

**Unaudited semi-annual report  
as at 30th June 2022**

**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

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### Registered office

H2O building  
33, rue de Gasperich  
L-5826 Hesperange

### Board of Directors

#### Chairman

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

#### 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

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

### 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

## SEB PRIME SOLUTIONS

### Organisation (continued)

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**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

for the Sub-Funds

SEB PRIME SOLUTIONS - Nordic Cross Stable Return and  
SEB PRIME SOLUTIONS - Nordic Cross Total Return Bond Fund  
SEB PRIME SOLUTIONS - NCAM Balanserad  
SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge (in liquidation)

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

## SEB PRIME SOLUTIONS

### Organisation (continued)

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#### **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 2022

<u>Assets</u>	
Securities portfolio at market value	689,123,535.99
Investment funds at net asset value	88,092,484.77
Option contracts at market value	12,601,661.28
Cash at banks	52,306,400.89
Cash collateral at banks for OTC derivative instruments	11,274,569.18
Other liquid assets	8,875,347.10
Formation expenses, net	18,805.91
Receivable on sales of securities	6,056,364.16
Receivable on swaps contracts	270,399.00
Receivable on treasury transactions	1,452,230.77
Receivable on issues of shares	164,004.00
Income receivable on portfolio	4,301,046.78
Interest receivable on swaps contracts	957.13
Bank interest receivable	259.39
Interest receivable on contracts for difference (CFD)	3,239.41
Other income receivable	20,750.39
Unrealised gain on futures contracts	6,536,936.84
Unrealised gain on swaps contracts	334,210.93
Unrealised gain on forward foreign exchange contracts	86,425.29
Receivable on contracts for difference (CFD)	2,418,577.16
Other receivables	1,015.07
Prepaid expenses	15,355.03
	<hr/>
Total assets	883,954,576.47
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<u>Liabilities</u>	
Bank overdrafts	3,574,205.98
Other liquid liabilities	1,164,603.25
Cash collateral at banks for OTC derivative instruments	925,593.95
Short option contracts at market value	7,944,786.87
Payable on purchases of securities	6,530,099.26
Payable on swaps contracts	42,981.21
Payable on redemptions of shares	5,778,931.55
Interest payable on swaps contracts	86.66
Unrealised loss on forward foreign exchange contracts	196,364.87
Unrealised loss on contracts for difference (CFD)	9,932,408.31
Expenses payable	1,425,926.69
Interest payable on contracts for difference (CFD)	47,148.15
Payable on contracts for difference (CFD)	142,654.90
Other liabilities	6,537,227.99
	<hr/>
Total liabilities	44,243,019.64
	<hr/>
Net assets at the end of the period	839,711,556.83
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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 2022

#### Assets

Investment funds at net asset value	436,207,453.53
Cash at banks	13,802,517.00
Receivable on issues of shares	66,976.21
Prepaid expenses	18,803.31
Total assets	450,095,750.05

#### Liabilities

Payable on redemptions of shares	70,269.62
Expenses payable	500,430.11
Total liabilities	570,699.73
Net assets at the end of the period	449,525,050.32

#### 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)	1,486.646	NOK	17,013.08	25,292,423.04
NOK-P (acc)	283,495.349	NOK	143.50	40,681,678.90
NOK-R (acc)	478,170.240	NOK	802.12	383,550,948.38
				449,525,050.32

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 2022

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets *
<b><u>Investments</u></b>					
<b><u>Open-ended investment funds</u></b>					
<b>Tracker funds (UCITS)</b>					
EUR	14,500	Invesco Markets II Elwood GI Blockchain UCITS ETF USD Cap	11,590,677.92	9,334,235.13	2.08
EUR	100,000	iSAes II Plc MSCI World Quality Div UCITS EtF Dist	5,623,126.11	5,475,409.53	1.22
EUR	400,000	iShares II Plc Global Clean Energy UCITS ETF Dist	38,813,285.38	43,017,974.99	9.57
EUR	100,000	iShares II Plc MSCI Europe Quality Div ESG UCITS ETF Dist	5,379,348.34	5,157,155.87	1.15
EUR	85,000	iShares IV Plc Automation & Robotics UCITS ETF Cap	4,473,946.39	7,628,013.21	1.70
EUR	120,000	iShares IV Plc Digitalisation UCITS ETF Cap	5,394,613.20	7,806,720.90	1.74
EUR	275,000	iShares IV Plc Electric Vehicles & Driving Tec UCITS ETF Cap	17,832,485.20	16,284,926.03	3.62
EUR	390,000	iShares IV Plc MSCI India UCITS ETF USD Cap	26,287,982.06	25,259,007.55	5.62
EUR	20,000	iShares Plc MSCI Taiwan UCITS ETF Dist	14,783,138.20	12,963,670.12	2.88
EUR	55,000	iShares STOXX Europe 600 Banks UCITS ETF (DE) Dist	5,344,207.70	7,263,003.13	1.61
EUR	100,000	Lyxor Index Fd MSCI Fut Mobil ESG Fltrd DR UCITS ETF A Cap	17,761,624.53	16,984,205.78	3.78
EUR	70,000	SSgA SPDR ETFs Europe II Plc MSCI USA Value UCITS Cap	30,329,505.81	33,658,940.87	7.49
EUR	50,000	SSgA SPDR ETFs Europe II Plc S&P US Fin Sel Sect USD Cap	13,697,761.61	17,408,371.77	3.87
EUR	100,000	VanEck UCITS ETFs Plc Semiconductor Cap	22,994,760.31	19,210,948.09	4.27
EUR	65,000	VanEck UCITS ETFs Plc Video Gam eSport A USD Cap	22,655,953.13	19,148,433.98	4.26
EUR	45,000	WisdomTree Issuer ICAV Battery Solutions UCITS ETF Cap	18,545,870.11	17,260,094.50	3.84
EUR	25,000	WisdomTree Issuer ICAV Cloud Computing UCITS ETF Cap	8,948,750.45	6,808,096.72	1.51
EUR	125,000	Xtrackers (IE) Plc MSCI Wld Fin ETF 1C Cap	23,789,308.06	26,071,226.02	5.80
EUR	95,000	Xtrackers (IE) Plc MSCI Wld Value UCITS ETF 1C Cap	28,954,531.67	31,726,169.87	7.06
EUR	65,000	Xtrackers CSI300 Swap UCITS ETF EUR 1C Cap	10,353,349.21	10,957,122.13	2.44
EUR	450,000	Xtrackers MSCI China UCITS ETF 1C Cap	76,260,654.90	74,415,558.30	16.55
EUR	50,000	Xtrackers MSCI Taiwan UCITS ETF 1C Cap	16,453,282.55	22,368,169.04	4.98
Total investments			426,268,162.84	436,207,453.53	97.04
Cash at banks				13,802,517.00	3.07
Other net assets/(liabilities)				-484,920.21	-0.11
Total				449,525,050.32	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 2022

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#### Industrial classification

(in percentage of net assets)

Investment funds	97.04 %
Total	<u>97.04 %</u>

#### Geographical classification

(by domicile of the issuer)

(in percentage of net assets)

Ireland	67.68 %
Luxembourg	27.75 %
Germany	1.61 %
Total	<u>97.04 %</u>

# SEB PRIME SOLUTIONS - SISSENER CANOPUS

## Statement of net assets (in NOK)

as at 30th June 2022

### Assets

Securities portfolio at market value	2,754,653,568.54
Option contracts at market value	128,449,844.47
Cash at banks	52,376,001.29
Cash collateral at banks for OTC derivative instruments	71,547,399.00
Other liquid assets	58,264,912.16
Receivable on sales of securities	19,903,768.17
Receivable on issues of shares	52,558.98
Income receivable on portfolio	9,278,968.68
Interest receivable on contracts for difference (CFD)	33,472.54
Unrealised gain on futures contracts	51,604,207.86
Receivable on contracts for difference (CFD)	5,632,085.25
Prepaid expenses	18,802.59
Total assets	3,151,815,589.53

### Liabilities

Other liquid liabilities	12,033,741.71
Short option contracts at market value	82,092,775.64
Payable on purchases of securities	53,012,113.61
Payable on redemptions of shares	400,085.45
Unrealised loss on contracts for difference (CFD)	100,988,449.96
Expenses payable	6,168,186.91
Interest payable on contracts for difference (CFD)	366,476.59
Payable on contracts for difference (CFD)	1,448,001.50
Other liabilities	51,607,216.33
Total liabilities	308,117,047.70

Net assets at the end of the period 2,843,698,541.83

### 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)	6,470.387	EUR	113.82	7,609,854.87
NOK-I (acc)	75,699.402	NOK	3,244.33	245,593,507.30
NOK-R (acc)	4,084,680.397	NOK	304.91	1,245,471,965.64
NOK-RL (acc)	808,275.978	NOK	1,664.06	1,345,023,214.02
				2,843,698,541.83

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 2022

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets *
<b>Investments</b>					
<b>Transferable securities admitted to an official stock exchange listing</b>					
<b>Shares</b>					
CAD	1,200,000	NexGen Energy Ltd Reg	39,655,731.37	42,451,285.89	1.49
DKK	20,000	DSV A/S	30,142,124.40	27,540,767.79	0.97
EUR	200,000	BNP Paribas SA A	95,032,663.76	93,750,501.32	3.30
EUR	150,000	Daimler Truck Holding AG	37,152,475.49	38,608,921.88	1.36
EUR	150,000	Mercedes-Benz Group AG Reg	104,301,612.58	85,587,501.65	3.01
EUR	1,000,000	Nanoform Finland Ltd Reg	57,096,144.83	36,320,182.09	1.28
EUR	2,000,000	Nokia Corp	99,557,827.45	91,745,916.59	3.23
EUR	200,000	Stora Enso Oyj R	37,371,143.26	30,926,402.56	1.09
EUR	40,000	Volkswagen AG Pref	82,434,429.83	52,664,780.68	1.85
			512,946,297.20	429,604,206.77	15.12
GBP	550,000	Prudential Plc	79,719,977.54	67,049,964.96	2.36
GBP	3,755	Shell Plc	726,896.79	961,493.86	0.03
			80,446,874.33	68,011,458.82	2.39
NOK	14,000,000	ABG Sundal Collier Holdings ASA	110,040,832.47	82,460,000.00	2.90
NOK	2,000,000	Awilco Drilling Plc Reg	51,328,002.90	6,760,000.00	0.24
NOK	5,000,000	Cloudberry Clean Energy ASA Reg	66,019,079.18	73,100,000.00	2.57
NOK	350,000	Crayon Group Holding ASA Reg	35,191,556.39	43,820,000.00	1.54
NOK	115,196	Elektro Importoren AS	6,015,946.40	5,517,888.40	0.19
NOK	446,083	Europris ASA	23,794,822.43	20,501,974.68	0.72
NOK	1,026,000	Froy Asa	58,422,026.55	46,426,500.00	1.63
NOK	1,500,000	Hafnia Ltd	37,890,300.00	49,125,000.00	1.73
NOK	1,300,000	Hoegh Autoliners ASA	28,607,381.17	35,295,000.00	1.24
NOK	1,950,000	Integrated Wind Solutions AS	70,083,669.46	66,300,000.00	2.33
NOK	6,451,967	Komplett Bk ASA Reg	62,808,610.16	38,776,321.67	1.36
NOK	400,000	Mpc Energy Solutions NV	13,354,790.00	7,528,000.00	0.26
NOK	800,000	Nordic Semiconductor ASA	119,712,612.15	122,240,000.00	4.30
NOK	500,000	Norske Skog ASA	18,763,506.25	27,350,000.00	0.96
NOK	803,978	Norway Royal Salmon ASA	180,344,090.29	201,798,478.00	7.10
NOK	899,660	Nykode Therapeutics AS	35,261,143.67	25,226,466.40	0.89
NOK	775,000	Schibsted ASA B	216,825,247.62	124,387,500.00	4.37
NOK	50,000	Seadrill Ltd	14,119,824.99	14,997,500.00	0.53
NOK	1,000,000	Selvaag Bolig AS	57,218,372.36	35,550,000.00	1.25
NOK	625,000	Sparebank 1 SR-Bank	73,046,287.61	66,687,500.00	2.34
NOK	3,600,000	Storebrand ASA	281,665,834.07	252,360,000.00	8.88
NOK	800,000	Subsea 7 SA	66,491,259.04	62,992,000.00	2.21
NOK	400,000	Ultimovacs ASA Reg	18,420,472.52	28,000,000.00	0.98
NOK	300,000	Var Energi ASA	12,060,000.00	11,596,500.00	0.41
NOK	250,000	Yara Intl ASA	108,326,627.18	102,900,000.00	3.62
			1,765,812,294.86	1,551,696,629.15	54.55
SEK	500,000	Volvo AB B	95,716,139.19	76,371,256.09	2.69
USD	300,000	Cameco Corp	50,526,603.72	62,293,820.87	2.19
USD	150,000	Energy Recovery Inc Reg	27,523,771.03	28,776,070.44	1.01
USD	40,000	NXP Semiconductor NV	67,282,190.36	58,492,574.08	2.06
USD	200,000	Tidewater Inc	44,756,079.72	41,667,512.92	1.46
USD	100,000	Valaris Limited	50,258,403.56	41,726,783.92	1.47
			240,347,048.39	232,956,762.23	8.19
			2,765,066,509.74	2,428,632,366.74	85.40
<b>Total shares</b>					
<b>Bonds</b>					
EUR	5,000,000	Intesa Sanpaolo SpA VAR 22/30.09.Perpetual	44,292,704.98	43,752,128.31	1.54
NOK	54,000,000	Cidron Romanov Ltd VAR PIK TOG 21/22.10.26	52,311,000.00	54,135,000.00	1.90
SEK	3,800,000	Avida Finans AB FRN Sub 18/06.11.28	3,386,336.10	3,618,930.90	0.13

