

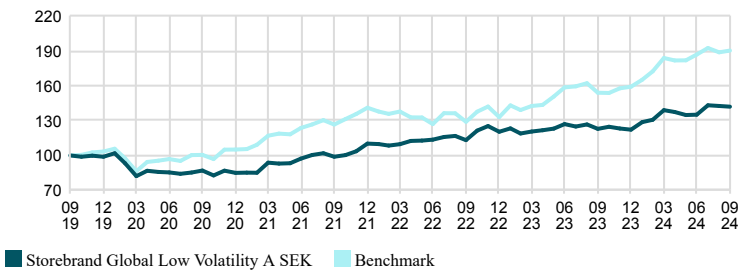
Storebrand Global Low Volatility is an actively managed equity fund that invests in global stock market through a proprietary long-only, model-based factor approach. The objective of the fund is to produce smaller price fluctuations than the fund's benchmark index. A systematic management strategy is used with active investment decisions to select the most attractive companies. The fund applies a quantitative model that has a certain preference for shares with a high absolute return. The fund usually invests in approximately 80 to 150 large and medium sized low volatility stocks, spread across the developed countries included in the funds 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 Low Volatility A SEK - Monthly Returns

	Year	Year, benchmark	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2024	16.20	19.55	5.33	1.60	6.35	-1.15	-1.92	0.22	5.98	-0.41	-0.45	-	-	-
2023	1.47	19.73	2.38	-3.57	1.44	0.94	1.14	3.14	-1.64	1.46	-2.98	1.48	-1.22	-0.84
2022	9.21	-5.79	-0.37	-1.24	1.15	2.52	0.27	0.76	2.02	0.75	-3.06	7.18	3.24	-3.91
2021	29.62	34.30	0.17	-0.13	10.26	-0.88	0.39	4.22	3.26	1.43	-2.92	1.44	3.29	6.39
2020	-14.00	1.68	3.03	-8.57	-11.77	5.60	-1.11	-0.47	-1.49	1.35	2.06	-4.93	5.01	-2.14

Investment Performance

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

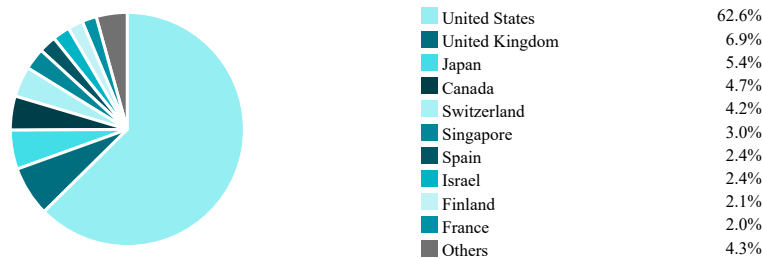


Excess Performance

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

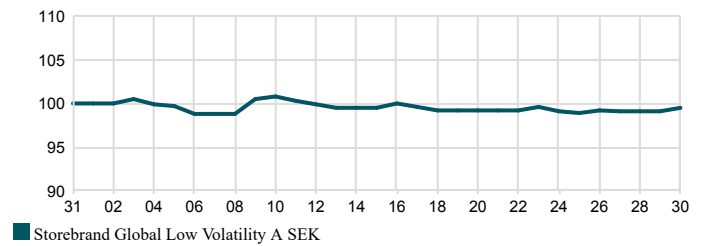


Fund Country Breakdown

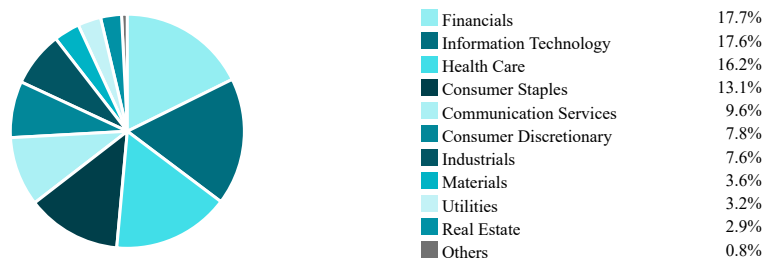


Last Month

Time Period: 2024-08-31 to 2024-09-30



Fund Sector Breakdown



Trailing Returns

As Of Date: 2024-09-30

	Fund	Benchmark	Relative
Accumulated since			
1 m	-0.45	0.80	-1.25
YTD	16.20	19.55	-3.35
1 yr	15.50	23.56	-8.06
3 yr	43.54	50.39	-6.85
5 yr	41.96	90.32	-48.35
Annualized			
3 yr	12.79	14.56	-1.76
5 yr	7.25	13.72	-6.47

Facts

Manager	Geir Magne Bøe	STD 3 yr, fund	9.63
AUM	2,824 MSEK	STD 3 yr, benchmark	12.64
KID Risk (1-7)	4	Tracking Error 3 yr	8.79
NAV (2024-09-30)	327.77 SEK	Information Ratio 3 yr	-0.20
Morningstar Rating, total (2024-09-30)	3	Sharpe Ratio 3 yr	1.3
Management Fees %	0.70	Beta 3 yr	0.6
Ongoing Charges %	0.71	R^2 3 yr	51.4
Max Drawdown Recovery Period	20 months	ISIN	SE0005224078
Number Of Holdings	94		

Top Ten Positions

	Weight %
Check Point Software Technologies Ltd	2.4
Cisco Systems	2.4
Redeia Corporacion SA	2.4
Cognizant Tech Solutions	2.4
Hartford Financial Services	2.3
Novartis	2.3
Fox Corp-B	2.3
Electronic Arts	2.2
Japan Real Estate Investment Corp (REIT)	2.2
HP Inc	2.2
Sum	23.1

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. A fund with risk class 6-7 may, due to its composition and the fund company's management methods, decrease and increase substantially in value. 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. Attribution calculated from gross-of-fees prices. 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 at www.storebrandfonder.se/faktatablad.

