SEB Europe Equity Fund

Fact sheet as of 17 April, 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.

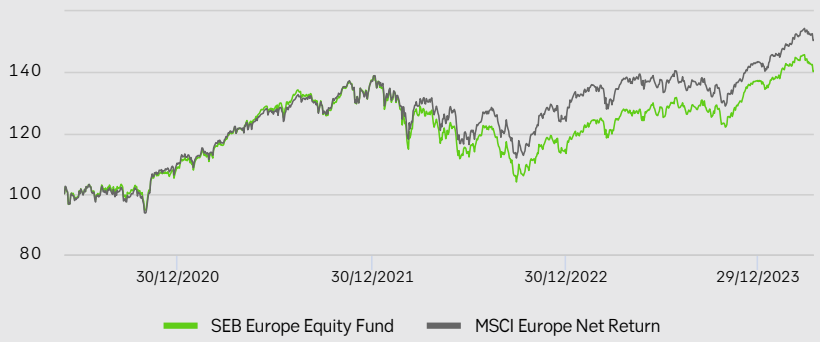
This actively managed fund invests mainly in equities and equity related securities, issued by companies of any size and sector in Europe or traded there on a regulated market. The investment team uses a quantitative strategy, that integrates sustainability themes to select companies that are deemed to offer the best potential for long-term capital growth. The fund promotes sustainability-related properties via integrated sustainability analysis as part of investment decisions, and the exclusion of 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 companies in which we invest. For detailed information, see the fund's Sustainability Information document on the Prices & Facts section of our website.

INVESTMENT TEAM

The fund is managed by the Quantitative Equities team with lead portfolio managers Maria Werner and Oscar Blomkvist. The team, based in Stockholm, employs a systematic and disciplined investment process.

Performance (EUR)

NAV: 6.86 EUR (4/17/2024). AuM (M EUR): 676.45 (3/28/2024)



When calculating the returns the inflation is not taken into account

Return % EUR

Accumulated since	Fund	Benchmark *
1 day	0.07	0.04
1 month	-2.72	-0.95
6 months	9.54	11.63
1 year	10.06	9.49
2 years	10.58	14.84
3 years	15.20	23.20
5 years	31.99	44.17
Year to date	2.21	4.89
Average annual growth		
3 years	4.83	7.20
5 years	5.71	7.59

* Benchmark, including dividends

Sector allocation*

*Last updated 3/31/2024. Source: SEB

Largest positions[1]

	Share %
Novo Nordisk	6.1
Novartis	4.3
GlaxoSmithKline	3.4
Hermes International	3.2
3i Group	3.1
Industria de Diseno Textil..	3.1
Fiat Chrysler Automobiles..	3.1
Intesa Sanpaolo SpA	3.1
Bayerische Motoren Werke	2.9
Logitech International	2.7

[1] Last updated 3/28/2024. Source: SEB

risk measures [1]

Standard Deviation (Fund)	16.0
Standard Deviation (Index)	15.0
Tracking error	3.03
Sharpe Ratio	0.46
Information Ratio	-0.61
Alpha	-1.85
Beta	1.04
Active share	77.4 [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

As of October 1, 2022, the fund changed portfolio manager. As of 7 of July 2021, the fund changed name from SEB Sustainability Fund Europe. 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	1988
Value at launch (EUR)	1.00
Benchmark	MSCI Europe Net Return
Fund Management Company	SEB Investment Management AB
SRI scale 1-7	4
ISIN	LU0030166507
Base Currency	EUR
Share Class	C (EUR)
Morningstar rating	★★★
Turnover Ratio	1.00 [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.

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