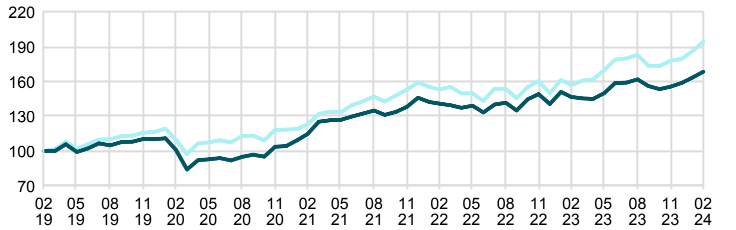
Storebrand Global Multifactor is an actively managed equity fund that invests in the global stock market. A systematic management strategy is used with active investment decisions to select the most attractive companies. The fund applies a quantitative model that aims to identify companies based on the factors value, size, momentum and low volatility. The fund strives to be sector- and region-neutral, and the objective is that the factors shall be equally weighted. The fund usually invests in around 250-400 large and medium sized companies from developed countries included in the fund's benchmark. The fund follows our standard for sustainable investments, which means, among other things, that we refrain from investing in companies that are in breach of international standards and conventions. These include human rights, labour law and international law, corruption and financial crime, serious climate and environmental damage, and controversial weapons (land mines, cluster bombs and nuclear weapons). We also exclude companies where more than 5 per cent of net sales come from the production and/or distribution of fossil fuels, tobacco, weapons, alcohol, gambling, pornography, cannabis, or companies with large fossil reserves.

Storebrand Global Multifactor A SEK - Monthly Returns

	Year	Year, benchmark	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2024	6.08	8.31	3.03	2.96	-	-	-	-	-	-	-	-	-	-
2023	12.89	19.73	7.41	-2.82	-0.90	-0.29	3.43	5.83	0.15	1.78	-3.54	-1.72	1.40	2.04
2022	-3.72	-5.79	-2.54	-0.98	-1.00	-1.54	1.27	-4.15	5.10	1.13	-4.74	7.21	3.01	-5.70
2021	39.97	34.30	4.96	4.80	9.21	0.94	0.37	2.17	2.04	1.93	-2.71	1.92	3.23	5.74
2020	-5.39	1.68	0.67	-8.89	-16.77	9.32	1.03	1.04	-2.06	3.27	1.95	-1.68	8.98	0.53

Investment Performance

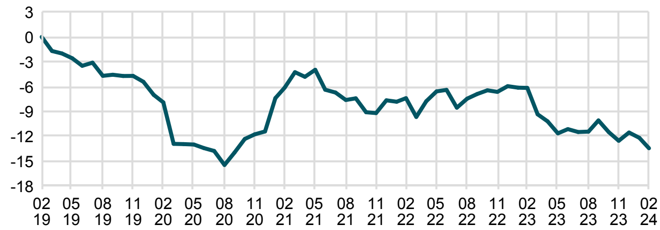
Time Period: 2019-02-28 to 2024-02-29



Storebrand Global Multifactor A SEK   Benchmark

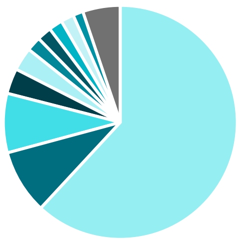
Excess Performance

Time Period: 2019-02-28 to 2024-02-29



Storebrand Global Multifactor A SEK

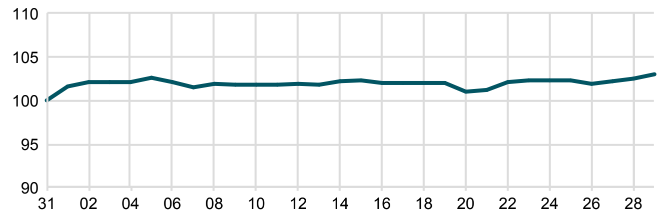
Fund Country Breakdown



United States	61.9%
Japan	8.9%
Canada	8.2%
United Kingdom	3.5%
France	3.2%
Switzerland	2.0%
Sweden	2.0%
Germany	1.9%
Bermuda	1.8%
Netherlands	1.4%
Others	5.2%

