

SEB Fund 1 SEB Asset Selection Fund C

This fund is managed by SEB Investment Management AB, Luxembourg Branch

EFC Classification Absolute Return

24 February, 2020



Lower risk ← Higher risk

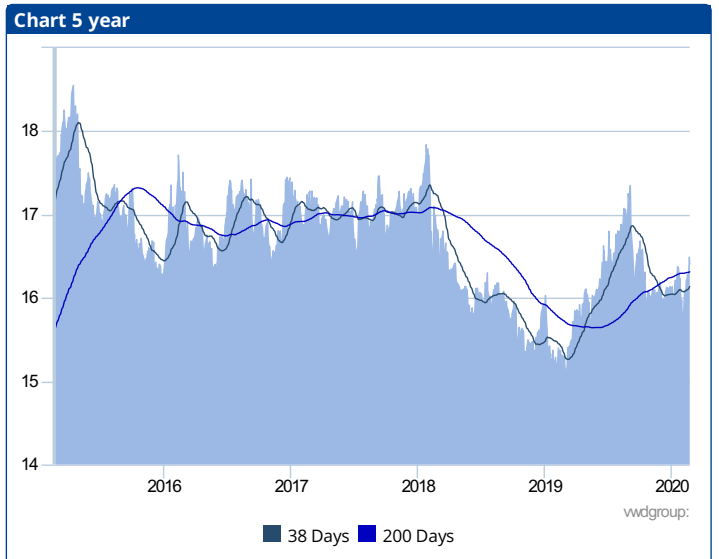
Price	+/-	Date	52wk range
16.41 EUR	-0.08	21/02/2020	15.07 - 17.35

Issuer	
Administrator	SEB Investment Management AB, Luxembourg Branch
Address	4, rue Peternelchen 2370
City	Howald
Tel/Fax	+352 26 23 25 95
Website	https://sebgroup.lu/

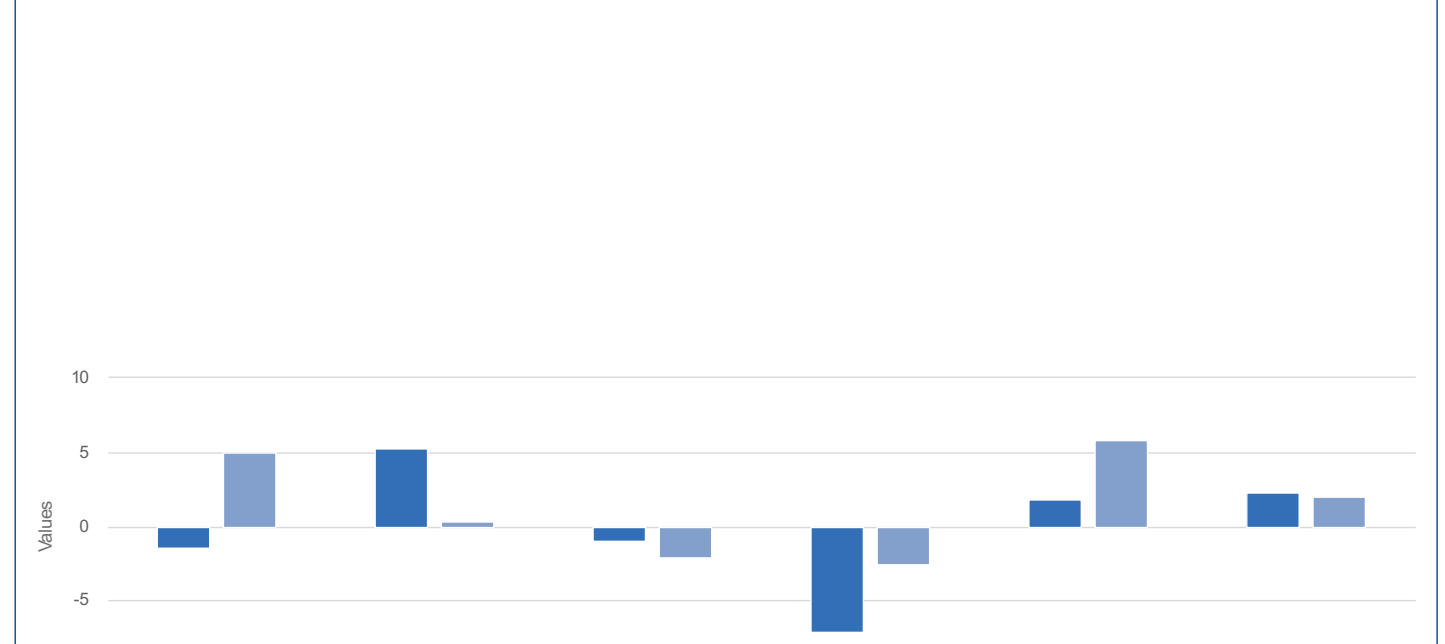
General Information	
ISIN	LU0256624742
Fund Type	Capitalization
Quote Frequency	daily
Quote Currency	EUR
Currency	EUR
Foundation Date	03/10/2006
Fund Manager	Hans-Olov Bornemann
Legal Type	Investment company according to Luxembourg law
UCITS	Yes
Financial Year End	31/12/2019
Fund size	
Minimal Order	0.00 EUR

Costs	
Entry fee	5.00 %
Exit fee	0.00 %
Operation costs	1.10 %
Ongoing charges	1.15 %

Profile
SEB Asset Selection Fund aims to create capital growth in the long term from an absolute perspective. Consequently the fund has no benchmark. The fund 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% per year, measured as an average over a period of 3-5 years. This fund is part of the Asset Selection family of funds that are managed with similar strategies but with different risk-and-return targets. This is the medium risk fund in a range of three funds. 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 within the equity, bond, currency and commodity markets. The futures and forwards positions may be "long" (i.e will gain...)



Fund Returns	2015	2016	2017	2018	2019	2020
Returns	-1.40	5.27	-0.97	-7.16	1.84	2.26
Category Average	5.00	0.32	-2.06	-2.54	5.78	2.00
Category Ranking	568 / 667	216 / 939	489 / 993	859 / 1014	844 / 1104	497 / 1154





Fund Ratios (end previous month)

	Timing	YTD	1 month	6 months	1 year	3 year	5 year
Performance SEB Fund 1 SEB Asset Selection Fund C		-1.69 %	-1.69 %	-5.78 %	3.17 %	-2.08 %	-2.28 %
Volatility SEB Fund 1 SEB Asset Selection Fund C					8.45 %	7.90 %	7.94 %

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Participations (31/12/2019)

Participation	Percentage
US Short Future CME 3M December 2020	26.40 %
Dutch Treasury Certificate 200228	22.40 %
UK Short Future LIFFE 3M December 2020	20.60 %
Dutch Treasury Certificate 200131	20.20 %
Dutch Treasury Certificate 200430	15.00 %
Dutch Treasury Certificate 200331	13.80 %
Euro Bobl Future 5 Year Mar 2020	-17.70 %
Euribor Short Future LIFFE 3M Dec 2020	-21.70 %
Euro Schatz Future 2 Year Mar 2020	-29.30 %
Canadian 3M Bank Accept Fut Dec 2020	-41.10 %

