

SPP Green Bond Fund is an actively managed fixed income fund with a focus on sustainability and invests in so-called green bonds. The fund's objective is to give a good performance over time by investing in green bonds. Green bonds defined as bonds and other interest-bearing financial instruments with explicit sustainability themes, which clearly have a positive effect on the environment and society and includes, for example green bonds, sustainable bonds, climate bonds and social responsible bonds. The fund follows our criteria for sustainable investments. This means that we do not invest in companies that contribute to the violation of human rights, corruption, harming the climate and environment, the production of landmines, cluster munitions, or nuclear weapons. In addition, the Fund also refrain from investing in companies whose turnover is more than 5 percent from production/distribution from: weapons/arms, tobacco, alcohol, gambling, pornography och cannabis. The fund excludes the entire energy sector (sector 10 extraction of coal, oil, gas) and companies whose turnover is more than 50 percent from the production and/or distribution of fossil fuels in other sectors and companies with large fossil reserves.

SPP Grön Obligationsfond A - Monthly Returns

	Year	Year, benchmark	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2022	-4.185	-4.479	-0.427	-0.991	-1.777	-1.053	-	-	-	-	-	-	-	-
2021	-0.066	-0.812	0.242	-0.328	0.073	0.094	-0.023	0.042	0.353	-0.004	-0.210	-0.417	0.184	-0.069
2020	1.785	1.505	0.484	0.233	-2.446	0.595	0.316	1.080	0.470	0.437	0.290	-0.078	0.370	0.062
2019	1.778	0.566	0.156	0.190	0.475	0.300	0.135	0.429	0.370	0.482	-0.188	-0.391	-0.107	-0.082
2018	-0.146	0.816	-0.120	0.252	0.050	0.108	0.085	0.041	-0.109	0.180	-0.217	-0.059	-0.200	-0.155

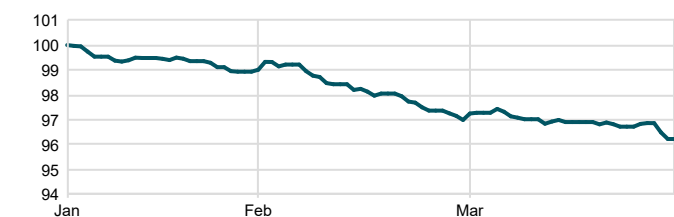
SPP Grön Obligationsfond A - Monthly Excess Return

Benchmark: SPP Grön Obligationsfond Blended Index

	Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2022	0.294	0.187	-0.186	0.252	0.049	-	-	-	-	-	-	-	-
2021	0.747	0.201	0.110	-0.047	0.073	0.100	0.073	-0.078	0.075	0.243	0.184	-0.222	0.034
2020	0.280	0.056	-0.075	-2.029	0.254	0.225	0.811	0.404	0.333	0.101	-0.153	0.292	0.095
2019	1.212	0.017	0.096	0.201	0.099	-0.069	-0.050	0.071	0.087	0.298	0.265	0.157	0.026
2018	-0.962	-0.068	-0.023	-0.152	-0.044	-0.100	-0.101	0.056	-0.021	0.133	0.000	-0.422	-0.217

Last Three Months

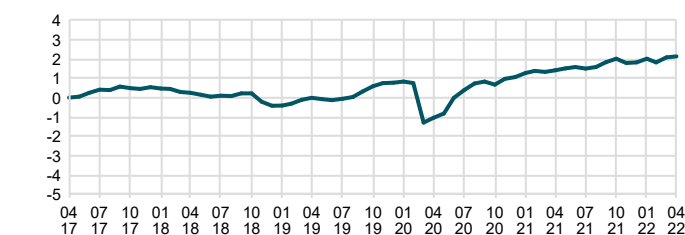
Time Period: 2022-01-31 to 2022-04-30



■ SPP Grön Obligationsfond A

Excess Performance

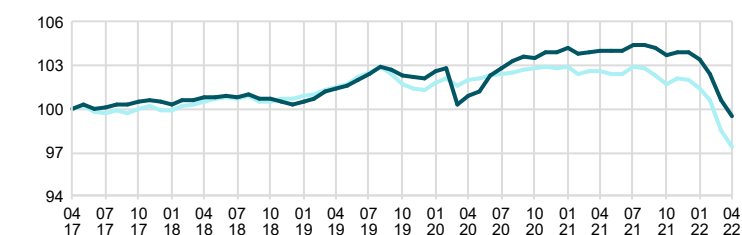
Time Period: 2017-04-30 to 2022-04-30



■ SPP Grön Obligationsfond A

Investment Performance

Time Period: 2017-04-30 to 2022-04-30



■ SPP Grön Obligationsfond A ■ Benchmark

Trailing Returns

As Of Date: 2022-04-30

	Fund	Benchmark	Relative
Accumulated since			
1 m	-1.05	-1.10	0.05
YTD	-4.19	-4.48	0.29
1 yr	-4.32	-5.01	0.69
3 yr	-1.91	-3.97	2.06
5 yr	-0.49	-2.56	2.08
Annualized			
3 yr	-0.64	-1.34	0.70
5 yr	-0.10	-0.52	0.42

