

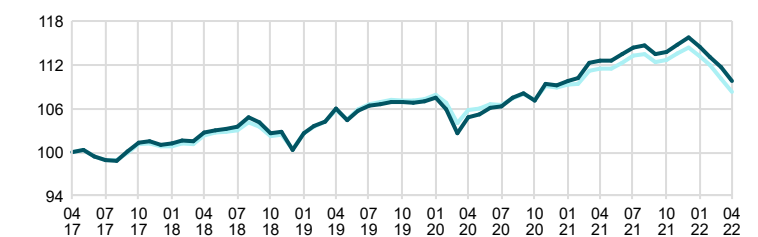
SPP Generation 40-tal is a mixed fund which invests in major equity and interest rate markets throughout the world. The fund is also a generation fund, which means that the older you get, the less risk the fund adopts. This is achieved by the fund having a pre-determined plan for the gradual reduction of the funds equity share, and respective gradual increase in the fund's interest rate share over time. The de-escalation of the equity share takes place over a 20-year period, with its de-escalation starting in 2000. 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: fossil fuels, weapons/arms, tobacco, alcohol, gambling, pornography, cannabis and companies with large fossil reserves.

SPP Generation 40-tal - Monthly Returns

| | Year | Year, benchmark | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec |
|------|-------|-----------------|-------|-------|-------|-------|-------|------|------|------|-------|-------|-------|-------|
| 2022 | -5.17 | -5.34 | -1.09 | -1.21 | -1.31 | -1.67 | - | - | - | - | - | - | - | - |
| 2021 | 6.03 | 5.06 | 0.52 | 0.42 | 1.89 | 0.28 | -0.03 | 0.81 | 0.78 | 0.28 | -1.10 | 0.31 | 0.84 | 0.89 |
| 2020 | 2.09 | 1.53 | 0.50 | -1.52 | -3.08 | 2.08 | 0.43 | 0.90 | 0.13 | 1.17 | 0.51 | -0.89 | 2.15 | -0.18 |
| 2019 | 6.62 | 6.81 | 2.24 | 0.99 | 0.55 | 1.72 | -1.47 | 1.22 | 0.66 | 0.18 | 0.34 | -0.02 | -0.09 | 0.15 |
| 2018 | -0.68 | -0.32 | 0.23 | 0.34 | -0.08 | 1.18 | 0.29 | 0.18 | 0.34 | 1.17 | -0.59 | -1.52 | 0.20 | -2.36 |

Investment Performance

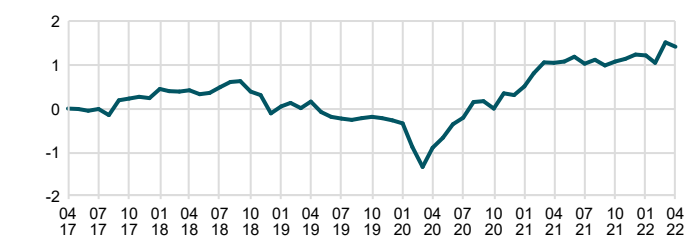
Time Period: 2017-04-30 to 2022-04-30



■ SPP Generation 40-tal ■ Benchmark

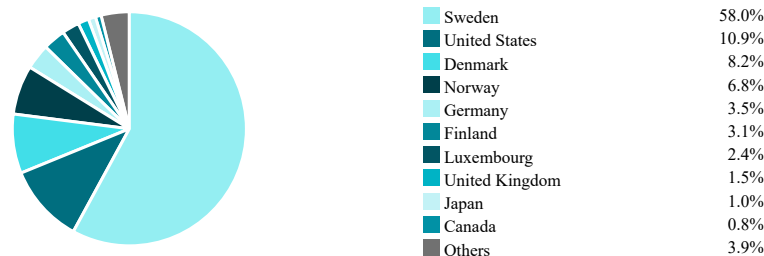
Excess Performance

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



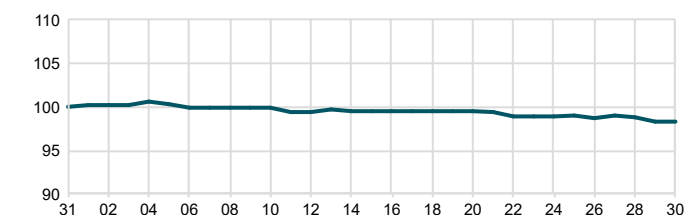
■ SPP Generation 40-tal

Fund Country Breakdown



Last Month

Time Period: 2022-03-31 to 2022-04-30



■ SPP Generation 40-tal

Facts

| | | | |
|--|------------|------------------------|--------------|
| Manager | Olav Chen | STD 3 yr, fund | 3.88 |
| AUM | 3,838 MSEK | STD 3 yr, benchmark | 3.42 |
| KIID Risk (1-7) | 3 | Tracking Error 3 yr | 0.77 |
| NAV (2022-04-29) | 266.62 SEK | Information Ratio 3 yr | 0.53 |
| Morningstar Rating, total (2022-04-29) | 2 | Sharpe Ratio 3 yr | 0.3 |
| Management Fees % | 0.40 | Beta 3 yr | 1.1 |
| Ongoing Charges % | 0.41 | R ² 3 yr | 97.1 |
| Max Drawdown Recovery Period | - | ISIN | SE0001095845 |
| Number Of Holdings | 1125 | | |

