SEB Asset Management

SEB Asset Selection

STRATEGY DESCRIPTION

SEB Asset Selection Fund is a fund with a high-risk level that takes 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 5 percentage points per year, measured as an average over a period of 3-5 years. The fund typically invests 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 takes derivatives positions (mainly in futures and forwards) on indices or single instruments within the equity, bond, currency and commodity markets. The futures and forwards positions may be "long" or "short".

FUND INFORMATION

NHX Category	Managed Futures & CTA
NHX Country	Sweden
Legal Structure	UCITS
Fund Domicile	Sweden
Minimum Investment	00 SEK
AUM	7,327M SEK
Inception Date	Oct 2006
Management Fee	1.10%
Performance Fee	20.00%

COMPANY INFORMATION

Company	SEB Asset Management
Principal	Hans-Olov Borneman
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Social Media	

MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2024	3.47	5.61	3.33										12.91
2023	-2.81	4.42	-5.89	1.95	0.66	3.76	-0.97	-0.56	-0.66	0.32	-2.68	-4.70	-7.43
2022	1.33	-1.68	6.59	6.85	-0.36	4.21	-3.24	4.65	4.83	-0.83	-3.73	-2.58	16.32
2021	0.30	2.78	1.93	0.63	0.65	-1.17	-1.00	-0.15	0.18	2.57	-4.05	1.43	3.98
2020	-1.67	-1.57	1.20	-3.00	-1.17	-1.65	1.65	-0.01	-1.39	-0.88	6.06	3.70	0.90
2019	-2.96	-1.08	4.44	1.45	0.45	1.42	2.63	2.62	-3.22	-3.60	0.91	-0.66	2.06
2018	4.39	-5.92	-2.04	-1.31	-2.52	1.90	-0.65	0.69	-1.35	-1.43	-1.34	2.47	-7.25
2017	-1.98	1.66	-0.75	0.03	0.62	-2.18	2.72	-0.69	-1.76	2.04	0.41	-1.16	-1.18
2016	4.22	1.83	-2.80	-0.84	-2.15	4.57	1.01	-0.71	0.09	-2.96	1.11	1.95	5.10
2015	7.24	-0.12	2.53	-3.43	-0.25	-3.18	1.46	-1.04	1.41	-3.94	0.78	-2.42	-1.48
2014	-3.04	2.88	-0.03	0.98	3.43	2.28	-1.05	3.95	0.37	-0.26	4.41	2.21	17.06
2013	2.81	-0.07	2.44	2.60	-2.97	-1.86	-1.05	-0.08	-2.46	2.38	2.63	0.44	4.65
2012	-1.97	-0.33	-1.21	0.16	1.43	-3.86	2.54	-1.39	0.61	-1.83	1.02	1.33	-3.62
2011	-1.04	1.61	-2.50	2.78	-1.98	-1.27	4.18	1.04	1.70	-4.80	1.00	2.38	2.77
2010	-3.83	1.23	2.75	1.75	-2.04	-0.55	-0.40	1.38	0.56	1.36	-3.26	3.32	2.00
2009	-0.86	1.12	-3.65	-2.02	1.94	-1.21	-0.16	0.52	3.12	-0.63	1.96	-2.34	-2.40
2008	3.96	2.89	0.59	-4.36	0.64	1.56	-2.14	1.42	2.78	8.64	6.49	1.61	26.12
2007	0.39	-0.85	-0.25	3.65	2.51	1.78	-1.84	-1.35	3.35	3.61	0.44	-2.66	8.85
2006										0.88	2.50	0.45	3.87

PORTFOLIO MANAGERS

No data filled

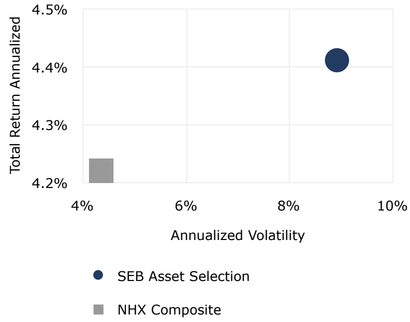
RETURN STATISTICS

Last Month Return	3.33%
3 Month Return	12.91%
Year to Date Return	12.91%
12 Month Return	9.44%
36 Month Return	20.30%
Total Return Annualized	4.41%
Winning Months (%)	54.29%
Average Winning Month	2.29%
Average Losing Month	-1.86%
Total Return Cumulative	112.80%