Facts

Manager	Helena Lindahl	STD 3 yr, fund	2.30
AUM	7,564 MSEK	STD 3 yr, benchmark	1.77
KIID Risk (1-7)	2	Tracking Error 3 yr	1.42
NAV (2022-04-29)	100.82 SEK	Information Ratio 3 yr	0.49
Morningstar Rating, total (2022-04-29)	5	Sharpe Ratio 3 yr	-0.3
Management Fees %	0.30	Beta 3 yr	1.0
Ongoing Charges %	0.31	R ² 3 yr	62.3
Max Drawdown Recovery Period	-	ISIN	SE0006763967
Number Of Holdings	120	Duration (modified)	2.70%
Yield	1.65%	Credit Duration (modified)	4.46%

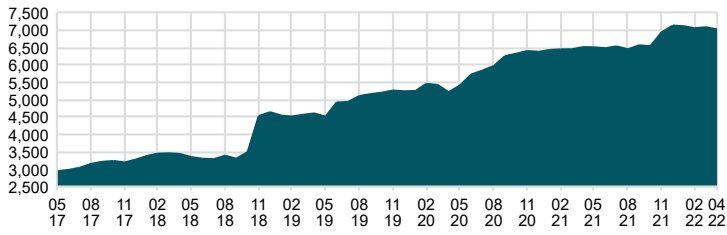
Top Ten Positions

	Weight %
DNB Boligkreditt AS 19/24 ADJ SEK C COVD -GREEN	3.6
Nykredit Realkredit AS FRN 2024/10/01 - GREEN	3.0
Nordic Inv Bank 0.375% 2024/02/01 - GREEN BLUE B	2.6
DNB Bank ASA FRN 2028/01/20 - GREEN	2.6
Fabege AB FRN 2024/04/12 - GREEN BOND	2.5
Skandinaviska Enskilda 0.50% 2026/12/16 -581	2.5
Samhallsbygg. i Norden AB FRN 2022/07/04- GREEN	2.4
Rikshem AB .4250% 2024/10/07	2.2
Realkredit Danmark A/S FRN 2024/10/01 COVD- GREEN	2.2
Spb Vest Boligkr AS 20/25 FRN SEK C COVD	2.2
Sum	25.8

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 sppfonder.se. SPP Fonder may not be held liable for any errors contained in this information. Neither Morningstar nor SPP 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 sppfonder.se. www.sppfonder.se.

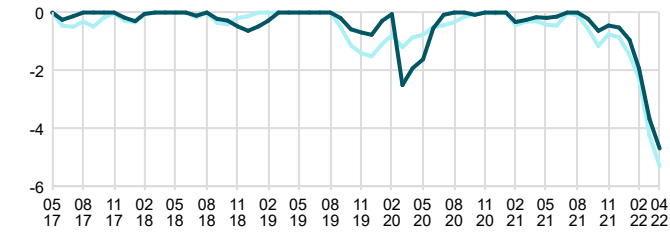
Total Assets

Time Period: 2017-05-31 to 2022-04-30



Drawdown

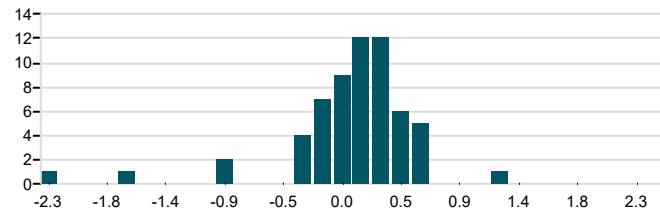
Time Period: 2017-05-31 to 2022-04-30



■ SPP Grön Obligationsfond A ■ Benchmark

Monthly Return Distribution

Time Period: 2017-05-31 to 2022-04-30

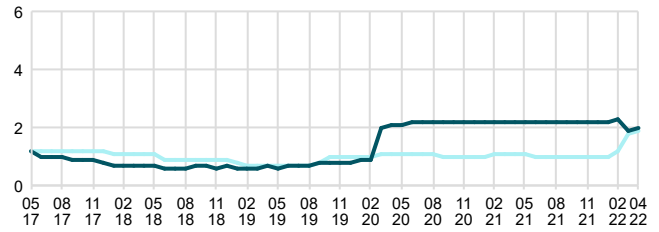


■ SPP Grön Obligationsfond A

Standard Deviation

Time Period: 2017-05-31 to 2022-04-30

Rolling Window: 2 Years 1 Month shift

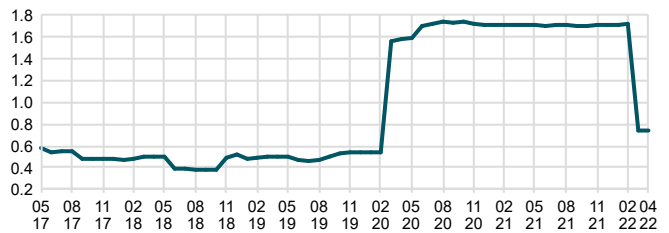


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Tracking Error

Time Period: 2017-05-31 to 2022-04-30

Rolling Window: 2 Years 1 Month shift



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