

**Unaudited semi-annual report  
as at 30th June 2023**

**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

Karl FUHRER  
Global Head of Investment Management Oversight  
FundRock Management Company S.A., Luxembourg  
(since 20th March 2023)

Xavier PARAIN

Executive Director - Head of FundRock  
FundRock Management Company S.A., Luxembourg  
(until 10th March 2023)

#### 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  
(until 17th July 2023)

Karl FUHRER

Executive Director, Global Head of Investment Management Oversight  
FundRock Management Company S.A., Luxembourg  
(since 17th July 2023)

Thibault GREGOIRE

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

Carmel MC GOVERN

Independent Non-Executive Director, Luxembourg

## SEB PRIME SOLUTIONS

### Organisation (continued)

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Xavier PARAIN  
Executive Director - Head of FundRock  
FundRock Management Company S.A., Luxembourg  
(until 10th February 2023)

David RHYDDERCH  
Non-Executive Director  
Apex Group Limited, London  
(since 5th May 2023)

#### **Depository**

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

#### **Central Administration Agent**

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

#### **Sub-Administrator including Registrar and Transfer Agent**

UI efa S.A.  
(formerly European Fund Administration S.A.)  
2, rue d'Alsace  
L-1122 Luxembourg

#### **Investment Managers**

for the Sub-Fund SEB PRIME SOLUTIONS - APS GLOBAL EQUITY

Invento Kapitalforvaltning AS  
Strandgata 19  
N-0152 Oslo  
Norway

for the Sub-Funds

SEB PRIME SOLUTIONS - SISSENER CANOPUS  
SEB PRIME SOLUTIONS - SISSENER CORPORATE BOND FUND

Sissener AS  
Haakons VII's Gate 1  
N-0161 Oslo  
Norway

for the Sub-Funds

SEB PRIME SOLUTIONS - CARN Latitude  
SEB PRIME SOLUTIONS - CARN Longitude

CARN Capital AS  
Apotekergata 10B  
NO-0180 Oslo  
Norway

## SEB PRIME SOLUTIONS

### Organisation (continued)

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for the Sub-Funds

SEB PRIME SOLUTIONS - Nordic Cross Stable Return (merged on 20th January 2023)

SEB PRIME SOLUTIONS - NCAM Balanserad (merged on 24th February 2023)

SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge (put into liquidation as of 22nd June 2022)

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

for the Sub-Funds

SEB PRIME SOLUTIONS - KRAFT GLOBAL

SEB PRIME SOLUTIONS - KRAFT HØYRENTE

SEB PRIME SOLUTIONS - KRAFT NORDIC BONDS

Kraft Finans AS  
Trim Towers, Larsamyrå 18  
NO-4313 Sandnes  
Norway

#### **Auditor**

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

#### **Paying Agent in Luxembourg**

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

#### **Distributor**

for all Sub-Funds

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

# SEB PRIME SOLUTIONS

## Combined statement of net assets (in EUR)

as at 30th June 2023

### Assets

Securities portfolio at market value	814,880,444.64
Investment funds at net asset value	41,068,104.21
Option contracts at market value	3,186,413.64
Cash at banks	151,086,200.03
Cash collateral at banks for OTC derivative instruments	1,624,138.04
Other liquid assets	990,323.69
Formation expenses, net	4,129.13
Receivable on sales of securities	34,866.11
Receivable on treasury transactions	419.85
Receivable on issues of shares	1,122,922.12
Income receivable on portfolio	10,575,820.70
Interest receivable on swaps contracts	207,998.28
Interest receivable on contracts for difference (CFD)	2,145.36
Unrealised gain on swaps contracts	805,688.00
Unrealised gain on contracts for difference (CFD)	1,840,858.94
Unrealised gain on forward foreign exchange contracts	2,752,334.54
Receivable on contracts for difference (CFD)	453,192.98
Other receivables	580,659.94
Prepaid expenses	35,011.27
Total assets	1,031,251,671.47

### Liabilities

Bank overdrafts	129,433,017.39
Cash collateral at banks for OTC derivative instruments	2,680,628.94
Short option contracts at market value	4,089,953.16
Payable on purchases of securities	10,418,329.13
Payable on treasury transactions	4,583,177.97
Payable on redemptions of shares	1,215,453.92
Interest payable on swaps contracts	152,370.40
Unrealised loss on futures contracts	580,659.94
Unrealised loss on forward foreign exchange contracts	3,530,325.29
Expenses payable	2,333,466.07
Interest payable on contracts for difference (CFD)	289,279.26
Payable on contracts for difference (CFD)	164,182.15
Total liabilities	159,470,843.62
Net assets at the end of the period	871,780,827.85

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 2023

#### Assets

Investment funds at net asset value	460,448,837.40
Cash at banks	5,064,699.99
Receivable on issues of shares	366,207.81
Prepaid expenses	12,330.60
Total assets	465,892,075.80

#### Liabilities

Payable on redemptions of shares	73,623.64
Expenses payable	551,708.20
Total liabilities	625,331.84
Net assets at the end of the period	465,266,743.96

#### 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)	1,304.792	NOK	19,639.90	25,625,979.35
NOK-R (acc)	476,877.381	NOK	921.92	439,640,764.61
				465,266,743.96

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 2023

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	13,195	Invesco Markets II Elwood GI Blockchain UCITS ETF USD Cap	10,547,516.91	9,086,483.14	1.95
EUR	91,000	iSAes II Plc MSCI World Quality Div UCITS EtF Dist	5,117,044.76	5,943,215.55	1.28
EUR	364,000	iShares II Plc Global Clean Energy UCITS ETF Dist	35,320,089.70	40,879,282.93	8.79
EUR	91,000	iShares II Plc MSCI Europe Quality Div ESG UCITS ETF Dist	4,895,206.99	5,770,917.61	1.24
EUR	77,350	iShares IV Plc Automation & Robotics UCITS ETF Cap	4,071,291.21	9,900,963.18	2.13
EUR	109,200	iShares IV Plc Digitalisation UCITS ETF Cap	4,909,098.01	8,958,216.89	1.92
EUR	250,250	iShares IV Plc Electric Vehicles & Driving Tec UCITS ETF Cap	16,227,561.53	20,494,149.30	4.40
EUR	354,900	iShares IV Plc MSCI India UCITS ETF USD Cap	23,922,063.67	28,740,892.67	6.18
EUR	18,200	iShares Plc MSCI Taiwan UCITS ETF Dist	13,452,655.76	13,850,414.97	2.98
EUR	50,050	iShares STOXX Europe 600 Banks UCITS ETF (DE) Dist	4,863,229.01	9,251,761.53	1.99
EUR	91,000	Lyxor Index Fd MSCI Fut Mobil ESG Fltrd DR UCITS ETF A Cap	16,163,078.32	18,756,014.01	4.03
EUR	63,700	SSgA SPDR ETFs Europe II Plc MSCI USA Value UCITS Cap	27,599,850.29	35,292,894.30	7.58
EUR	45,500	SSgA SPDR ETFs Europe II Plc S&P US Fin Sel Sect USD Cap	12,464,963.07	18,732,083.74	4.02
EUR	91,000	VanEck UCITS ETFs Plc Semiconductor Cap	20,925,231.88	27,998,416.15	6.02
EUR	59,150	VanEck UCITS ETFs Plc Video Gam eSport A USD Cap	20,616,917.35	22,409,102.70	4.82
EUR	40,950	WisdomTree Issuer ICAV Battery Solutions UCITS ETF Cap	16,876,741.80	17,153,217.69	3.69
EUR	22,750	WisdomTree Issuer ICAV Cloud Computing UCITS ETF Cap	8,143,362.91	7,623,120.52	1.64
EUR	113,750	Xtrackers (IE) Plc MSCI Wld Fin ETF 1C Cap	21,648,270.33	28,995,510.74	6.23
EUR	86,450	Xtrackers (IE) Plc MSCI Wld Value UCITS ETF 1C Cap	26,348,623.82	36,015,322.56	7.74
EUR	59,150	Xtrackers CSI300 Swap UCITS ETF EUR 1C Cap	9,421,547.78	8,876,534.90	1.91
EUR	409,400	Xtrackers MSCI China UCITS ETF 1C Cap	69,380,249.15	61,093,415.35	13.13
EUR	45,500	Xtrackers MSCI Taiwan UCITS ETF 1C Cap	14,972,487.12	24,626,906.97	5.29
Total investments			387,887,081.37	460,448,837.40	98.96
Cash at banks				5,064,699.99	1.09
Other net assets/(liabilities)				-246,793.43	-0.05
Total				465,266,743.96	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 2023

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#### Industrial classification

(in percentage of net assets)

Investment funds	98.96 %
Total	<u>98.96 %</u>

#### Geographical classification

(by domicile of the issuer)

(in percentage of net assets)

Ireland	72.61 %
Luxembourg	24.36 %
Germany	1.99 %
Total	<u>98.96 %</u>

# SEB PRIME SOLUTIONS - SISSENER CANOPUS

## Statement of net assets (in NOK)

as at 30th June 2023

### Assets

Securities portfolio at market value	2,979,074,341.88
Option contracts at market value	37,241,386.92
Cash at banks	1,336,568,824.40
Cash collateral at banks for OTC derivative instruments	6,934,843.00
Other liquid assets	11,574,463.34
Receivable on sales of securities	407,499.59
Receivable on issues of shares	9,114,202.62
Income receivable on portfolio	16,584,011.94
Interest receivable on contracts for difference (CFD)	25,073.98
Unrealised gain on contracts for difference (CFD)	21,515,141.35
Receivable on contracts for difference (CFD)	5,296,718.17
Other receivables	6,786,495.43
Prepaid expenses	12,331.07
<b>Total assets</b>	<b>4,431,135,333.69</b>

### Liabilities

Bank overdrafts	1,289,539,852.31
Short option contracts at market value	47,801,555.38
Payable on purchases of securities	25,220,975.01
Payable on treasury transactions	11,329.87
Payable on redemptions of shares	11,251,429.98
Unrealised loss on futures contracts	6,786,495.43
Unrealised loss on forward foreign exchange contracts	207,707.73
Expenses payable	5,938,133.46
Interest payable on contracts for difference (CFD)	3,380,967.48
Payable on contracts for difference (CFD)	1,918,888.00
<b>Total liabilities</b>	<b>1,392,057,334.65</b>

Net assets at the end of the period **3,039,077,999.04**

### 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)	5,560.663	EUR	106.37	6,913,121.14
EUR-IH	185,106.854	EUR	10.01	21,657,982.54
EUR-R (acc)	102,098.000	EUR	10.01	11,949,079.61
NOK-I (acc)	79,978.399	NOK	3,412.80	272,950,157.50
NOK-R (acc)	3,873,509.578	NOK	320.16	1,240,127,117.19
NOK-RL (acc)	848,468.038	NOK	1,750.66	1,485,379,231.24
SEK-I (acc)	50.000	SEK	1,022.80	50,699.41
SEK-R (acc)	500.000	SEK	102.10	50,610.41
				<b>3,039,077,999.04</b>