\* 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 2022

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets *
SEK	20,000,000	Avida Finans AB FRN Sub 19/26.09.Perpetual	20,799,674.94	19,047,004.77	0.67
			24,186,011.04	22,665,935.67	0.80
USD	300,000	Euronav Luxembourg SA 6.25% 21/14.09.26	2,850,199.51	2,852,416.87	0.10
USD	5,780,000	Golar LNG Ltd 7% 144A 21/20.10.25	49,565,963.21	53,937,370.54	1.90
USD	8,850,000	Shelf Drilling Holdings Ltd 8.25% Sen 144A 18/15.02.25	65,478,068.14	69,476,428.82	2.44
			117,894,230.86	126,266,216.23	4.44
<b>Total bonds</b>			238,683,946.88	246,819,280.21	8.68
<b><u>Other transferable securities</u></b>					
<b>Shares</b>					
NOK	29,700,000	Flyr AS	32,422,438.69	30,056,400.00	1.06
USD	6,488	Tradeix Ltd Pref B	34,716,050.20	49,145,521.59	1.73
<b>Total shares</b>			67,138,488.89	79,201,921.59	2.79
<b>Total investments</b>			3,070,888,945.51	2,754,653,568.54	96.87
<b><u>Option contracts</u></b>					
<b><u>Listed financial instruments</u></b>					
<b>Options on transferable securities</b>					
USD	100	Tesla Inc PUT 09/22 OPRA 700	8,803,167.97	10,036,555.98	0.35
USD	100	Tesla Inc PUT 12/22 OPRA 600	11,321,770.57	8,626,400.11	0.30
USD	100	Tesla Inc PUT 12/22 OPRA 700	12,382,112.77	13,321,157.22	0.47
<b>Total options on transferable securities</b>			32,507,051.31	31,984,113.31	1.12
<b>Index options</b>					
EUR	1,000	Euro Stoxx 50 EUR (Price) Index PUT 07/22 EUX 3600	11,736,392.10	17,555,615.76	0.62
EUR	1,000	Euro Stoxx 50 EUR (Price) Index PUT 08/22 EUX 3500	18,205,289.88	16,635,986.68	0.59
			29,941,681.98	34,191,602.44	1.21
NOK	5,000	Oslo Stock Exchange Index PUT 07/22 OSL 1060	18,000,000.00	8,595,000.00	0.30
NOK	2,500	Oslo Stock Exchange Index PUT 07/22 OSL 1160	7,250,000.00	22,505,000.00	0.79
NOK	5,000	Oslo Stock Exchange Index PUT 08/22 OSL 1060	16,000,000.00	16,875,000.00	0.60
			41,250,000.00	47,975,000.00	1.69
USD	100	S&P 500 Index PUT 09/22 OPRA 3700	19,098,012.08	14,299,128.72	0.50
<b>Total index options</b>			90,289,694.06	96,465,731.16	3.40
<b>Total option contracts</b>			122,796,745.37	128,449,844.47	4.52
<b><u>Short option contracts</u></b>					
<b><u>Listed financial instruments</u></b>					
<b>Options on transferable securities</b>					
EUR	-1,000	Maire Tecnimont SpA CALL 07/22 MIL 2.9	-1,147,584.19	-309,987.33	-0.01
EUR	-1,000	Maire Tecnimont SpA PUT 07/22 MIL 2.9	-1,158,064.41	-1,970,486.12	-0.07
EUR	-3,000	Repsol SA CALL 07/22 EUX 13.5	-1,729,276.90	-2,076,915.11	-0.07
EUR	-3,000	Repsol SA PUT 07/22 EUX 13.5	-1,917,925.29	-991,959.45	-0.04
EUR	-2,000	Stora Enso Oyj R CALL 07/22 EUX 15.5	-1,320,507.84	-681,972.12	-0.02
EUR	-2,000	Stora Enso Oyj R PUT 07/22 EUX 15.5	-1,131,863.86	-1,797,926.51	-0.06
			-8,405,222.49	-7,829,246.64	-0.27
SEK	-6,000	Husqvarna AB B CALL 07/22 OMX 77.5	-1,826,361.12	-1,047,344.16	-0.04
SEK	-6,000	Husqvarna AB B PUT 07/22 OMX 77.5	-2,474,424.75	-2,366,650.62	-0.08
SEK	-5,000	Volvo AB B CALL 07/22 OMX 165	-2,263,787.44	-983,693.41	-0.04
			-6,564,573.31	-4,397,688.19	-0.16
USD	-300	NXP Semiconductor NV CALL 07/22 OPRA 160	-2,140,120.11	-444,532.50	-0.02
USD	-300	NXP Semiconductor NV PUT 07/22 OPRA 160	-2,146,385.86	-3,897,068.24	-0.14
USD	-100	Tesla Inc CALL 09/22 OPRA 900	-3,560,831.99	-2,054,728.00	-0.07

\* 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 2022

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets *
USD	-100	Tesla Inc PUT 09/22 OPRA 500	-2,522,255.99	-2,869,704.24	-0.10
USD	-100	Tesla Inc PUT 12/22 OPRA 500	-4,961,201.32	-5,186,212.49	-0.18
			-15,330,795.27	-14,452,245.47	-0.51
<b>Total options on transferable securities</b>			-30,300,591.07	-26,679,180.30	-0.94
<b>Index options</b>					
EUR	-500	Euro Stoxx 50 EUR (Price) Index CALL 07/22 EUX 3800	-3,685,638.93	-103,329.11	0.00
EUR	-1,000	Euro Stoxx 50 EUR (Price) Index CALL 08/22 EUX 3700	-5,752,871.60	-3,254,866.96	-0.11
EUR	-1,500	Euro Stoxx 50 EUR (Price) Index PUT 07/22 EUX 3350	-7,999,277.77	-6,494,234.55	-0.23
EUR	-1,000	Euro Stoxx 50 EUR (Price) Index PUT 08/22 EUX 3300	-10,923,173.93	-8,782,974.33	-0.31
EUR	-2,000	Stoxx Europe 600 Banks EUR (Price) Index PUT 07/22 EUX 130	-5,684,223.12	-6,509,733.92	-0.23
			-34,045,185.35	-25,145,138.87	-0.88
NOK	-5,000	Oslo Stock Exchange Index CALL 07/22 OSL 1200	-9,750,000.00	-45,000.00	0.00
NOK	-5,000	Oslo Stock Exchange Index CALL 07/22 OSL 1220	-6,000,000.00	-15,000.00	0.00
NOK	-2,500	Oslo Stock Exchange Index CALL 08/22 OSL 1160	-7,250,000.00	-1,420,000.00	-0.05
NOK	-2,500	Oslo Stock Exchange Index CALL 08/22 OSL 1180	-5,000,000.00	-737,500.00	-0.03
NOK	-5,000	Oslo Stock Exchange Index PUT 07/22 OSL 1000	-9,500,000.00	-2,025,000.00	-0.07
NOK	-2,500	Oslo Stock Exchange Index PUT 07/22 OSL 1080	-2,437,500.00	-6,530,000.00	-0.23
NOK	-5,000	Oslo Stock Exchange Index PUT 08/22 OSL 980	-6,125,000.00	-6,565,000.00	-0.23
			-46,062,500.00	-17,337,500.00	-0.61
USD	-200	S&P 500 Index PUT 09/22 OPRA 3400	-19,477,575.08	-12,930,956.47	-0.46
<b>Total index options</b>			-99,585,260.43	-55,413,595.34	-1.95
Total short option contracts			-129,885,851.50	-82,092,775.64	-2.89
Cash and cash collateral at banks				123,923,400.29	4.36
Other net assets/(liabilities)				-81,235,495.83	-2.86
<b>Total</b>				<b>2,843,698,541.83</b>	<b>100.00</b>

\* 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 2022

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#### Industrial classification

(in percentage of net assets)

Financials	27.11 %
Industrials	12.68 %
Technologies	11.13 %
Energy	10.69 %
Cyclical consumer goods	9.95 %
Non-cyclical consumer goods	8.73 %
Utilities	6.51 %
Raw materials	5.67 %
Healthcare	3.15 %
Real estate	1.25 %
Total	<u>96.87 %</u>

#### Geographical classification

(by domicile of the issuer)

(in percentage of net assets)

Norway	50.64 %
Germany	6.22 %
Bermuda	5.63 %
Finland	5.60 %
Canada	3.68 %
Sweden	3.49 %
France	3.30 %
United Kingdom	2.60 %
United States of America	2.47 %
Cayman Islands	2.44 %
The Netherlands	2.35 %
Luxembourg	2.31 %
Jersey	1.90 %
Ireland	1.73 %
Italy	1.54 %
Denmark	0.97 %
Total	<u>96.87 %</u>

## SEB PRIME SOLUTIONS - SISSENER CORPORATE BOND FUND

### Statement of net assets (in NOK)

as at 30th June 2022

#### Assets

Securities portfolio at market value	2,145,543,022.95
Cash at banks	222,697,764.64
Cash collateral at banks for OTC derivative instruments	60.24
Formation expenses, net	59,730.42
Receivable on treasury transactions	7,269.31
Receivable on issues of shares	837,013.07
Income receivable on portfolio	26,671,182.52
Unrealised gain on forward foreign exchange contracts	884,254.88
Prepaid expenses	18,803.73
Total assets	2,396,719,101.76

#### Liabilities

Bank overdrafts	35,970,457.20
Cash collateral at banks for OTC derivative instruments	3,470,002.87
Payable on redemptions of shares	24,755,109.50
Expenses payable	2,071,223.72
Total liabilities	66,266,793.29

Net assets at the end of the period 2,330,452,308.47

#### 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)	162,899.005	EUR	10.33	17,390,642.62
EUR-RF (acc)	3,681,920.839	EUR	10.43	396,791,736.06
NOK-I (acc)	378,164.814	NOK	1,019.09	385,383,185.45
NOK-R (acc)	12,401,216.574	NOK	121.65	1,508,668,001.10
NOK-RF (acc)	179,579.286	NOK	123.73	22,218,743.24
				2,330,452,308.47

