

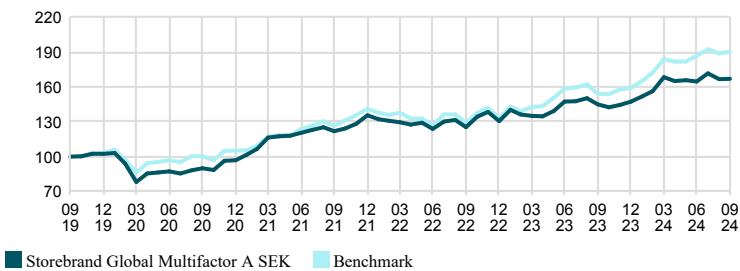
Storebrand Global Multifactor is an actively managed equity fund that invests in the global stock market. A systematic management strategy is used with active investment decisions to select the most attractive companies. The fund applies a quantitative model that aims to identify companies based on the factors value, size, momentum and low volatility. The fund strives to be sector- and region-neutral, and the objective is that the factors shall be equally weighted. The fund usually invests in around 250-400 large and medium sized companies from developed countries included in the fund's 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 Multifactor A SEK - Monthly Returns

| | Year | Year, benchmark | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec |
|------|-------|-----------------|-------|-------|--------|-------|------|-------|-------|-------|-------|-------|------|-------|
| 2024 | 13.27 | 19.55 | 3.03 | 2.96 | 7.69 | -1.95 | 0.43 | -0.68 | 4.23 | -2.93 | 0.20 | - | - | - |
| 2023 | 12.89 | 19.73 | 7.41 | -2.82 | -0.90 | -0.29 | 3.43 | 5.83 | 0.15 | 1.78 | -3.54 | -1.72 | 1.40 | 2.04 |
| 2022 | -3.72 | -5.79 | -2.54 | -0.98 | -1.00 | -1.54 | 1.27 | -4.15 | 5.10 | 1.13 | -4.74 | 7.21 | 3.01 | -5.70 |
| 2021 | 39.97 | 34.30 | 4.96 | 4.80 | 9.21 | 0.94 | 0.37 | 2.17 | 2.04 | 1.93 | -2.71 | 1.92 | 3.23 | 5.74 |
| 2020 | -5.39 | 1.68 | 0.67 | -8.89 | -16.77 | 9.32 | 1.03 | 1.04 | -2.06 | 3.27 | 1.95 | -1.68 | 8.98 | 0.53 |

