

Storebrand Obligation is an actively managed fixed-income fund that invests in interest-bearing securities and money market instruments issued in Swedish kronor. The average duration is normally between two and seven years, and the fund invests solely in securities issued by issuers with high creditworthiness, Investment Grade, that have a rating of BBB or higher. The Fund is authorised to invest more than 35 per cent of its wealth in promissory notes issued by the Swedish State. The asset manager makes active investment decisions by means of analysis and selection. 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 Obligation - Monthly Returns

	Year	Year, benchmark	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2024	4.168	3.457	-0.528	-1.086	0.980	-0.316	0.716	1.782	1.462	0.356	0.761	-	-	-
2023	6.062	4.815	2.220	-3.189	2.219	0.145	-0.064	-1.016	0.742	-0.367	-0.453	0.624	2.126	3.080
2022	-9.540	-10.289	-0.717	-0.822	-3.378	-2.238	0.070	-1.364	1.983	-2.477	-1.151	0.400	1.752	-1.894
2021	-0.957	-1.109	-0.113	-1.127	0.120	-0.011	-0.197	0.372	0.923	-0.190	-0.901	-0.244	0.807	-0.380
2020	1.625	1.168	0.827	0.929	-1.061	0.080	-0.098	0.427	0.139	-0.129	0.546	0.139	0.159	-0.329

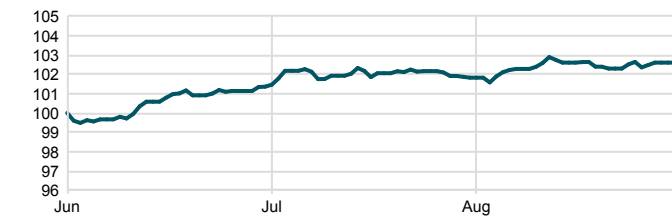
Storebrand Obligation - Monthly Excess Return

Benchmark: SPP Obligationsfond Blended Index

	Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2024	0.711	0.081	0.284	0.123	0.037	0.080	0.049	0.006	-0.005	0.029	-	-	-
2023	1.247	0.014	0.386	-0.381	0.317	-0.180	0.299	0.138	0.250	0.148	0.204	0.158	-0.200
2022	0.749	0.141	-0.019	0.388	0.188	-0.442	-0.203	0.050	0.257	-0.109	0.119	-0.148	0.573
2021	0.152	0.119	0.230	-0.020	0.035	0.039	-0.050	-0.306	0.106	0.224	-0.063	-0.369	0.196
2020	0.456	-0.040	-0.252	-0.228	0.230	0.212	0.150	0.122	0.214	-0.062	-0.045	0.367	-0.219

Last Three Months

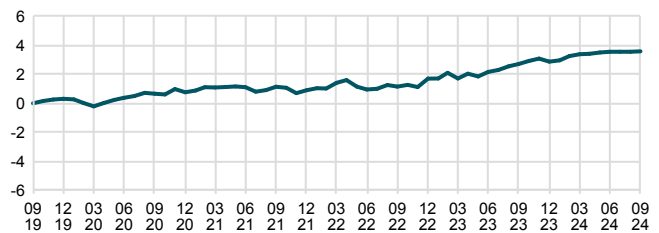
Time Period: 2024-06-30 to 2024-09-30



■ Storebrand Obligation

Excess Performance

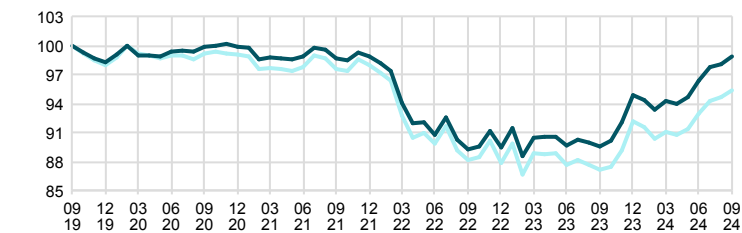
Time Period: 2019-09-30 to 2024-09-30



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Investment Performance

Time Period: 2019-09-30 to 2024-09-30



■ Storebrand Obligation ■ Benchmark

Trailing Returns

As Of Date: 2024-09-30

Accumulated since	Fund	Benchmark	Relative
1 m	0.76	0.73	0.03
YTD	4.17	3.46	0.71
1 yr	10.34	9.41	0.93
3 yr	0.12	-2.32	2.44
5 yr	-1.14	-4.65	3.51
Annualized			
3 yr	0.04	-0.78	0.82
5 yr	-0.23	-0.95	0.72