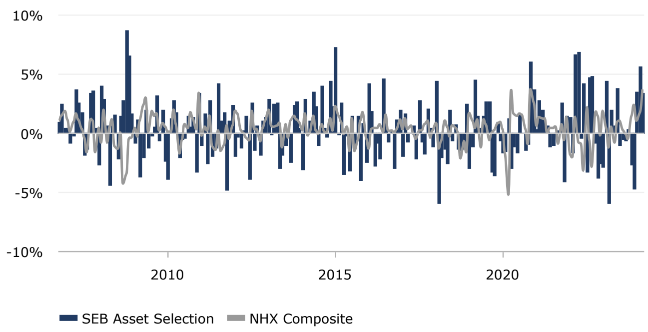
RISK STATISTICS (12M)

Sharpe Ratio	0.97
Sortino Ratio	1.63
Sterling	0.50
Calmar	1.05
Skewness	-0.21
Kurtosis	0.31
Maximum Drawdown	-8.98%
Correlation vs S&P 500	0.06
Annualized Volatility	9.82%
Annualized Down. Deviation	5.51%

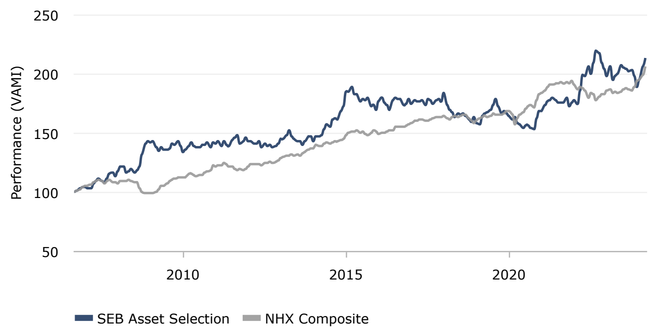
RISK/RETURN COMPARISON



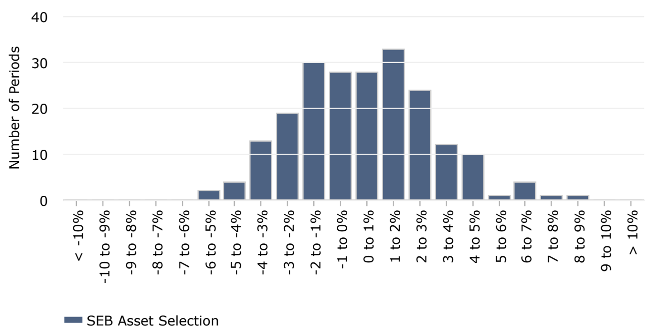
MONTHLY RETURNS



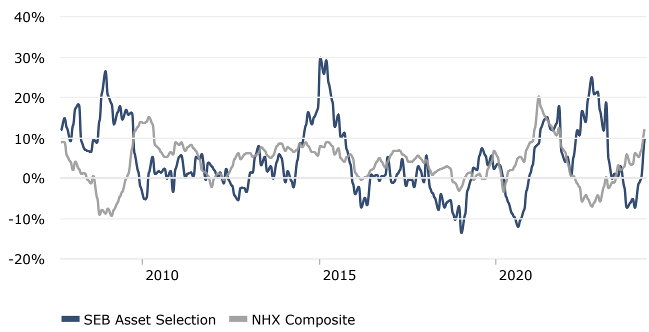
PERFORMANCE (VAMI)



DISTRIBUTION OF MONTHLY RETURNS



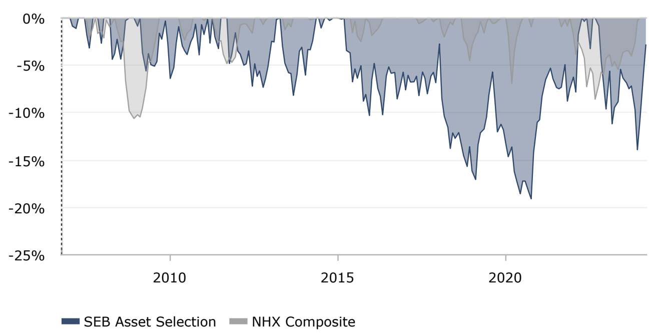
12 MONTH ROLLING ROR RETURN



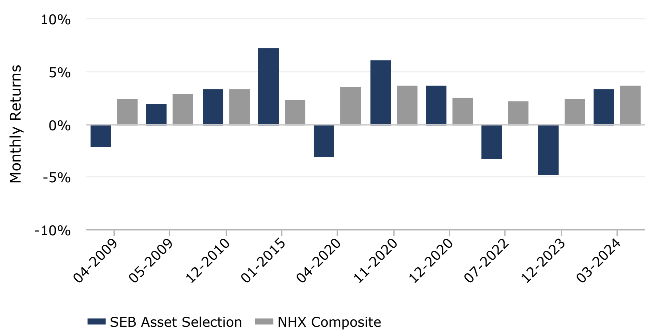
DRAWDOWN REPORT

No.	Depth (%)	Length (Months)	Recovery (Months)	Start date	End date
1	-19.09%	67	18	04/2015	04/2022
2	-13.91%	15	0	10/2022	-
3	-8.17%	5	8	05/2013	05/2014
4	-7.32%	13	6	10/2011	04/2013
5	-6.38%	11	15	03/2009	04/2011