Trailing Returns

As Of Date: 2022-04-30

| Accumulated since | Fund | Benchmark | Relative |
|-------------------|-------|-----------|----------|
| 1 m | -1.67 | -1.57 | -0.10 |
| YTD | -5.17 | -5.34 | 0.17 |
| 1 yr | -2.52 | -2.88 | 0.35 |
| 3 yr | 3.63 | 2.39 | 1.24 |
| 5 yr | 9.80 | 8.34 | 1.47 |
| Annualized | | | |
| 3 yr | 1.19 | 0.79 | 0.40 |
| 5 yr | 1.89 | 1.61 | 0.27 |

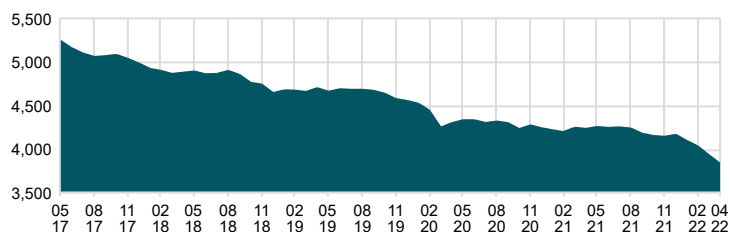
Top Ten Positions

| | Weight % |
|--|----------|
| Landshypotek AB FRN 2026/02/05 COVID | 3.5 |
| Swedish Government 2.5 12/05/2025 1058 | 3.5 |
| SPP Emerging Markets SRI A SEK | 2.4 |
| DSB FRN 2027/11/08 | 2.1 |
| Kommunalbanken AS 19/24 0,50% SEK | 2.1 |
| Nykredit Realkredit A/S FRN 2023/04/01 COVID | 1.8 |
| Skandinaviska Enskilda Banken 1% 2024/12/18 -579 | 1.8 |
| Skandiabanken FRN 2026/11/24 COVID | 1.6 |
| Swedish Government 0.75 29/11/12 1061 | 1.6 |
| Deutsche Pfandbriefbank AG FRN 2024/04/15 COV | 1.6 |
| Sum | 22.0 |

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

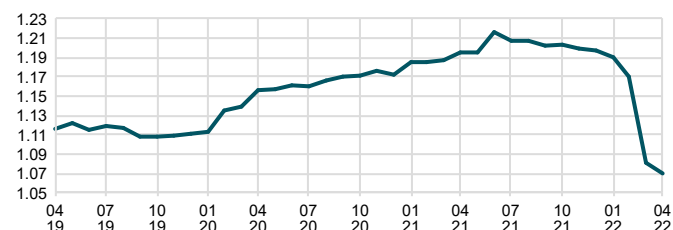
Time Period: 2017-05-31 to 2022-04-30



Rolling Beta

Time Period: 2019-04-30 to 2022-04-30

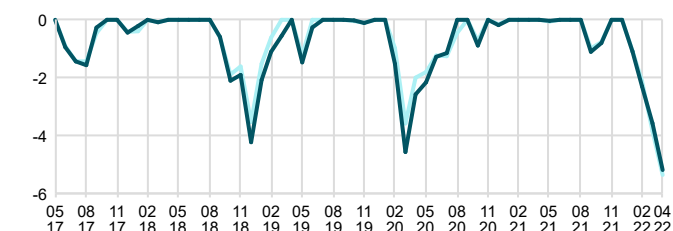
Rolling Window: 2 Years 1 Month shift



■ SPP Generation 40-tal

Drawdown

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

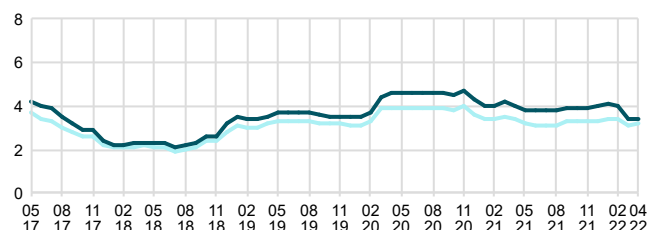


■ SPP Generation 40-tal ■ Benchmark

Standard Deviation

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

Rolling Window: 2 Years 1 Month shift

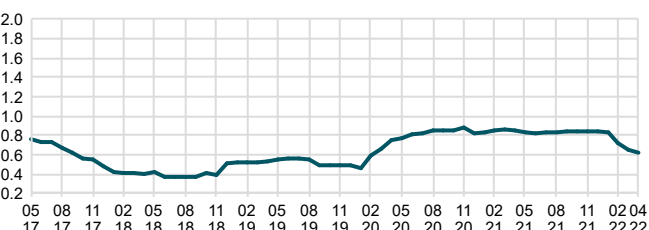


■ SPP Generation 40-tal ■ Benchmark

Tracking Error

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

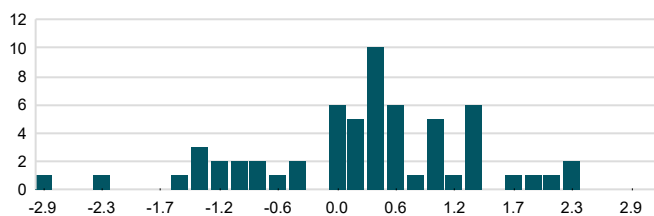
Rolling Window: 2 Years 1 Month shift



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Monthly Return Distribution

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



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