Last Month

Time Period: 2024-01-31 to 2024-02-29



Storebrand Global Multifactor A SEK

Fund Sector Breakdown

Information Technology	23.5%
Financials	16.9%
Industrials	14.3%
Health Care	12.4%
Consumer Discretionary	12.1%
Communication Services	7.1%
Consumer Staples	6.5%
Materials	3.9%
Real Estate	2.6%
Utilities	0.5%
Others	0.2%

Trailing Returns

As Of Date: 2024-02-29

Accumulated since	Fund	Benchmark	Relative
1 m	2.96	4.39	-1.44
YTD	6.08	8.31	-2.23
1 yr	14.72	23.99	-9.26
3 yr	46.71	57.96	-11.25
5 yr	68.46	94.55	-26.10
Annualized			
3 yr	13.62	16.45	-2.83
5 yr	10.98	14.22	-3.24

Facts

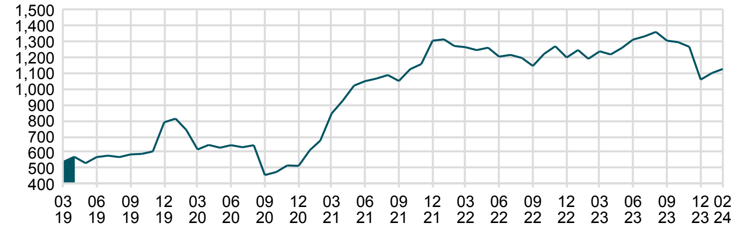
Manager	Andreas Poole	STD 3 yr, fund	12.01
AUM	1,168 MSEK	STD 3 yr, benchmark	12.90
KID Risk (1-7)	4	Tracking Error 3 yr	4.57
NAV (2024-02-29)	175.31 SEK	Information Ratio 3 yr	-0.62
Morningstar Rating, total (2024-02-29)	4	Sharpe Ratio 3 yr	1.1
Management Fees %	0.75	Beta 3 yr	0.9
Ongoing Charges %	0.76	R^2 3 yr	87.2
Max Drawdown Recovery Period	11 months	ISIN	SE0011642958
Number Of Holdings	286		

Top Ten Positions

	Weight %
Dell Technologies Inc	0.9
PTC Inc	0.8
Republic Services	0.8
McKesson Corp	0.8
Omnicom Group	0.8
CGI Inc	0.8
Hubbell Inc	0.8
Arista Networks Inc	0.8
Sage Group PLC	0.8
AXA Equitable Holdings Inc	0.8
Sum	8.1

