

Storebrand FRN Företagsobligation is an actively managed fixed-income fund which invests in Investment Grade (at least S&P rating BBB- or equivalent) corporate bonds with high creditworthiness. The fund has small price fluctuations and is in principle unaffected by interest rate changes and exchange rate movements. The fund invests in corporate bonds in Swedish kronor with a focus on the Nordic region, and the duration is kept low. The fund invests in what are known as FRN bonds. FRN bonds are bonds where the interest rate is normally changed every three months. 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 FRN Företagsobligation - Monthly Returns

	Year	Year, benchmark	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2024	5.435	4.715	0.890	0.672	0.671	0.583	0.725	0.319	0.539	0.483	0.427	-	-	-
2023	7.343	6.151	1.319	1.363	-0.886	0.863	0.182	0.099	0.710	0.832	0.742	0.513	0.634	0.756
2022	-3.840	-1.308	-0.061	-1.262	-0.009	-0.014	-1.295	-1.901	0.200	0.686	-0.652	-0.934	0.840	0.534
2021	1.426	0.786	0.428	0.228	0.117	0.137	0.090	0.090	0.153	0.254	0.185	-0.178	-0.257	0.172
2020	1.797	1.663	0.367	-0.079	-4.604	0.508	0.649	1.802	0.780	0.971	0.479	-0.140	0.789	0.402

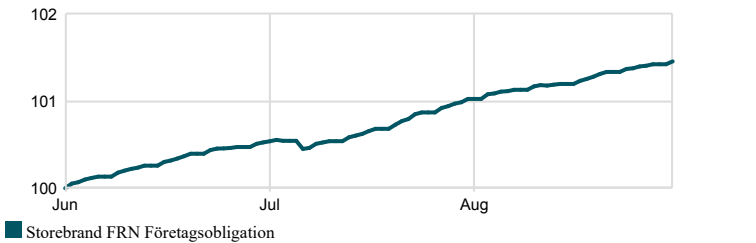
Storebrand FRN Företagsobligation - Monthly Excess Return

Benchmark: SPP FRN Företagsobligationsfond Blended Index

	Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2024	0.720	0.301	0.101	0.117	0.016	0.129	-0.095	0.078	0.017	0.027	-	-	-
2023	1.192	0.538	0.404	-0.532	0.104	-0.145	-0.176	0.161	0.377	0.104	0.031	0.096	0.173
2022	-2.531	-0.113	-0.665	0.064	-0.066	-0.542	-0.947	0.079	0.059	-0.242	-0.686	0.390	0.108
2021	0.640	0.183	0.139	0.073	0.068	0.005	0.047	0.098	0.099	0.050	-0.111	-0.103	0.088
2020	0.134	0.175	0.025	-2.738	-0.027	0.322	0.903	0.331	0.370	0.217	-0.059	0.469	0.259

Last Three Months

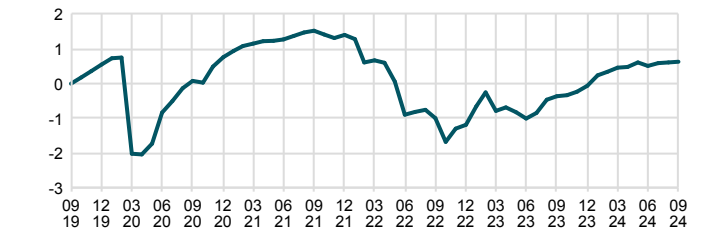
Time Period: 2024-06-30 to 2024-09-30



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Excess Performance

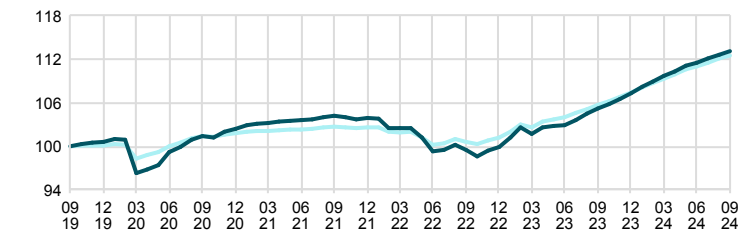
Time Period: 2019-09-30 to 2024-09-30



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Investment Performance

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



■ Storebrand FRN Företagsobligation ■ Benchmark

Trailing Returns

As Of Date: 2024-09-30

Accumulated since	Fund	Benchmark	Relative
1 m	0.43	0.40	0.03
YTD	5.44	4.72	0.72
1 yr	7.45	6.40	1.05
3 yr	8.55	9.55	-1.01
5 yr	13.09	12.50	0.59
Annualized			
3 yr	2.77	3.08	-0.32
5 yr	2.49	2.38	0.11