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 2023

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>					
CAD	1,200,000	NexGen Energy Ltd Reg	40,631,169.56	60,715,823.87	2.00
DKK	75,000	Novo Nordisk AS B	120,366,937.99	129,423,542.66	4.26
EUR	100,000	BNP Paribas SA A	69,656,141.63	67,460,571.27	2.22
EUR	2,000,000	Intesa Sanpaolo SpA	38,961,412.26	56,100,267.17	1.85
EUR	1,000,000	Nanoform Finland Oyj Reg	57,096,144.83	22,323,231.31	0.74
EUR	3,000,000	Nokia Corp	147,723,204.66	134,482,859.20	4.43
EUR	25,000	STMicroelectronics NV	12,008,118.42	13,313,586.84	0.44
			325,445,021.80	293,680,515.79	9.68
GBP	406,920	Prudential Plc	55,742,960.95	61,436,417.37	2.02
GBP	1,321	Shell Plc	324,471.55	421,467.06	0.01
			56,067,432.50	61,857,884.43	2.03
NOK	14,000,000	ABG Sundal Collier Holdings ASA	110,040,832.47	72,940,000.00	2.40
NOK	675,175	Awilco Drilling Plc	56,168,381.12	6,144,092.50	0.20
NOK	1,600,000	BW Offshore Ltd Reg	44,894,273.99	41,920,000.00	1.38
NOK	7,000,000	Cloudberry Clean Energy ASA Reg	94,667,282.79	89,460,000.00	2.94
NOK	350,000	DNB Bank ASA	68,935,550.00	70,245,000.00	2.31
NOK	2,250,000	Europris ASA	140,616,010.48	161,100,000.00	5.30
NOK	350,000	Frontline Ltd	55,381,440.00	54,068,000.00	1.78
NOK	3,081,369	Integrated Wind Solutions AS	106,607,064.34	123,254,760.00	4.06
NOK	7,751,111	Morrow Bank ASA Reg	68,886,270.32	34,259,910.62	1.13
NOK	1,050,000	Nordic Semiconductor ASA	156,576,837.29	136,972,500.00	4.51
NOK	1,100,000	Norske Skog ASA	64,572,028.19	46,442,000.00	1.53
NOK	1,200,000	Nykode Therapeutics AS	39,294,767.97	31,440,000.00	1.03
NOK	650,000	Schibsted ASA B	116,637,285.17	115,570,000.00	3.80
NOK	58,912	Seadrill Ltd	24,153,920.00	26,127,472.00	0.86
NOK	613,995	Selvaag Bolig AS	31,031,856.54	19,832,038.50	0.65
NOK	550,000	Sparebank 1 SR-Bank	63,833,867.61	71,555,000.00	2.35
NOK	3,500,000	Storebrand ASA	280,017,869.69	292,810,000.00	9.64
NOK	1,000,000	Subsea 7 SA	89,857,355.58	133,650,000.00	4.40
NOK	369,717	Ultimovacs ASA Reg	17,377,397.49	28,542,152.40	0.94
NOK	100,000	Yara Intl ASA	42,209,890.80	37,900,000.00	1.25
NOK	1,350,000	Zaptec AS	41,780,524.08	45,549,000.00	1.50
			1,713,540,705.92	1,639,781,926.02	53.96
SEK	200,000	Essity AB B Reg	51,420,062.62	56,925,284.07	1.87
USD	20,000	Alphabet Inc A	26,602,805.32	25,646,203.73	0.84
USD	20,000	Alphabet Inc C	26,110,679.82	25,918,306.31	0.85
USD	250,000	Cameco Corp	44,564,511.65	83,907,222.52	2.76
USD	400,000	DHT Holdings Inc	40,868,565.52	36,551,732.30	1.20
USD	183,800	Golar LNG Ltd	44,022,886.19	39,714,614.11	1.31
USD	40,000	Microsoft Corp	129,431,457.63	145,924,113.91	4.80
USD	5,000	NXP Semiconductor NV	8,600,559.01	10,963,377.15	0.36
			320,201,465.14	368,625,570.03	12.12
<b>Total shares</b>			2,627,672,795.53	2,611,010,546.87	85.92
<b>Bonds</b>					
EUR	5,500,000	Intesa Sanpaolo SpA VAR 22/30.09.Perpetual	48,571,253.17	55,916,275.82	1.84
NOK	58,203,622	Cidron Romanov Ltd VAR PIK TOG 21/22.10.26	52,311,000.00	56,894,040.51	1.87
SEK	31,000,000	Ellos Group AB FRN 19/25.07.24	24,369,866.50	24,048,503.63	0.79
USD	8,850,000	Shelf Drilling Holdings Ltd 8.25% Sen 144A 18/15.02.25	65,478,068.14	88,926,018.00	2.93
<b>Total bonds</b>			190,730,187.81	225,784,837.96	7.43

\* 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 2023

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets *
<b><u>Transferable securities dealt in on another regulated market</u></b>					
<b>Bonds</b>					
USD	1,000,000	Petrofac Ltd 9.75% 21/15.11.26	7,386,840.01	8,407,969.70	0.28
USD	5,000,000	Shelf Drilling Holdings Ltd 10.25% 22/31.10.25	47,868,090.21	53,927,463.83	1.77
<b>Total bonds</b>			55,254,930.22	62,335,433.53	2.05
<b><u>Other transferable securities</u></b>					
<b>Bonds</b>					
USD	7,500,000	Vantage Drilling Intl 9.5% 23/15.02.28	75,114,011.45	79,943,523.52	2.63
<b>Total bonds</b>			75,114,011.45	79,943,523.52	2.63
Total investments			2,948,771,925.01	2,979,074,341.88	98.03
<b><u>Option contracts</u></b>					
<b><u>Listed financial instruments</u></b>					
<b>Options on transferable securities</b>					
USD	300	Tesla Inc PUT 12/23 OPRA 250	9,575,739.30	8,942,426.30	0.30
<b>Total options on transferable securities</b>			9,575,739.30	8,942,426.30	0.30
<b>Index options</b>					
EUR	1,000	DAX Germany Index PUT 12/23 EUX 15000	27,830,994.04	14,504,256.57	0.48
EUR	1,000	Euro Stoxx 50 EUR (Price) Index PUT 07/23 EUX 4300	11,405,558.04	1,893,384.02	0.06
EUR	1,000	Euro Stoxx 50 EUR (Price) Index PUT 11/23 EUX 4075	15,248,082.75	6,439,843.17	0.21
			54,484,634.83	22,837,483.76	0.75
GBP	350	FTSE250 Index CALL 09/23 LIFFE 19150	3,571,947.68	1,811,476.86	0.06
NOK	4,000	Oslo Stock Exchange Index PUT 07/23 OSL 1100	4,600,000.00	3,650,000.00	0.12
<b>Total index options</b>			62,656,582.51	28,298,960.62	0.93
Total option contracts			72,232,321.81	37,241,386.92	1.23
<b><u>Short option contracts</u></b>					
<b><u>Listed financial instruments</u></b>					
<b>Options on transferable securities</b>					
EUR	-500	BNP Paribas SA A CALL 07/23 MONEP 57	-1,030,623.64	-981,754.68	-0.03
EUR	-1,000	Intesa Sanpaolo SpA CALL 07/23 MIL 2.4	-664,767.99	-539,965.07	-0.02
			-1,695,391.63	-1,521,719.75	-0.05
NOK	-5,000	Storebrand ASA CALL 07/23 OSL 82.5	-1,125,000.00	-1,400,000.00	-0.05
SEK	-2,000	Essity AB B Reg CALL 07/23 OMX 295	-2,575,566.96	-799,055.71	-0.03
SEK	-2,000	Essity AB B Reg PUT 07/23 OMX 295	-1,901,013.71	-2,284,149.33	-0.07
			-4,476,580.67	-3,083,205.04	-0.10
USD	-300	Tesla Inc CALL 12/23 OPRA 300	-9,932,894.73	-7,833,661.85	-0.26
<b>Total options on transferable securities</b>			-17,229,867.03	-13,838,586.64	-0.46

\* 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 2023

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets *
<b>Index options</b>					
EUR	-1,000	DAX Germany Index CALL 12/23 EUX 17300	-16,412,314.55	-11,284,334.99	-0.37
EUR	-1,000	DAX Germany Index PUT 12/23 EUX 13700	-15,761,069.29	-7,030,064.73	-0.23
EUR	-1,000	Euro Stoxx 50 EUR (Price) Index CALL 11/23 EUX 4525	-10,990,884.09	-12,003,119.66	-0.39
EUR	-2,000	Euro Stoxx 50 EUR (Price) Index PUT 07/23 EUX 4075	-10,688,346.84	-888,254.23	-0.03
EUR	-1,000	Euro Stoxx 50 EUR (Price) Index PUT 11/23 EUX 3425	-4,835,045.57	-1,601,195.13	-0.05
			-58,687,660.34	-32,806,968.74	-1.07
NOK	-4,000	Oslo Stock Exchange Index CALL 07/23 OSL 1140	-3,400,000.00	-1,156,000.00	-0.04
<b>Total index options</b>			-62,087,660.34	-33,962,968.74	-1.11
Total short option contracts			-79,317,527.37	-47,801,555.38	-1.57
Cash and cash collateral at banks				1,343,503,667.40	44.21
Bank overdrafts				-1,289,539,852.31	-42.43
Other net assets/(liabilities)				16,600,010.53	0.53
<b>Total</b>				<b>3,039,077,999.04</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 2023

#### Industrial classification

(in percentage of net assets)

Financials	27.63 %
Energy	16.97 %
Technologies	16.23 %
Cyclical consumer goods	9.89 %
Utilities	7.70 %
Industrials	7.34 %
Healthcare	6.97 %
Raw materials	2.78 %
Non-cyclical consumer goods	1.87 %
Real estate	0.65 %
Total	<u>98.03 %</u>

#### Geographical classification

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

Norway	45.34 %
Cayman Islands	7.33 %
United States of America	6.49 %
Finland	5.17 %
Canada	4.76 %
Luxembourg	4.40 %
Denmark	4.26 %
Italy	3.69 %
Bermuda	3.55 %
Sweden	2.66 %
United Kingdom	2.23 %
France	2.22 %
Jersey	2.15 %
Cyprus	1.78 %
Marshall Islands	1.20 %
The Netherlands	0.80 %
Total	<u>98.03 %</u>

## SEB PRIME SOLUTIONS - SISSENER CORPORATE BOND FUND

### Statement of net assets (in NOK)

as at 30th June 2023

#### Assets

Securities portfolio at market value	3,105,379,444.80
Cash at banks	229,917,042.81
Cash collateral at banks for OTC derivative instruments	12,047,360.87
Receivable on treasury transactions	4,907.03
Receivable on issues of shares	3,643,804.36
Income receivable on portfolio	53,916,973.13
Interest receivable on swaps contracts	2,393,604.01
Unrealised gain on swaps contracts	8,058,088.63
Unrealised gain on forward foreign exchange contracts	32,099,247.08
Prepaid expenses	12,330.72
Total assets	3,447,472,803.44

#### Liabilities

Bank overdrafts	142,030,929.55
Cash collateral at banks for OTC derivative instruments	31,330,000.00
Payable on purchases of securities	84,844,583.76
Payable on redemptions of shares	14,900.75
Interest payable on swaps contracts	1,780,837.57
Expenses payable	17,213,493.59
Total liabilities	277,214,745.22

Net assets at the end of the period	3,170,258,058.22
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#### 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	919,069.484	EUR	11.10	119,261,701.74
EUR-RF	3,333,961.670	EUR	11.23	437,621,490.48
NOK-I (acc)	709,662.388	NOK	1,118.79	793,963,903.29
NOK-R (acc)	13,589,514.949	NOK	133.41	1,813,032,269.55
NOK-RF (acc)	46,714.458	NOK	135.41	6,325,797.34
SEK-RF	500.000	SEK	106.71	52,895.82
				3,170,258,058.22