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 2022

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets
<b>Investments</b>					
<b>Transferable securities admitted to an official stock exchange listing</b>					
<b>Bonds</b>					
EUR	7,500,000	Intesa Sanpaolo SpA VAR 22/30.09.Perpetual	71,386,918.67	65,628,192.47	2.82
EUR	8,200,000	Norske Skog ASA FRN 144A 21/02.03.26	85,331,195.94	83,247,097.31	3.57
EUR	4,000,000	Rederiaktiebolaget Eckero FRN 21/28.10.26	39,475,532.59	39,678,378.16	1.70
EUR	5,600,000	ViaCon Group AB FRN 21/04.11.25	54,427,234.86	54,681,764.90	2.35
EUR	2,500,000	Zalaris ASA FRN 18/28.09.23	26,032,932.68	25,703,116.06	1.10
			276,653,814.74	268,938,548.90	11.54
NOK	22,000,000	Aker ASA FRN Sen 18/31.01.23	22,133,735.74	21,717,410.00	0.93
NOK	17,000,000	BW Offshore Ltd FRN Sen 19/04.12.23	16,990,000.00	16,575,000.00	0.71
NOK	98,000,000	Chip Bidco AS FRN Sen 19/13.12.24	97,506,250.00	93,100,000.00	3.99
NOK	86,000,000	Cidron Romanov Ltd VAR PIK TOG 21/22.10.26	86,583,500.00	86,215,000.00	3.70
NOK	10,000,000	Ocean Yield ASA FRN 18/25.05.23	10,050,000.00	9,808,300.00	0.42
NOK	11,500,000	Odffjell SE FRN 144A 21/21.01.25	11,580,000.00	11,164,602.50	0.48
NOK	28,000,000	Odffjell SE FRN Sen Reg S 18/19.09.23	28,211,250.00	27,685,000.00	1.19
NOK	82,500,000	Odffjell Technology Ltd FRN 144A 22/23.02.26	82,500,000.00	81,943,125.00	3.52
NOK	38,000,000	SFL Corp Ltd FRN Sen 19/04.06.24	37,355,000.00	37,165,710.00	1.59
NOK	30,500,000	SFL Corp Ltd FRN Sen 20/21.01.25	28,933,750.00	28,860,472.50	1.24
NOK	40,000,000	Stolt-Nielsen Ltd FRN Sen 20/20.02.24	39,841,250.00	39,200,000.00	1.68
NOK	66,000,000	Stolt-Nielsen Ltd FRN Sen 20/29.06.23	66,753,934.21	65,835,000.00	2.82
NOK	70,000,000	SuperOffice Gr SA FRN 20/05.11.25	71,998,437.50	69,825,000.00	3.00
			600,437,107.45	589,094,620.00	25.27
SEK	23,500,000	Avida Finans AB FRN Sub 18/06.11.28	23,345,464.66	22,380,230.61	0.96
SEK	21,250,000	Avida Finans AB FRN Sub 19/26.09.Perpetual	21,999,166.35	20,237,442.57	0.87
SEK	117,000,000	FNG Nordic AB FRN 19/25.07.24	114,974,619.54	97,602,638.87	4.19
SEK	50,000,000	Humble Group AB FRN 21/21.07.25	50,673,041.29	48,461,366.57	2.08
SEK	50,000,000	Nordnet AB VAR Jun Sub 19/21.06.Perpetual	52,514,504.51	49,787,423.86	2.14
			263,506,796.35	238,469,102.48	10.24
USD	10,681,818	Bluewater Holding BV 10% Sk Ser BLH03 PRO 18/28.11.23	95,151,307.56	104,358,032.42	4.48
USD	2,600,000	BW Offshore Ltd 2.5% Conv Sen 19/12.11.24	20,748,093.39	22,376,244.72	0.96
USD	300,000	Euronav Luxembourg SA 6.25% 21/14.09.26	2,850,199.51	2,852,416.87	0.12
USD	10,100,000	Golar LNG Ltd 7% 144A 21/20.10.25	87,142,553.77	94,250,422.57	4.04
USD	5,000,000	Navigator Holdings Ltd 8% 20/10.09.25	44,813,104.85	49,762,943.65	2.14
USD	16,825,000	Ocean Yield ASA FRN Sub 19/10.12.Perpetual	143,962,282.37	164,128,190.13	7.04
USD	6,400,000	REC Silicon ASA 11.5% 18/13.04.23	60,943,773.05	64,407,819.87	2.76
USD	8,750,000	Shelf Drilling Holdings Ltd 8.25% Sen 144A 18/15.02.25	64,678,509.04	68,691,384.43	2.95
USD	9,583,000	Tullow Oil Plc 10.25% 21/15.05.26	86,519,946.32	91,238,768.23	3.92
			606,809,769.86	662,066,222.89	28.41
<b>Total bonds</b>			1,747,407,488.40	1,758,568,494.27	75.46
<b>Transferable securities dealt in on another regulated market</b>					
<b>Bonds</b>					
NOK	40,000,000	Avanzia Bank SA FRN 21/24.06.Perpetual	40,470,875.00	39,600,000.00	1.70
NOK	11,000,000	Kistefos AS FRN 20/11.09.24	11,162,500.00	10,855,625.00	0.47
NOK	20,000,000	Komplett Bk ASA FRN 20/26.09.Perpetual	20,034,500.00	20,050,000.00	0.86
NOK	50,000,000	Navigator Holdings Ltd FRN Sen 18/02.11.23	51,126,550.39	50,479,000.00	2.17
			122,794,425.39	120,984,625.00	5.20
USD	6,169,000	Petrofac Ltd 9.75% 21/15.11.26	50,309,056.93	47,176,147.89	2.02
USD	7,500,000	Valaris Limited VAR PIK 144A 21/30.04.28	71,390,851.59	72,438,793.29	3.11
			121,699,908.52	119,614,941.18	5.13
<b>Total bonds</b>			244,494,333.91	240,599,566.18	10.33

\* 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 - SISSENER CORPORATE BOND FUND

### Statement of investments and other net assets (in NOK) (continued) as at 30th June 2022

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets *
<b><u>Other transferable securities</u></b>					
<b>Bonds</b>					
NOK	3,800,000	Bank Norwegian AS FRN Ser BANKN19 PRO 18/02.01.Perpetual	3,846,000.00	3,800,000.00	0.16
NOK	103,500,000	Kistefos AS FRN 144A 20/16.09.25	106,259,388.76	103,424,962.50	4.44
NOK	40,000,000	Nordic Capital Partners II AS FRN 21/30.06.24	40,344,761.25	39,150,000.00	1.68
<b>Total bonds</b>			<u>150,450,150.01</u>	<u>146,374,962.50</u>	<u>6.28</u>
Total investments			2,142,351,972.32	2,145,543,022.95	92.07
Cash and cash collateral at banks				222,697,824.88	9.56
Bank overdrafts and collateralized debt at banks				-39,440,460.07	-1.69
Other net assets/(liabilities)				1,651,920.71	0.06
<b>Total</b>				<u>2,330,452,308.47</u>	<u>100.00</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 - SISSENER CORPORATE BOND FUND

### Industrial and geographical classification of investments as at 30th June 2022

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#### Industrial classification

(in percentage of net assets)

Energy	40.31 %
Financials	23.04 %
Industrials	11.44 %
Raw materials	6.33 %
Cyclical consumer goods	4.19 %
Technologies	3.00 %
Non-cyclical consumer goods	2.08 %
Investment funds	1.68 %
Total	<u>92.07 %</u>

#### Geographical classification

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

Norway	32.09 %
Bermuda	16.15 %
Sweden	12.59 %
United Kingdom	7.44 %
Jersey	5.72 %
The Netherlands	4.48 %
Marshall Islands	4.31 %
Cayman Islands	2.95 %
Italy	2.82 %
Luxembourg	1.82 %
Finland	1.70 %
Total	<u>92.07 %</u>

## SEB PRIME SOLUTIONS - CARN Latitude

### Statement of net assets (in NOK)

as at 30th June 2022

#### Assets

Securities portfolio at market value	468,577,482.65
Option contracts at market value	1,762,000.00
Cash at banks	71,670,938.49
Cash collateral at banks for OTC derivative instruments	702,000.00
Receivable on sales of securities	5,579,420.06
Receivable on swaps contracts	2,794,008.75
Receivable on treasury transactions	9,998,946.13
Income receivable on portfolio	70,125.00
Interest receivable on swaps contracts	9,889.96
Unrealised gain on swaps contracts	3,453,371.80
Prepaid expenses	18,801.46
Total assets	564,636,984.30

#### Liabilities

Bank overdrafts	946,722.27
Payable on purchases of securities	8,696,360.57
Payable on swaps contracts	444,121.04
Interest payable on swaps contracts	895.41
Expenses payable	950,405.67
Interest payable on contracts for difference (CFD)	47,519.64
Total liabilities	11,086,024.60

Net assets at the end of the period 553,550,959.70

#### 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)	105,585.349	NOK	1,373.97	145,071,241.19
NOK-R-OPA1 (acc)	30,232.051	NOK	1,490.15	45,050,321.64
NOK-R-OPA3 (acc)	235,454.198	NOK	1,543.52	363,429,396.87
				<u><u>553,550,959.70</u></u>

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 2022

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets *
<b><u>Investments</u></b>					
<b><u>Transferable securities admitted to an official stock exchange listing</u></b>					
<b>Shares</b>					
DKK	29,322	Novo Nordisk AS B	20,254,866.90	32,067,376.39	5.79
EUR	86,821	Huhtamaki Oyj Reg	29,438,268.90	33,910,896.51	6.13
NOK	92,882	Af Gruppen Asa A	15,260,068.06	14,638,203.20	2.64
NOK	24,392	Bakkafrost P/F Reg	14,078,671.49	15,366,960.00	2.78
NOK	239,670	Bouvet ASA Reg	13,974,171.24	14,116,563.00	2.55
NOK	314,755	Leroy Seafood Group ASA	24,480,951.89	22,017,112.25	3.98
NOK	379,712	Link Mobility Gr Hg ASA Reg	5,096,230.03	4,271,760.00	0.77
NOK	478,539	Lumi Gruppen AS	25,518,550.17	10,958,543.10	1.98
NOK	333,181	Mpc Energy Solutions NV	12,790,838.29	6,270,466.42	1.13
NOK	1,164,885	NRC Group ASA	31,149,178.14	21,550,372.50	3.89
NOK	299,635	Orkla ASA A	21,947,823.16	23,587,267.20	4.26
NOK	94,879	Schibsted ASA A	26,588,451.80	16,689,216.10	3.02
			190,884,934.27	149,466,463.77	27.00
SEK	815,611	AcadeMedia AB	50,890,019.39	35,852,297.03	6.48
SEK	177,011	Afry AB	36,948,308.63	23,967,732.78	4.33
SEK	249,621	Bravida Holding AB	29,867,628.96	21,449,561.26	3.88
SEK	83,736	Camurus AB	11,375,985.52	15,698,858.04	2.84
SEK	470,008	Coor Serv Mgt Holding AB	32,763,693.97	36,375,576.23	6.57
SEK	154,450	Eastnine AB	14,154,361.36	12,809,906.34	2.31
SEK	100,572	Essity AB B Reg	25,061,692.67	25,906,608.70	4.68
SEK	376,855	Greater Than AB Reg	29,874,071.15	33,727,321.19	6.09
SEK	88,265	Nanoform Finland Ltd Reg	3,923,281.08	3,277,244.52	0.59
SEK	94,111	Nordic Entertainment Gr AB Reg	28,539,520.88	19,050,764.89	3.44
			263,398,563.61	228,115,870.98	41.21
			503,976,633.68	443,560,607.65	80.13
<b>Total shares</b>					
<b>Bonds</b>					
NOK	25,000,000	Municipality of Stavanger FRN Ser STAVKO11 18/24.10.22	25,033,750.00	25,016,875.00	4.52
			25,033,750.00	25,016,875.00	4.52
<b>Total bonds</b>					
Total investments			529,010,383.68	468,577,482.65	84.65
<b><u>Option contracts</u></b>					
<b><u>Listed financial instruments</u></b>					
<b>Index options</b>					
NOK	500	Oslo Stock Exchange Index PUT 09/22 OSL 1040	1,100,000.00	1,762,000.00	0.32
Total option contracts			1,100,000.00	1,762,000.00	0.32
Cash and cash collateral at banks				72,372,938.49	13.07
Bank overdrafts				-946,722.27	-0.17
Other net assets/(liabilities)				11,785,260.83	2.13
Total				553,550,959.70	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 2022

