

Storebrand Grön Obligation is an actively managed fixed-income fund that invests in what are known as green bonds. The fund solely invests in Investment Grade (that have a rating of BBB- or higher) securities with high creditworthiness. Green bonds are defined as bonds and other interest-bearing financial instruments with an explicit sustainability profile, which have a clear positive impact on the environment and society. Green bonds include for example green bonds, sustainable bonds, climate bonds och social responsible bonds. The fund normally has an average duration of three years, but under certain periods the average duration can be both longer and shorter. 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 Grön Obligation A - Monthly Returns

	Year	Year, benchmark	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2024	5.081	4.052	0.013	-0.439	0.845	-0.067	0.804	1.103	1.195	0.840	0.688	-	-	-
2023	7.076	5.694	1.876	-1.060	0.615	0.817	-0.205	-0.615	0.812	0.290	0.204	0.735	1.544	1.889
2022	-6.749	-6.432	-0.427	-0.991	-1.777	-1.053	-0.970	-1.712	0.993	-1.047	-1.022	0.187	1.286	-0.383
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

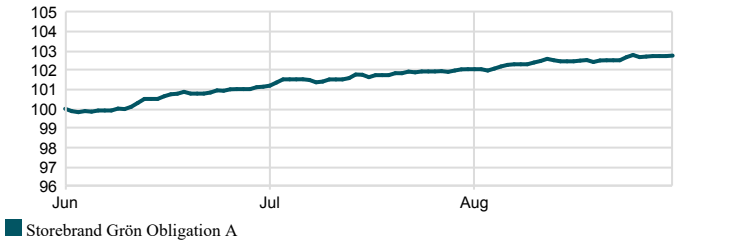
Storebrand Grön Obligation A - Monthly Excess Return

Benchmark: SPP Grön Obligationsfond Blended Index

	Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2024	1.029	0.245	0.183	0.136	0.188	0.147	0.025	0.027	0.068	-0.033	-	-	-
2023	1.381	0.320	0.764	-0.598	0.308	0.082	-0.026	0.126	0.159	0.219	0.074	-0.025	-0.114
2022	-0.317	0.187	-0.186	0.252	0.049	-0.262	-0.467	-0.213	0.627	-0.266	-0.582	0.265	0.251
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

Last Three Months

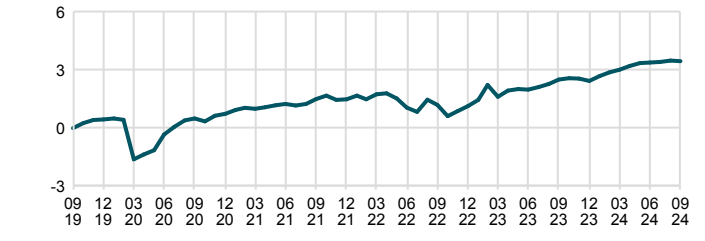
Time Period: 2024-06-30 to 2024-09-30



■ Storebrand Grön Obligation A

Excess Performance

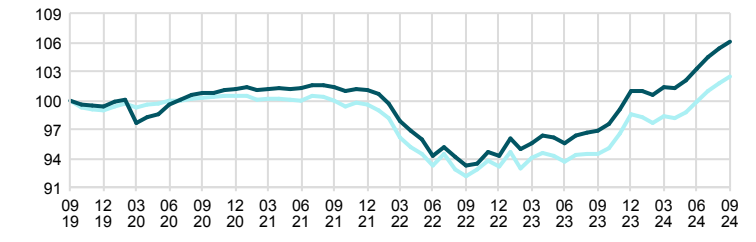
Time Period: 2019-09-30 to 2024-09-30



■ Storebrand Grön Obligation A

Investment Performance

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



■ Storebrand Grön Obligation A ■ Benchmark

Trailing Returns

As Of Date: 2024-09-30

Accumulated since	Fund	Benchmark	Relative
1 m	0.69	0.72	-0.03
YTD	5.08	4.05	1.03
1 yr	9.52	8.51	1.00
3 yr	4.61	2.59	2.01
5 yr	6.11	2.54	3.57
Annualized			
3 yr	1.51	0.86	0.65
5 yr	1.19	0.50	0.69

