

# SEB Active Owners Impact Fund

## SEB Investment Management AB

### STRATEGY DESCRIPTION

SEB Active Owners Impact Fund invests mainly in equities issued by listed companies from any sector anywhere in the world and aims to have a concentrated portfolio of ten (10) to fifteen (15) holdings. The fund will under no circumstances have more than twenty (20) holdings. The investment team actively manages the fund's holdings using primarily a fundamental analysis approach to identify investment opportunities that seek to contribute to its sustainability objective by aiming to create a positive environmental or social impact. Companies that fall under this category work with, for instance, renewable energy, promote healthcare or innovation for resource efficiency. Within this investment universe, the investment team is focusing on companies that have an active and engaged owner who typically, through either operational or strategic advice, or both, is seeking to contribute to value creation at the company.

### FUND INFORMATION

NHX Category	Equity Long-Only
NHX Country	Sweden
Legal Structure	SICAV
Fund Domicile	Luxembourg
Minimum Investment	10,000,000 SEK
AUM	-
Inception Date	Jan 2022
Management Fee	0.75%
Performance Fee	20% over 6%

### COMPANY INFORMATION

Company	SEB Investment Management AB
Address	Stjärntorget 4 Solna, SE-169 79
Phone	
E-mail	<a href="mailto:fonder@seb.se">fonder@seb.se</a>
Website	<a href="http://www.seb.se/fonder">www.seb.se/fonder</a>
Social Media	

### MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2024	-6.18	5.65	-0.84	-9.73	15.79								2.74
2023	6.95	-0.96	-2.60	-3.54	0.94	1.84	-0.24	-6.29	-6.10	-12.37	5.41	15.63	-4.08
2022	-9.07	3.83	3.20	-10.66	4.41	-8.43	15.92	2.95	-11.90	4.36	3.76	-1.98	-7.13

### PORTFOLIO MANAGERS

No data filled

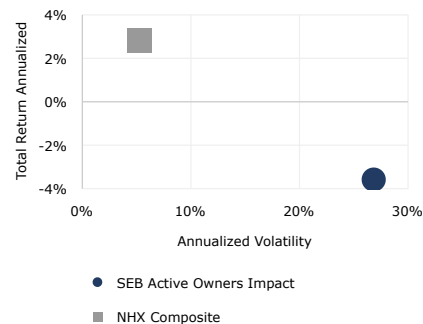
### RETURN STATISTICS

Last Month Return	15.79%
3 Month Return	3.65%
Year to Date Return	2.74%
12 Month Return	-1.90%
36 Month Return	-
Total Return Annualized	-3.60%
Winning Months (%)	48.28%
Average Winning Month	6.47%
Average Losing Month	-6.06%
Total Return Cumulative	-8.48%

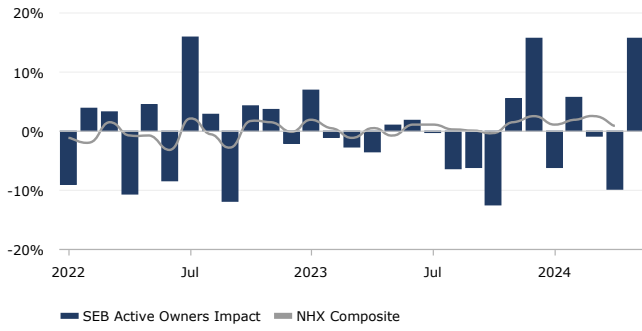
### RISK STATISTICS (12M)

Sharpe Ratio	0.08
Sortino Ratio	-0.10
Sterling	-0.06
Calmar	-0.08
Skewness	0.65
Kurtosis	0.16
Maximum Drawdown	-23.08%
Correlation vs S&P 500	0.74
Annualized Volatility	30.35%
Annualized Down. Deviation	14.00%