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#### Industrial classification

(in percentage of net assets)

Industrials	21.31 %
Non-cyclical consumer goods	15.70 %
Utilities	9.59 %
Technologies	9.41 %
Healthcare	9.22 %
Cyclical consumer goods	6.46 %
Raw materials	6.13 %
Local public administrations	4.52 %
Real estate	2.31 %
Total	<u>84.65 %</u>

#### Geographical classification

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

Sweden	40.62 %
Norway	27.61 %
Finland	6.72 %
Denmark	5.79 %
Feroe Islands	2.78 %
The Netherlands	1.13 %
Total	<u>84.65 %</u>

## SEB PRIME SOLUTIONS - CARN Longitude

### Statement of net assets (in NOK)

as at 30th June 2022

#### Assets

Securities portfolio at market value	239,149,220.13
Cash at banks	17,768,541.79
Formation expenses, net	120,893.40
Receivable on sales of securities	2,835,952.13
Receivable on treasury transactions	4,999,473.07
Prepaid expenses	18,801.87
Total assets	264,892,882.39

#### Liabilities

Payable on purchases of securities	5,723,834.82
Expenses payable	692,971.72
Total liabilities	6,416,806.54
Net assets at the end of the period	258,476,075.85

#### 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)	86,495.028	NOK	871.33	75,365,720.27
NOK-A2 (acc)	551.395	NOK	907.06	500,149.51
NOK-I1 (acc)	202,182.543	NOK	903.19	182,610,206.07
				258,476,075.85

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 2022

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets *
<b><u>Investments</u></b>					
<b><u>Transferable securities admitted to an official stock exchange listing</u></b>					
<b>Shares</b>					
DKK	15,049	Novo Nordisk AS B	11,944,507.63	16,458,016.07	6.37
EUR	45,398	Huhtamaki Oyj Reg	15,571,034.08	17,731,734.02	6.86
NOK	51,152	Af Gruppen Asa A	8,435,731.39	8,061,555.20	3.12
NOK	12,305	Bakkafrost P/F Reg	7,170,186.03	7,752,150.00	3.00
NOK	134,543	Bouvet ASA Reg	7,953,070.84	7,924,582.70	3.06
NOK	174,689	Leroy Seafood Group ASA	13,696,925.78	12,219,495.55	4.73
NOK	211,082	Link Mobility Gr Hg ASA Reg	2,836,859.11	2,374,672.50	0.92
NOK	327,314	Lumi Gruppen AS	17,266,096.39	7,495,490.60	2.90
NOK	189,493	Mpc Energy Solutions NV	7,865,558.44	3,566,258.26	1.38
NOK	617,786	NRC Group ASA	11,548,200.36	11,429,041.00	4.42
NOK	153,397	Orkla ASA A	11,236,020.39	12,075,411.84	4.67
NOK	29,849	Schibsted ASA A	8,482,610.70	5,250,439.10	2.03
			96,491,259.43	78,149,096.75	30.23
SEK	479,213	AcadeMedia AB	34,023,532.71	21,065,050.39	8.15
SEK	85,365	Afry AB	17,319,699.66	11,558,634.82	4.47
SEK	132,890	Bravida Holding AB	15,690,807.71	11,419,040.05	4.42
SEK	55,211	Camurus AB	11,698,448.17	10,350,979.88	4.00
SEK	260,440	Coor Serv Mgt Holding AB	18,728,584.81	20,156,369.84	7.80
SEK	98,607	Eastnine AB	12,975,148.32	8,178,351.79	3.16
SEK	46,841	Essity AB B Reg	11,674,780.19	12,065,897.64	4.67
SEK	222,015	Greater Than AB Reg	20,139,226.16	19,869,634.78	7.69
SEK	46,104	Nanoform Finland Ltd Reg	2,618,936.25	1,711,823.27	0.66
SEK	51,547	Nordic Entertainment Gr AB Reg	20,189,384.84	10,434,590.83	4.04
			165,058,548.82	126,810,373.29	49.06
Total investments			289,065,349.96	239,149,220.13	92.52
Cash at banks				17,768,541.79	6.87
Other net assets/(liabilities)				1,558,313.93	0.61
Total				258,476,075.85	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 2022

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#### Industrial classification

(in percentage of net assets)

Industrials	24.23 %
Non-cyclical consumer goods	17.07 %
Utilities	12.43 %
Technologies	11.67 %
Healthcare	11.03 %
Raw materials	6.86 %
Cyclical consumer goods	6.07 %
Real estate	3.16 %
Total	<u>92.52 %</u>

#### Geographical classification

(by domicile of the issuer)

(in percentage of net assets)

Sweden	48.40 %
Norway	25.85 %
Finland	7.52 %
Denmark	6.37 %
Feroe Islands	3.00 %
The Netherlands	1.38 %
Total	<u>92.52 %</u>

## SEB PRIME SOLUTIONS - Nordic Cross Stable Return

### Statement of net assets (in SEK)

as at 30th June 2022

#### Assets

Securities portfolio at market value	589,753,880.72
Investment funds at net asset value	90,463,147.48
Cash at banks	14,756,817.20
Cash collateral at banks for OTC derivative instruments	11,194,591.44
Other liquid assets	33,952,597.94
Formation expenses, net	7,449.53
Receivable on sales of securities	23,722,296.66
Receivable on treasury transactions	85.81
Receivable on issues of shares	133,821.24
Income receivable on portfolio	828,611.11
Interest receivable on contracts for difference (CFD)	0.00
Unrealised gain on futures contracts	14,742,750.00
Unrealised gain on forward foreign exchange contracts	9,093.69
Receivable on contracts for difference (CFD)	20,073,362.41
Prepaid expenses	19,497.32
<b>Total assets</b>	<b>799,658,002.55</b>

#### Liabilities

Cash collateral at banks for OTC derivative instruments	6,319,000.00
Payable on purchases of securities	44,198.66
Payable on redemptions of shares	32,459,422.10
Expenses payable	1,750,926.01
Interest payable on contracts for difference (CFD)	65,541.68
Payable on contracts for difference (CFD)	27,000.00
Other liabilities	14,742,750.00
<b>Total liabilities</b>	<b>55,408,838.45</b>

Net assets at the end of the period **744,249,164.10**

#### Breakdown of net assets per share class

Share class	Number of shares	Currency of share class	NAV per share in currency of share class	Net assets per share class (in SEK)
R-SEK	5,447,229.158	SEK	112.30	611,747,226.94
SEK-I (acc)	335,169.604	SEK	113.42	38,016,529.92
SEK-IN	117,801.028	SEK	87.56	10,314,248.74
SEK-IN2 (acc)	626,814.097	SEK	113.28	71,006,302.72
SEK-INZ	29,412.793	SEK	115.51	3,397,534.59
SEK-RN	90,497.669	SEK	107.93	9,767,321.19
				<b>744,249,164.10</b>

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 2022

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets *
<b><u>Investments</u></b>					
<b><u>Transferable securities admitted to an official stock exchange listing</u></b>					
<b>Shares</b>					
SEK	35,000	ABB Ltd Reg	7,841,583.15	9,544,500.00	1.28
SEK	69,226	Afry AB	13,823,849.55	9,719,330.40	1.31
SEK	459,257	Alcadon Group AB Reg	24,403,842.53	33,066,504.00	4.44
SEK	32,000	Alfa Laval AB	8,435,672.44	7,891,200.00	1.06
SEK	32,000	Assa Abloy AB B	6,822,009.60	6,953,600.00	0.93
SEK	56,000	Atlas Corp A	3,480,967.00	5,351,920.00	0.72
SEK	148,449	Atvexa AB	12,893,072.89	8,906,940.00	1.20
SEK	170,000	Bonava AB B	11,383,858.19	5,049,000.00	0.68
SEK	2,975,119	Cantargia AB Reg	104,735,666.09	22,313,392.50	3.00
SEK	999,901	Ecoclime Group AB	13,856,020.60	10,458,964.46	1.40
SEK	696,585	Ferroamp AB (publ) Reg	50,348,594.41	44,581,440.00	5.99
SEK	103,000	Investor AB B	10,245,471.07	17,322,540.00	2.33
SEK	42,901	K2A Knaust & Andersson Fastigh Pref Reg	13,091,636.15	8,708,903.00	1.17
SEK	178,689	Lyko Group AB A Reg	47,884,668.96	34,665,666.00	4.66
SEK	32,767	Meko AB	3,965,907.56	3,604,370.00	0.48
SEK	37,000	Millicom Intl Cellular SA DR	9,531,444.20	5,402,000.00	0.73
SEK	552,766	Nordic Paper Holding AB Reg	23,555,863.55	21,834,257.00	2.93
SEK	527,301	NP3 Fastigheter AB Pref Reg	16,166,704.55	12,207,018.15	1.64
SEK	279,697	OptiCept Technologies AB	18,023,071.64	11,943,061.90	1.60
SEK	2,024,326	OssDsign AB Reg	20,281,603.49	9,433,359.16	1.27
SEK	60,000	Sandvik AB	14,350,408.80	9,951,000.00	1.34
SEK	187,532	Skandinavi Enskil Bank AB Stoc A	15,665,513.75	18,828,212.80	2.53
SEK	32,000	Skanska AB B	5,410,086.51	5,017,600.00	0.67
SEK	35,000	SKF AB B	6,702,269.00	5,267,500.00	0.71
SEK	564,605	Slitevind AB Reg	39,584,696.86	52,847,028.00	7.10
SEK	75,000	Svenska Handelsbanken AB A	6,409,717.56	6,556,500.00	0.88
SEK	1,632,118	Swedish Stirling AB Reg	19,791,477.98	14,199,426.60	1.91
SEK	418,426	Tbd30 AB	40,864,284.80	37,658,340.00	5.06
SEK	60,000	Tele2 AB B	5,604,486.35	6,990,000.00	0.94
SEK	320,000	Telia Co AB	11,658,277.11	12,537,600.00	1.68
SEK	479,980	Zordix AB	13,978,927.24	9,465,205.60	1.27
<b>Total shares</b>			<b>600,791,653.58</b>	<b>468,276,379.57</b>	<b>62.91</b>
<b>Bonds</b>					
SEK	30,000,000	Kommuninvest I Sverige AB 0.75% Ser K2302 Sen 17/22.02.23	30,168,000.00	29,910,300.00	4.02
SEK	40,000,000	Lansforsakringar Hypotek AB 1.25% Ser 516 Sen 16/20.09.23	41,056,900.00	39,580,600.00	5.32
SEK	37,000,000	Nordea Hypotek AB 1.25% DMTN Ser 5533 Sen 17/20.09.23	37,349,070.00	36,614,830.00	4.92
<b>Total bonds</b>			<b>108,573,970.00</b>	<b>106,105,730.00</b>	<b>14.26</b>
<b><u>Other transferable securities</u></b>					
<b>Shares</b>					
SEK	32,500	Fishbrain SA	11,359,224.50	11,359,224.50	1.53
SEK	775	TagMaster AB Bearer B	19,128.88	12,787.50	0.00
SEK	126,509	XNK Therapeutics AB	3,999,764.00	3,999,759.15	0.54
<b>Total shares</b>			<b>15,378,117.38</b>	<b>15,371,771.15</b>	<b>2.07</b>

\* 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 2022

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets *
<b><u>Open-ended investment funds</u></b>					
<b>Investment funds (UCITS)</b>					
SEK	233,800.289	SEB Prime Solutions Nordic Cro Sm Cap Edge IN2 Cap	24,709,053.16	26,038,338.19	3.50
SEK	645,603.861	SEB Prime Solutions Nordic Cro Tot Ret Bd Fd SEK-IN2 Cap	66,574,103.21	64,424,809.29	8.66
<b>Total investment funds (UCITS)</b>			<u>91,283,156.37</u>	<u>90,463,147.48</u>	<u>12.16</u>
Total investments			<u>816,026,897.33</u>	<u>680,217,028.20</u>	<u>91.40</u>
Cash and cash collateral at banks				25,951,408.64	3.49
Collateralized debt at banks				-6,319,000.00	-0.85
Other net assets/(liabilities)				44,399,727.26	5.96
Total				<u><u>744,249,164.10</u></u>	<u><u>100.00</u></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