Total Assets

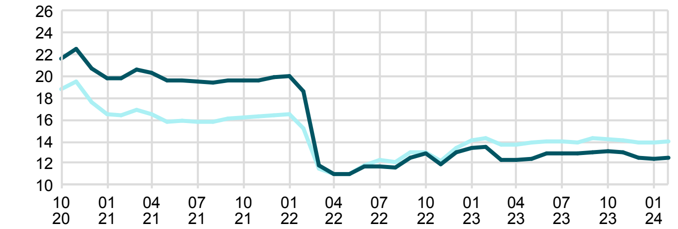
Time Period: 2019-03-31 to 2024-02-29



Standard Deviation

Time Period: 2020-10-31 to 2024-02-29

Rolling Window: 2 Years 1 Month shift

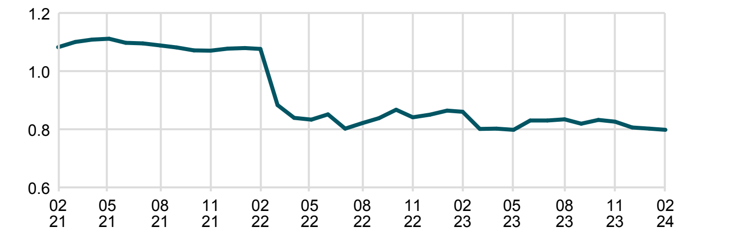


Storebrand Global Multifactor A SEK Benchmark

Rolling Beta

Time Period: 2021-02-28 to 2024-02-29

Rolling Window: 2 Years 1 Month shift

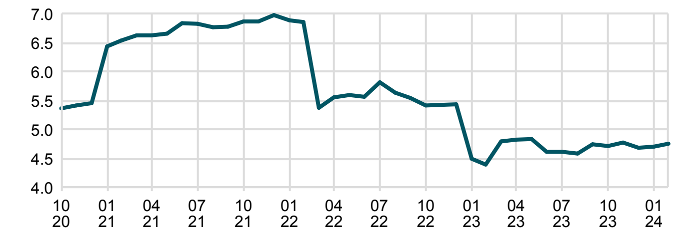


Storebrand Global Multifactor A SEK

Tracking Error

Time Period: 2020-10-31 to 2024-02-29

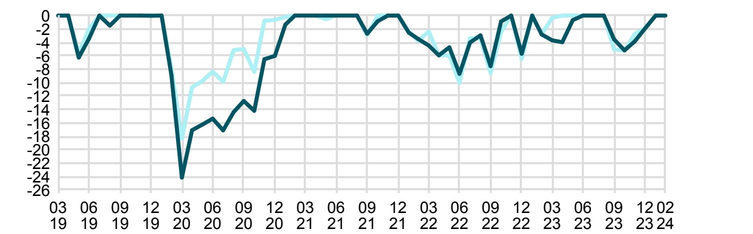
Rolling Window: 2 Years 1 Month shift



Storebrand Global Multifactor A SEK

Drawdown

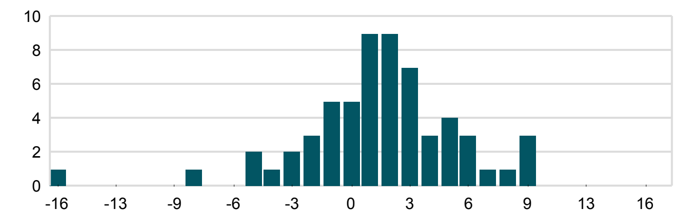
Time Period: 2019-03-31 to 2024-02-29



Storebrand Global Multifactor A SEK Benchmark

Monthly Return Distribution

Time Period: 2019-03-31 to 2024-02-29



Storebrand Global Multifactor A SEK

Sector Attribution - Year To Date

	Portfolio			Benchmark			Analysis			
	Average Weight	Return	Contribution	Average Weight	Return	Contribution	Allocation	Selection	Currency Effect	Total Effect
Cash	0.3	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Energy	0.0	0.0	0.0	4.4	3.3	0.1	0.2	0.0	-0.1	0.1
Materials	3.9	2.7	0.1	3.9	-0.4	0.0	0.0	0.1	0.0	0.1
Industrials	14.0	10.5	1.4	10.9	8.4	0.9	0.0	0.2	0.1	0.3
Consumer Discretionary	11.9	8.4	1.0	10.7	8.7	0.9	0.0	0.0	0.0	0.0
Consumer Staples	6.7	1.9	0.1	6.8	3.7	0.3	0.0	-0.1	0.0	-0.1
Health Care	13.0	3.7	0.5	12.3	7.8	1.0	0.0	-0.6	0.1	-0.5
Financials	16.7	7.6	1.3	15.0	8.1	1.2	0.0	0.0	0.0	0.0
Information Technology	22.8	8.3	1.8	23.8	13.4	3.1	-0.1	-1.0	-0.2	-1.2
Communication Services	7.6	-0.4	0.0	7.4	11.9	0.9	0.0	-0.9	-0.1	-0.9
Utilities	0.5	-2.5	0.0	2.4	-3.0	-0.1	0.2	0.0	-0.1	0.2
Real Estate	2.7	-2.4	-0.1	2.4	-0.5	0.0	0.0	0.0	0.0	-0.1
Undefined	0.0	0.0	0.0	0.1	31.6	0.0	0.0	0.0	0.0	0.0