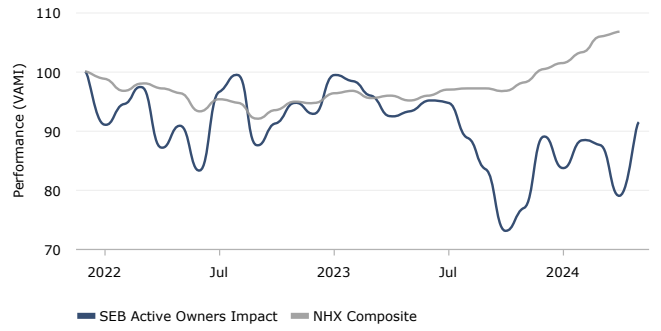
### RISK/RETURN COMPARISON



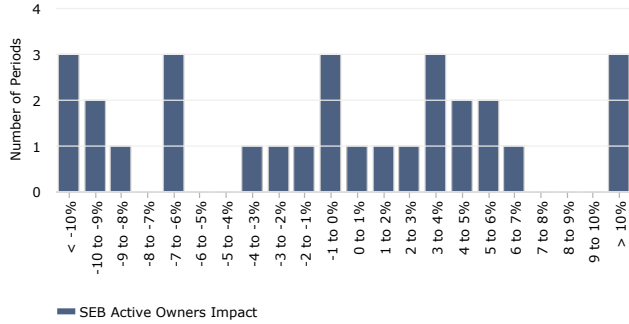
MONTHLY RETURNS



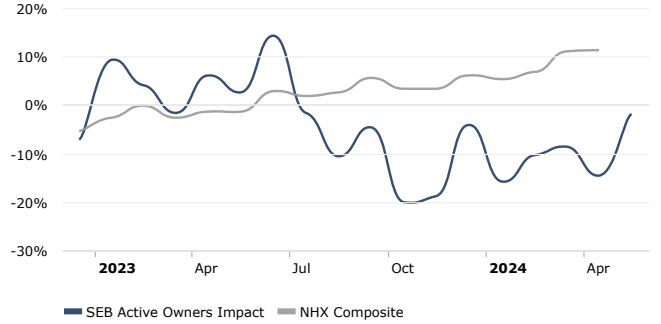
PERFORMANCE (VAMI)



DISTRIBUTION OF MONTHLY RETURNS



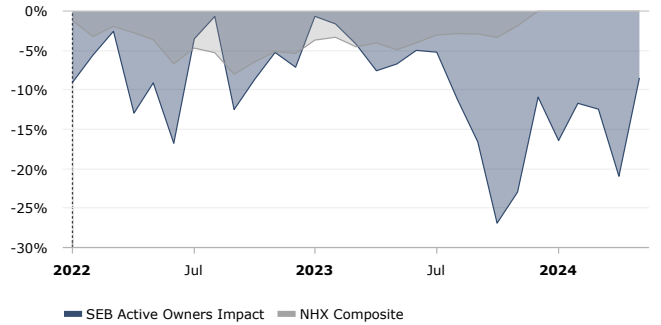
12 MONTH ROLLING ROR RETURN



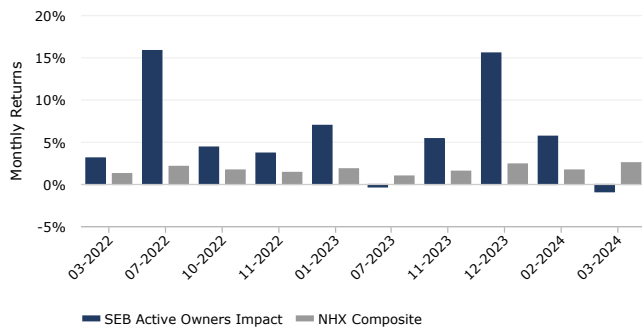
DRAWDOWN REPORT

No.	Depth (%)	Length (Months)	Recovery (Months)	Start date	End date
1	-26.91%	22	0	01/2022	-
2	-	-	-	-	-
3	-	-	-	-	-
4	-	-	-	-	-
5	-	-	-	-	-