### Industrial and geographical classification of investments as at 30th June 2022

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#### Industrial classification

(in percentage of net assets)

Financials	21.04 %
Industrials	15.41 %
Investment funds	12.16 %
Utilities	8.30 %
Technologies	7.24 %
Cyclical consumer goods	5.14 %
Healthcare	4.81 %
Countries and governments	4.02 %
Real estate	3.49 %
Telecommunications services	3.35 %
Raw materials	2.93 %
Energy	1.91 %
Non-cyclical consumer goods	1.60 %
Total	<u>91.40 %</u>

#### Geographical classification

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

Sweden	76.51 %
Luxembourg	12.89 %
Switzerland	1.28 %
United Kingdom	0.72 %
Total	<u>91.40 %</u>

## SEB PRIME SOLUTIONS - Nordic Cross Total Return Bond Fund

### Statement of net assets (in SEK)

as at 30th June 2022

#### Assets

Securities portfolio at market value	838,129,470.45
Cash at banks	110,086,309.56
Cash collateral at banks for OTC derivative instruments	23,569,433.27
Formation expenses, net	6,751.93
Receivable on sales of securities	10,394,051.88
Receivable on issues of shares	616,370.38
Income receivable on portfolio	7,425,570.19
Prepaid expenses	19,304.46
Total assets	990,247,262.12

#### Liabilities

Bank overdrafts	1,658.67
Payable on redemptions of shares	1,949,629.29
Unrealised loss on forward foreign exchange contracts	2,103,908.67
Expenses payable	1,220,843.27
Total liabilities	5,276,039.90
Net assets at the end of the period	984,971,222.22

#### Breakdown of net assets per share class

Share class	Number of shares	Currency of share class	NAV per share in currency of share class	Net assets per share class (in SEK)
R-SEK	5,147,540.463	SEK	97.76	503,212,737.02
SEK-I (acc)	506,164.129	SEK	98.75	49,982,600.55
SEK-IN	1,595,350.146	SEK	91.27	145,604,508.23
SEK-IN2 (acc)	1,266,276.530	SEK	99.33	125,776,055.75
SEK-INZ	1,564,332.883	SEK	100.83	157,735,792.76
SEK-RN	30,000.000	SEK	88.65	2,659,527.91
				984,971,222.22

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 2022

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets *
<b>Investments</b>					
<b>Transferable securities admitted to an official stock exchange listing</b>					
<b>Shares</b>					
SEK	85,000	FastPartner AB D Reg	6,885,000.00	4,913,000.00	0.50
SEK	410,000	Heimstaden AB Pref	13,120,000.00	7,872,000.00	0.80
<b>Total shares</b>			20,005,000.00	12,785,000.00	1.30
<b>Investment certificates</b>					
SEK	50	UBS AG London Certif Basket 22.07.25	2,706,825.00	565,629.75	0.06
SEK	10	UBS AG London Certif Lk Basket of Funds 02.10.23	560,000.00	270,341.10	0.03
<b>Total investment certificates</b>			3,266,825.00	835,970.85	0.09
<b>Bonds</b>					
EUR	1,800,000	Castellum AB VAR 21/02.03.Perpetual	17,995,818.02	9,464,461.53	0.96
EUR	3,000,000	Cibus Nordic Real Estate AB FRN 21/24.09.Perpetual	30,494,687.10	29,410,705.73	2.99
EUR	2,200,000	European Energy AS VAR 20/Perpetual	23,011,971.01	23,099,993.29	2.34
EUR	2,000,000	Heimstaden AB VAR 21/15.01.Perpetual	20,121,763.07	13,109,996.19	1.33
EUR	5,260,000	Heimstaden Bostad AB VAR Jun Sub Reg S 19/19.02.Perpetual	52,754,440.69	34,298,947.18	3.48
EUR	1,000,000	Orsted VAR 21/18.02.Perpetual	9,638,336.39	7,879,604.85	0.80
EUR	1,000,000	Orsted VAR Reg S 19/Perpetual	10,205,927.31	9,078,104.50	0.92
EUR	1,750,000	PHM Group Holding 4.75% 21/18.06.26	18,108,576.03	16,992,463.81	1.72
EUR	1,500,000	Telia Co AB Step-up 22/30.06.83	15,461,074.12	14,246,513.72	1.45
EUR	2,800,000	ViaCon Group AB FRN 21/04.11.25	28,004,763.64	28,349,991.76	2.88
			225,797,357.38	185,930,782.56	18.87
NOK	500,000	Aker Horizons ASA FRN 144A 21/15.08.25	489,310.13	475,896.90	0.05
NOK	18,000,000	Fibo Group AS FRN 22/28.01.25	18,523,227.41	17,404,508.16	1.77
			19,012,537.54	17,880,405.06	1.82
SEK	12,500,000	Arwidsro Fastighets FRN 20/04.09.23	12,511,805.56	12,302,062.50	1.25
SEK	15,000,000	Arwidsro Fastighets FRN 21/06.08.Perpetual	15,000,000.00	13,650,000.00	1.39
SEK	22,500,000	Cabonline Group Holding AB FRN 22/19.04.26	22,700,000.00	21,881,250.00	2.22
SEK	26,250,000	Corem Property Gr AB FRN 22/21.10.24	26,250,000.00	24,935,925.00	2.53
SEK	20,000,000	Danske Hypotek AB 1% Ser DH2312 18/20.12.23	20,465,400.00	19,625,500.00	1.99
SEK	14,000,000	Extenda Retail Hg FRN 22/30.03.27	14,000,000.00	13,650,000.00	1.39
SEK	18,750,000	Fastighetsbloag Emilshus FRN 22/14.04.25	18,750,000.00	18,073,687.49	1.83
SEK	20,000,000	If P&C Insurance Hg Ltd VAR 21/17.06.51	20,000,000.00	19,523,100.00	1.98
SEK	20,000,000	Klarna Bank AB FRN 22/27.06.Perpetual	20,000,000.00	19,300,000.00	1.96
SEK	30,000,000	Kommuninvest I Sverige AB 1% Ser K2311 18/13.11.23	30,557,325.00	29,578,950.00	3.00
SEK	25,000,000	Millicom Intl Cellular SA FRN 22/20.01.27	25,000,000.00	24,125,000.00	2.45
SEK	50,000,000	Nordax Group AB FRN 21/29.10.31	50,000,000.00	47,000,000.00	4.77
SEK	70,000,000	Nordea Hypotek AB 1.25% DMTN Ser 5533 Sen 17/20.09.23	72,362,700.00	69,271,300.00	7.03
SEK	20,000,000	Nordnet AB FRN 21/16.02.Perpetual	20,018,000.00	18,497,500.00	1.88
SEK	22,500,000	NP3 Fastigheter AB FRN 21/03.10.24	22,837,500.00	21,264,750.00	2.16
SEK	20,000,000	Rebellion Operations AB FRN 22/20.05.25	20,000,000.00	19,950,000.00	2.03
SEK	70,000,000	Stadshypotek AB 1.5% Ser 1588 Sen 18/01.03.24	73,071,400.00	68,977,650.00	7.00
SEK	20,000,000	Stendorren Fastigheter AB FRN 21/18.08.25	20,000,000.00	18,487,400.00	1.88
SEK	20,000,000	Storebrand Livsforsikring AS FRN 21/01.12.Perpetual	20,000,000.00	18,937,800.00	1.92
SEK	8,000,000	Storebrand Livsforsikring AS FRN Sub 19/16.09.49	8,000,000.00	7,950,480.00	0.81
SEK	30,000,000	Storskogen Gr AB FRN 21/01.12.25	30,000,000.00	27,088,350.00	2.75
SEK	15,000,000	Svea Bank AB FRN Sub 19/20.06.29	15,000,000.00	14,810,850.00	1.50
SEK	22,500,000	Vestum AB (publ) FRN 21/28.10.24	22,412,500.00	21,431,250.00	2.18
SEK	21,250,000	Wastbygg Gruppen AB FRN 21/23.11.24	21,250,000.00	20,134,375.00	2.04
<b>Total bonds</b>			620,186,630.56	590,447,179.99	59.94
			864,996,525.48	794,258,367.61	80.63
<b>Bonds related to a basket of shares</b>					
SEK	200,000,000	Investec Bank Plc 0% Basket of Funds 18/27.03.23	8,395,000.00	7,756,000.00	0.79
SEK	50,000,000	Investec Bank Plc 0% Ser 1103S Basket of Funds 20/09.05.25	2,425,000.00	551,500.00	0.06
<b>Total bonds related to a basket of shares</b>			10,820,000.00	8,307,500.00	0.85

\* 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 2022

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets *
<b>Warrants and rights</b>					
SEK	50	Société Générale SA Call Wts Basket of funds 15.12.25	2,858,647.00	233,000.00	0.02
<b>Total warrants and rights</b>			2,858,647.00	233,000.00	0.02
<b>Other transferable securities</b>					
<b>Bonds</b>					
SEK	20,000,000	Esmacilzadeh Holding AB FRN 22/26.01.25	20,000,000.00	19,600,000.00	1.99
<b>Total bonds</b>			20,000,000.00	19,600,000.00	1.99
<b>Warrants and rights</b>					
SEK	80,000,000	Leonteq Sec AG Guer Br Call Wts Basket 05.10.26	2,934,000.00	1,272,000.00	0.13
SEK	50	SG Issuer SA Call Wts Basket of Funds 25.11.24	2,541,237.00	507,425.50	0.05
SEK	130	Société Générale SA Call Wts Basket 11.06.26	6,513,078.00	330,206.49	0.03
<b>Total warrants and rights</b>			11,988,315.00	2,109,631.99	0.21
Total investments			933,935,312.48	838,129,470.45	85.09
Cash and cash collateral at banks				133,655,742.83	13.57
Bank overdrafts				-1,658.67	0.00
Other net assets/(liabilities)				13,187,667.61	1.34
<b>Total</b>				984,971,222.22	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 2022

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#### Industrial classification

(in percentage of net assets)

Financials	43.18 %
Real estate	22.82 %
Utilities	4.11 %
Telecommunications services	3.90 %
Cyclical consumer goods	3.81 %
Countries and governments	3.00 %
Industrials	2.88 %
Technologies	1.39 %
Total	<u>85.09 %</u>

#### Geographical classification

(by domicile of the issuer)

(in percentage of net assets)

Sweden	71.14 %
Norway	4.55 %
Denmark	4.06 %
Luxembourg	2.50 %
Finland	1.72 %
United Kingdom	0.94 %
Guernsey	0.13 %
France	0.05 %
Total	<u>85.09 %</u>

## SEB PRIME SOLUTIONS - NCAM Balanserad

### Statement of net assets (in SEK)

as at 30th June 2022

#### Assets

Securities portfolio at market value	55,946,550.30
Investment funds at net asset value	401,077,440.20
Cash at banks	35,524,208.51
Receivable on issues of shares	15,140.56
Income receivable on portfolio	339,221.13
Bank interest receivable	2,779.17
Other income receivable	222,325.57
Prepaid expenses	19,526.24
Total assets	493,147,191.68

#### Liabilities

Payable on redemptions of shares	1,351,557.46
Expenses payable	816,551.71
Total liabilities	2,168,109.17
Net assets at the end of the period	490,979,082.51

#### 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)	287,418.646	SEK	152.29	43,771,668.53
SEK-I (acc)	2,998,377.981	SEK	149.15	447,207,413.98
				490,979,082.51

