

10 Years with SEB Asset Selection

Stockholm (HedgeNordic) – On 3 October 2016, SEB Asset Selection celebrated its 10th anniversary since inception. The funds portfolio manager, Hans-Olov Bornemann (*pictured*) and SEBs Global Quant team took this as an opportunity to do a long term performance evaluation of the fund.

In the white paper [10 Years with SEB Asset Selection – A Comprehensive Performance Evaluation](#), the fund's performance is reviewed from four different perspectives:

1. Realised performance versus stated targets
2. Performance contribution to a traditional client portfolio (equities + bonds)
3. Performance contribution to a fund-of-funds portfolio
4. Realised performance versus the 14 largest managed futures / CTA funds in the world

In addition to the performance evaluation, the paper includes a theoretical and practical discussion on how to construct client portfolios. The important differences between a great portfolio and a great investment are also highlighted and explained.

At launch in October 2006, the fund was the first ever UCITS compliant managed futures / CTA fund. Today, SEB Asset Selection is the largest UCITS compliant managed futures / CTA fund in the world. The white paper can be accessed here: [10 Years with SEB Asset Selection – A Comprehensive Performance Evaluation](#)

Over five years ago, in September 2011, HedgeNordic interviewed Hans-Olov Bornemann on the early days and start of SEB Asset Selection. This interview can be read here (in Swedish language): [Thinking about starting a hedge fund, take the train!](#)