SEB Asset Selection Opportunistic

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.

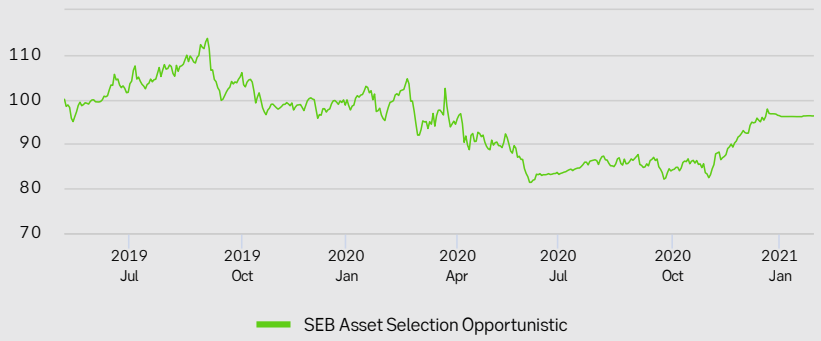
The fund aims to create capital growth in the long term from an absolute perspective. Consequently the fund has no benchmark. The fund takes active positions globally in one or several of the following asset classes: equities, currencies, bonds and commodity indices. The return target is the risk free rate plus 10 percentage points per year, measured as an average over a period of 3-5 years. The fund manager 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 fund manager takes derivatives positions - mainly in futures and forwards - on indices or single instruments in the equity, bond, currency and commodity markets. The futures and forwards positions may be long, meaning they will gain from a rising market or lose from a falling market; or short, meaning they will lose from a rising market or gain from a falling market. Transaction costs may be high due to the fund's strategy. Transactions costs are taken from the fund.

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: 123.15 (1/29/2021). AuM (M EUR): 15.98 (12/31/2020)



When calculating the returns the inflation is not taken into account

Return % EUR

Accumulated since	Fund	Benchmark
1 day	0.01	-
1 month	-0.15	-
6 months	11.50	-
1 year	-1.77	-
2 years	5.82	-
3 years	-21.91	-
5 years	-12.93	-
Year to date	-	-
Average annual growth		
3 years	-7.91	-
5 years	-2.73	-

Largest positions[1]

	Share %
Dutch Treasury Certificate 210128	15.2
Dutch Treasury Certificate 210429	15.1
German Treasury Bill 210505	12.4
Dutch Treasury Certificate 210225	12.4
Dutch Treasury Certificate 210528	9.4
German Treasury Bill 210728	9.3
German Treasury Bill 210609	9.3
Dutch Treasury Certificate 210330	9.2

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

risk measures [1]

No risk measures are calculated due to insufficient history

Other information

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	7 [1]
ISIN	LU0425994844
Base Currency	EUR
Share Class	C (EUR)
Available Share Classes	EUR,GBP,NOK,SEK
Use of derivatives	Yes [2]
Valuation Frequency	Daily
Trading Frequency	Daily

[1] The value of the fund may vary substantially because of its composition and the portfolio management methods applied by the management company.

[2] 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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