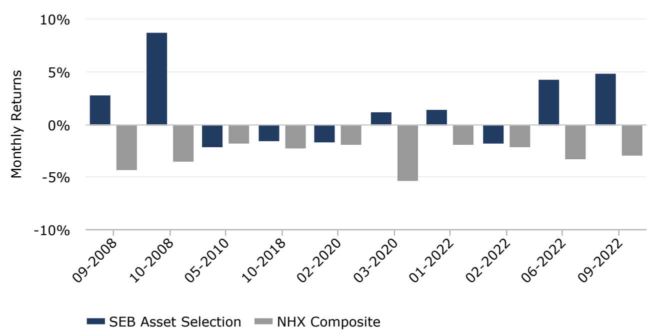
DRAWDOWN



UP CAPTURE VS. NHX COMPOSITE



DOWN CAPTURE VS. NHX COMPOSITE



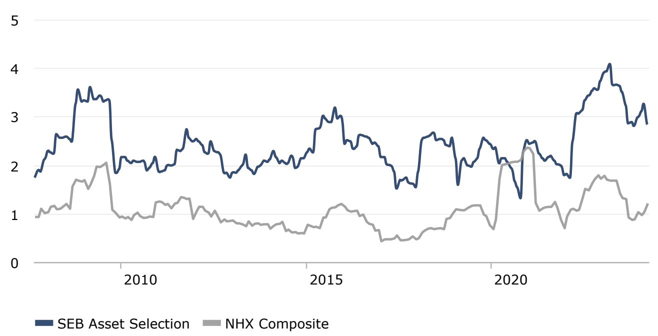
TIME WINDOW ANALYSIS

	3 Months	6 Months	1 Year	2 Years	3 Years
Avg. Monthly Return	4.13%	0.83%	0.75%	0.57%	0.51%
% Positive	100.00%	66.67%	58.33%	50.00%	52.78%
Avg. Pos. Period	4.14%	3.18%	2.73%	3.67%	3.02%
Avg. Neg. Period	-	-3.69%	-1.91%	-2.42%	-2.18%
Sharpe Ratio	13.76	0.85	0.97	0.62	0.61
Sortino Ratio	0.00	1.30	1.63	0.93	0.95
Monthly Volatility	1.04%	3.63%	2.84%	3.52%	3.22%

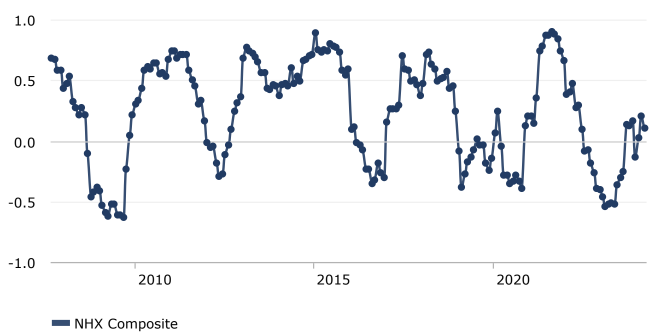
RETURN REPORT

Period	Best	Worst	Average	Median	Last	Winning %
1 Month	8.64%	-5.92%	0.39%	0.42%	3.33%	54.29%
3 Months	18.91%	-9.05%	1.12%	0.20%	12.91%	54.33%
6 Months	21.48%	-11.17%	2.17%	1.04%	5.06%	57.07%
1 Year	29.47%	-13.78%	4.33%	2.64%	9.44%	66.83%
2 Years	41.83%	-11.71%	8.74%	6.14%	14.49%	70.05%
3 Years	40.65%	-13.81%	11.45%	10.79%	20.30%	76.57%
5 Years	48.20%	-14.04%	16.13%	18.78%	29.85%	84.77%

VOLATILITY (12 MONTHS ROLLING)



CORRELATION (12 MONTH ROLLING)



AUM (EUR)

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