

Storebrand High Yield Företagsobligation is an actively managed fixed-income fund that invests in Nordic corporate bonds with a low credit rating, also called High Yield bonds. The fund can also invest in issuers outside the Nordic region and to a certain extent in corporate bonds with higher credit ratings, also known as Investment Grade bonds. The fund will invest in corporate bonds can take positions such as -BBB, split-rating, BB-BBB, BBB with the risk of downgrading to BB or to those who do not have an official rating. The focus will be on the BB rating or equivalent and on those that do not have an official rating, rather than B, which gives a relatively conservative credit risk. The fund focuses on the Nordic region and the average duration is normally between 0 and 4 years. With the help of analysis and selection, the manager makes active investment decisions. 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 High Yield Företagsobligation - Monthly Returns

| | Year | Year, benchmark | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec |
|------|--------|-----------------|-------|--------|--------|-------|--------|--------|-------|-------|--------|--------|-------|-------|
| 2024 | 2.242 | - | 1.583 | 0.272 | 0.376 | - | - | - | - | - | - | - | - | - |
| 2023 | 6.170 | - | 1.286 | 1.684 | -0.505 | 0.548 | -0.599 | -0.117 | 0.927 | 0.209 | 0.840 | 0.169 | 0.696 | 0.890 |
| 2022 | -4.224 | - | 0.268 | -1.487 | 0.422 | 0.292 | -1.327 | -3.009 | 0.834 | 0.816 | -0.793 | -0.967 | 0.475 | 0.245 |
| 2021 | 5.794 | - | 0.825 | 0.530 | 0.765 | 0.570 | 0.566 | 0.501 | 0.439 | 0.586 | 0.434 | 0.093 | 0.012 | 0.327 |
| 2020 | - | - | - | - | - | - | - | 0.331 | 0.899 | 1.391 | 0.509 | -0.137 | 1.156 | 0.835 |

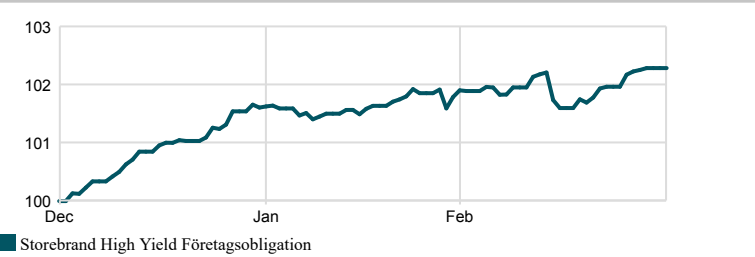
Storebrand High Yield Företagsobligation - Monthly Excess Return

Benchmark: SPP High Yield Företagsobligation Blended Index

| Year | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec |
|------|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|
|------|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|

Last Three Months

Time Period: 2023-12-31 to 2024-03-31



Storebrand High Yield Företagsobligation

Trailing Returns

As Of Date: 2024-03-31

| Accumulated since | Fund | Benchmark | Relative |
|-------------------|------|-----------|----------|
| 1 m | 0.38 | 0.00 | 0.38 |
| YTD | 2.24 | 0.00 | 2.24 |
| 1 yr | 5.93 | 0.00 | 5.93 |
| 3 yr | 7.69 | 0.00 | 7.69 |
| 5 yr | 0.00 | 0.00 | 0.00 |
| Annualized | | | |
| 3 yr | 2.50 | 0.00 | 2.50 |
| 5 yr | 0.00 | 0.00 | 0.00 |

Investment Performance

Time Period: 2020-05-30 to 2024-03-31



Storebrand High Yield Företagsobligation Benchmark

Top Ten Positions

| | Weight % |
|---|----------|
| Millicom International Cellular SA FRN 2027/01/20 | 2.1 |
| Skanska Financial Services AB FRN 2026/11/24 | 2.0 |
| Castellum AB 3.125% 2171/03/02 | 2.0 |
| Wihlborgs Fastigheter AB FRN 2027/03/19 | 2.0 |
| Sparbanken Syd FRN 2034/02/03 | 1.9 |
| Heimstaden Bostad AB FRN 2026/11/23 | 1.9 |
| Bonava AB FRN 2024/03/11 - GREEN | 1.8 |
| Hoist Finance AB 6.625% 2032/08/04 | 1.7 |
| Nibe Industrier AB FRN 2027/09/01 | 1.7 |
| Sirius International Group Ltd FRN 2047/09/22 | 1.7 |
| Sum | 18.8 |