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 2022

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets *
<b><u>Investments</u></b>					
<b><u>Transferable securities admitted to an official stock exchange listing</u></b>					
<b>Bonds</b>					
SEK	20,000,000	Ellevio AB 2.24% EMTN Ser 3 Sen Reg S 17/28.02.24	20,913,800.00	19,594,500.00	3.99
SEK	20,000,000	Kommuninvest I Sverige AB 1% Ser K2410 Sen 17/02.10.24	20,614,000.00	19,340,200.00	3.94
SEK	14,000,000	Nibe Industrier AB FRN MTN Ser 110 Sen 19/03.06.24	14,171,640.00	13,978,790.00	2.85
SEK	3,030,000	Telia Co AB Step-up FRN Sub Reg S 17/04.10.77	3,117,809.40	3,033,060.30	0.62
<b>Total bonds</b>			<b>58,817,249.40</b>	<b>55,946,550.30</b>	<b>11.40</b>
<b><u>Open-ended investment funds</u></b>					
<b>Investment funds (UCITS)</b>					
SEK	0.775754	Carnegie Global Quality Companies A Cap	155.20	146.43	0.00
SEK	161,966.4498	Handelsbanken Em Mks Idx A1 SEK Cap	30,569,330.04	28,516,088.49	5.81
SEK	78,593.4307	Handelsbanken USA Index Criter A1 SEK Cap	43,542,982.89	46,114,443.96	9.39
SEK	222,203.88	SEB Prime Solutions Nordic Cro Sm Cap Edge IN2 Cap	30,813,012.04	24,746,846.12	5.04
SEK	626,814.097	SEB Prime Solutions Nordic Cro Sta Ret SEK-IN2 Cap	84,030,697.82	70,729,702.71	14.41
SEK	620,672.669	SEB Prime Solutions Nordic Cro Tot Ret Bd Fd SEK-IN2 Cap	68,044,344.70	61,936,925.64	12.61
SEK	86,425.7778	Swedbank Robur Access Asien Units A Cap	28,097,135.62	25,849,085.88	5.26
SEK	31,694.726	Swedbank Robur Access USA A SEK Cap	13,629,928.97	14,519,353.98	2.96
SEK	220,030.6	Öhman Etisk Index Sverige A Cap	83,033,548.92	70,680,429.64	14.39
SEK	277,951.2312	Öhman Marknad Europa Uts Dist	50,311,177.31	51,640,559.24	10.52
SEK	51,147.7716	Öhman Marknad Japan Uts Dist	6,758,380.96	6,343,858.11	1.29
<b>Total investment funds (UCITS)</b>			<b>438,830,694.47</b>	<b>401,077,440.20</b>	<b>81.68</b>
Total investments			497,647,943.87	457,023,990.50	93.08
Cash at banks				35,524,208.51	7.24
Other net assets/(liabilities)				-1,569,116.50	-0.32
<b>Total</b>				<b>490,979,082.51</b>	<b>100.00</b>

\* 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 2022

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#### Industrial classification

(in percentage of net assets)

Investment funds	81.68 %
Utilities	3.99 %
Countries and governments	3.94 %
Industrials	2.85 %
Telecommunications services	0.62 %
Total	<u>93.08 %</u>

#### Geographical classification

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

Sweden	61.02 %
Luxembourg	32.06 %
Total	<u>93.08 %</u>

## SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge (in liquidation)

### Statement of net assets (in SEK)

as at 30th June 2022

#### Assets

Securities portfolio at market value	84,731,428.59
Cash at banks	7,779,418.72
Cash collateral at banks for OTC derivative instruments	11,118,821.78
Other liquid assets	725,000.00
Formation expenses, net	0.00
Receivable on sales of securities	1,408,892.87
Income receivable on portfolio	139,500.00
Unrealised gain on futures contracts	1,787,000.00
Other receivables	10,875.70
Prepaid expenses	8,707.28
Total assets	107,709,644.94

#### Liabilities

Bank overdrafts	13,659.32
Unrealised loss on contracts for difference (CFD)	1,702,853.68
Expenses payable	723,014.05
Interest payable on contracts for difference (CFD)	10,340.72
Other liabilities	1,787,000.00
Total liabilities	4,236,867.77
Net assets at the end of the period	103,472,777.17

#### 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	482,342.848	SEK	112.49	54,259,794.35
SEK-IN2 (acc)	456,004.169	SEK	107.92	49,212,982.82
				103,472,777.17

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

## SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge (in liquidation)

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

as at 30th June 2022

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets *
<b><u>Investments</u></b>					
<b><u>Transferable securities admitted to an official stock exchange listing</u></b>					
<b>Shares</b>					
SEK	43,487	Alcadon Group AB Reg	1,758,836.97	3,131,064.00	3.03
SEK	50,035	Ambea AB Reg	2,508,099.50	2,341,638.00	2.26
SEK	86,540	Atvexa AB	7,133,454.99	5,192,400.00	5.02
SEK	213,056	Avensia AB Reg	3,156,547.98	3,462,160.00	3.35
SEK	477,716	Ecoclime Group AB	7,181,046.60	4,996,909.36	4.83
SEK	74,712	Ferroamp AB (publ) Reg	4,498,232.56	4,781,568.00	4.62
SEK	3,838,103	Frisq Holding AB Reg	15,054,503.61	1,765,527.38	1.71
SEK	415,904	Maven Wireless Sweden AB	5,832,656.56	4,932,621.44	4.77
SEK	382,421	Nanologica AB Reg	5,303,948.15	4,550,809.90	4.40
SEK	206,642	New Bubbleroom Sweden AB	7,124,141.62	4,215,496.80	4.07
SEK	478,797	NGS Group AB Reg	9,625,804.92	7,876,210.65	7.61
SEK	208,550	OptiCept Technologies AB	11,889,837.27	8,905,085.00	8.61
SEK	1,130,694	OssDsign AB Reg	12,026,428.12	5,269,034.04	5.09
SEK	37,144	Slitevind AB Reg	2,213,172.61	3,476,678.40	3.36
SEK	23,212	Xbrane Biopharma AB Reg	2,182,007.54	1,418,253.20	1.37
SEK	106,286	Zordix AB	2,973,782.96	2,095,959.92	2.02
<b>Total shares</b>			<b>100,462,501.96</b>	<b>68,411,416.09</b>	<b>66.12</b>
<b>Bonds</b>					
SEK	4,000,000	Stadshypotek AB 4.5% Ser 1586 09/21.09.22	4,503,120.00	4,032,660.00	3.89
<b>Total bonds</b>			<b>4,503,120.00</b>	<b>4,032,660.00</b>	<b>3.89</b>
<b><u>Other transferable securities</u></b>					
<b>Shares</b>					
SEK	10,000	Fishbrain SA	3,495,146.00	3,495,146.00	3.38
SEK	532,861	TagMaster AB Bearer B	12,409,600.84	8,792,206.50	8.50
<b>Total shares</b>			<b>15,904,746.84</b>	<b>12,287,352.50</b>	<b>11.88</b>
<b>Total investments</b>			<b>120,870,368.80</b>	<b>84,731,428.59</b>	<b>81.89</b>
<b>Cash and cash collateral at banks</b>				<b>18,898,240.50</b>	<b>18.26</b>
<b>Bank overdrafts</b>				<b>-13,659.32</b>	<b>-0.01</b>
<b>Other net assets/(liabilities)</b>				<b>-143,232.60</b>	<b>-0.14</b>
<b>Total</b>				<b>103,472,777.17</b>	<b>100.00</b>

\* 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 (in liquidation)

### Industrial and geographical classification of investments as at 30th June 2022

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#### Industrial classification

(in percentage of net assets)

Technologies	30.83 %
Industrials	17.06 %
Healthcare	8.72 %
Non-cyclical consumer goods	8.61 %
Utilities	8.38 %
Raw materials	4.40 %
Financials	3.89 %
Total	<u>81.89 %</u>

#### Geographical classification

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

Sweden	<u>81.89 %</u>
Total	<u>81.89 %</u>

## SEB PRIME SOLUTIONS

### Notes to the financial statements

as at 30th June 2022

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#### **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 2022

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	=	0.1305968	CAD	Canadian Dollar
			0.0968467	CHF	Swiss Franc
			0.7198056	DKK	Danish Krona
			0.0967781	EUR	Euro
			0.0833408	GBP	Pound Sterling
			0.7943868	HKD	Hong Kong Dollar
			1.0369084	SEK	Swedish Krona
			0.1012299	USD	US Dollar
1	SEK	=	0.6941844	DKK	Danish Krona
			0.0933334	EUR	Euro
			0.9644053	NOK	Norwegian Krona
			0.0976267	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	=	10.3329110	NOK	Norwegian Krona
			10.7142826	SEK	Swedish Krona

## SEB PRIME SOLUTIONS

### Notes to the financial statements (continued)

as at 30th June 2022

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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) Receivable on treasury transactions

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

o) Other receivables / Other liabilities

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

## SEB PRIME SOLUTIONS

### Notes to the financial statements (continued)

as at 30th June 2022

#### 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.

#### 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. 0.75% p.a. 0.80%
SEB PRIME SOLUTIONS - SISSENER CANOPUS for Class EUR-I (acc) Shares, NOK-I (acc) Shares and 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 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 and Class EUR (H)-IN (from 1st March 2022 until 29th June 2022) for Class SEK-IN2 (acc) Shares	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 2022

Sub-Fund	Effective rate
SEB PRIME SOLUTIONS - Nordic Cross Total Return Bond Fund for Class NOK-INZ Shares (until 22nd June 2022) for Class R-SEK Shares for Class SEK-RN and SEK-I (acc) Shares for Class SEK-IN Shares and Class SEK-INZ Shares for Class SEK-INZ - dis Shares (until 17th June 2022) for Class SEK-IN2 (acc) Shares	0.30% p.a. 0.60% p.a. 0.40% p.a. 0.30% p.a. 0.25 % p.a. 0.00% p.a.
SEB PRIME SOLUTIONS - NCAM Balanserad for Class A-SEK (acc) Shares for Class SEK-I (acc)I Shares	1.60% p.a. 1.60 p.a.
SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge (in liquidation) for Class I-SEK (acc) Shares (until 17th June 2022) for Class R-SEK Shares for Class SEK-IN2 (acc) Shares	0.80% p.a. 1.40% p.a. 0.00% p.a.

The Sub-Fund SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge (in liquidation) 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-Funds:

- 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, Class NOK-INZ Shares (until 22nd June 2022) and Class SEK-INZ-dis Shares (until 17th June 2022) 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 2022

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 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 2022

Sub-Fund	Method of calculation	
SEB PRIME SOLUTIONS - Nordic Cross Total Return Bond Fund	Calculation Period	Annual
	Benchmark	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, Class SEK RN Shares, Class SEK-IN2 (acc) Shares and Class EUR (H) IN (from 1st March 2022 until 29th June 2022).
	Rate	15% for Class R-SEK Shares, Class SEK-I (acc) Shares, Class SEK-IN Shares, Class SEK RN Shares, Class SEK-IN2 (acc) Shares and Class EUR (H) IN (from 1st March 2022 until 29th June 2022).
	Mechanism	High Water Mark
SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge (in liquidation)	Calculation Period	Annual
	Benchmark	OMRX T-Bill 90 day Index or 0 if the benchmark performance is negative
	Rate	20%
	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	Share Class	Performance fee amount in Sub-Fund currency	Performance fee ratio in % of average total net assets
SEB PRIME SOLUTIONS - SISSENER CANOPUS	NOK-I (acc)	43,757.37	0.02%
	NOK-R (acc)	298,146.51	0.02%
	NOK-RL (acc)	66,439.04	0.00%
	EUR-I (acc)	9,455.95	0.09%
		<u>417,798.87</u> NOK	
SEB PRIME SOLUTIONS - CARN LATITUDE	NOK-A1 (acc)	121.61	0.00%
		<u>121.61</u> NOK	
SEB PRIME SOLUTIONS - NORDIC CROSS TOTAL RETURN BOND FUND	R-SEK	20,605.71	0.00%
	SEK-I (acc)	244.74	0.00%
	SEK-IN	124.80	0.00%
		<u>20,975.25</u> SEK	
SEB PRIME SOLUTIONS - SISSENER CORPORATE BOND FUND	NOK-R (acc)	174,227.09	0.01%
	NOK-I (acc)	23,393.50	0.00%
		<u>197,620.59</u> NOK	
SEB PRIME SOLUTIONS - NORDIC CROSS STABLE RETURN	R-SEK	886.16	0.00%
	SEK-IN	11.34	0.00%
		<u>897.50</u> SEK	

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

## SEB PRIME SOLUTIONS

### Notes to the financial statements (continued)

as at 30th June 2022

#### Note 6 - Subscription duty (taxe d'abonnement)

The Company is governed by Luxembourg law.

