funds are as follows:

SEB PRIME SOLUTIONS - Bodenholm Absolute Return:

EUR	- 19,783.08
SEK	429,835.16

The liquidation NAV of the Sub-Fund was calculated as at 26th March 2020.

SEB PRIME SOLUTIONS - SEB Commodity Index Fund:

EUR	0.98
SEK	128,248.72

The Sub-Fund was put into liquidation effective 4th December 2020.

COVID-19

During the reporting period there was a development of the COVID-19 outbreak across the world, at present it is not possible to assess a detailed impact of the emerging risk on the investments of the Company.

SEB PRIME SOLUTIONS

Notes to the financial statements (continued)

as at 30th June 2021

There has been a significant correction in the financial markets especially at the begin of the pandemic in March 2020. Meanwhile most market recovered again as the pandemic situation is slowing down.

However, FundRock Management Company S.A. and the Board of Directors of the Company are of the opinion that these events do not impact the financial statements as of 30th June 2021, nor do they present any issues with regards to the going concerns of the Company.

Note 16 - Subsequent events

The Board of Directors informed by circular resolution as of 18th June 2021 of the creation of three new Sub-Funds:

- SEB PRIME SOLUTIONS - Kraft Global
- SEB PRIME SOLUTIONS - Kraft Høyrente
- SEB PRIME SOLUTIONS - Kraft Nordic

The new prospectus is currently under review at the CSSF.

SEB PRIME SOLUTIONS

Additional information

as at 30th June 2021

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 - CARN Latitude (in NOK)
Global data: assets used for TRS (sum of absolute unrealised results on TRS)		
	in absolute terms	3,705,850.10
	as a percentage of assets under management of the Sub-Funds	0.48%
Concentration data		
Top 10 counterparties of TRS separately		
	name of counterparty	Skandinaviska Enskilda Banken AB (publ), Sweden
	gross volume of outstanding transactions	131,110.66
Aggregate transaction data for TRS:		
TRS classified according to their residual maturities (absolute amounts)		
	less than 1 day	-
	from 1 day to 1 week (= 7 days)	-
	from 1 week to 1 month (= 30 days)	-
	from 1 month to 3 months	3,705,850.10
	from 3 months to 1 year (= 365 days)	-
	above 1 year	-
	open maturity	-
Country (countries) in which the counterparties are established		
		SE
Type of settlement and clearing		
	tri-party	-
	Central Counterparty	-
	bilateral	131,110.66
Safekeeping of collateral granted:		
	segregated accounts	17,247,955.65
	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.		