Top Ten Positions

	Weight %
Nykredit Realkredit AS FRN 2029/04/11	1.7
OP Corporate Bank plc FRN 2027/08/19	1.5
Skandinaviska Enskilda Banken AB FRN 2026/05/15	1.5
Swedbank AB FRN 2029/02/19	1.5
Nykredit Realkredit AS FRN 2026/10/19	1.3
Vasakronan AB FRN 2027/05/11-GREEN	1.3
Aktia Bank Oyj FRN 2027/09/15 -SP	1.2
Skandinaviska Enskilda Banken AB PERP	1.2
Intea Fastigheter AB FRN 2029/06/11	1.2
Stadshypotek AB FRN 2028/04/03	1.2
Sum	13.6

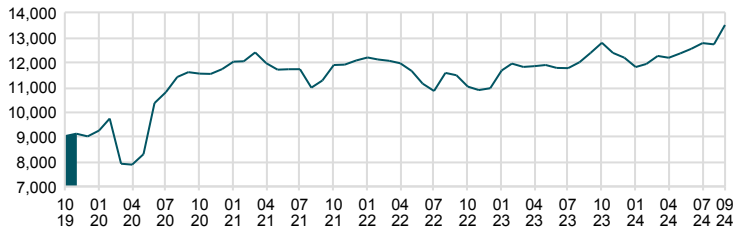
Facts

Manager	Gustaf Linnell	STD 3 yr, fund	2.58
AUM	16,159 MSEK	STD 3 yr, benchmark	1.57
KID Risk (1-7)	2	Tracking Error 3 yr	1.11
NAV (2024-09-30)	126.77 SEK	Information Ratio 3 yr	-0.29
Morningstar Rating, total (2024-09-30)	4	Sharpe Ratio 3 yr	1.1
Management Fees %	0.40	Beta 3 yr	1.6
Ongoing Charges %	0.41	R ² 3 yr	95.4
Max Drawdown Recovery Period	10 months	ISIN	SE0004807097
Number Of Holdings	184	Duration (modified)	0.13%
Yield	4.59%	Credit Duration (modified)	2.65%

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.

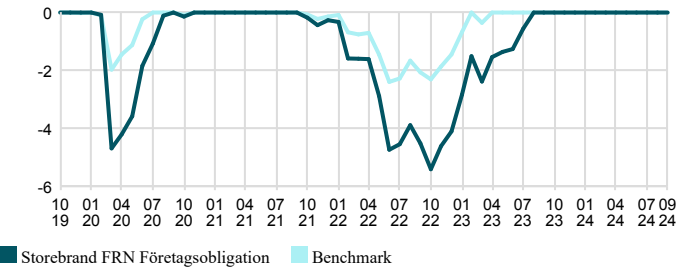
Total Assets

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



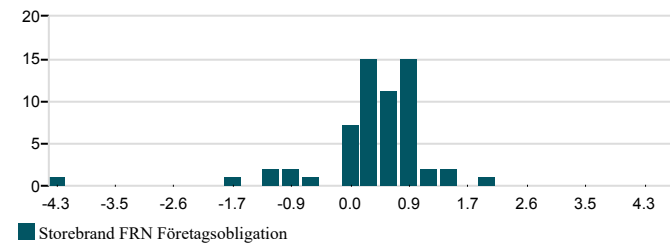
Drawdown

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



Monthly Return Distribution

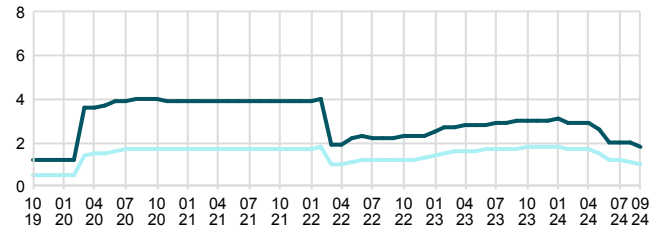
Time Period: 2019-10-31 to 2024-09-30



Standard Deviation

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

Rolling Window: 2 Years 1 Month shift

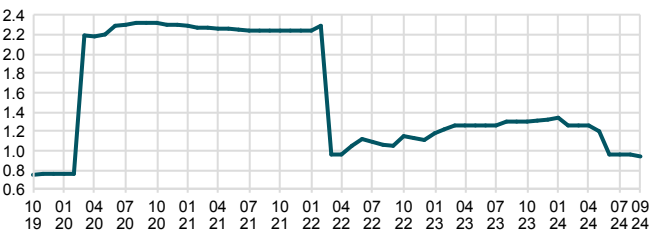


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Tracking Error

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

Rolling Window: 2 Years 1 Month shift



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