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

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

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

#### Note 7 - Changes in investments

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

#### Note 8 - Forward foreign exchange contracts

At the date of the financial statements, the following Sub-Funds are committed in the following OTC forward foreign exchange contracts with Skandinaviska Enskilda Banken AB (publ), Sweden:

##### **SEB PRIME SOLUTIONS - SISSENER CORPORATE BOND FUND**

Currency	Purchases	Currency	Sales	Maturity	Unrealised result (in NOK)
<b>Forward foreign exchange contracts</b>					
EUR	3,600,000.00	NOK	37,671,840.00	23.08.2022	-383,215.28
NOK	321,346,000.00	EUR	31,000,000.00	23.08.2022	249,509.34
NOK	320,206,250.00	SEK	325,000,000.00	23.08.2022	6,486,090.52
NOK	766,513,800.00	USD	78,000,000.00	23.08.2022	-3,200,446.42
SEK	60,000,000.00	NOK	58,636,500.00	23.08.2022	-718,932.10
					2,433,006.06
<b>Forward foreign exchange contracts linked to Classes EUR-R (acc) and EUR-RF (acc) Shares</b>					
EUR	82,342.75	NOK	866,553.61	23.09.2022	-12,319.08
EUR	1,713,335.72	NOK	17,839,200.12	23.09.2022	-64,829.74
EUR	39,431,537.95	NOK	410,559,990.19	23.09.2022	-1,492,022.91
EUR	55,017.60	NOK	572,670.55	23.09.2022	-1,910.72
EUR	90,311.16	NOK	937,320.38	23.09.2022	-420.51
EUR	35,380.80	NOK	369,860.34	23.09.2022	-2,815.26
NOK	2,931.49	EUR	281.19	23.09.2022	14.39
NOK	7,301.58	EUR	703.51	23.09.2022	3.27
NOK	1,236,243.97	EUR	119,195.98	23.09.2022	-310.82
NOK	5,257,585.05	EUR	504,310.87	23.09.2022	25,797.67
NOK	4,398.92	EUR	418.00	23.09.2022	62.53
					-1,548,751.18

##### **SEB PRIME SOLUTIONS - Nordic Cross Stable Return**

Currency	Purchases	Currency	Sales	Maturity	Unrealised result (in SEK)
<b>Forward foreign exchange contracts</b>					
EUR	47,918.86	SEK	504,583.10	24.08.2022	9,617.45
SEK	12,333.29	EUR	1,153.92	24.08.2022	-49.02
SEK	472,721.89	EUR	44,058.78	24.08.2022	-57.49
SEK	18,981.41	EUR	1,807.78	24.08.2022	-417.25
					9,093.69

## SEB PRIME SOLUTIONS

### Notes to the financial statements (continued) as at 30th June 2022

#### SEB PRIME SOLUTIONS - Nordic Cross Total Return Bond Fund

Currency	Purchases	Currency	Sales	Maturity	Unrealised result (in SEK)
<b>Forward foreign exchange contracts</b>					
EUR	1,300,000.00	SEK	13,859,515.80	16.08.2022	87,419.17
EUR	2,500,000.00	SEK	26,779,240.00	16.08.2022	41,788.80
EUR	1,207,611.94	SEK	12,936,134.73	16.08.2022	19,623.12
NOK	59,000,000.00	SEK	60,433,877.00	16.08.2022	697,399.64
NOK	17,000,000.00	SEK	17,315,452.00	16.08.2022	298,644.66
SEK	282,394,600.00	EUR	26,500,000.00	16.08.2022	-1,908,305.26
SEK	78,458,400.00	NOK	76,500,000.00	16.08.2022	-805,034.97
SEK	62,824,375.00	USD	6,250,000.00	16.08.2022	-1,090,929.49
USD	2,000,000.00	SEK	20,324,058.00	16.08.2022	128,839.44
USD	4,235,081.93	SEK	42,987,631.63	16.08.2022	322,216.54
NOK	44,533,773.48	SEK	45,537,297.53	18.08.2022	603,045.47
SEK	665,815.42	NOK	648,398.78	18.08.2022	-5,974.54
SEK	1,027,635.40	NOK	1,010,352.31	18.08.2022	-19,165.68
SEK	44,048,462.28	NOK	42,971,719.89	18.08.2022	-473,475.57
					<u>-2,103,908.67</u>

#### Note 9 - 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	3,500	Euro Stoxx 50 EUR (Price) Index FUT 09/22 EUX	EUR	-1,244,444,133.88	54,919,421.86
Purchase	3,000	Euro Stoxx Banks EUR Price Index FUT 09/22 EUX	EUR	123,684,944.43	-4,859,645.53
Sale	400	Oslo Stock Exchange Index FUT 07/22 OSL	NOK	-42,826,800.00	1,544,431.53
					<u>51,604,207.86</u>

#### SEB PRIME SOLUTIONS - Nordic Cross Stable Return

	Number of contracts	Denomination	Currency	Exposure (in SEK)	Unrealised result (in SEK)
Sale	1,650	OMX Stockholm 30 Index FUT 07/22 OMX	SEK	-308,632,500.00	14,742,750.00
					<u>14,742,750.00</u>

#### SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge (in liquidation)

	Number of contracts	Denomination	Currency	Exposure (in SEK)	Unrealised result (in SEK)
Sale	200	OMX Stockholm 30 Index FUT 07/22 OMX	SEK	-37,410,000.00	1,787,000.00
					<u>1,787,000.00</u>



## SEB PRIME SOLUTIONS

### Notes to the financial statements (continued)

as at 30th June 2022

#### Note 10 - Contracts For Difference (CFD)

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

##### SEB PRIME SOLUTIONS - SISSENER CANOPUS

	Number of contracts	Denomination	Currency	Market value (in NOK)	Unrealised result (in NOK)
Sale	-189,769	Adevinta ASA Reg CFD	NOK	-13,502,064.35	447,248.98
Sale	-150,000	Avanza Bank Holding AB Reg CFD	SEK	-24,831,025.59	3,025,079.05
Purchase	300,000	Axa SA CFD	EUR	67,143,255.55	-2,851,883.43
Purchase	100,000	BNP Paribas SA A CFD	EUR	46,875,250.66	-3,342,696.70
Purchase	3,000,000	BP Plc CFD	GBP	139,775,419.08	-17,692,407.54
Purchase	400,000	Credit Suisse Group AG Partizsch CFD	CHF	22,385,897.31	-3,213,326.22
Purchase	2,000,000	Europris ASA CFD	NOK	91,920,000.00	720,000.00
Sale	-600,000	Fastighets Balder AB Reg CFD	SEK	-28,359,302.39	5,233,518.98
Purchase	200,000	Golar LNG Ltd CFD	USD	44,947,174.91	-2,074,485.00
Sale	-600,000	Husqvarna AB B CFD	SEK	-43,537,113.08	4,860,602.74
Purchase	3,000,000	Intesa Sanpaolo SpA CFD	EUR	55,177,744.63	-1,289,547.29
Purchase	1,750,000	Maire Tecnimont SpA CFD	EUR	49,546,308.15	-7,811,680.70
Sale	-150,000	Nordnet AB Reg CFD	SEK	-19,341,148.39	285,955.82
Purchase	3,473,000	Petrofac Ltd CFD	GBP	46,714,591.31	-10,501,406.79
Purchase	100,000	Prudential Plc CFD	GBP	12,190,902.72	371,966.52
Purchase	300,000	Renault SA CFD	EUR	73,745,985.66	-7,889,177.53
Purchase	300,000	Repsol SA CFD	EUR	43,553,219.78	-4,448,318.18
Sale	-19,500,000	SAS AB CFD	SEK	-12,174,941.89	1,034,324.69
Purchase	1,000,000	SSAB AB B CFD	SEK	40,813,632.50	-9,952,662.75
Purchase	350,000	STMicroelectronics NV CFD	EUR	108,495,565.29	-16,292,417.39
Sale	-160,000	SalMar ASA CFD	NOK	-110,800,000.00	-2,624,253.48
Sale	-1,200,000	Samhallsbyggnadsbolag i AB B Reg CFD	SEK	-19,714,373.24	4,993,690.67
Purchase	600,000	Shell Plc CFD	EUR	154,032,703.98	-15,685,358.87
Purchase	400,000	Totalenergies SE CFD	EUR	208,187,490.43	-17,069,968.94
Sale	-153,299	Volvo Car AB CFD	SEK	-10,047,367.39	778,753.40
				<u>923,197,805.64</u>	<u>-100,988,449.96</u>

##### SEB PRIME SOLUTIONS - Nordic Cross Stable Return

	Number of contracts	Denomination	Currency	Market value (in SEK)	Unrealised result (in SEK)
Sale	-400	AP Moeller Maersk AS B CFD	DKK	-9,539,252.41	0.00
Sale	-80,000	AddNode AB CFD	SEK	-6,672,000.00	0.00
Sale	-14,000	Annehem Fastigheter AB CFD	SEK	-314,300.00	0.00
Sale	-39,595	Assa Abloy AB B CFD	SEK	-8,603,993.50	0.00
Sale	-15,000	Autoliv Inc SDR CFD	SEK	-11,067,000.00	0.00
Sale	-50,000	Beijer Ref AB CFD	SEK	-6,995,000.00	0.00
Sale	-13,000	Getinge AB B CFD	SEK	-3,073,200.00	0.00
Sale	-90,000	Industrivaerden AB C CFD	SEK	-20,475,000.00	0.00
Sale	-38,000	JM AB CFD	SEK	-6,433,400.00	0.00
Sale	-60,000	Latour Investment AB B Reg CFD	SEK	-12,138,000.00	0.00
Sale	-15,000	Loomis AB Reg CFD	SEK	-3,732,000.00	0.00
Sale	-100,000	Nordea Bank Abp Reg CFD	SEK	-9,000,000.00	0.00
Sale	-18,000	Novozymes AS B CFD	DKK	-11,046,056.70	0.00
Sale	-15,000	Pandora A/S CFD	DKK	-9,648,013.14	0.00
Sale	-70,000	Peab AB CFD	SEK	-4,186,000.00	0.00
Sale	-70,000	Sectra AB CFD	SEK	-9,618,000.00	0.00
Sale	-50,000	Skistar AB B Emission 2019 CFD	SEK	-6,930,000.00	0.00
Sale	-40,000	Stora Enso Oyj R CFD	SEK	-6,420,000.00	0.00
Sale	-105,000	Sweco AB B Reg CFD	SEK	-11,161,500.00	0.00
Sale	-80,000	Tele2 AB B CFD	SEK	-9,320,000.00	0.00
Purchase	50,000	Zordix AB CFD	SEK	986,000.00	0.00
				<u>-165,386,715.75</u>	<u>0.00</u>

## SEB PRIME SOLUTIONS

### Notes to the financial statements (continued) as at 30th June 2022

#### SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge (in liquidation)

	Number of contracts	Denomination	Currency	Market value (in SEK)	Unrealised result (in SEK)
Sale	-44,000	AddNode AB CFD	SEK	-3,669,600.00	721,600.00
Purchase	60,000	BHG Group AB Reg CFD	SEK	1,945,200.00	-1,078,800.00
Purchase	220,000	Cantargia AB Reg CFD	SEK	1,650,000.00	-1,971,200.00
Purchase	60,000	Ecoclime Group AB CFD	SEK	627,600.00	-79,200.00
Sale	-20,000	Epiroc AB A CFD	SEK	-3,159,000.00	619,000.00
Sale	-15,000	Indutrade AB CFD	SEK	-2,798,250.00	507,750.00
Purchase	25,000	OptiCept Technologies AB CFD	SEK	1,067,500.00	-132,500.00
Purchase	33,091	Profoto Holding AB (publ) CFD	SEK	3,633,391.80	-13,236.40
Sale	-75,000	RVRC Holding AB CFD	SEK	-3,118,500.00	113,880.00
Sale	-35,000	Sectra AB CFD	SEK	-4,809,000.00	182,000.00
Purchase	180,000	Transtema Group AB Reg CFD	SEK	4,528,800.00	-684,000.00
Purchase	133,158	Zordix AB CFD	SEK	2,625,875.76	111,852.72
				<u>-1,475,982.44</u>	<u>-1,702,853.68</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 11 - Short option contracts