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 2023

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	10,400,000	Infront ASA FRN 21/28.10.26	103,593,013.81	120,714,918.63	3.81
EUR	8,000,000	Intesa Sanpaolo SpA VAR 22/30.09.Perpetual	75,801,237.25	81,332,764.83	2.56
EUR	8,700,000	Norske Skog ASA FRN 144A 21/02.03.26	90,819,764.01	104,732,186.27	3.30
EUR	5,600,000	Scatec ASA FRN 21/19.08.25	61,167,974.20	61,356,067.44	1.93
			331,381,989.27	368,135,937.17	11.60
NOK	77,000,000	Aker ASA FRN Sen 19/22.11.24	77,345,000.00	77,284,900.00	2.44
NOK	110,000,000	Boliden AB FRN Ser 9 23/19.06.30	110,000,000.00	109,968,100.00	3.47
NOK	112,500,000	BW Offshore Ltd FRN Sen 19/04.12.23	112,492,500.00	113,062,500.00	3.57
NOK	98,000,000	Chip Bidco AS FRN Sen 19/13.12.24	97,506,250.00	98,857,500.00	3.12
NOK	92,694,658	Cidron Romanov Ltd VAR PIK TOG 21/22.10.26	86,583,500.00	90,609,028.20	2.86
NOK	100,500,000	Kistefos AS FRN 144A 20/16.09.25	103,102,244.12	105,231,540.00	3.32
NOK	18,500,000	Odfjell SE FRN 144A 21/21.01.25	18,502,820.12	19,240,000.00	0.61
NOK	50,000,000	Odfjell SE FRN Sen Reg S 18/19.09.23	50,724,016.85	50,437,500.00	1.59
NOK	98,750,000	Odfjell Technology Ltd FRN 144A 22/23.02.26	99,365,768.68	105,570,662.50	3.33
NOK	46,000,000	Sparebank 1 Nord-Norge FRN Ser NONG97 PRO 19/23.05.29	45,972,400.00	45,687,660.00	1.44
NOK	70,000,000	SuperOffice Gr SA FRN 20/05.11.25	71,998,437.50	72,450,000.00	2.28
NOK	40,000,000	Wallenius Wilhelmsen ASA FRN Sen 20/09.09.24	40,360,975.61	41,683,400.00	1.31
			913,953,912.88	930,082,790.70	29.34
SEK	121,000,000	Ellos Group AB FRN 19/25.07.24	117,916,190.12	93,866,739.97	2.96
SEK	6,250,000	Humble Group AB 9.5% 21/05.01.24	6,046,065.23	6,256,564.09	0.20
SEK	97,500,000	Humble Group AB FRN 21/21.07.25	99,798,733.98	101,009,663.53	3.19
SEK	52,000,000	Nordnet AB FRN 21/16.02.Perpetual	45,886,772.87	50,873,041.80	1.60
SEK	50,000,000	Nordnet AB VAR Jun Sub 19/21.06.Perpetual	52,514,504.51	50,312,751.07	1.59
			322,162,266.71	302,318,760.46	9.54
USD	10,500,000	Ahlstrom Holding 3 Oy 4.875% 21/04.02.28	92,823,103.68	93,057,475.08	2.93
USD	10,500,000	American Tanker Inc 7.75% Sen 20/02.07.25	100,752,993.72	109,097,600.85	3.44
USD	12,941,666	Bluewater Holding BV 12% Sk 22/10.11.26	128,858,910.23	140,546,487.54	4.43
USD	8,000,000	Danske Bank A/S VAR Conv 17/28.09.Perpetual	77,271,085.60	82,200,689.41	2.59
USD	1,000,000	Danske Bank A/S VAR Conv 18/26.12.Perpetual	9,880,489.49	10,113,538.66	0.32
USD	9,000,000	DNB Bank ASA VAR Jun Sub Reg S 19/12.11.Perpetual	88,723,692.86	90,880,601.00	2.87
USD	12,000,000	Enquest Plc 11.625% 22/01.11.27	124,992,962.34	117,802,205.22	3.72
USD	10,000,000	Navigator Holdings Ltd 8% 20/10.09.25	92,426,284.80	106,993,090.95	3.37
USD	8,550,000	Ocean Yield ASA FRN Sub 19/10.12.Perpetual	73,157,653.15	95,524,323.44	3.01
USD	9,050,000	Shelf Drilling Holdings Ltd 8.25% Sen 144A 18/15.02.25	67,274,469.18	90,935,645.53	2.87
USD	8,000,000	Tidewater Inc 10.375% 23/03.07.28	86,077,728.43	84,844,583.76	2.68
USD	9,026,000	Tullow Oil Plc 10.25% 21/15.05.26	80,463,530.28	74,398,364.13	2.35
USD	2,000,000	Yara Intl ASA 7.378% 144A 22/14.11.32	22,935,389.66	23,251,379.65	0.73
			1,045,638,293.42	1,119,645,985.22	35.31
<b>Total bonds</b>			2,613,136,462.28	2,720,183,473.55	85.79
<b>Transferable securities dealt in on another regulated market</b>					
<b>Bonds</b>					
NOK	18,500,000	Kistefos AS FRN 20/11.09.24	18,681,250.00	18,746,697.50	0.59
USD	6,169,000	Petrofac Ltd 9.75% 21/15.11.26	50,309,056.93	51,868,765.07	1.64
USD	7,750,000	Shelf Drilling Holdings Ltd 10.25% 22/31.10.25	74,388,121.81	83,587,568.94	2.64
USD	1,760,000	Shelf Drilling Holdings Ltd 8.25% 18/15.02.25	15,192,331.97	17,727,898.69	0.56
USD	10,100,000	Tidewater Inc 10.375% 23/03.07.28	108,653,998.41	108,333,517.53	3.42
			248,543,509.12	261,517,750.23	8.26
<b>Total bonds</b>			267,224,759.12	280,264,447.73	8.85

\* 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 - SISSENER CORPORATE BOND FUND

### Statement of investments and other net assets (in NOK) (continued) as at 30th June 2023

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets *
<b><u>Other transferable securities</u></b>					
<b>Bonds</b>					
NOK	25,000,000	Sparebank 1 Nord-Norge FRN 23/23.05.33	25,000,000.00	24,988,000.00	0.79
USD	7,500,000	Vantage Drilling Intl 9.5% 23/15.02.28	75,114,011.45	79,943,523.52	2.52
<b>Total bonds</b>			<u>100,114,011.45</u>	<u>104,931,523.52</u>	<u>3.31</u>
Total investments			<u>2,980,475,232.85</u>	<u>3,105,379,444.80</u>	<u>97.95</u>
Cash and cash collateral at banks				241,964,403.68	7.63
Bank overdrafts and collateralized debt at banks				-173,360,929.55	-5.47
Other net assets/(liabilities)				-3,724,860.71	-0.11
<b>Total</b>				<u><u>3,170,258,058.22</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 - SISSENER CORPORATE BOND FUND

### Industrial and geographical classification of investments as at 30th June 2023

#### Industrial classification

(in percentage of net assets)

Energy	44.75 %
Financials	33.83 %
Raw materials	7.50 %
Non-cyclical consumer goods	3.39 %
Cyclical consumer goods	2.96 %
Technologies	2.28 %
Utilities	1.93 %
Industrials	1.31 %
Total	<u>97.95 %</u>

#### Geographical classification

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

Norway	33.14 %
Sweden	13.01 %
United States of America	9.54 %
United Kingdom	9.40 %
Cayman Islands	8.59 %
Jersey	4.50 %
The Netherlands	4.43 %
Bermuda	3.57 %
Marshall Islands	3.37 %
Finland	2.93 %
Denmark	2.91 %
Italy	2.56 %
Total	<u>97.95 %</u>

## SEB PRIME SOLUTIONS - CARN Latitude

### Statement of net assets (in NOK)

as at 30th June 2023

#### Assets

Securities portfolio at market value	304,799,607.56
Cash at banks	17,375,388.83
Interest receivable on swaps contracts	37,387.45
Unrealised gain on swaps contracts	1,358,434.75
Unrealised gain on forward foreign exchange contracts	68,816.24
Prepaid expenses	12,482.31
Total assets	323,652,117.14

#### Liabilities

Expenses payable	531,948.23
Total liabilities	531,948.23
Net assets at the end of the period	323,120,168.91

#### 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)	70,573.743	NOK	1,329.63	93,837,248.36
NOK-R-OPA1 (acc)	22,328.129	NOK	1,442.06	32,198,471.93
NOK-R-OPA3 (acc)	131,942.679	NOK	1,493.71	197,084,448.62
				323,120,168.91

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 2023

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	5,100	DSV A/S	8,078,728.15	11,471,300.43	3.55
DKK	4,396	Novo Nordisk AS B	3,036,641.25	7,585,945.25	2.35
			11,115,369.40	19,057,245.68	5.90
EUR	42,200	Huhtamaki Oyj Reg	14,430,983.49	14,826,038.36	4.59
EUR	22,617	Neste Corporation	11,468,863.13	9,320,538.36	2.88
			25,899,846.62	24,146,576.72	7.47
NOK	131,968	Af Gruppen Asa A	21,117,673.01	17,551,744.00	5.43
NOK	224,770	Bouvet ASA Reg	12,788,398.82	14,587,573.00	4.52
NOK	54,833	DNB Bank ASA	10,146,422.89	11,004,983.10	3.41
NOK	221,614	Komplett ASA	3,276,791.58	2,978,492.16	0.92
NOK	40,857	Mowi ASA Reg	6,969,705.93	6,953,861.40	2.15
NOK	283,181	Mpc Energy Solutions NV	10,871,335.33	3,398,172.00	1.05
NOK	1,079,017	NRC Group ASA	28,853,056.52	11,977,088.70	3.71
NOK	189,209	Orkla ASA A	13,940,573.92	14,588,013.90	4.52
NOK	65,000	Pareto Bk ASA	3,357,250.00	3,246,750.00	1.01
NOK	68,500	Protector Forsikring Asa	8,076,150.00	11,316,200.00	3.50
NOK	36,962	SalMar ASA	14,409,681.12	16,000,849.80	4.95
NOK	654,526	Self Storage Group ASA	15,802,862.85	14,988,645.40	4.64
NOK	399,628	Selvaag Bolig AS	13,389,839.23	12,907,984.40	4.00
NOK	61,447	Sparebank 1 SR-Bank	7,034,426.40	7,994,254.70	2.47
NOK	142,906	Sparebanken Vest AS	12,429,157.47	14,719,318.00	4.56
NOK	86,597	Storebrand ASA	6,944,958.71	7,244,705.02	2.24
			189,408,283.78	171,458,635.58	53.08
SEK	306,433	AcadeMedia AB	19,119,876.15	15,295,970.11	4.73
SEK	124,880	Bravida Holding AB	14,942,130.28	12,826,101.25	3.97
SEK	60,875	Camurus AB	8,270,195.83	16,813,653.95	5.20
SEK	334,793	Coor Serv Mgt Holding AB	23,338,018.48	17,557,960.16	5.43
SEK	155,139	Eastnine AB	14,403,833.58	17,133,583.16	5.30
SEK	117,348	Svenska Handelsbanken AB A	10,588,724.57	10,509,880.95	3.25
			90,662,778.89	90,137,149.58	27.88
Total investments			317,086,278.69	304,799,607.56	94.33
Cash at banks				17,375,388.83	5.38
Other net assets/(liabilities)				945,172.52	0.29
Total				323,120,168.91	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 2023

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#### Industrial classification

(in percentage of net assets)

Industrials	22.09 %
Financials	20.44 %
Real estate	13.94 %
Non-cyclical consumer goods	11.62 %
Healthcare	7.55 %
Utilities	5.78 %
Technologies	5.44 %
Raw materials	4.59 %
Energy	2.88 %
Total	<u>94.33 %</u>

