

Månadsrapport

AMF Aktiefond Asien Stilla havet



As of 2023-06-30

Fondandelar kan både öka och minska i värde. Det är inte säkert att du får tillbaka hela det insatta kapitalet.

Översikt

| | |
|----------------------------|---------------------------|
| Morningstar Rating 3 Yr | ★★★ |
| Morningstar Rating Overall | ★★★★ |
| Inception Date | 2008-09-25 |
| Fund Size (Mil) | 1 934,0 |
| NAV | 291,77 |
| Cash % | 1,5 |
| % Asset in Top 10 Holdings | 28,8 |
| # of Holdings | 123 |
| Manager Name | Henrik Oh, Martin Siwmark |

Kalenderavkastning %

| | YTD | 2022 | 2021 | 2020 | 2019 | 2018 |
|--------------------------------------|------|------|------|------|------|------|
| Aktiefond-Asien Stilla havet | 9,8 | -9,3 | 8,9 | 12,3 | 28,3 | -5,6 |
| MSCI AC Asia Pacific NR (omräkn.sek) | 10,1 | -8,6 | 9,5 | 6,4 | 28,5 | -6,8 |

Rullande avkastning, Årsbasis %

| | 1 month | 3 months | 1 Year | 5 Years | 10 Years |
|--------------------------------------|---------|----------|--------|---------|----------|
| Aktiefond-Asien Stilla havet | 2,5 | 3,7 | 9,4 | 7,0 | 9,5 |
| MSCI AC Asia Pacific NR (omräkn.sek) | 2,6 | 5,6 | 9,4 | 6,1 | 9,6 |

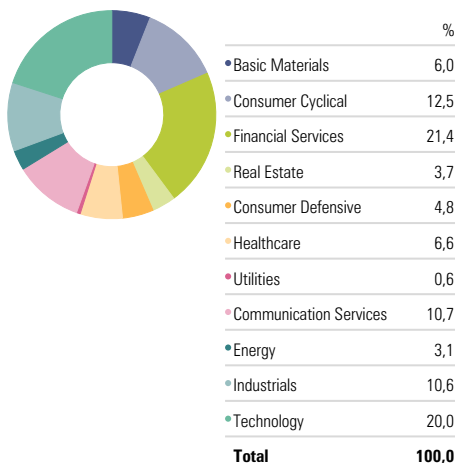
Utveckling

Time Period: 2018-07-01 to 2023-06-30



Aktiefond-Asien Stilla havet 40,5% MSCI AC Asia Pacific NR (omräkn.sek) 34,2%

Sektorer

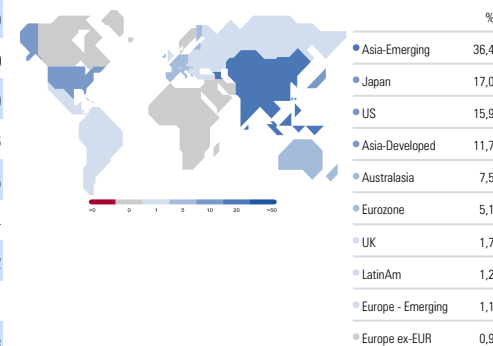


Största innehav

| Company | Sector | Vikt % |
|---|------------------------|--------|
| Taiwan Semiconductor Manufacturing Co Ltd | Technology | 6,0 |
| Tencent Holdings Ltd | Communication Services | 4,0 |
| Alibaba Group Holding Ltd Ordinary Shares | Consumer Cyclical | 2,9 |
| Shin-Etsu Chemical Co Ltd | Basic Materials | 2,6 |
| Sumitomo Mitsui Financial Group Inc | Financial Services | 2,5 |
| Reliance Industries Ltd | Energy | 2,4 |
| East Japan Railway Co | Industrials | 2,2 |
| Sony Group Corp | Technology | 2,1 |
| Samsung Electronics Co Ltd | Technology | 1,8 |
| Chailease Holding Co Ltd | Financial Services | 1,7 |

Intäkter exponering, Region

Portfolio Date: 2023-06-30



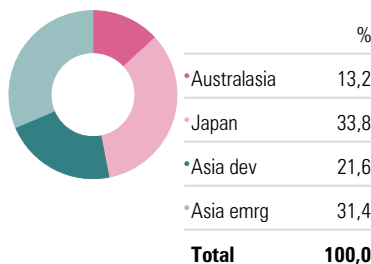
Riskindikatorer

Time Period: 2021-07-01 to 2023-06-30

| | Fond | Index |
|---------------------------|------|-------|
| Std Dev | 15,6 | 15,0 |
| Excess Return | 0,4 | 0,0 |
| Information Ratio (arith) | 0,16 | — |
| Sharpe Ratio | 0,05 | 0,02 |
| Tracking Error | 2,2 | 0,0 |
| Alpha | 0,44 | 0,00 |
| Beta | 1,03 | 1,00 |
| R2 | 98,0 | 100,0 |

Regioner

Portfolio Date: 2023-06-30



Hållbarhetsrating



Koldioxidrisker

Portfolio Date: 2023-05-31

Low Carbon Designation



Morningstar carbon metrics are asset-weighted portfolio calculations based on Sustainalytics' company Carbon Risk Rating. To receive the Morningstar® Low Carbon Designation™, a fund must have a 12-month average Portfolio Carbon Risk Score below 10 and a 12-month average Fossil Fuel Involvement of less than 7% of assets. This signal helps investors easily identify funds that are well-positioned to transition to a low-carbon economy.