Top Ten Positions

	Weight %
Sparebanken Vest Boligkredit AS 4.090% 2028/09/29	5.0
Nordea Hypotek AB 3.375% 2027/11/25	2.9
Stadshypotek AB 3.629% 2028/06/20	2.5
Ellevio AB 4.530% 2029/06/01	2.0
Specialfastigheter Sverige AB 4.250% 2028/08/21	2.0
Kommunalbanken AS 2.941% 2027/01/15	1.9
Svensk Exportkredit AB 3.375% 2026/03/18	1.9
Rikshem AB FRN 2029/02/28	1.9
HUFVUD 3.863 03/19/29 #DMTN	1.9
Swedbank Hypotek AB 2.342% 2029/09/27	1.9
Sum	23.9

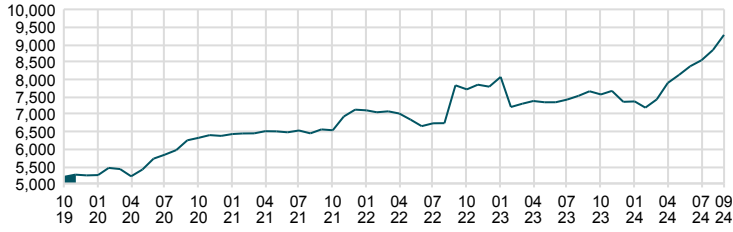
Facts

Manager	Gustaf Linnell	STD 3 yr, fund	3.34
AUM	10,426 MSEK	STD 3 yr, benchmark	3.51
KID Risk (1-7)	2	Tracking Error 3 yr	0.99
NAV (2024-09-30)	110.40 SEK	Information Ratio 3 yr	0.66
Morningstar Rating, total (2024-09-30)	5	Sharpe Ratio 3 yr	0.5
Management Fees %	0.30	Beta 3 yr	0.9
Ongoing Charges %	0.31	R ² 3 yr	92.2
Max Drawdown Recovery Period	20 months	ISIN	SE0006763967
Number Of Holdings	113	Duration (modified)	2.51%
Yield	3.07%	Credit Duration (modified)	3.85%

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

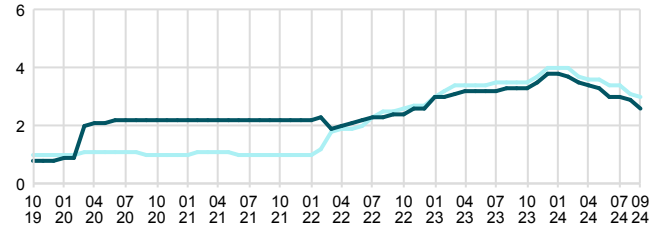
Time Period: 2019-10-31 to 2024-09-30



Standard Deviation

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

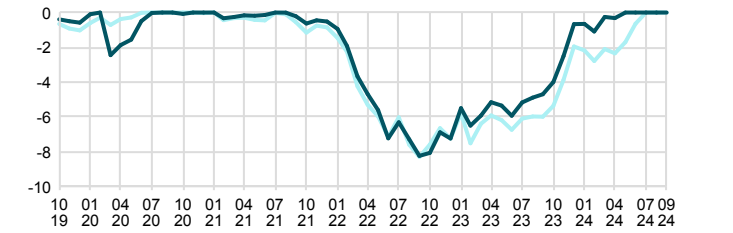
Rolling Window: 2 Years 1 Month shift



■ Storebrand Grön Obligation A ■ Benchmark

Drawdown

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

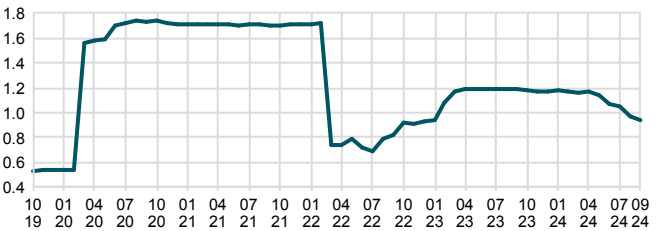


■ Storebrand Grön Obligation A ■ Benchmark

Tracking Error

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

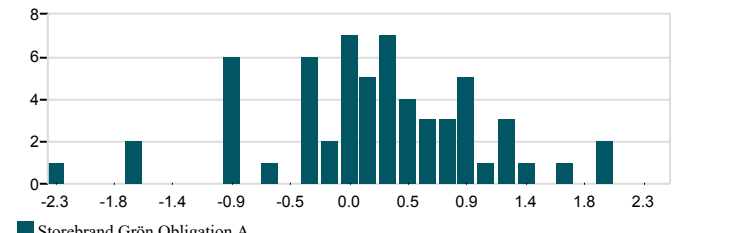
Rolling Window: 2 Years 1 Month shift



■ Storebrand Grön Obligation A

Monthly Return Distribution

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



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