#### Geographical classification

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

Norway	52.03 %
Sweden	27.88 %
Finland	7.47 %
Denmark	5.90 %
The Netherlands	1.05 %
Total	<u>94.33 %</u>

## SEB PRIME SOLUTIONS - CARN Longitude

### Statement of net assets (in NOK)

as at 30th June 2023

#### Assets

Securities portfolio at market value	165,963,462.38
Investment funds at net asset value	19,536,918.04
Cash at banks	34,300,143.13
Prepaid expenses	12,482.31
Total assets	219,813,005.86

#### Liabilities

Expenses payable	447,852.69
Total liabilities	447,852.69
Net assets at the end of the period	219,365,153.17

#### 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 NOK)
NOK-A1 (acc)	68,212.815	NOK	857.12	58,466,299.53
NOK-A2 (acc)	684.814	NOK	887.78	607,963.18
NOK-II (acc)	179,896.685	NOK	891.02	160,290,890.46
				219,365,153.17

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 2023

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	2,800	DSV A/S	4,443,634.51	6,297,968.86	2.87
DKK	11,382	Novo Nordisk AS B	12,853,326.95	19,641,316.83	8.95
			17,296,961.46	25,939,285.69	11.82
EUR	29,000	Huhtamaki Oyj Reg	10,070,428.57	10,188,509.77	4.64
EUR	21,403	Neste Corporation	10,720,371.73	8,820,245.06	4.02
			20,790,800.30	19,008,754.83	8.66
NOK	44,959	Af Gruppen Asa A	7,172,219.24	5,979,547.00	2.73
NOK	94,380	Bouvet ASA Reg	5,390,699.86	6,125,262.00	2.79
NOK	37,460	DNB Bank ASA	6,930,134.18	7,518,222.00	3.43
NOK	113,634	Komplett ASA	1,680,196.14	1,527,240.96	0.70
NOK	85,729	Mowi ASA Reg	14,562,280.54	14,591,075.80	6.65
NOK	65,973	Mpc Energy Solutions NV	2,738,436.17	791,676.00	0.36
NOK	523,610	NRC Group ASA	9,709,263.88	5,812,071.00	2.65
NOK	135,000	Orkla ASA A	9,850,026.85	10,408,500.00	4.74
NOK	32,901	Protector Forsikring Asa	4,119,624.07	5,435,245.20	2.48
NOK	28,000	SalMar ASA	10,898,805.51	12,121,200.00	5.53
NOK	78,064	Selvaag Bolig AS	2,556,236.78	2,521,467.20	1.15
NOK	40,457	Sparebank 1 SR-Bank	4,625,167.02	5,263,455.70	2.40
NOK	87,587	Storebrand ASA	7,135,073.35	7,327,528.42	3.34
			87,368,163.59	85,422,491.28	38.95
SEK	195,971	AcadeMedia AB	13,913,699.62	9,782,127.11	4.46
SEK	38,000	Camurus AB	8,051,675.04	10,495,586.86	4.78
SEK	113,274	Coor Serv Mgt Holding AB	8,145,683.14	5,940,567.39	2.71
SEK	21,129	Eastnine AB	2,745,911.45	2,333,491.12	1.06
SEK	78,618	Svenska Handelsbanken AB A	7,093,966.74	7,041,158.10	3.21
			39,950,935.99	35,592,930.58	16.22
<b>Total shares</b>			165,406,861.34	165,963,462.38	75.65
<b><u>Open-ended investment funds</u></b>					
<b>Tracker funds (UCITS)</b>					
EUR	3,000	Amundi Index Solutions MSCI Nordic UCITS ETF Cap	19,389,099.61	19,536,918.04	8.91
<b>Total tracker funds (UCITS)</b>			19,389,099.61	19,536,918.04	8.91
<b>Total investments</b>			184,795,960.95	185,500,380.42	84.56
<b>Cash at banks</b>				34,300,143.13	15.64
<b>Other net assets/(liabilities)</b>				-435,370.38	-0.20
<b>Total</b>				219,365,153.17	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 2023

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#### Industrial classification

(in percentage of net assets)

Non-cyclical consumer goods	16.92 %
Financials	14.86 %
Healthcare	13.73 %
Industrials	10.96 %
Investment funds	8.91 %
Utilities	4.82 %
Raw materials	4.64 %
Energy	4.02 %
Technologies	3.49 %
Real estate	2.21 %
Total	<u>84.56 %</u>

#### Geographical classification

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

Norway	38.59 %
Sweden	16.22 %
Denmark	11.82 %
Luxembourg	8.91 %
Finland	8.66 %
The Netherlands	0.36 %
Total	<u>84.56 %</u>

## SEB PRIME SOLUTIONS - KRAFT GLOBAL

### Statement of net assets (in NOK)

as at 30th June 2023

#### Assets

Securities portfolio at market value	227,026,551.76
Cash at banks	2,467,945.38
Income receivable on portfolio	21,162.94
Prepaid expenses	322,375.90
Total assets	229,838,035.98

#### Liabilities

Payable on redemptions of shares	58,800.67
Expenses payable	346,539.50
Total liabilities	405,340.17
Net assets at the end of the period	229,432,695.81

#### 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)
A	95,756.531	NOK	114.92	11,004,446.08
B	1,851,645.433	NOK	117.96	218,428,249.73
				229,432,695.81

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

## SEB PRIME SOLUTIONS - KRAFT GLOBAL

### Statement of investments and other net assets (in NOK) as at 30th June 2023

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>					
CAD	730	Constellation Software Inc	11,053,417.03	16,220,635.50	7.07
CAD	2,190	Lumine Group Inc	0.00	322,136.30	0.14
CAD	4,950	Topicuscom Inc Sub Reg	2,577,019.25	4,353,871.01	1.90
			13,630,436.28	20,896,642.81	9.11
DKK	8,207	Novo Nordisk AS B	8,861,735.02	14,162,386.86	6.17
EUR	13,000	Kone Oyj B	5,275,830.99	7,267,205.23	3.17
EUR	910	LVMH Moët Hennessy L Vuit SE	5,809,556.71	9,178,588.09	4.00
			11,085,387.70	16,445,793.32	7.17
NOK	29,017	Af Gruppen Asa A	3,974,927.99	3,859,261.00	1.68
NOK	5,500	Aker ASA A	3,729,000.00	3,346,750.00	1.46
NOK	9,200	Bakkafrost P/F Reg	3,968,718.20	5,906,400.00	2.57
NOK	90,302	Bouvet ASA Reg	4,940,422.42	5,860,599.80	2.55
NOK	21,000	Golden Ocean Group Ltd	2,029,828.50	1,696,800.00	0.74
NOK	11,490	Noram Drilling AS	640,567.50	573,351.00	0.25
			19,283,464.61	21,243,161.80	9.25
SEK	230,802	Africa Oil Corp	4,601,574.30	5,171,184.41	2.25
SEK	57,740	Atlas Copco B REG	5,069,071.00	7,684,809.25	3.35
SEK	35,745	Biogaia AB	2,543,989.39	4,110,695.51	1.79
SEK	10,000	Boliden AB	3,268,570.94	3,088,657.65	1.35
SEK	12,350	Evolution AB Reg	10,565,403.97	16,722,302.84	7.29
SEK	54,000	Kindred Group Plc SDR	4,303,356.41	6,148,466.03	2.68
SEK	38,600	Lifco AB	5,833,266.34	8,966,059.40	3.91
SEK	17,200	Note AB	3,003,093.49	3,870,760.69	1.69
			39,188,325.84	55,762,935.78	24.31
USD	1,170	Adobe Inc Reg	3,500,096.33	6,128,931.70	2.67
USD	12,000	Alphabet Inc A	12,568,641.36	15,387,722.24	6.71
USD	6,800	Amazon.com Inc	8,392,855.84	9,496,251.46	4.14
USD	4,200	Applied Materials Inc	3,812,006.22	6,503,337.35	2.84
USD	1,300	Deckers Outdoor Corp	4,515,847.56	7,348,462.25	3.20
USD	1,650	Mastercard Inc A	5,087,174.36	6,951,953.08	3.03
USD	3,600	Meta Platforms Inc A	5,279,680.88	11,067,590.29	4.82
USD	5,000	Microsoft Corp	12,767,109.43	18,240,514.24	7.95
USD	1,500	S&P Global Inc	5,006,265.83	6,441,921.44	2.81
USD	11,161	TCS Group Holding Plc GDR repr 1 Share A Reg S	0.00	0.00	0.00
USD	9,700	Tencent Holdings Ltd unspns ADR repr 1 Share	3,056,975.55	4,415,271.43	1.92
USD	6,000	Toro Co	5,601,831.32	6,533,675.71	2.85
			69,588,484.68	98,515,631.19	42.94
Total investments			161,637,834.13	227,026,551.76	98.95
Cash at banks				2,467,945.38	1.08
Other net assets/(liabilities)				-61,801.33	-0.03
Total				229,432,695.81	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 - KRAFT GLOBAL

### Industrial and geographical classification of investments as at 30th June 2023

#### Industrial classification

(in percentage of net assets)

Technologies	41.46 %
Cyclical consumer goods	21.31 %
Industrials	16.29 %
Healthcare	7.96 %
Financials	4.05 %
Energy	3.96 %
Non-cyclical consumer goods	2.57 %
Raw materials	1.35 %
Total	<u>98.95 %</u>

#### Geographical classification

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

United States of America	41.02 %
Sweden	19.38 %
Canada	11.36 %
Denmark	6.17 %
Norway	5.94 %
France	4.00 %
Finland	3.17 %
Malta	2.68 %
Faroe Islands	2.57 %
Cayman Islands	1.92 %
Bermuda	0.74 %
Total	<u>98.95 %</u>

## SEB PRIME SOLUTIONS - KRAFT HØYRENTE

### Statement of net assets (in NOK)

as at 30th June 2023

#### Assets

Securities portfolio at market value	1,853,654,966.85
Cash at banks	50,251,012.10
Income receivable on portfolio	39,136,606.36
Prepaid expenses	12,330.72
Total assets	1,943,054,916.03

#### Liabilities

Bank overdrafts	60,419,851.93
Payable on treasury transactions	7,791,060.45
Payable on redemptions of shares	991,340.93
Unrealised loss on forward foreign exchange contracts	29,707,973.96
Expenses payable	1,398,129.44
Total liabilities	100,308,356.71
Net assets at the end of the period	1,842,746,559.32

#### 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)
A	508,627.849	NOK	127.06	64,625,514.47
B	13,862,606.080	NOK	128.27	1,778,121,044.85
				1,842,746,559.32

