

## SpotR Collateral Composition Report

Principal	SpotR OMXS30 UCITS ETF
Counterparty	Skandinaviska Enskilda Banken AB (publ)
Valuation Date	2019-02-25
Currency	SEK
Market value derivative	162,314,265
Market value collateral	190,607,407
Market value collateral as percentage of market value derivative	117.43%
Collateral Amount	162,314,265
Collateral Value of collateral posted by Counterparty	162,016,296
Net counterparty risk	-297,969

### Derivatives positions

Transaction type	Index	Market Value CCY	Fx Rate	Market Value SEK	Counterparty Risk
Index Swap	OMXS30GI Index	162,314,265	1.00	162,314,265	162,314,265
<b>Derivative Totals</b>		<b>162,314,265</b>		<b>162,314,265</b>	<b>162,314,265</b>

### Collateral positions

Security	ISIN	Nominal	Ccy	Fx Rate	Market Price	Market Value SEK	Valuation %	Collateral Value
ABBVIE INC	US00287Y1091	22,600	USD	9.3522	80.02	16,913,005	85	14,376,054
ADDNODE GROUP AB	SE0000472268	47,400	SEK	1.0000	124.00	5,877,600	85	4,995,960
AIRBUS SE	NL0000235190	25,228	EUR	10.6054	113.70	30,420,765	85	25,857,650
ALLIANZ SE-REG	DE0008404005	331	EUR	10.6054	194.06	681,225	85	579,042
ALPHABET INC-CL A	US02079K3059	1,563	USD	9.3522	1,116.56	16,321,303	85	13,873,108
AMAZON.COM INC	US0231351067	139	USD	9.3522	1,631.56	2,120,956	85	1,802,813
AMGEN INC	US0311621009	1,014	USD	9.3522	187.50	1,778,087	85	1,511,374
APPLE INC	US0378331005	2,144	USD	9.3522	172.97	3,468,242	85	2,948,005
ASML HOLDING NV	NL0010273215	2,099	EUR	10.6054	162.86	3,625,381	85	3,081,574
ATOS SE	FR0000051732	3,530	EUR	10.6054	85.80	3,212,098	85	2,730,284
BERGMAN & BEVING AKTIEBOLAG	SE0000101362	3,265	SEK	1.0000	99.50	324,868	85	276,137
BOUYGUES SA	FR0000120503	41,000	EUR	10.6054	32.80	14,262,135	85	12,122,815
BRENNTAG AG	DE000A1DAH0	372	EUR	10.6054	44.16	174,220	85	148,087
CAPGEMINI SE	FR0000125338	3,050	EUR	10.6054	102.85	3,326,833	85	2,827,808
DEUTSCHE BOERSE AG	DE0005810055	2,600	EUR	10.6054	112.10	3,091,048	85	2,627,391
ELECTROLUX AB-SER B	SE0000103814	2,210	SEK	1.0000	242.70	536,367	85	455,912
ELEKTA AB-B SHS	SE0000163628	8,785	SEK	1.0000	112.00	983,920	85	836,332
ENEA AB	SE0009697220	4,800	SEK	1.0000	139.50	669,600	85	569,160
FACEBOOK INC-CLASS A	US30303M1027	2,563	USD	9.3522	161.89	3,880,453	85	3,298,385
HELLA GMBH & CO KGAA	DE000A13SX22	18,713	EUR	10.6054	39.02	7,743,861	85	6,582,281
ICA GRUPPEN AB	SE0000652216	35,900	SEK	1.0000	358.60	12,873,740	85	10,942,679
INVESTOR AB-B SHS	SE0000107419	19,297	SEK	1.0000	419.00	8,085,443	85	6,872,627
KONINKLIJKE PHILIPS NV	NL0000009538	25,000	EUR	10.6054	34.72	9,205,483	85	7,824,660
LINDAB INTERNATIONAL AB	SE0001852419	74,096	SEK	1.0000	89.80	6,653,821	85	5,655,748

**Collateral positions**

Security	ISIN	Nominal	Ccy	Fx Rate	Market Price	Market Value SEK	Valuation %	Collateral Value
MERCK KGAA	DE0006599905	3,231	EUR	10.6054	96.20	3,296,392	85	2,801,933
MONSTER BEVERAGE CORP	US61174X1090	10,000	USD	9.3522	58.44	5,465,426	85	4,645,612
NCC AB-B SHS	SE0000117970	5,644	SEK	1.0000	140.75	794,393	85	675,234
ORACLE CORP	US68389X1054	2,820	USD	9.3522	52.48	1,384,066	85	1,176,456
PRICER AB-B SHS	SE0000233934	175,000	SEK	1.0000	11.92	2,086,000	85	1,773,100
SCHAEFFLER AG	DE000SHA0159	26,844	EUR	10.6054	7.77	2,212,620	85	1,880,727
SWEDBANK AB - A SHARES	SE0000242455	14,125	SEK	1.0000	171.40	2,421,025	85	2,057,871
UNITED CONTINENTAL HOLDINGS	US9100471096	7,000	USD	9.3522	89.43	5,854,571	85	4,976,385
VALERO ENERGY CORP	US91913Y1001	6,455	USD	9.3522	85.32	5,150,636	85	4,378,041
VERISIGN INC	US92343E1029	3,416	USD	9.3522	178.79	5,711,825	85	4,855,051
<b>Collateral Totals</b>						<b>190,607,407</b>		<b>162,016,296</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