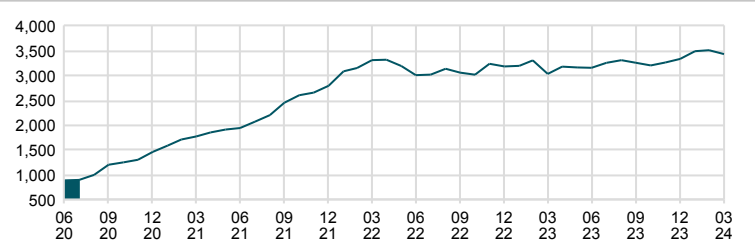
Facts

| | | | |
|--|----------------|----------------------------|--------------|
| Manager | Gustaf Linnell | STD 3 yr, fund | 3.10 |
| AUM | 3,629 MSEK | STD 3 yr, benchmark | 0.00 |
| KID Risk (1-7) | 2 | Tracking Error 3 yr | 0.00 |
| NAV (2024-03-28) | 115.58 SEK | Information Ratio 3 yr | 0.00 |
| Morningstar Rating, total (2024-03-28) | 4 | Sharpe Ratio 3 yr | 0.8 |
| Management Fees % | 0.50 | Beta 3 yr | - |
| Ongoing Charges % | 0.51 | R^2 3 yr | - |
| Max Drawdown Recovery Period | 13 months | ISIN | SE0013877263 |
| Number Of Holdings | 134 | Duration (modified) | 0.28% |
| Yield | 8.82% | Credit Duration (modified) | 2.37% |

Currency: SEK All performance related information is net of fees. Please note that historical return is no guarantee of future return. The value of your fund savings can both rise and fall, and you may get back less than you invested. The fund is allowed to invest more than 35 percent of the fund's assets in debt securities issued by the Swedish state. All our funds are managed according to a sustainability strategy based on the methods Solutions, Exclusions & Active ownership, please see more information at www.storebrandfonder.se/hallbarhet. Storebrand Fonder may not be held liable for any errors contained in this information. Neither Morningstar nor Storebrand Fonder is responsible for any damages, whether directly or indirectly caused by any shortcomings or errors in this information. Investors should not rely on this information without having made proper checks. Investors and potential investors should be aware that marketing of the funds outside of Sweden may be restricted or unlawful. Information about in which countries, outside of Sweden, some of the funds are marketed is disclosed in the funds' prospectuses. Prospectuses and key investor information documents for the funds are available on our website www.storebrandfonder.se/faktablad.

Total Assets

Time Period: 2020-06-30 to 2024-03-31



Standard Deviation

Track record less than two years

Tracking Error

Track record less than two years

Drawdown

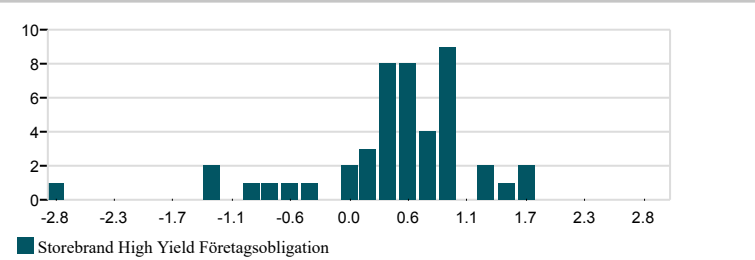
Time Period: 2020-06-30 to 2024-03-31



Storebrand High Yield Företagsobligation

Monthly Return Distribution

Time Period: 2020-06-30 to 2024-03-31



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