SEB Diversified V8

Fact sheet as of 29 January, 2021

Past performance does not guarantee future performance. The value of investment funds and other financial instruments may rise as well as fall and there is no guarantee you will recover your original investment. Key Information Document and prospectuses are available on www.sebgroup.lu/funds.

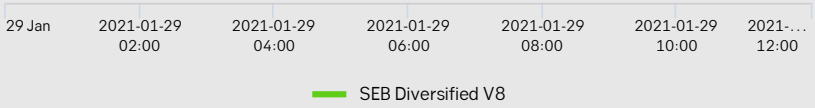
The fund aims to create capital growth in the long term from an absolute perspective. Consequently the fund has no benchmark. The fund has the flexibility to invest in one or several asset classes and is not restricted to investing in a specific geographical area. The fund targets an average volatility of 8%. The management team make active investment decisions and typically invests the cash in short term bonds issued by governments or companies with the aim to generate the risk free rate of return. In pursuit of excess return, the team primarily takes derivatives positions, mainly in futures and forwards, on underlying equity indices, government bonds, currencies, short term interest rates and commodity related instruments. The positions may be long, meaning they will gain in a rising market or lose in a falling market; or short, meaning they will lose in a rising market or gain in a falling market. Transaction costs may be high due to the fund's strategy. Transactions costs are taken from the fund. The performance of the fund prior to Oct 1, 2018 was with a different investment strategy than the fund´s current investment strategy.

INVESTMENT TEAM

The fund is managed by our Quantitative Strategies and Liquid Alternatives team with Otto Francke and Mikael Nilsson as the lead portfolio managers. The team, based in Stockholm, has extensive experience of systematic strategies.

Performance (EUR)

NAV: 104.07 (1/29/2021). AuM (M EUR): 7.81 (12/31/2020)



When calculating the returns the inflation is not taken into account

Return % EUR

Accumulated since	Fund	Benchmark
1 day	0.00	-
1 month	-0.27	-
6 months	6.11	-
1 year	-6.18	-
2 years	5.68	-
3 years	-3.39	-
5 years	-2.24	-
Year to date	-	-
Average annual growth		
3 years	-1.14	-
5 years	-0.45	-

Largest positions[1]

	Share %
Dutch Treasury Certificate 210429	16.7
Dutch Treasury Certificate 210128	16.0
German Treasury Bill 210728	11.7
German Treasury Bill 210609	11.7
German Treasury Bill 210505	11.7
Dutch Treasury Certificate 210225	11.5
Dutch Treasury Certificate 210528	6.5
Dutch Treasury Certificate 210330	6.5

[1] Last updated 12/31/2020. Source: SEB

risk measures [1]

No risk measures are calculated due to insufficient history

Other information

As of Oct 1, 2018 adjustments in the investment strategy has been made. To better reflect the investment strategy the fund name was changed to SEB Diversified V8. At the same time the management fee was lowered from 0.95% to 0.85%, and the performance fee was lowered from 0.20% to 0.10%. The adjustments in the investment strategy makes it more suitable for investors to set aside the capital they invest for at least three (3) to five (5) years, instead of previous recommendation of (two) 2 years. As of 2 November 2016, the fund´s Management company is SEB Investment Management AB. SEB works actively with sustainability and follows the UN Principles for Responsible Investments. Read more at www.sebgroup.com

Key Facts

Year of launch	2009
Value at launch (EUR)	100.00
Fund Management Company	SEB Investment Management AB
SRI scale 1-7	5
ISIN	LU0425992988
Base Currency	EUR
Share Class	C (EUR) LTD
Available Share Classes	EUR,GBP,SEK,USD
Legal Structure	UCITS
Use of derivatives	Yes [1]

[1] In pursuit of excess return the fund manager takes derivatives positions (mainly in futures and forwards) on indices or single instruments within the equity, bond, currency and commodity markets.

Dividend

Non-distributing share class

Fund costs

Information on the fund's fees and expenses is available in the fund's key information document (KID) or the fund's prospectus

More information

Welcome to contact your financial advisor for more information or visit www.sebgroup.lu.

Important information

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