

## SpotR Collateral Composition Report

Principal	SpotR Bear OMXS30 UCITS ETF
Counterparty	Skandinaviska Enskilda Banken AB (publ)
Valuation Date	2019-02-25
Currency	SEK
Market value derivative	11,237,919
Market value collateral	14,261,271
Market value collateral as percentage of market value derivative	126.90%
Collateral Amount	11,237,919
Collateral Value of collateral posted by Counterparty	12,122,081
Net counterparty risk	884,162

### Derivatives positions

Transaction type	Index	Market Value CCY	Fx Rate	Market Value SEK	Counterparty Risk
Index Swap	OMXS30GI Index	-114,526	1.00	-114,526	-114,526
Index Swap	OMXS30GI Index	11,352,445	1.00	11,352,445	11,352,445
<b>Derivative Totals</b>		<b>11,237,919</b>		<b>11,237,919</b>	<b>11,237,919</b>

### Collateral positions

Security	ISIN	Nominal	Ccy	Fx Rate	Market Price	Market Value SEK	Valuation %	Collateral Value
ADDNODE GROUP AB	SE0000472268	8,050	SEK	1.0000	124.00	998,200	85	848,470
ADIDAS AG	DE000A1EWWW0	250	EUR	10.6054	204.10	541,140	85	459,969
ALLIANZ SE-REG	DE0008404005	624	EUR	10.6054	194.06	1,284,244	85	1,091,607
ALPHABET INC-CL A	US02079K3059	54	USD	9.3522	1,116.56	563,884	85	479,301
AMAZON.COM INC	US0231351067	43	USD	9.3522	1,631.56	656,123	85	557,705
ASML HOLDING NV	NL0010273215	400	EUR	10.6054	162.86	690,878	85	587,246
ATOS SE	FR0000051732	400	EUR	10.6054	85.80	363,977	85	309,381
BASF SE	DE000BASF111	231	EUR	10.6054	65.25	159,852	85	135,875
BRENTAG AG	DE000A1DAH00	912	EUR	10.6054	44.16	427,121	85	363,053
CAPGEMINI SE	FR0000125338	270	EUR	10.6054	102.85	294,507	85	250,331
CME GROUP INC	US12572Q1058	300	USD	9.3522	178.06	499,576	85	424,639
CNP ASSURANCES	FR0000120222	2,800	EUR	10.6054	20.22	600,435	85	510,370
DARDEN RESTAURANTS INC	US2371941053	309	USD	9.3522	111.76	322,967	85	274,522
HANNOVER RUECK SE	DE0008402215	318	EUR	10.6054	130.00	438,427	85	372,663
HOCHTIEF AG	DE0006070006	500	EUR	10.6054	138.60	734,954	85	624,711
ILIAD SA	FR0004035913	500	EUR	10.6054	87.34	463,138	85	393,667
INGENICO GROUP	FR0000125346	462	EUR	10.6054	57.28	280,654	85	238,556
INVESTOR AB-B SHS	SE0000107419	1,197	SEK	1.0000	419.00	501,543	85	426,312
IQVIA HOLDINGS INC	US46266C1053	904	USD	9.3522	142.46	1,204,412	85	1,023,750
MTU AERO ENGINES AG	DE000A0D9PT0	278	EUR	10.6054	194.00	571,970	85	486,175
NEKTAR THERAPEUTICS	US6402681083	1,475	USD	9.3522	40.05	552,470	85	469,599
NESTLE SA-REG	CH0038863350	1,204	CHF	9.3541	90.94	1,024,194	85	870,565
PUMA SE	DE0006969603	31	EUR	10.6054	479.50	157,644	85	133,997

**Collateral positions**

Security	ISIN	Nominal	Ccy	Fx Rate	Market Price	Market Value SEK	Valuation %	Collateral Value
ROCHE HOLDING AG- GENUSSCHEIN	CH0012032048	157	CHF	9.3541	277.20	407,093	85	346,029
WALT DISNEY CO/THE	US2546871060	201	USD	9.3522	115.25	216,646	85	184,149
ZURICH INSURANCE GROUP AG	CH0011075394	100	CHF	9.3541	326.30	305,223	85	259,440
<b>Collateral Totals</b>						<b>14,261,271</b>		<b>12,122,081</b>

## Definitions

### Definitions:

Collateral Amount	Minimum amount of collateral to be transferred to the Principal and is equal to the gross counterparty risk
Collateral Value	The value of Eligible Collateral as collateral
Eligible Collateral	Assets acceptable as collateral by the Principal. Includes cash, equities, bonds and other securities traded on recognized exchanges with demonstrated liquidity