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

# SEB PRIME SOLUTIONS - KRAFT HØYRENTE

## Statement of investments and other net assets (in NOK) as at 30th June 2023

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	4,000,000	Balder Finland Oyj 1% EMTN 21/20.01.29	29,063,146.20	29,889,754.85	1.62
EUR	800,000	Balder Finland Oyj 1.375% EMTN Ser 2 21/24.05.30	5,087,893.74	5,602,733.68	0.30
EUR	1,000,000	Banque Intl à Luxembourg SA VAR EMTN 23/01.05.33	10,664,859.46	10,845,584.15	0.59
EUR	6,100,000	Betsson AB FRN 22/23.06.25	63,845,682.09	74,725,712.95	4.06
EUR	500,000	Castellum Helsinki Fin Hg Abp 0.875% EMTN 21/17.09.29	3,359,381.66	4,005,179.23	0.22
EUR	1,000,000	Fastighets Balder AB 1.25% EMTN Sen Reg S 20/28.01.28	7,637,013.42	8,181,990.21	0.44
EUR	1,000,000	Heimstaden Bostad AB VAR 20/15.10.Perpetual	7,080,712.24	5,905,312.81	0.32
EUR	1,300,000	Heimstaden Bostad AB VAR 21/03.05.Perpetual	7,953,091.11	7,148,769.38	0.39
EUR	1,000,000	Heimstaden Bostad AB VAR Jun Sub Reg S 19/19.02.Perpetual	8,430,938.34	7,047,070.12	0.38
EUR	400,000	Heimstaden Bostad Treasury BV 0.75% EMTN 21/06.09.29	2,899,548.36	2,840,356.53	0.15
EUR	1,100,000	Heimstaden Bostad Treasury BV 1.625% EMTN 21/13.10.31	7,286,809.36	7,523,449.05	0.41
EUR	7,000,000	Intrum AB 9.25% 22/15.03.28	73,095,784.10	69,345,014.31	3.76
EUR	400,000	MOBA Network AB FRN 23/26.05.26	4,717,117.63	4,651,647.15	0.25
EUR	1,788,000	Preem Holding AB (publ) 12% 22/30.06.27	19,605,706.58	22,458,694.99	1.22
EUR	2,450,000	Skill BidCo ApS FRN 23/02.03.28	26,260,942.23	28,133,407.42	1.53
EUR	5,300,000	Ytinrete BidCo AB (publ) FRN 23/12.07.28	60,238,565.88	62,253,765.22	3.38
			337,227,192.40	350,558,442.05	19.02
GBP	800,000	Lloyds Banking Group Plc VAR Conv EMTN 23/27.03.Perpetual	9,632,180.06	10,141,491.89	0.55
NOK	104,685,687	Cidron Romanov Ltd VAR PIK TOG 21/22.10.26	102,888,159.73	102,330,259.04	5.55
NOK	15,000,000	DFDS A/S FRN 23/16.03.28	15,000,000.00	14,993,073.00	0.81
NOK	36,000,000	DNB Bank ASA FRN 23/20.04.Perpetual	36,000,000.00	35,711,107.20	1.94
NOK	16,000,000	DNB Bank ASA FRN EMTN 23/23.05.33	16,000,000.00	15,499,707.20	0.84
NOK	26,000,000	DNB Bank ASA VAR 22/04.11.Perpetual	27,080,020.00	25,854,552.10	1.40
NOK	16,000,000	DNB Bank ASA VAR EMTN 23/23.05.33	16,000,000.00	14,970,000.00	0.81
NOK	64,000,000	Fastighets Balder AB 4.451% Ser BALD 134 22/30.03.27	57,117,957.20	54,009,164.80	2.93
NOK	12,000,000	Hawk Infinity Software AS FRN 23/28.05.25	11,985,000.00	12,067,500.00	0.66
NOK	39,300,000	Jotta Group AS FRN 21/28.05.25	38,219,250.00	39,521,062.50	2.15
NOK	65,100,000	Kistefos AS FRN 144A 20/16.09.25	66,336,325.12	68,436,375.00	3.71
NOK	70,000,000	Kreditor AS FRN 23/23.02.27	70,510,552.33	71,400,000.00	3.87
NOK	67,000,000	Lime Petroleum AS FRN Sk 22/07.07.25	74,169,917.81	66,581,250.00	3.61
NOK	60,000,000	NOBA Bank Group AB (publ) FRN 23/15.09.33	60,000,000.00	59,562,651.00	3.23
NOK	52,000,000	Norsk Hydro ASA 5.257% 22/30.11.28	52,346,571.30	51,053,909.40	2.77
NOK	35,000,000	Odfjell Technology Ltd FRN 144A 22/23.02.26	35,875,000.00	37,439,062.50	2.03
NOK	89,500,000	SeaPeak LLC FRN 144A 21/18.11.26	83,458,750.00	91,066,250.00	4.94
NOK	4,000,000	Storebrand Livsforsikring AS FRN 20/19.06.50	3,895,000.00	3,919,744.80	0.21
NOK	2,000,000	Storebrand Livsforsikring AS FRN 22/17.02.53	2,025,000.00	2,014,471.40	0.11
NOK	22,000,000	Storebrand Livsforsikring AS Step-up Sub 14/25.06.Perpetual	21,955,000.00	22,024,592.70	1.20
NOK	68,000,000	Storebrand Livsforsikring AS VAR 22/17.02.53	70,185,450.00	67,139,779.60	3.64
NOK	37,000,000	Swedbank AB FRN EMTN 23/09.06.33	37,000,000.00	37,188,250.45	2.02
NOK	18,000,000	Tryg Forsikring AS FRN 23/20.06.Perpetual	17,829,000.00	17,600,446.80	0.96
			915,876,953.49	910,383,209.49	49.39
SEK	10,000,000	Klarna Holding AB FRN 23/16.08.33	10,314,033.39	9,863,876.81	0.54
USD	7,700,000	Altera Shuttle Tankers LLC FRN Sen 19/18/10/2024	75,677,565.28	81,540,322.69	4.43
USD	3,666,667	Bluewater Holding BV 12% Sk 22/10.11.26	35,689,674.40	39,738,170.27	2.16
USD	2,300,000	Danske Bank A/S VAR 21/18.11.Perpetual	19,625,097.93	20,925,588.21	1.14
USD	7,000,000	MHH Holding BV FRN 22/10.02.25	75,864,583.28	76,551,166.04	4.15
USD	2,250,000	NES Fircroft BondCo AS 11.75% 22/29.09.26	23,507,998.83	24,796,552.71	1.35
USD	3,300,000	Nordea Bank Abp VAR Conv 21/01.03.Perpetual	25,103,533.62	26,163,595.00	1.42
USD	600,000	Nordea Bank Abp VAR Ser 9605 144A 21/01.03.Perpetual	4,548,770.62	4,755,988.85	0.26
USD	3,500,000	Odfjell Rig III Ltd 9.25% 144A 23/31.05.28	37,445,974.82	37,775,658.27	2.05
USD	8,000,000	SFL Corp Ltd 8.875% 23/01.02.27	79,126,268.17	85,737,307.33	4.65
USD	1,000,000	Swedbank AB VAR 19/17.03.Perpetual	9,659,496.06	10,116,752.47	0.55
USD	600,000	Swedbank AB VAR 23/17.09.Perpetual	5,998,131.94	5,926,908.38	0.32
USD	4,600,000	Swedbank AB VAR Conv 21/17.03.Perpetual	33,341,116.12	35,486,868.50	1.93
			425,588,211.07	449,514,878.72	24.41
<b>Total bonds</b>			<b>1,698,638,570.41</b>	<b>1,730,461,898.96</b>	<b>93.91</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 - KRAFT HØYRENTE

### Statement of investments and other net assets (in NOK) (continued) as at 30th June 2023

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets *
<b><u>Transferable securities dealt in on another regulated market</u></b>					
<b>Bonds</b>					
NOK	11,300,000	Kistefos AS FRN 144A 23/26.07.27	11,300,000.00	11,502,458.71	0.62
NOK	50,000,000	Kistefos AS FRN 22/09.09.26	49,312,500.00	51,265,625.00	2.78
<b>Total bonds</b>			60,612,500.00	62,768,083.71	3.40
<b><u>Other transferable securities</u></b>					
<b>Bonds</b>					
USD	5,800,000	Pandion Energy AS 9.75% 22/03.06.26	60,938,275.77	60,424,984.18	3.28
<b>Total bonds</b>			60,938,275.77	60,424,984.18	3.28
Total investments			1,820,189,346.18	1,853,654,966.85	100.59
Cash at banks				50,251,012.10	2.73
Bank overdrafts				-60,419,851.93	-3.28
Other net assets/(liabilities)				-739,567.70	-0.04
<b>Total</b>				1,842,746,559.32	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 - KRAFT HØYRENTE

### Industrial and geographical classification of investments as at 30th June 2023

#### Industrial classification

(in percentage of net assets)

Financials	46.36 %
Energy	28.37 %
Industrials	12.40 %
Real estate	6.38 %
Cyclical consumer goods	4.06 %
Raw materials	2.77 %
Technologies	0.25 %
Total	<u>100.59 %</u>

#### Geographical classification

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

Norway	33.60 %
Sweden	25.72 %
Marshall Islands	9.37 %
The Netherlands	6.87 %
Bermuda	6.70 %
Jersey	5.55 %
Denmark	4.44 %
United Kingdom	3.93 %
Finland	3.82 %
Luxembourg	0.59 %
Total	<u>100.59 %</u>

## SEB PRIME SOLUTIONS - KRAFT NORDIC BONDS

### Statement of net assets (in NOK)

as at 30th June 2023

#### Assets

Securities portfolio at market value	888,062,210.28
Cash at banks	89,876,148.53
Formation expenses, net	48,259.44
Income receivable on portfolio	13,946,739.22
Prepaid expenses	12,532.57
Total assets	991,945,890.04

#### Liabilities

Bank overdrafts	20,764,966.45
Payable on purchases of securities	11,699,243.22
Payable on treasury transactions	45,763,757.42
Payable on redemptions of shares	1,815,589.38
Unrealised loss on forward foreign exchange contracts	11,345,191.73
Expenses payable	837,536.41
Total liabilities	92,226,284.61

Net assets at the end of the period 899,719,605.43

#### 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)
A	30,807.749	NOK	104.23	3,211,199.39
B	8,585,381.450	NOK	104.42	896,508,406.04
				899,719,605.43