Investment Performance

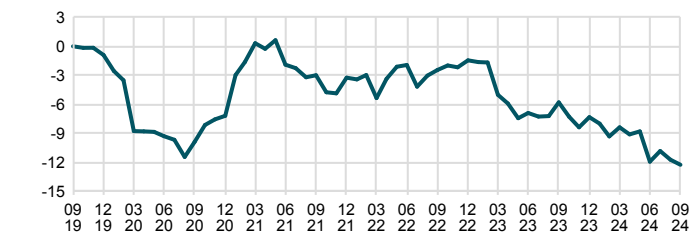
Time Period: 2019-09-30 to 2024-09-30



■ Storebrand Global Multifactor A SEK ■ Benchmark

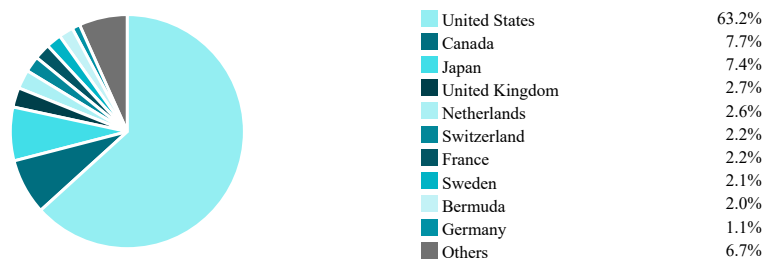
Excess Performance

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



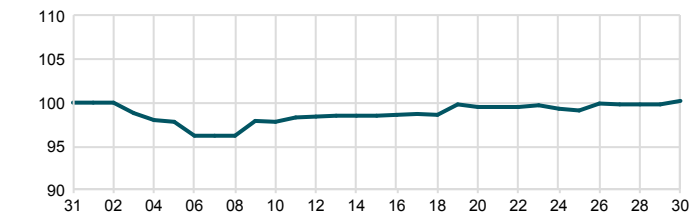
■ Storebrand Global Multifactor A SEK

Fund Country Breakdown



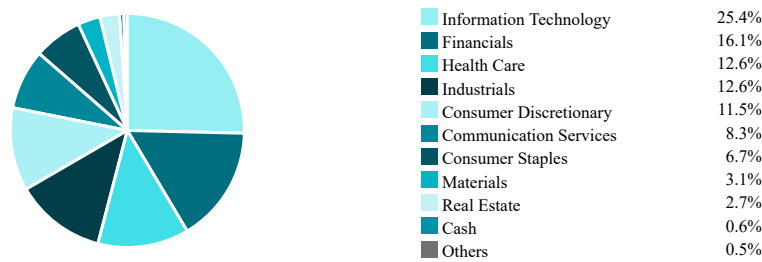
Last Month

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



■ Storebrand Global Multifactor A SEK

Fund Sector Breakdown



Trailing Returns

As Of Date: 2024-09-30

| Accumulated since | Fund | Benchmark | Relative |
|-------------------|-------|-----------|----------|
| 1 m | 0.20 | 0.80 | -0.60 |
| YTD | 13.27 | 19.55 | -6.29 |
| 1 yr | 15.18 | 23.56 | -8.38 |
| 3 yr | 36.94 | 50.39 | -13.44 |
| 5 yr | 66.99 | 90.32 | -23.33 |
| Annualized | | | |
| 3 yr | 11.04 | 14.56 | -3.52 |
| 5 yr | 10.79 | 13.72 | -2.93 |

Facts

| | | | |
|--|---------------|------------------------|--------------|
| Manager | Andreas Poole | STD 3 yr, fund | 12.01 |
| AUM | 1,235 MSEK | STD 3 yr, benchmark | 12.64 |
| KID Risk (1-7) | 4 | Tracking Error 3 yr | 4.70 |
| NAV (2024-09-30) | 187.19 SEK | Information Ratio 3 yr | -0.75 |
| Morningstar Rating, total (2024-09-30) | 4 | Sharpe Ratio 3 yr | 0.9 |
| Management Fees % | 0.75 | Beta 3 yr | 0.9 |
| Ongoing Charges % | 0.76 | R ² 3 yr | 86.1 |
| Max Drawdown Recovery Period | 11 months | ISIN | SE0011642958 |
| Number Of Holdings | 275 | | |

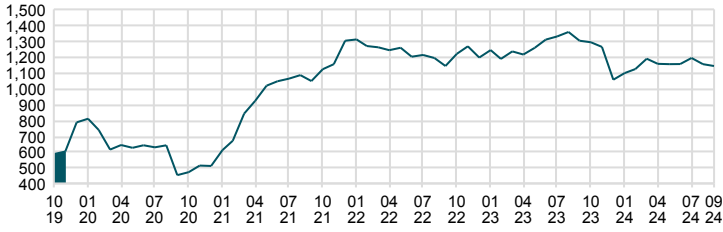
Top Ten Positions

| | Weight % |
|--------------------------------|----------|
| Apple Inc | 3.9 |
| Microsoft | 3.2 |
| NVIDIA | 3.2 |
| Cencora Inc | 1.0 |
| United Therapeutics Corp | 1.0 |
| Dell Technologies Inc | 1.0 |
| SPX Technologies Inc | 0.9 |
| AXA Equitable Holdings Inc | 0.9 |
| Broadridge Financial Solutions | 0.9 |
| Koninklijke Ahold Delhaize NV | 0.9 |
| Sum | 16.9 |

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/fakta.