Total Assets

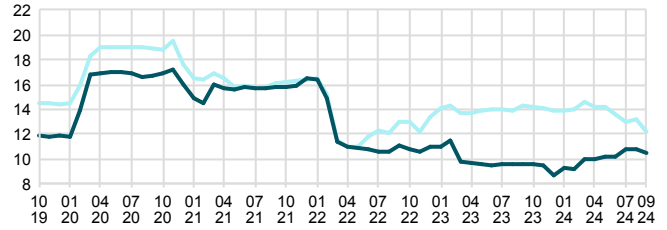
Time Period: 2019-10-31 to 2024-09-30



Standard Deviation

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

Rolling Window: 2 Years 1 Month shift

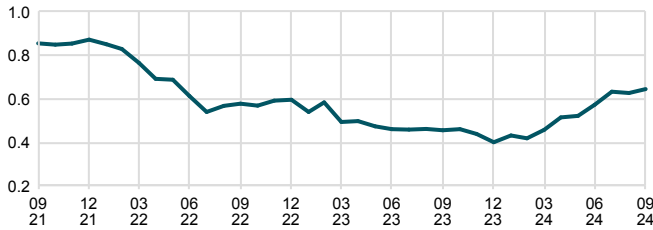


■ Storebrand Global Low Volatility A SEK ■ Benchmark

Rolling Beta

Time Period: 2021-09-30 to 2024-09-30

Rolling Window: 2 Years 1 Month shift

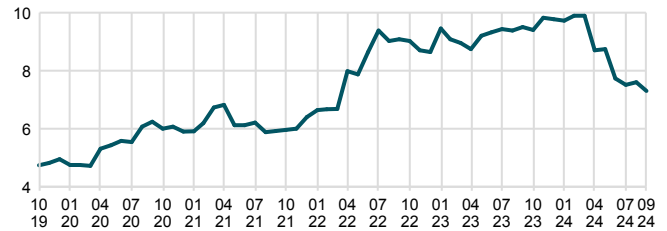


■ Storebrand Global Low Volatility A SEK

Tracking Error

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

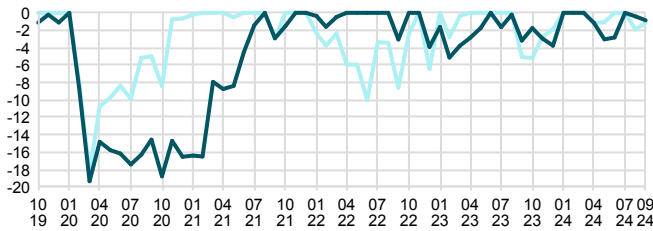
Rolling Window: 2 Years 1 Month shift



■ Storebrand Global Low Volatility A SEK

Drawdown

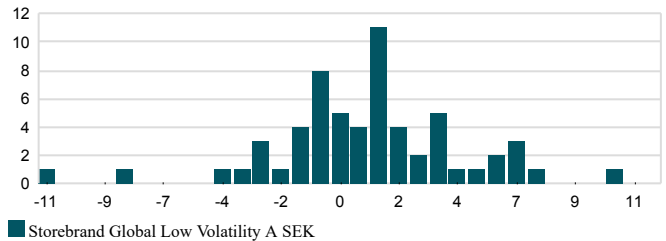
Time Period: 2019-10-31 to 2024-09-30



■ Storebrand Global Low Volatility A SEK ■ Benchmark

Monthly Return Distribution

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



■ Storebrand Global Low Volatility 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	1.3	0.0	0.1	0.0	0.0	0.0	-0.3	0.0	0.0	-0.3
Energy	0.0	0.0	0.0	4.4	6.9	0.3	0.6	0.0	-0.1	0.5
Materials	3.2	15.4	0.5	3.8	10.9	0.4	0.1	0.2	-0.1	0.2
Industrials	10.3	21.7	2.2	10.8	18.5	2.0	0.0	0.3	0.2	0.4
Consumer Discretionary	7.8	9.7	0.7	10.4	12.5	1.4	0.2	-0.2	-0.1	-0.1
Consumer Staples	11.3	21.7	2.3	6.6	13.7	0.9	-0.3	0.9	-0.1	0.6
Health Care	16.4	9.3	1.6	12.0	14.8	1.8	-0.3	-1.0	0.2	-1.1
Financials	17.2	16.0	2.7	15.2	22.5	3.3	0.1	-1.1	0.0	-1.1
Information Technology	16.7	25.8	4.1	24.5	27.7	6.5	-0.7	-0.2	0.1	-0.9
Communication Services	9.6	16.1	1.6	7.5	26.2	1.9	0.2	-0.9	0.0	-0.7
Utilities	3.9	20.6	0.8	2.5	21.7	0.5	0.0	0.0	0.0	0.0
Real Estate	2.4	-0.9	0.2	2.3	13.1	0.3	0.2	-0.4	0.1	-0.2
Undefined	0.0	0.0	0.0	0.2	72.2	0.1	-0.1	0.0	0.0	-0.1

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. A fund with risk class 6-7 may, due to its composition and the fund company's management methods, decrease and increase substantially in value. 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. Attribution calculated from gross-of-fees prices. 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 at www.storebrandfonder.se/faktablad. Storebrand Fonder Head Office: Vasagatan 10. Postal address: SE-105 39 Stockholm. Telephone +46 08 614 24 Storebrand Fonder AB – SE 556397-8922. Registered office: Stockholm.