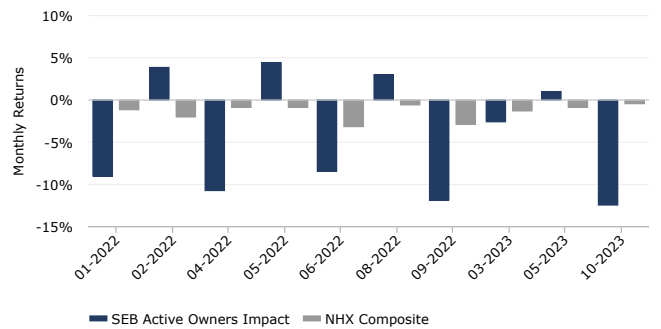
DRAWDOWN



UP CAPTURE VS. NHX COMPOSITE



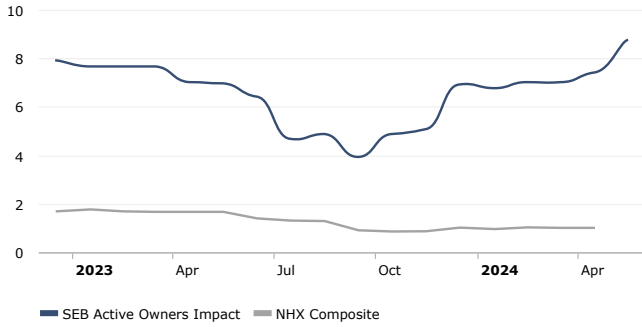
DOWN CAPTURE VS. NHX COMPOSITE



TIME WINDOW ANALYSIS

	3 Months	6 Months	1 Year	2 Years	3 Years
Avg. Monthly Return	1.20%	2.91%	-0.16%	0.03%	-
% Positive	33.33%	50.00%	41.67%	45.83%	-
Avg. Pos. Period	15.79%	12.36%	8.86%	7.20%	-
Avg. Neg. Period	-5.28%	-5.58%	-5.96%	-5.47%	-
Sharpe Ratio	0.57	1.18	0.08	0.15	-
Sortino Ratio	0.74	2.14	-0.10	0.02	-
Monthly Volatility	10.58%	9.92%	8.76%	7.91%	-

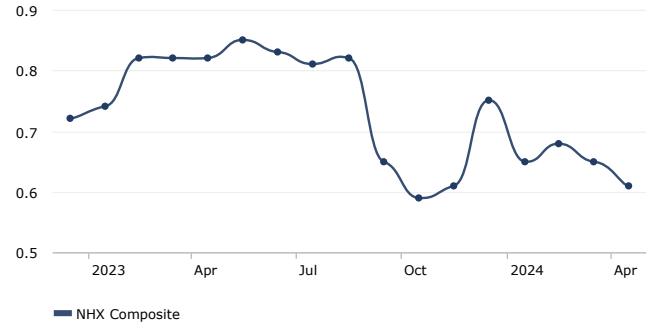
VOLATILITY (12 MONTHS ROLLING)



RETURN REPORT

Period	Best	Worst	Average	Median	Last	Winning %
1 Month	15.92%	-12.37%	-0.01%	-0.24%	15.79%	48.28%
3 Months	14.61%	-22.89%	-0.71%	-1.71%	3.65%	44.44%
6 Months	18.79%	-20.92%	-1.41%	0.31%	18.79%	50.00%
1 Year	14.16%	-19.96%	-4.62%	-4.38%	-1.90%	27.78%
2 Years	0.70%	-10.92%	-7.36%	-8.65%	0.70%	16.67%
3 Years	-	-	-	-	-	-
5 Years	-	-	-	-	-	-

CORRELATION (12 MONTH ROLLING)



AUM (EUR)

SEB Active Owners Impact

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