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

# SEB PRIME SOLUTIONS - KRAFT NORDIC BONDS

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

as at 30th June 2023

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	1,700,000	Balder Finland Oyj 1% EMTN 21/20.01.29	12,145,188.51	12,703,145.80	1.41
EUR	500,000	Balder Finland Oyj 1.375% EMTN Ser 2 21/24.05.30	3,007,906.96	3,501,708.55	0.39
EUR	3,000,000	Balder Finland Oyj 2% 22/18.01.31	21,351,143.55	21,027,957.96	2.34
EUR	1,400,000	Betsson AB FRN 22/23.06.25	14,191,854.12	17,150,163.62	1.91
EUR	1,045,000	Castellum Helsinki Fin Hg Abp 0.875% EMTN 21/17.09.29	7,098,338.40	8,370,824.65	0.93
EUR	800,000	Citycon Oyj VAR 19/22.02.Perpetual	6,234,632.39	6,124,279.17	0.68
EUR	1,000,000	Deutsche Entertainment AG 8% 23/12.07.26	11,705,405.15	11,775,212.33	1.31
EUR	1,000,000	Fastighets Balder AB 1.25% EMTN Sen Reg S 20/28.01.28	8,278,725.70	8,181,990.21	0.91
EUR	2,700,000	Heimstaden AB VAR 21/15.01.Perpetual	16,042,189.35	13,411,470.12	1.49
EUR	1,600,000	Heimstaden Bostad AB VAR 21/03.05.Perpetual	9,157,420.19	8,798,485.40	0.98
EUR	3,600,000	Heimstaden Bostad AB VAR Jun Sub Reg S 19/19.02.Perpetual	30,384,244.32	25,369,452.44	2.82
EUR	1,000,000	Heimstaden Bostad Treasury BV 0.75% EMTN 21/06.09.29	7,465,144.36	7,100,891.32	0.79
EUR	1,900,000	Heimstaden Bostad Treasury BV 1.625% EMTN 21/13.10.31	12,931,786.45	12,995,048.36	1.44
EUR	7,044,000	Intrum AB 9.25% 22/15.03.28	74,861,280.16	69,780,897.25	7.76
EUR	1,500,000	Kruk SA FRN 144A 23/10.05.28	17,591,625.29	17,750,475.16	1.97
EUR	1,177,000	Mandatam Life Insurance Co Ltd VAR Sub 19/04.10.49	12,295,304.66	12,759,887.61	1.42
EUR	1,000,000	MOBA Network AB FRN 23/26.05.26	11,766,104.49	11,629,117.88	1.29
EUR	1,650,000	Mutares AG FRN 23/31.03.27	19,684,678.18	19,718,367.34	2.19
EUR	2,000,000	Sagax EURO MTN NL BV 1% EMTN Ser 7 21/17.05.29	16,486,667.31	16,684,803.83	1.85
EUR	3,050,000	Skill BidCo ApS FRN 23/02.03.28	32,819,064.12	35,023,221.48	3.89
EUR	2,600,000	Ytinrete BidCo AB (publ) FRN 23/12.07.28	29,550,994.58	30,539,582.94	3.39
			375,049,698.24	370,396,983.42	41.16
GBP	1,000,000	ING Groep NV VAR EMTN 23/20.05.33	12,258,497.88	12,642,610.24	1.40
GBP	1,200,000	Lloyds Banking Group Plc VAR Conv EMTN 23/27.03.Perpetual	14,493,560.94	15,212,237.83	1.69
			26,752,058.82	27,854,848.07	3.09
NOK	8,000,000	Cidron Romanov Ltd VAR PIK TOG 21/22.10.26	7,722,500.00	7,820,000.00	0.87
NOK	15,000,000	DFDS A/S FRN 23/16.03.28	15,000,000.00	14,993,073.00	1.67
NOK	14,000,000	DNB Bank ASA FRN EMTN 23/23.05.33	14,000,000.00	13,562,243.80	1.51
NOK	14,000,000	DNB Bank ASA VAR EMTN 23/23.05.33	14,000,000.00	13,098,750.00	1.46
NOK	10,000,000	Fastighets Balder AB 4.451% Ser BALD 134 22/30.03.27	9,012,500.00	8,438,932.00	0.94
NOK	10,000,000	Hawk Infinity Software AS FRN 23/28.05.25	9,975,000.00	10,056,250.00	1.12
NOK	31,250,000	Kreditor AS FRN 23/23.02.27	31,280,000.00	31,875,000.00	3.54
NOK	24,800,000	Lime Petroleum AS FRN Sk 22/07.07.25	24,622,322.15	24,645,000.00	2.74
NOK	12,000,000	NOBA Bank Group AB (publ) FRN 23/15.09.33	12,000,000.00	11,912,530.20	1.32
NOK	24,000,000	SeaPeak LLC FRN 144A 21/18.11.26	22,857,600.00	24,420,000.00	2.71
			160,469,922.15	160,821,779.00	17.88
SEK	18,902,063	Cidron Romanov Ltd VAR PIK TOG 21/22.10.26	15,897,755.05	18,317,575.52	2.04
SEK	20,000,000	Klarna Holding AB FRN 23/16.08.33	20,628,066.78	19,727,753.61	2.19
			36,525,821.83	38,045,329.13	4.23
USD	1,400,000	Altera Shuttle Tankers LLC 9.5% 144A 21/15.12.25	13,579,463.04	13,976,056.20	1.55
USD	1,200,000	Altera Shuttle Tankers LLC FRN Sen 19/18/10/2024	11,959,342.03	12,707,582.75	1.41
USD	3,391,667	Bluewater Holding BV 12% Sk 22/10.11.26	34,121,663.50	36,757,807.79	4.09
USD	1,200,000	Danske Bank A/S VAR 21/18.11.Perpetual	9,945,272.72	10,917,698.19	1.21
USD	2,000,000	MHH Holding BV FRN 22/10.02.25	21,117,722.49	21,871,761.72	2.43
USD	750,000	NES Fircroft BondCo AS 11.75% 22/29.09.26	7,374,217.48	8,265,517.57	0.92
USD	2,600,000	Nordea Bank Abp VAR Conv 21/01.03.Perpetual	19,611,228.99	20,613,741.51	2.29
USD	400,000	Nordea Bank Abp VAR Ser 9605 144A 21/01.03.Perpetual	3,032,513.74	3,170,659.24	0.35
USD	3,500,000	Odffjell Rig III Ltd 9.25% 144A 23/31.05.28	37,445,974.82	37,775,658.27	4.20
USD	7,000,000	SFL Corp Ltd 8.875% 23/01.02.27	69,481,350.16	75,020,143.91	8.34
USD	1,200,000	Swedbank AB VAR 19/17.03.Perpetual	11,623,390.49	12,140,102.96	1.35
USD	2,200,000	Swedbank AB VAR 23/17.09.Perpetual	22,299,187.31	21,731,997.42	2.42
			261,591,326.77	274,948,727.53	30.56
<b>Total bonds</b>			<b>860,388,827.81</b>	<b>872,067,667.15</b>	<b>96.92</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 - KRAFT NORDIC BONDS

### Statement of investments and other net assets (in NOK) (continued) as at 30th June 2023

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets *
<b><u>Transferable securities dealt in on another regulated market</u></b>					
<b>Bonds</b>					
USD	1,000,000	Shelf Drilling Holdings Ltd 10.25% 22/31.10.25	<u>9,766,200.02</u>	<u>10,785,492.77</u>	<u>1.20</u>
<b>Total bonds</b>			<u>9,766,200.02</u>	<u>10,785,492.77</u>	<u>1.20</u>
<b><u>Other transferable securities</u></b>					
<b>Bonds</b>					
USD	500,000	Pandion Energy AS 9.75% 22/03.06.26	<u>4,821,241.06</u>	<u>5,209,050.36</u>	<u>0.58</u>
<b>Total bonds</b>			<u>4,821,241.06</u>	<u>5,209,050.36</u>	<u>0.58</u>
Total investments			874,976,268.89	888,062,210.28	98.70
Cash at banks				89,876,148.53	9.99
Bank overdrafts				-20,764,966.45	-2.31
Other net assets/(liabilities)				-57,453,786.93	-6.38
Total				<u>899,719,605.43</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 - KRAFT NORDIC BONDS

### Industrial and geographical classification of investments as at 30th June 2023

#### Industrial classification

(in percentage of net assets)

Financials	37.76 %
Energy	26.82 %
Real estate	13.81 %
Industrials	13.61 %
Cyclical consumer goods	3.22 %
Investment funds	2.19 %
Technologies	1.29 %
Total	<u>98.70 %</u>

#### Geographical classification

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

Sweden	28.77 %
Bermuda	12.54 %
The Netherlands	12.00 %
Norway	10.95 %
Finland	9.81 %
Denmark	6.77 %
Marshall Islands	5.67 %
Germany	3.50 %
Jersey	2.91 %
United Kingdom	2.61 %
Poland	1.97 %
Cayman Islands	1.20 %
Total	<u>98.70 %</u>

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

### Statement of net assets (in SEK)

as at 30th June 2023

#### Assets

Cash at banks	7,235.46
Total assets	7,235.46

#### Liabilities

Expenses payable	7,235.46
Total liabilities	7,235.46

Net assets at the end of the period	0.00
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The accompanying notes are an integral part of these financial statements.

# SEB PRIME SOLUTIONS

## Notes to the financial statements

as at 30th June 2023

### 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 except for the Sub-Funds:

- SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge that has been put into liquidation with effect 22nd June 2022,
- SEB PRIME SOLUTIONS - Nordic Cross Stable Return that was absorbed by merger by Norron SICAV - Select. The last Net Asset Value before merger was calculated as at 19th January 2023,
- SEB PRIME SOLUTIONS - NCAM Balanserad that was absorbed by merger by Carnegie SPAR Balanserad. The last Net Asset Value before merger was calculated as at 23rd February 2023.

As such, the financial statements of these Sub-Funds have been prepared on a non-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.

## SEB PRIME SOLUTIONS

### Notes to the financial statements (continued)

as at 30th June 2023

- 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.

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	=	0.1235263	CAD	Canadian Dollar
			0.0834897	CHF	Swiss Franc
			0.6370943	DKK	Danish Krona
			0.0855611	EUR	Euro
			0.0734208	GBP	Pound Sterling
			0.7315196	HKD	Hong Kong Dollar
			1.0086906	SEK	Swedish Krona
			0.0933471	USD	US Dollar
1	SEK	=	0.0848239	EUR	Euro
			0.0925429	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 items in the financial statements of each Sub-Fund.

## SEB PRIME SOLUTIONS

### Notes to the financial statements (continued)

as at 30th June 2023

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

1	EUR	=	11.6875557	NOK	Norwegian Krona
			11.7891278	SEK	Swedish Krona

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

The item "Other liquid assets" 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 / Payable 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".

## SEB PRIME SOLUTIONS

### Notes to the financial statements (continued)

as at 30th June 2023

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

At the level of the Sub-Fund, "Receivable and payable on treasury transactions" are disclosed net in the statement of net assets.

#### **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) Shares, for Class NOK-P (acc) Shares (until 26th April 2023) for Class NOK-R (acc) Shares	0.40% p.a. 0.75% p.a. 0.80% p.a.
SEB PRIME SOLUTIONS - SISSENER CANOPUS for Class EUR-I (acc) Shares, Class EUR-IH Shares, Class NOK-I (acc) Shares, Class NOK-RL (acc) Shares and Class SEK-I (acc) Shares for Class EUR-R (acc) Shares, Class NOK-R (acc) Shares and Class SEK-R (acc) Shares	1.50% p.a. 1.75% p.a.
SEB PRIME SOLUTIONS - SISSENER CORPORATE BOND FUND for Class EUR-R Shares for Class EUR-RF Shares for Class NOK-I (acc) Shares for Class NOK-R (acc) Shares for Class NOK-RF (acc) Shares for Class SEK-RF Shares	0.70% p.a. 1.02% p.a. 0.10% p.a. 0.20% p.a. 1.00% p.a. 1.30% 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

### Notes to the financial statements (continued)

as at 30th June 2023

Sub-Fund	Effective rate
SEB PRIME SOLUTIONS - KRAFT GLOBAL for Class A Shares for Class B Shares	1.50% p.a. 1.00% p.a.
SEB PRIME SOLUTIONS - KRAFT HØYRENTE for Class A Shares for Class B Shares	0.85% p.a. 0.60% p.a.
SEB PRIME SOLUTIONS - KRAFT NORDIC BONDS for Class A Shares for Class B Shares	0.90% p.a. 0.65% p.a.
SEB PRIME SOLUTIONS - Nordic Cross Stable Return (merged 20th January 2023) for Class R-SEK Shares for Class SEK-I (acc) Shares and Class SEK-INZ Shares for Class SEK-IN Shares for Class SEK-RN Shares for Class SEK-IN2 (acc) Shares	0.90% p.a. 0.70% p.a. 0.35% p.a. 0.45% p.a. 0.00% p.a.
SEB PRIME SOLUTIONS - NCAM Balanserad (merged 24th February 2023)) for Class A-SEK (acc) Shares for Class SEK-I (acc) Shares	1.60% p.a. 1.60% p.a.

#### **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, Class EUR-RF Shares and Class SEK-RF Shares,
- SEB PRIME SOLUTIONS - CARN Longitude Class NOK-A2 (acc) Shares,
- SEB PRIME SOLUTIONS - KRAFT HØYRENTE,
- SEB PRIME SOLUTIONS - Nordic Cross Stable Return Class SEK-INZ Shares (merged 20th January 2023),
- SEB PRIME SOLUTIONS - NCAM Balanserad (merged 24th February 2023),

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 Shares 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).

