

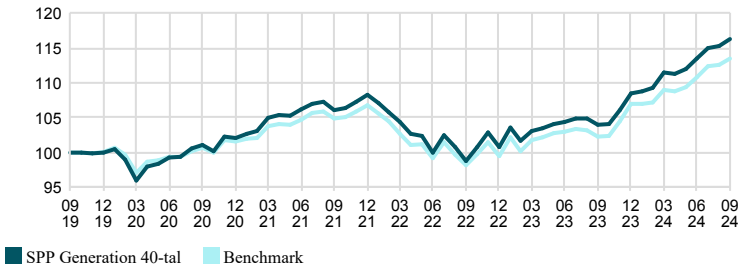
SPP Generation 40-tal is an actively managed multi asset fund which invests in Swedish as well as global equity and interest-bearing securities. The fund is a generation fund aimed at those who have already retired. The fund will gradually reduce the risk over time, and from 2020 onwards the fixed income allocation in the fund will normally be at 80 per cent. The equity part of the fund is managed close to the benchmark and the fixed income part is actively managed. Through analysis and selection, the manager takes active investment decisions and allocates the fund's exposure between different asset classes and regions. 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.

SPP Generation 40-tal - Monthly Returns

	Year	Year, benchmark	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2024	7.13	6.11	0.24	0.44	2.01	-0.13	0.62	1.29	1.40	0.23	0.82	-	-	-
2023	7.63	7.45	2.80	-1.86	1.32	0.43	0.54	0.29	0.47	-0.01	-0.85	0.14	1.92	2.27
2022	-6.89	-6.79	-1.09	-1.21	-1.31	-1.67	-0.28	-2.35	2.50	-1.65	-2.01	2.06	2.03	-1.98
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

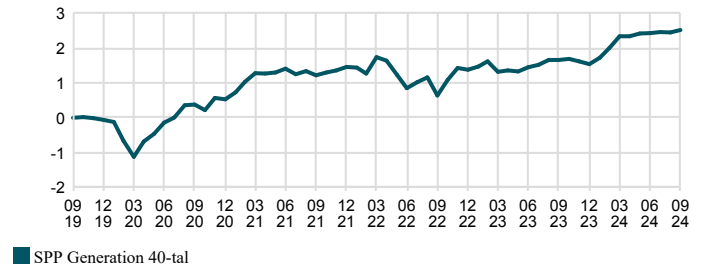
Investment Performance

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

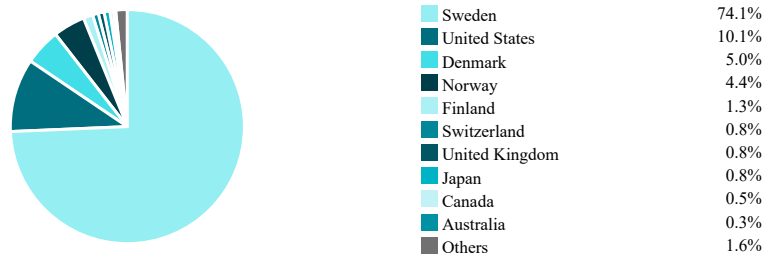


Excess Performance

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

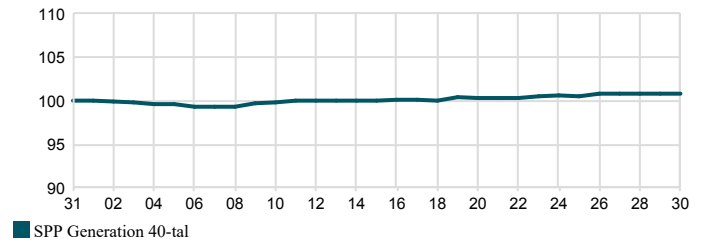


Fund Country Breakdown



Last Month

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



Facts

Manager	Olav Chen	STD 3 yr, fund	4.88
AUM	3,412 MSEK	STD 3 yr, benchmark	4.65
KID Risk (1-7)	3	Tracking Error 3 yr	0.73
NAV (2024-09-30)	301.84 SEK	Information Ratio 3 yr	0.59
Morningstar Rating, total (2024-09-30)	2	Sharpe Ratio 3 yr	0.6
Management Fees %	0.40	Beta 3 yr	1.0
Ongoing Charges %	0.41	R ² 3 yr	97.9
Max Drawdown Recovery Period	15 months	ISIN	SE0001095845
Number Of Holdings	1043		