Total Assets

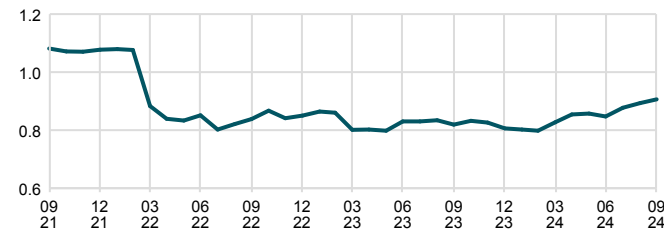
Time Period: 2019-10-31 to 2024-09-30



Rolling Beta

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

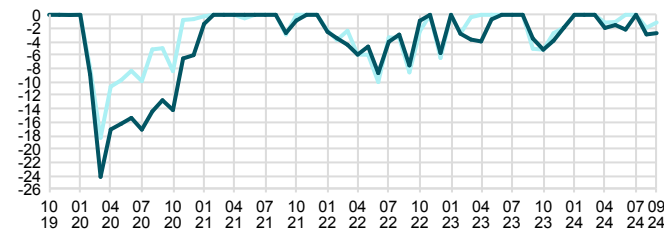
Rolling Window: 2 Years 1 Month shift



■ Storebrand Global Multifactor A SEK

Drawdown

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



■ Storebrand Global Multifactor A SEK ■ Benchmark

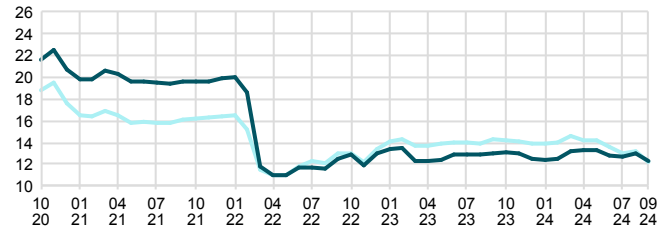
Sector Attribution - Year To Date

| | Portfolio | | | Benchmark | | | Analysis | | | |
|------------------------|----------------|--------|--------------|----------------|--------|--------------|------------|-----------|-----------------|--------------|
| | Average Weight | Return | Contribution | Average Weight | Return | Contribution | Allocation | Selection | Currency Effect | Total Effect |
| Cash | 0.3 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | -0.1 | -0.1 |
| Energy | 0.0 | 0.0 | 0.0 | 4.4 | 6.9 | 0.3 | 0.6 | 0.0 | -0.1 | 0.5 |
| Materials | 3.8 | 2.1 | 0.1 | 3.8 | 10.9 | 0.4 | 0.0 | -0.3 | 0.0 | -0.4 |
| Industrials | 13.3 | 17.1 | 2.3 | 10.8 | 18.5 | 2.0 | 0.0 | -0.2 | 0.1 | -0.2 |
| Consumer Discretionary | 11.7 | 17.8 | 2.1 | 10.4 | 12.5 | 1.4 | -0.1 | 0.7 | 0.0 | 0.6 |
| Consumer Staples | 6.7 | 13.7 | 0.9 | 6.6 | 13.7 | 0.9 | 0.0 | 0.0 | 0.0 | 0.0 |
| Health Care | 12.6 | 10.7 | 1.4 | 12.0 | 14.8 | 1.8 | 0.0 | -0.5 | 0.0 | -0.6 |
| Financials | 16.4 | 22.2 | 3.6 | 15.2 | 22.5 | 3.3 | 0.0 | 0.0 | 0.0 | 0.1 |
| Information Technology | 24.3 | 12.0 | 2.6 | 24.5 | 27.7 | 6.5 | -0.2 | -3.5 | -0.2 | -3.9 |
| Communication Services | 7.9 | 5.7 | 0.5 | 7.5 | 26.2 | 1.9 | 0.0 | -1.5 | -0.1 | -1.6 |
| Utilities | 0.5 | 8.3 | 0.0 | 2.5 | 21.7 | 0.5 | 0.0 | -0.1 | 0.0 | -0.1 |
| Real Estate | 2.6 | 17.4 | 0.4 | 2.3 | 13.1 | 0.3 | 0.0 | 0.1 | 0.0 | 0.1 |
| Undefined | 0.0 | 0.0 | 0.0 | 0.2 | 72.2 | 0.1 | -0.1 | 0.0 | 0.0 | 0.0 |

Standard Deviation

Time Period: 2020-10-31 to 2024-09-30

Rolling Window: 2 Years 1 Month shift

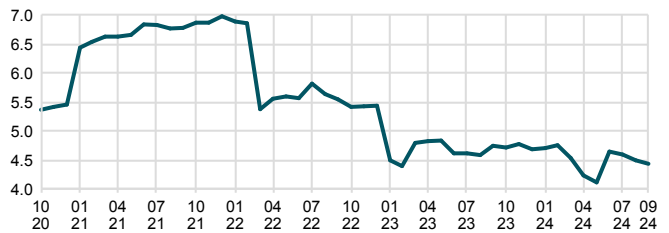


■ Storebrand Global Multifactor A SEK ■ Benchmark

Tracking Error

Time Period: 2020-10-31 to 2024-09-30

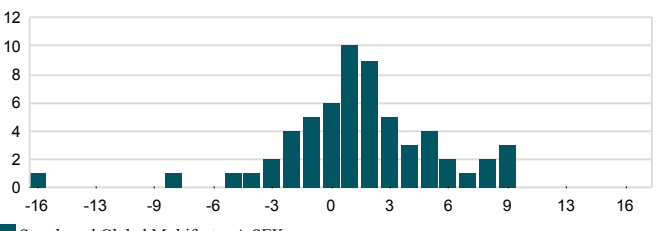
Rolling Window: 2 Years 1 Month shift



■ Storebrand Global Multifactor A SEK

Monthly Return Distribution

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



■ Storebrand Global Multifactor A SEK