Facts

Manager	Johan Hedengren	STD 3 yr, fund	5.37
AUM	14,156 MSEK	STD 3 yr, benchmark	5.82
KID Risk (1-7)	3	Tracking Error 3 yr	0.78
NAV (2024-09-30)	152.09 SEK	Information Ratio 3 yr	1.05
Morningstar Rating, total (2024-09-30)	3	Sharpe Ratio 3 yr	0.0
Management Fees %	0.20	Beta 3 yr	0.9
Ongoing Charges %	0.21	R ² 3 yr	98.7
Max Drawdown Recovery Period	-	ISIN	SE0000522518
Number Of Holdings	96	Duration (modified)	4.98%
Yield	2.22%	Credit Duration (modified)	5.42%

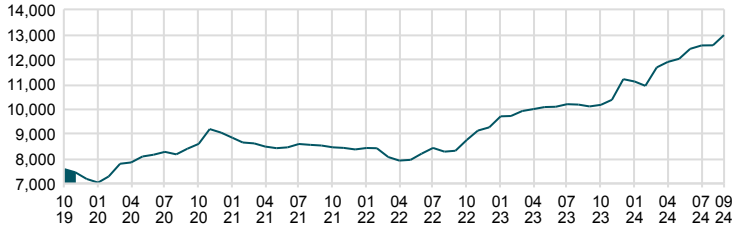
Top Ten Positions

	Weight %
SGB 1.75 11/11/2033 #1065	7.8
SGB 0.125 09/09/30 - GREEN BOND	5.3
SGB 0.750 05/12/2028 #1060	4.6
SGB 3.5 03/30/2039 #1053	4.5
SGB 0.125 05/12/2031 #1062	4.1
SGB 2.25 06/01/2032 #1056	4.0
SEB 0.5 12/16/2026 #581	3.8
Stadshypotek 0.5 2026/06/01 #1591	2.7
KOMINS 3 2029/03/12 #2903	2.6
Kommunalbanken AS 2.941% 2027/01/15	2.2
Sum	41.6

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/fakta.

Total Assets

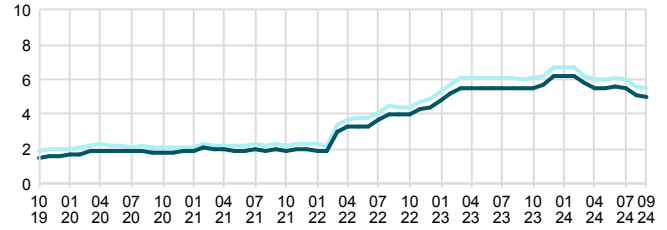
Time Period: 2019-10-31 to 2024-09-30



Standard Deviation

Time Period: 2019-10-31 to 2024-09-30

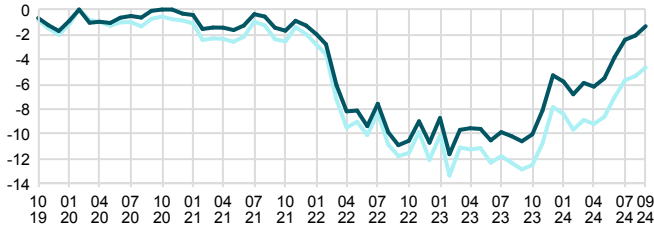
Rolling Window: 2 Years 1 Month shift



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Drawdown

Time Period: 2019-10-31 to 2024-09-30

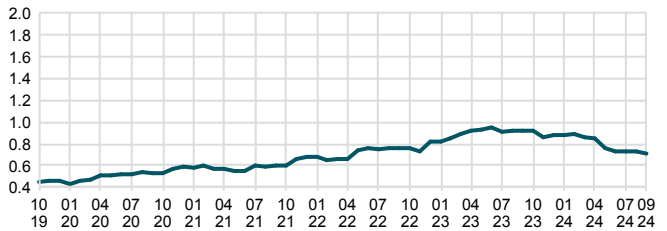


■ Storebrand Obligation ■ Benchmark

Tracking Error

Time Period: 2019-10-31 to 2024-09-30

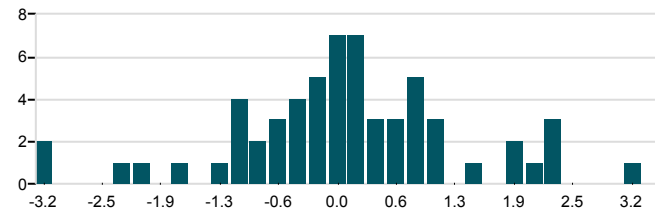
Rolling Window: 2 Years 1 Month shift



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Monthly Return Distribution

Time Period: 2019-10-31 to 2024-09-30



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