For the Sub-Funds where a performance fee can be charged, this will be done on the basis of the unswung Net Asset Value.

## SEB PRIME SOLUTIONS

### Notes to the financial statements (continued)

as at 30th June 2023

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, Class EUR-IH Shares and Class EUR-R (acc) Shares 3 month STIBOR plus 4% for Class SEK-I (acc) Shares and SEK-R (acc) Shares 20% High Water Mark
SEB PRIME SOLUTIONS - SISSENER CORPORATE BOND FUND	Calculation Period Benchmark  Rate Mechanism	Annual 3 months NIBOR plus 1% for Class NOK-R (acc) Shares and Class NOK-I (acc) Shares 3 month Euribor + 1% for Class EUR-R Shares 20% High Water Mark
SEB PRIME SOLUTIONS - CARN Latitude	Calculation Period Benchmark Rate Mechanism	Annual 4% annually 15% 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 - KRAFT GLOBAL	Calculation Period Reference Period Rate Mechanism	Annual Life of the Sub-Fund up to 10% of return above the hurdle of 3 month NIBOR + 4 percentage points. High Water Mark
SEB PRIME SOLUTIONS - KRAFT NORDIC BONDS	Calculation Period Reference Period Rate Mechanism	Annual Life of the Sub-Fund up to 10% of return above the hurdle of 3 month NIBOR + 1 percentage points, High Water Mark
SEB PRIME SOLUTIONS - Nordic Cross Stable Return (merged 20th January 2023)	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 2023

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-R (acc)	54,184.99	0.00%
SEB PRIME SOLUTIONS - SISSENER CANOPUS	NOK-RL (acc)	14,472.71	0.00%
		68,657.70 NOK	
SEB PRIME SOLUTIONS - SISSENER CORPORATE BOND FUND	EUR-R	432,978.60	0.43%
SEB PRIME SOLUTIONS - SISSENER CORPORATE BOND FUND	NOK-I (acc)	4,179,947.95	0.54%
SEB PRIME SOLUTIONS - SISSENER CORPORATE BOND FUND	NOK-R (acc)	10,277,813.46	0.57%
		10,277,813.46 NOK	
SEB PRIME SOLUTIONS - KRAFT NORDIC BONDS	A	1,245.47	0.02%
SEB PRIME SOLUTIONS - KRAFT NORDIC BONDS	B	22,730.23	0.00%
		23,975.70 NOK	

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

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

The Company is governed by Luxembourg law.

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

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

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

#### **Note 7 - 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 CANOPUS**

Currency	Purchases	Currency	Sales	Maturity	Unrealised result (in NOK)
<b>Forward foreign exchange contracts linked to Class EUR - IH Shares</b>					
EUR	1,000.00	NOK	11,720.62	22.09.2023	-18.86
EUR	1,074.28	NOK	12,682.08	22.09.2023	-111.00
EUR	4,473.93	NOK	52,757.71	22.09.2023	-404.97
EUR	2,000.00	NOK	23,292.42	22.09.2023	110.91
EUR	1,074.64	NOK	12,623.82	22.09.2023	-48.61
EUR	1,825,541.27	NOK	21,495,105.86	22.09.2023	-133,106.07

## SEB PRIME SOLUTIONS

### Notes to the financial statements (continued)

as at 30th June 2023

Currency	Purchases	Currency	Sales	Maturity	Unrealised result (in NOK)
EUR	403.18	NOK	4,745.88	22.09.2023	-27.97
NOK	26,738.13	EUR	2,286.78	22.09.2023	-21.16
					-133,627.73
<b>Forward foreign exchange contracts linked to Classes EUR-R (acc) Shares</b>					
EUR	4,596.96	NOK	54,000.60	22.09.2023	-208.19
EUR	1,007,178.95	NOK	11,859,177.61	22.09.2023	-73,436.65
					-73,644.84
<b>Forward foreign exchange contracts linked to Classes SEK-R (acc) Shares</b>					
SEK	50,524.87	NOK	50,358.44	22.09.2023	-217.40
					-217.40
<b>Forward foreign exchange contracts linked to Classes SEK-I (acc) Shares</b>					
SEK	50,608.80	NOK	50,442.09	22.09.2023	-217.76
					-217.76

### SEB PRIME SOLUTIONS - SISSENER CORPORATE BOND FUND

Currency	Purchases	Currency	Sales	Maturity	Unrealised result (in NOK)
<b>Forward foreign exchange contracts</b>					
NOK	353,754,000.00	EUR	30,000,000.00	24.08.2023	2,886,761.87
NOK	310,812,000.00	SEK	300,000,000.00	24.08.2023	13,237,711.92
NOK	1,357,250,000.00	USD	125,000,000.00	24.08.2023	20,654,866.94
SEK	50,000,000.00	NOK	50,760,390.65	24.08.2023	-1,164,055.44
					35,615,285.29
<b>Forward foreign exchange contracts linked to Classes EUR-R and EUR-RF Shares</b>					
EUR	35,732,799.17	NOK	420,741,132.28	22.09.2023	-2,605,393.11
EUR	6,521.22	NOK	76,762.06	22.09.2023	-452.47
EUR	54,320.18	NOK	639,409.36	22.09.2023	-3,769.02
EUR	9,913,895.76	NOK	116,732,632.88	22.09.2023	-722,853.97
EUR	14,574.78	NOK	171,210.29	22.09.2023	-660.08
EUR	97,089.90	NOK	1,140,517.39	22.09.2023	-4,397.13
EUR	1,574,274.85	NOK	18,584,608.99	22.09.2023	-162,862.21
EUR	141,003.76	NOK	1,664,575.75	22.09.2023	-14,587.15
EUR	13,437.10	NOK	158,453.67	22.09.2023	-1,216.29
EUR	31,553.14	NOK	369,822.46	22.09.2023	-595.98
EUR	400.19	NOK	4,660.70	22.09.2023	22.19
EUR	15,344.77	NOK	178,708.44	22.09.2023	851.99
NOK	16,103.74	EUR	1,365.62	22.09.2023	123.62
NOK	150.37	EUR	12.86	22.09.2023	-0.11
NOK	37,494.27	EUR	3,199.00	22.09.2023	60.42
NOK	100,710.13	EUR	8,613.24	22.09.2023	-79.72
					-3,515,809.02
<b>Forward foreign exchange contracts linked to Classes SEK-RF Shares</b>					
SEK	53,264.83	NOK	53,089.37	22.09.2023	-229.19
					-229.19

### SEB PRIME SOLUTIONS - CARN Latitude

Currency	Purchases	Currency	Sales	Maturity	Unrealised result (in NOK)
<b>Forward foreign exchange contracts</b>					
NOK	11,816,250.00	DKK	7,500,000.00	29.09.2023	15,716.49
NOK	23,460,000.00	EUR	2,000,000.00	29.09.2023	53,099.75
					68,816.24

At the date of the financial statements, the following Sub-Funds are committed in the following OTC forward foreign exchange contracts with State Street Bank GmbH, Germany:

### SEB PRIME SOLUTIONS - KRAFT HØYRENTE

Currency	Purchases	Currency	Sales	Maturity	Unrealised result (in NOK)
<b>Forward foreign exchange contracts</b>					
NOK	63,770,490.00	EUR	6,300,000.00	31.08.2023	-9,918,643.21
NOK	24,397,200.00	EUR	2,400,000.00	31.08.2023	-3,674,850.75
NOK	18,630,180.00	USD	1,800,000.00	31.08.2023	-612,345.95
NOK	27,280,000.00	EUR	2,500,000.00	29.09.2023	-1,978,625.31
NOK	10,554,700.00	EUR	1,000,000.00	29.09.2023	-1,148,750.12

## SEB PRIME SOLUTIONS

### Notes to the financial statements (continued)

as at 30th June 2023

Currency	Purchases	Currency	Sales	Maturity	Unrealised result (in NOK)
NOK	74,567,750.00	USD	7,100,000.00	29.09.2023	-1,265,996.67
NOK	124,368,750.00	USD	12,500,000.00	29.09.2023	-9,141,367.38
NOK	83,262,800.00	USD	8,200,000.00	29.09.2023	-4,319,837.00
NOK	5,703,975.00	GBP	450,000.00	31.10.2023	-401,250.84
NOK	90,518,440.00	USD	8,600,000.00	31.10.2023	-1,257,532.51
NOK	38,128,320.00	EUR	3,200,000.00	30.11.2023	610,011.19
NOK	10,243,382.77	SEK	10,000,000.00	30.11.2023	302,452.05
NOK	90,763,200.00	USD	8,250,000.00	30.11.2023	2,791,690.33
NOK	92,058,720.00	EUR	7,800,000.00	28.06.2024	91,213.35
NOK	4,031,340.00	GBP	300,000.00	28.06.2024	-346.32
NOK	37,388,050.00	USD	3,500,000.00	28.06.2024	216,205.18
					<u>-29,707,973.96</u>

### SEB PRIME SOLUTIONS - KRAFT NORDIC BONDS

Currency	Purchases	Currency	Sales	Maturity	Unrealised result (in NOK)
<b>Forward foreign exchange contracts</b>					
NOK	18,668,210.00	EUR	1,700,000.00	31.07.2023	-1,207,766.51
NOK	19,510,000.00	USD	2,000,000.00	31.07.2023	-1,893,766.37
NOK	40,015,315.00	EUR	3,650,000.00	31.08.2023	-2,677,595.51
NOK	33,081,000.00	EUR	3,000,000.00	29.09.2023	-2,029,350.37
NOK	13,583,960.00	EUR	1,300,000.00	29.09.2023	-1,630,525.16
NOK	44,980,580.00	USD	4,300,000.00	29.09.2023	-946,900.38
NOK	41,637,550.00	USD	4,100,000.00	29.09.2023	-2,153,768.50
NOK	11,803,000.00	EUR	1,000,000.00	31.10.2023	88,947.52
NOK	11,447,600.00	EUR	1,000,000.00	31.10.2023	-266,452.48
NOK	4,542,000.00	EUR	400,000.00	31.10.2023	-143,620.99
NOK	14,088,120.00	EUR	1,200,000.00	31.10.2023	31,257.02
NOK	16,959,750.00	EUR	1,500,000.00	31.10.2023	-611,328.72
NOK	10,405,890.00	EUR	900,000.00	31.10.2023	-136,757.23
NOK	5,070,200.00	GBP	400,000.00	31.10.2023	-356,667.42
NOK	14,494,060.00	USD	1,400,000.00	31.10.2023	-446,214.59
NOK	11,488,950.00	USD	1,100,000.00	31.10.2023	-249,837.18
NOK	21,083,400.00	USD	2,000,000.00	31.10.2023	-259,849.42
NOK	15,496,500.00	USD	1,500,000.00	31.10.2023	-510,937.07
NOK	30,116,840.00	EUR	2,600,000.00	30.11.2023	-366,785.91
NOK	18,024,900.00	EUR	1,500,000.00	30.11.2023	438,192.74
NOK	20,582,484.31	SEK	20,000,000.00	30.11.2023	700,369.76
NOK	75,460,280.00	USD	6,800,000.00	30.11.2023	2,950,429.61
NOK	123,925,200.00	EUR	10,500,000.00	28.06.2024	122,787.20
NOK	22,172,370.00	GBP	1,650,000.00	28.06.2024	-1,904.78
NOK	16,421,178.34	SEK	16,500,000.00	28.06.2024	-34,238.63
NOK	42,729,200.00	USD	4,000,000.00	28.06.2024	247,091.64
					<u>-11,345,191.73</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	2,000	Euro Stoxx 50 EUR (Price) Index FUT 09/23 EUX	EUR	-1,034,816,178.14	-2,921,888.92
Sale	100	S&P 500 Index FUT 09/23 CME	USD	-240,406,378.20	-3,864,606.51
					<u>-6,786,495.43</u>