Trailing Returns

As Of Date: 2024-09-30

Accumulated since	Fund	Benchmark	Relative
1 m	0.82	0.76	0.06
YTD	7.13	6.11	1.02
1 yr	11.82	10.89	0.93
3 yr	9.55	8.19	1.36
5 yr	16.25	13.48	2.78
Annualized			
3 yr	3.09	2.66	0.43
5 yr	3.05	2.56	0.50

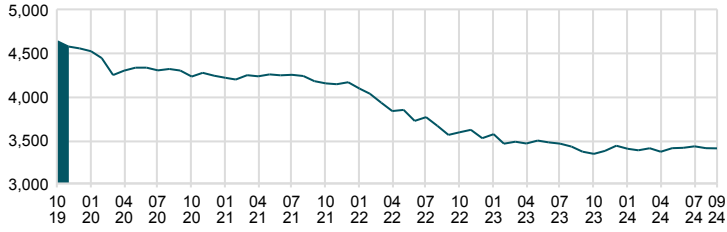
Top Ten Positions

	Weight %
SGB 1 11/12/2026 #1059	16.5
SGB 0.750 05/12/2028 #1060	9.6
SEB 0.5 12/16/2026 #581	2.8
SGB 0.75 11/12/2029 #1061	2.4
Spb 1 Boligkredi AS 20/25 FRN SEK C COVID	2.1
KOMINS 0.5 06/15/27 #2706	2.0
Skandiabanken FRN 2026/11/24 COVID	1.8
Kommuninvest 1.5% 2025/05/12	1.8
Storebrand Emerging Markets A SEK	1.8
DSB FRN 2027/11/08	1.6
Sum	42.4

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

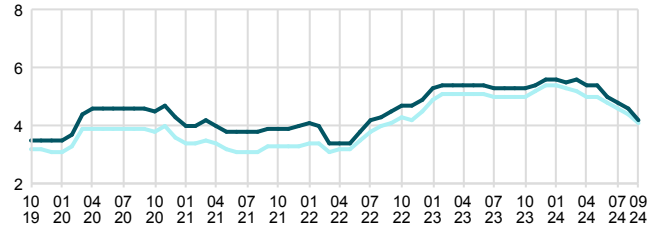
Time Period: 2019-10-31 to 2024-09-30



Standard Deviation

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

Rolling Window: 2 Years 1 Month shift

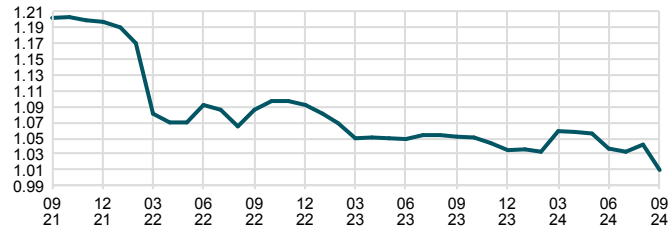


■ SPP Generation 40-tal ■ Benchmark

Rolling Beta

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

Rolling Window: 2 Years 1 Month shift

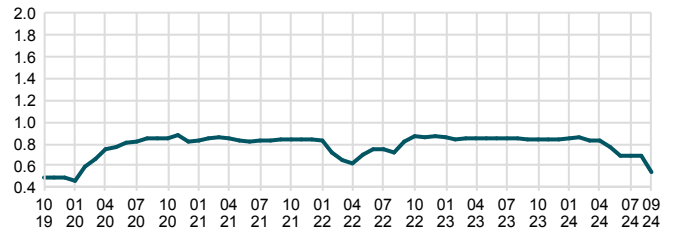


■ SPP Generation 40-tal

Tracking Error

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

Rolling Window: 2 Years 1 Month shift



■ SPP Generation 40-tal

Drawdown

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



■ SPP Generation 40-tal ■ Benchmark

Monthly Return Distribution

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

