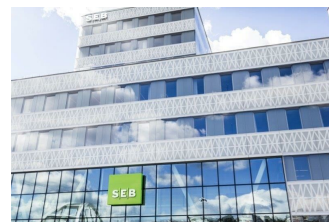


SEB US Exposure Fund

Fact sheet as of 3 May, 2024



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.

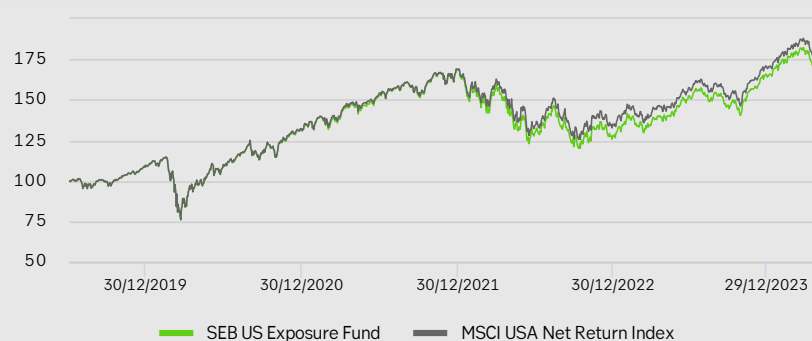
The fund is passively managed and focuses on the US market. The fund aims to generate a return and risk profile in line with its benchmark, aside from the exclusions made based on the fund company's sustainability policy. The fund's benchmark is the MSCI USA Net Return Index, a reinvesting equity index comprised of large and mid-sized companies in the US market. The fund promotes sustainability-related properties by excluding companies, business models and products that are deemed to affect the climate, society, or stakeholders negatively. The fund's active corporate governance process aims to drive and influence the development of the companies it invests in. For detailed information, see the fund's Sustainability Information document on the Prices & Facts section of our website. As the fund has a different base currency than SEK, the return may be affected by changes in exchange rates. In the fund's currency-hedged share class, however, the ambition is to hedge the share class currency against the fund's base currency, which means that the exchange rate change between these currencies is reduced. Even if the aim is for currency hedging to remove the effect of exchange rate fluctuations, costs associated with the process will mean that the result of currency hedging varies.

INVESTMENT TEAM

The fund is managed by the Index & Solutions team at SEB Investment Management AB with Rickard Lundquist as the lead portfolio manager. The team, based in Stockholm, employs a rule-based investment process.

Performance (USD)

NAV: 9.55 USD (5/3/2024). AuM (M USD): 2,810.86 (3/28/2024)



When calculating the returns the inflation is not taken into account

Return % USD

Accumulated since	Fund	Benchmark *
1 day	1.35	1.23
1 month	-1.66	-1.55
6 months	19.09	18.53
1 year	28.24	27.46
2 years	25.33	25.50
3 years	20.93	24.08
5 years	80.70	86.93
Year to date	7.30	7.70
Average annual growth		
3 years	6.54	7.46
5 years	12.56	13.33

* Benchmark, including dividends

Largest positions¹

	Share %
Microsoft	7.4
Apple	6.2
NVIDIA	5.5
Amazon.com	4.2
Alphabet	4.2
Meta Platforms Inc	2.7
Eli Lilly	1.6
Broadcom Inc	1.5
JPMorgan Chase	1.4
Tesla Inc	1.2

¹ Last updated 3/28/2024. Source: SEB

risk measures ¹

Standard Deviation (Fund)	20.3
Standard Deviation (Index)	19.8
Tracking error	1.73
Sharpe Ratio	0.41
Information Ratio	-0.22
Alpha	-0.39
Beta	1.02
Active share	12.1 ²


¹ 24 months rolling. Last updated 31 March, 2024

² Active share measures the difference between the fund's and the benchmark's holdings. From 3/28/2024

Other information

20210604 the fund changed name from SEB Sustainable US Exposure Fund. 20200821, the fund changed name and benchmark from MSCI USA Socially Responsible Index, based on SEB SRI policy A. 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	2006
Value at launch (USD)	2.23
Benchmark	MSCI USA Net Return Index
Fund Management Company	SEB Investment Management AB
SRI scale 1-7	5
ISIN	LU0268529194
Base Currency	USD
Share Class	C (USD)
Legal Structure	UCITS
Morningstar rating	★★★★
Turnover Ratio	0.10 ¹
Use of derivatives	Yes ²
¹ From 3/28/2024	
² Derivatives may be used to achieve investment objectives or for hedging.	

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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