

## SpotR Collateral Composition Report

Principal	SpotR Bull OMXS30 UCITS ETF
Counterparty	Skandinaviska Enskilda Banken AB (publ)
Valuation Date	2019-02-25
Currency	SEK
Market value derivative	34,628,215
Market value collateral	40,903,917
Market value collateral as percentage of market value derivative	118.12%
Collateral Amount	34,628,215
Collateral Value of collateral posted by Counterparty	34,768,330
Net counterparty risk	140,115

### Derivatives positions

Transaction type	Index	Market Value CCY	Fx Rate	Market Value SEK	Counterparty Risk
Index Swap	OMXS30GI Index	343,014	1.00	343,014	343,014
Index Swap	OMXS30GI Index	34,285,201	1.00	34,285,201	34,285,201
<b>Derivative Totals</b>		<b>34,628,215</b>		<b>34,628,215</b>	<b>34,628,215</b>

### Collateral positions

Security	ISIN	Nominal	Ccy	Fx Rate	Market Price	Market Value SEK	Valuation %	Collateral Value
ADIDAS AG	DE000A1EWWW0	338	EUR	10.6054	204.10	731,622	85	621,878
AIRBUS SE	NL0000235190	1,725	EUR	10.6054	113.70	2,080,063	85	1,768,053
ALLIANZ SE-REG	DE0008404005	1,025	EUR	10.6054	194.06	2,109,535	85	1,793,105
ALTRIA GROUP INC	US02209S1033	2,000	USD	9.3522	51.50	963,277	85	818,785
AMAZON.COM INC	US0231351067	173	USD	9.3522	1,631.56	2,639,751	85	2,243,788
APACHE CORP	US0374111054	600	USD	9.3522	33.47	187,811	85	159,639
APPLE INC	US0378331005	700	USD	9.3522	172.97	1,132,355	85	962,502
ASML HOLDING NV	NL0010273215	800	EUR	10.6054	162.86	1,381,756	85	1,174,492
AXA SA	FR0000120628	9,800	EUR	10.6054	21.64	2,248,588	85	1,911,299
BASF SE	DE000BASF111	1,960	EUR	10.6054	65.25	1,356,324	85	1,152,875
BOOKING HOLDINGS INC	US09857L1089	57	USD	9.3522	1,910.52	1,018,451	85	865,684
CAPGEMINI SE	FR0000125338	1,103	EUR	10.6054	102.85	1,203,114	85	1,022,647
CARL ZEISS MEDITEC AG - BR	DE0005313704	1,924	EUR	10.6054	75.70	1,544,642	85	1,312,946
EOG RESOURCES INC	US26875P1012	200	USD	9.3522	95.53	178,683	85	151,881
FACEBOOK INC-CLASS A	US30303M1027	1,614	USD	9.3522	161.89	2,443,641	85	2,077,095
ILIAD SA	FR0004035913	1,094	EUR	10.6054	87.34	1,013,345	85	861,343
KESKO OYJ-B SHS	FI0009000202	3,900	EUR	10.6054	51.14	2,115,204	85	1,797,923
KONINKLIJKE AHOLD DELHAIZE N	NL0011794037	6,217	EUR	10.6054	22.87	1,507,575	85	1,281,439
LYONDELLBASELL INDU-CL A	NL0009434992	3,438	USD	9.3522	89.14	2,866,106	85	2,436,190
MERCK KGAA	DE0006599905	1,637	EUR	10.6054	96.20	1,670,131	85	1,419,612
MICRO SYSTEMATION AB-B	SE0000526626	4,798	SEK	1.0000	52.80	253,334	85	215,334
MTU AERO ENGINES AG	DE000A0D9PT0	650	EUR	10.6054	194.00	1,337,340	85	1,136,739
ROCHE HOLDING AG-GENUSSCHEIN	CH0012032048	1,355	CHF	9.3541	277.20	3,513,445	85	2,986,428

**Collateral positions**

Security	ISIN	Nominal	Ccy	Fx Rate	Market Price	Market Value SEK	Valuation %	Collateral Value
SAAB AB-B	SE0000112385	2,800	SEK	1.0000	329.60	922,880	85	784,448
SODEXO SA	FR0000121220	706	EUR	10.6054	97.22	727,926	85	618,737
WALT DISNEY CO/THE	US2546871060	2,605	USD	9.3522	115.25	2,807,776	85	2,386,610
ZURICH INSURANCE GROUP AG	CH0011075394	311	CHF	9.3541	326.30	949,245	85	806,858
<b>Collateral Totals</b>						<b>40,903,917</b>		<b>34,768,330</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