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

#### SEB PRIME SOLUTIONS - SISSENER CANOPUS

Currency	Number	Denomination	Commitment (in NOK)
Options on transferable securities			
EUR	1,000	Maire Tecnimont SpA CALL 07/22 MIL 2.9	6,964,795.32
EUR	1,000	Maire Tecnimont SpA PUT 07/22 MIL 2.9	21,319,068.59
EUR	3,000	Repsol SA CALL 07/22 EUX 13.5	35,670,087.00
EUR	3,000	Repsol SA PUT 07/22 EUX 13.5	15,417,839.80
EUR	2,000	Stora Enso Oyj R CALL 07/22 EUX 15.5	11,380,916.14
EUR	2,000	Stora Enso Oyj R PUT 07/22 EUX 15.5	19,514,560.02
SEK	6,000	Husqvarna AB B CALL 07/22 OMX 77.5	18,285,587.49
SEK	6,000	Husqvarna AB B PUT 07/22 OMX 77.5	20,854,277.17
SEK	5,000	Volvo AB B CALL 07/22 OMX 165	21,154,837.94
USD	300	NXP Semiconductor NV CALL 07/22 OPRA 160	8,159,714.08
USD	300	NXP Semiconductor NV PUT 07/22 OPRA 160	34,393,633.56
USD	100	Tesla Inc CALL 09/22 OPRA 900	14,103,044.45
USD	100	Tesla Inc PUT 09/22 OPRA 500	11,175,997.49
USD	100	Tesla Inc PUT 12/22 OPRA 500	13,304,758.91
			<u>251,699,117.96</u>
Index options			
EUR	500	Euro Stoxx 50 EUR (Price) Index CALL 07/22 EUX 3800	5,354,814.12
EUR	1,000	Euro Stoxx 50 EUR (Price) Index CALL 08/22 EUX 3700	73,182,459.70
EUR	1,500	Euro Stoxx 50 EUR (Price) Index PUT 07/22 EUX 3350	161,715,386.55
EUR	1,000	Euro Stoxx 50 EUR (Price) Index PUT 08/22 EUX 3300	116,020,972.69
EUR	2,000	Stoxx Europe 600 Banks EUR (Price) Index PUT 07/22 EUX 130	95,108,173.49
NOK	5,000	Oslo Stock Exchange Index CALL 07/22 OSL 1200	3,210,210.00
NOK	5,000	Oslo Stock Exchange Index CALL 07/22 OSL 1220	10,700,700.00
NOK	2,500	Oslo Stock Exchange Index CALL 08/22 OSL 1160	64,739,235.00
NOK	2,500	Oslo Stock Exchange Index CALL 08/22 OSL 1180	23,541,540.00
NOK	5,000	Oslo Stock Exchange Index PUT 07/22 OSL 1000	65,809,305.00
NOK	2,500	Oslo Stock Exchange Index PUT 07/22 OSL 1080	149,542,282.50
NOK	5,000	Oslo Stock Exchange Index PUT 08/22 OSL 980	64,204,200.00
USD	200	S&P 500 Index PUT 09/22 OPRA 3400	150,323,382.54
			<u>983,452,661.59</u>
			<u>1,235,151,779.55</u>

## SEB PRIME SOLUTIONS

### Notes to the financial statements (continued) as at 30th June 2022

#### Note 12 - 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)
EUR	543,352.70	Musti Group Oyj Reg	ESTR EUR ON-0.6	09/06/2023	5,998,096.11	-383,681.03
EUR	1,948,224.65	Stora Enso Oyj R	ESTR EUR ON-0.6	09/06/2023	18,828,457.78	1,302,374.05
EUR	14,500,675.34	Adevinta ASA Reg	NIBOR NOK 1W-0.6	09/06/2023	13,773,217.00	727,458.34
EUR	2,908,297.84	Aker Carbon Capture ASA Reg	NIBOR NOK 1W-0.6	09/06/2023	2,665,598.25	242,699.59
EUR	25,007,567.60	Europris ASA	NIBOR NOK 1W-0.6	09/06/2023	25,453,567.20	-445,999.60
EUR	8,150,681.01	Hexagon Purus ASA Reg	NIBOR NOK 1W-3.75	09/06/2023	7,582,961.76	567,719.25
EUR	4,889,614.00	NEL ASA Reg	NIBOR NOK 1W-8.5	09/06/2023	4,829,074.00	60,540.00
EUR	3,520,613.50	Protector Forsikring Asa	NIBOR NOK 1W-0.6	09/06/2023	3,523,686.40	-3,072.90
EUR	1,373,120.10	XXL ASA Reg	NIBOR NOK 1W-13.5	09/06/2023	893,473.74	479,646.36
EUR	3,723,039.22	RVRC Holding AB	STIBOR SEK 1W-0.6	09/06/2023	3,487,414.41	103,104.37
NOK	9,282,000.00	Sectra AB	STIBOR SEK 1W-0.6	09/06/2023	9,275,650.22	-324,040.18
NOK	15,019,219.87	Svenska Cellulosa SCA AB B	STIBOR SEK 1W-0.6	09/06/2023	13,357,991.76	1,126,623.55
					<u>109,669,188.63</u>	<u>3,453 371.80</u>

#### Note 13 - 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	Amount in Sub-Fund currency
SEB PRIME SOLUTIONS - SISSENER CANOPUS	4,267,399.00

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

Sub-Fund	Amount in Sub-Fund currency
SEB PRIME SOLUTIONS - SISSENER CORPORATE BOND FUND	60.24
SEB PRIME SOLUTIONS - SISSENER CORPORATE BOND FUND	-2.87
SEB PRIME SOLUTIONS - Nordic Cross Stable Return	11,194,591.44
SEB PRIME SOLUTIONS - Nordic Cross Total Return Bond Fund	22,203,433.27
SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge (in liquidation)	4,671,821.78

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

Sub-Fund	Amount in Sub-Fund currency
SEB PRIME SOLUTIONS - SISSENER CANOPUS	67,280,000.00
SEB PRIME SOLUTIONS - SISSENER CORPORATE BOND FUND	-3,470,000.00
SEB PRIME SOLUTIONS - CARN Latitude	702,000.00
SEB PRIME SOLUTIONS - Nordic Cross Stable Return	-6,319,000.00
SEB PRIME SOLUTIONS - Nordic Cross Total Return Bond Fund	1,366,000.00
SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge (in liquidation)	6,447,000.00

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

## SEB PRIME SOLUTIONS

### Notes to the financial statements (continued) as at 30th June 2022

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)
SEK	45,895.00	Essity AB B Reg	11,822,215.00
DKK	911.00	Novo Nordisk AS B	996,295.61

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)
EUR	150,000	Daimler Truck Holding AG	38,608,921.88
EUR	150,000	Mercedes-Benz Group AG Reg	85,587,501.65
EUR	2,000,000	Nokia Corp	91,745,916.59
EUR	200,000	Stora Enso Oyj R	30,926,402.56
EUR	40,000	Volkswagen AG Pref	52,664,780.68
GBP	550,000	Prudential Plc	67,049,964.96
NOK	693,800	Nordic Semiconductor ASA	106,012,640.00
NOK	1,240,000	Storebrand ASA	86,924,000.00
NOK	499,600	Subsea 7 SA	39,338,504.00
NOK	105,000	Yara Intl ASA	43,218,000.00
SEK	500,000	Volvo AB B	76,371,256.09
USD	25,000	NXP Semiconductor NV	36,557,858.80

#### SEB PRIME SOLUTIONS - CARN Latitude

Currency	Number	Description	Collateral Value (in NOK)
DKK	26,089	Novo Nordisk AS B	28,531,675.28
SEK	14,105	Essity AB B Reg	3,633,344.43

#### SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge (in liquidation)

Currency	Number	Description	Collateral Value (in SEK)
SEK	4,000,000	Stadshypotek AB 4.5% Ser 1586 09/21.09.22	4,032,660.00

The Management Company on behalf of the Sub-Funds enters into collateral arrangements with Skandinaviska Enskilda Banken AB, Sweden, Skandinaviska Enskilda Banken AB (publ) - Luxembourg Branch and Bank of America, London, to mitigate potential counterparty risks.

#### **Note 14 - SEB PRIME SOLUTIONS - SISSENER CANOPUS - Liquidity Optimisation Agreement**

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

## SEB PRIME SOLUTIONS

### Notes to the financial statements (continued)

as at 30th June 2022

#### Note 15 - Cross Investments

Pursuant to Article 181 (8) of the amended Law of 17th December 2010 relating to Undertakings for Collective Investment, the following Sub-Funds 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	233,800.29	26,038,338.19	3.50%
SEB PRIME SOLUTIONS - NORDIC CROSS STABLE RETURN	SEB Prime Solutions Nordic Cro Tot Ret Bd Fd SEK-IN2 Cap	SEK	645,603.86	64,424,809.29	8.66%
SEB PRIME SOLUTIONS - NCAM BALANSERAD	SEB Prime Solutions Nordic Cro Sm Cap Edge IN2 Cap	SEK	222,203.88	24,746,846.12	5.04%
SEB PRIME SOLUTIONS - NCAM BALANSERAD	SEB Prime Solutions Nordic Cro Sta Ret SEK-IN2 Cap	SEK	626,814.10	70,729,702.71	14.41%
SEB PRIME SOLUTIONS - NCAM BALANSERAD	SEB Prime Solutions Nordic Cro Tot Ret Bd Fd SEK-IN2 Cap	SEK	620,672.67	61,936,925.64	12.61%

#### Note 16 - Events

The Board of Directors informed by notice to the shareholders dated 22nd June 2022 of the liquidation of the Sub-Fund SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge effective 22nd June 2022. The determination of the net asset value and the execution of subscription, redemption and/or conversion of the shares is suspended with effect as from 22 June 2022. It is foreseen to transfer the liquidation proceeds to each relevant shareholder's bank account at the earliest on or about 1st September 2022 or any other subsequent date when practically possible.

#### Note 17 - 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 Bonds

The following Sub-Funds will result from a merger between SEF and SEB PRIME SOLUTIONS which will enter into force on 30th September 2022:

Merging Sub-Fund	Receiving Sub-Fund
- SEF - KRAFT GLOBAL	SEB PRIME SOLUTIONS - Kraft Global
- SEF - KRAFT HØYRENTE	SEB PRIME SOLUTIONS - Kraft Høyrente

The new prospectus is currently under review at the CSSF.

## SEB PRIME SOLUTIONS

### Additional information

as at 30th June 2022

#### 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.

	<b>SEB PRIME SOLUTIONS - CARN Latitude (in NOK)</b>
<b>Global data: assets used for TRS (sum of absolute unrealised results on TRS)</b>	
in absolute terms	5,766,959.22
as a percentage of assets under management of the Sub-Funds	1.04%
<b>Concentration data</b>	
<b>Top 10 counterparties of TRS separately</b>	
first	Skandinavi Enskil Bank AB Stoc
gross volume of outstanding transactions	3,453,371.80
second	-
gross volume of outstanding transactions	-
<b>Aggregate transaction data for TRS:</b>	
<b>TRS classified according to their residual maturities (absolute amounts)</b>	
less than 1 day	-
from 1 day to 1 week (= 7 days)	-
from 1 week to 1 month (= 30 days)	-
from 1 month to 3 months	-
from 3 months to 1 year (= 365 days)	5,766,959.22
above 1 year	-
open maturity	-
<b>Country (countries) in which the counterparties are established</b>	SE
<b>Type of settlement and clearing</b>	
tri-party	-
Central Counterparty	-
bilateral	3,453,371.80
<b>Safekeeping of collateral granted:</b>	
segregated accounts	32,867,019.71
pooled accounts	-
other accounts	-
<b>Return and cost components for TRS</b>	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.