## SEB PRIME SOLUTIONS

### Notes to the financial statements (continued)

as at 30th June 2023

#### 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)
Purchase	10,000	ASML Holding NV CFD	EUR	77,488,494.03	-420,752.00
Sale	-1,490,000	Autostore Holdings Ltd CFD	NOK	-34,940,500.00	-860,623.38
Purchase	400,000	Axa SA CFD	EUR	126,342,476.68	2,360,886.24
Purchase	100,000	BNP Paribas SA A CFD	EUR	67,460,571.27	1,928,446.68
Purchase	2,088,853	BP Plc CFD	GBP	130,402,603.66	-3,001,521.67
Purchase	290,000	Golar LNG Ltd CFD	USD	62,661,795.93	-6,399,766.96
Purchase	1,500,000	Intesa Sanpaolo SpA CFD	EUR	42,075,200.38	1,586,585.68
Purchase	2,000,000	Maire Tecnimont SpA CFD	EUR	82,747,894.07	2,805,013.36
Purchase	35,000	NXP Semiconductor NV CFD	USD	76,743,640.05	7,378,907.74
Purchase	1,800,000	Petrofac Ltd CFD	GBP	19,367,820.22	1,225,811.41
Purchase	800,000	Repsol SA CFD	EUR	124,636,093.56	-1,496,007.12
Purchase	125,000	STMicroelectronics NV CFD	EUR	66,567,934.21	2,140,283.63
Purchase	513,871	Shell Plc CFD	EUR	165,732,697.76	3,781,965.62
Purchase	150,000	Tidewater Inc CFD	USD	89,086,812.95	12,437,444.67
Purchase	300,000	Totalenergies SE CFD	EUR	184,254,314.98	-8,415,040.08
Purchase	150,000	Valaris Limited CFD	USD	101,122,531.37	6,463,507.53
				<u>1,381,750,381.12</u>	<u>21,515,141.35</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	500	BNP Paribas SA A CALL 07/23 MONEP 57	20,811,586.24
EUR	1,000	Intesa Sanpaolo SpA CALL 07/23 MIL 2.4	14,726,320.13
NOK	5,000	Storebrand ASA CALL 07/23 OSL 82.5	25,892,770.00
SEK	2,000	Essity AB B Reg CALL 07/23 OMX 295	21,346,981.52
SEK	2,000	Essity AB B Reg PUT 07/23 OMX 295	36,318,331.23
USD	300	Tesla Inc CALL 12/23 OPRA 300	37,100,405.72
			<u>156,196,394.84</u>
Index options			
EUR	1,000	DAX Germany Index CALL 12/23 EUX 17300	248,179,266.26
EUR	1,000	DAX Germany Index PUT 12/23 EUX 13700	93,421,092.62
EUR	1,000	Euro Stoxx 50 EUR (Price) Index CALL 11/23 EUX 4525	217,997,943.13
EUR	2,000	Euro Stoxx 50 EUR (Price) Index PUT 07/23 EUX 4075	46,273,148.31
EUR	1,000	Euro Stoxx 50 EUR (Price) Index PUT 11/23 EUX 3425	22,622,428.06
NOK	4,000	Oslo Stock Exchange Index CALL 07/23 OSL 1140	78,936,592.00
			<u>707,430,470.38</u>
			<u>863,626,865.22</u>

## SEB PRIME SOLUTIONS

### Notes to the financial statements (continued)

as at 30th June 2023

#### 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)
DKK	5,000.00	Orsted Reg	CIBOR DKK 1W -0.6	07/06/2024	5,060,475.43	-14,126.64
SEK	8,000.00	Avanza Bank Holding AB Reg	STIBOR SEK 1W -0.6	07/06/2024	1,740,870.76	-
SEK	8,043.00	EQT AB Reg	STIBOR SEK 1W -0.6	07/06/2024	5,757,166.66	449,691.90
SEK	28,000.00	MIPS AB Reg	STIBOR SEK 1W -0.6	07/06/2024	4,259,552.45	387,521.99
SEK	40,000.00	Nordnet AB Reg	STIBOR SEK 1W -0.6	07/06/2024	5,722,269.93	535,347.50
						<u>1,358,434.75</u>

##### - Interest rate swap contracts

At the date of the financial statements, the following Sub-Fund is committed in the following OTC interest rate swaps contracts with Skandinaviska Enskilda Banken AB (publ), Sweden:

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

Nominal	Currency	Interest receivable	Interest payable	Maturity	Unrealised result (in NOK)
10,000,000	USD	SOFR	4.16	20.10.2025	990,406.47
25,000,000	USD	SOFR	3.37	29.08.2025	7,067,682.16
					<u>8,058,088.63</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	4,843.00

At the date of the financial statements, the following Sub-Funds gave 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	12,047,360.87

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	6,930,000.00
SEB PRIME SOLUTIONS - SISSENER CORPORATE BOND FUND	-31,330,000.00

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 2023

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)
DKK	1,932.00	Novo Nordisk AS B	3,333,950.46
NOK	180,000.00	Orkla ASA A	13,878,000.00
SEK	120,000.00	Bravida Holding AB	12,324,889.09
SEK	200,000.00	Coor Serv Mgt Holding AB	10,488,845.44

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)
NOK	200,000.00	Essity AB B Reg	56,925,284.07
NOK	36,000.00	Microsoft Corp	131,331,702.52
NOK	2,650,000.00	Nokia Corp	118,793,192.29
NOK	875,000.00	Nordic Semiconductor ASA	114,143,750.00
NOK	40,000.00	Novo Nordisk AS B	69,025,889.42
NOK	5,000.00	NXP Semiconductor NV	10,963,377.15
NOK	406,920.00	Prudential Plc	61,436,417.37
NOK	1,680,000.00	Storebrand ASA	140,548,800.00
NOK	799,600.00	Subsea 7 SA	106,866,540.00

#### SEB PRIME SOLUTIONS - CARN Latitude

Currency	Number	Description	Collateral Value (in NOK)
NOK	2,077.00	Novo Nordisk AS B	3,584,169.31

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.

#### **Note 15 - Swing Pricing**

Depending on the prevailing market conditions, the volume of issues, redemptions or conversions requested by shareholders, the Company reserves the right to allow for the net asset value per share to be adjusted by dealing and other costs and fiscal charges and market spreads which would be payable on the effective acquisition or disposal of assets in the relevant Class of Shares in a Sub-Fund if the net capital activity (aggregate of inflows and outflows) exceeds, as a consequence of the sum of all issues, redemptions or conversions of shares in such a Class of Shares, such threshold percentage as may be determined from time to time by the Company, of the Class of Shares' total net assets on a given Valuation Day (the "Swing Pricing").

## SEB PRIME SOLUTIONS

### Notes to the financial statements (continued)

as at 30th June 2023

Swing Pricing aims to protect the overall performance of the applicable Sub-Funds, particularly from the performance dilution effects they may suffer as a result of transactions by other investors, to the benefit of existing shareholders.

The share price of the Sub-Fund may be adjusted upwards in case of large inflows and downwards in case of large outflows on a certain Banking Day. The thresholds that trigger Swing Pricing as well as the size of the adjustments (the "Swing Factor") are set by the Board of Directors of the Company. The Board of Directors of the Company may also decide a maximum Swing Factor to apply to a specific Sub-Fund. This maximum will be indicated in the Sub-Fund's Annex of this Prospectus. The Board of Directors of the Company may decide to exceed a set maximum Swing Factor if it determines it is in the best interest of the investors of the affected Class of Shares in the Sub-Fund. Affected investors shall be notified of any decision by the Board of Directors to exceed the maximum threshold.

There was no "Swing Pricing" applied for the Net Asset Value during the period of the report for the Sub-Funds.

#### **Note 16 - Events**

The Board of Directors informed by Notice to the shareholders dated 9th December 2022 of the merger between SEB PRIME SOLUTIONS - Nordic Cross Stable Return and Norron SICAV - Select as at 20th January 2023. The last Net Asset Value before merger is calculated as at 19th January 2023.

<u>Merging Sub-Fund</u>	<u>Receiving Sub-Fund</u>
SEB PRIME SOLUTIONS - Nordic Cross Stable Return	Norron SICAV - Select

Xavier Parain resigned from the Board of Directors of FundRock Management Company S.A. on 10th February 2023 and David Rhydderch was appointed by co-optation to the Board on 5th May 2023.

For the Sub-Fund SEB PRIME SOLUTIONS - Sissener Canopus, information became available on 24th February 2023, that Marco Polo (formerly Tradeix) initiated a Liquidation process.

The Board of Directors informed by Notice to the shareholders dated 11th March 2023 of the merger between SEB PRIME SOLUTIONS - NCAM Balanserad and Carnegie SPAR Balanserad as at 24th February 2023. The last Net Asset Value before merger is calculated as at 23rd February 2023.

<u>Merging Sub-Fund</u>	<u>Receiving Sub-Fund</u>
SEB PRIME SOLUTIONS - NCAM Balanserad	Carnegie SPAR Balanserad

Xavier Parain resigned from the Board of Directors of the Company on 10th March 2023 and Karl Fuhrer was appointed on 20th March 2023.

The Board of Directors agreed by circular resolution dated 28th March 2023 to approve the final payment of the remaining liquidation proceed concerning the Sub-Fund SEB PRIME SOLUTIONS - Nordic Cross Small Cap Edge (in liquidation) and to pay the remaining invoices and the closing of the bank accounts of the Sub-Fund.

**SEB PRIME SOLUTIONS**

**Notes to the financial statements (continued)**  
as at 30th June 2023

**Note 17 - Subsequent events**

The Board of Directors informed by Notice to the shareholders dated 21st June 2023 of the merger between SEB PRIME SOLUTIONS - Sissener Corporate Bond Fund and Sissener SICAV - Sissener Corporate Bond Fund as at 31st July 2023. The last Net Asset Value before merger is calculated as at 28th July 2023.

<u>Merging Sub-Fund</u>	<u>Receiving Sub-Fund</u>
SEB PRIME SOLUTIONS - Sissener Corporate Bond Fund	Sissener SICAV - Sissener Corporate Bond Fund

The Board of Directors informed by Notice to the shareholders dated 21st June 2023 of the merger between SEB PRIME SOLUTIONS - Sissener Canopus and Sissener SICAV - Sissener Canopus as at 31st July 2023. The last Net Asset Value before merger is calculated as at 28th July 2023.

<u>Merging Sub-Fund</u>	<u>Receiving Sub-Fund</u>
SEB PRIME SOLUTIONS - Sissener Canopus	Sissener SICAV - Sissener Canopus

Romain Denis resigned from the Board of Directors of FundRock Management Company S.A. on 17th July 2023 and Karl Fuhrer was appointed as a director in his place.

## SEB PRIME SOLUTIONS

### Additional information

as at 30th June 2023

#### 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	1,386,688.03
as a percentage of assets under management of the Sub-Funds	0.43%
<b>Concentration data</b>	
<b>Top 10 counterparties of TRS separately</b>	
first	Skandinaviska Enskilda Banken AB (publ), Sweden
gross volume of outstanding transactions	1,358,434.75
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)	1,386,688.03
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	1,358,434.75
<b>Safekeeping of collateral granted:</b>	
segregated accounts	3,584,169.31
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.