Månadsrapport

AMF Aktiefond Europa



As of 2023-06-30

Fondandelar kan både öka och minska i värde. Det är inte säkert att du får tillbaka hela det insatta kapitalet.

Översikt

| | |
|----------------------------|------------------------------|
| Morningstar Rating 3 Yr | ★★★ |
| Morningstar Rating Overall | ★★★★ |
| Inception Date | 1999-04-30 |
| Fund Size (Mil) | 8 247,2 |
| NAV | 322,31 |
| Cash % | 2,3 |
| % Asset in Top 10 Holdings | 37,3 |
| # of Holdings | 99 |
| Manager Name | Rickard Alte, Martin Siwmark |

Kalenderavkastning %

| | YTD | 2022 | 2021 | 2020 | 2019 | 2018 |
|--------------------------------|------|------|------|------|------|------|
| Aktiefond-Europa | 17,9 | -4,0 | 23,1 | 1,1 | 29,6 | -8,9 |
| MSCI AC Europe NR (omräkn.sek) | 17,7 | -7,4 | 28,2 | -4,8 | 32,5 | -6,2 |

Rullande avkastning, Årsbasis %

| | 1 month | 3 months | 1 Year | 5 Years | 10 Years |
|--------------------------------|---------|----------|--------|---------|----------|
| Aktiefond-Europa | 3,8 | 7,4 | 28,0 | 10,1 | 11,0 |
| MSCI AC Europe NR (omräkn.sek) | 4,0 | 7,1 | 26,7 | 9,4 | 10,5 |

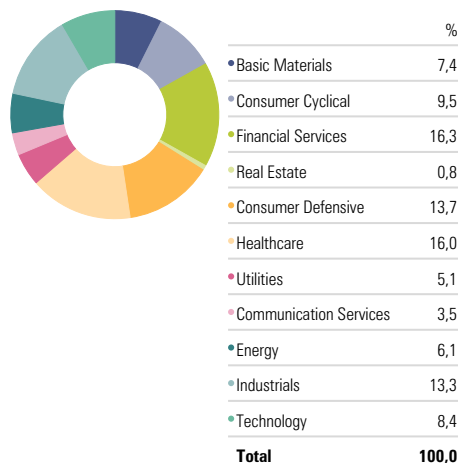
Utveckling

Time Period: 2018-07-01 to 2023-06-30



■ Aktiefond-Europa 62,1% ■ MSCI AC Europe NR (omräkn.sek) 56,6%

Sektorer

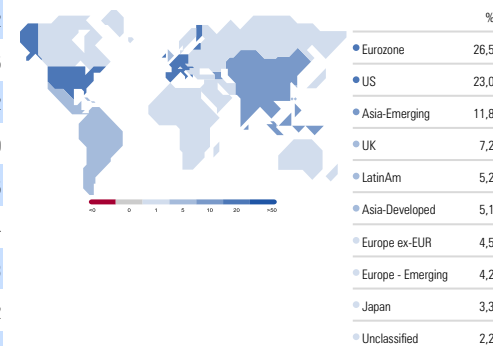


Största innehav

| Company | Sector | Vikt % |
|---|--------------------|--------|
| AstraZeneca PLC | Healthcare | 5,2 |
| ASML Holding NV | Technology | 4,5 |
| Novo Nordisk A/S Class B | Healthcare | 4,2 |
| TotalEnergies SE | Energy | 3,9 |
| Nestle SA | Consumer Defensive | 3,5 |
| Air Liquide SA | Basic Materials | 3,4 |
| SAP SE | Technology | 3,3 |
| ING Groep NV | Financial Services | 3,2 |
| Compagnie Financiere Richemont SA Class A | Consumer Cyclical | 3,1 |
| Allianz SE | Financial Services | 3,0 |

Intäkter exponering, Region

Portfolio Date: 2023-06-30



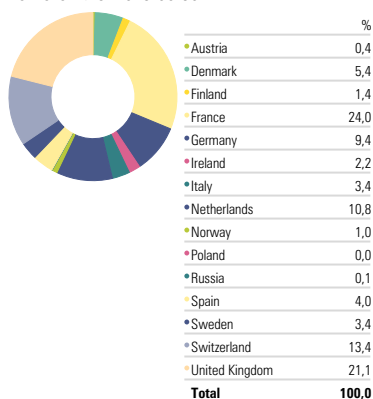
Riskindikatorer

Time Period: 2021-07-01 to 2023-06-30

| | Fond | Index |
|---------------------------|------|-------|
| Std Dev | 14,2 | 14,1 |
| Excess Return | 0,5 | 0,0 |
| Information Ratio (arith) | 0,18 | — |
| Sharpe Ratio | 0,73 | 0,71 |
| Tracking Error | 2,6 | 0,0 |
| Alpha | 0,58 | 0,00 |
| Beta | 0,98 | 1,00 |
| R2 | 96,5 | 100,0 |

Länder

Portfolio Date: 2023-06-30



Hållbarhetsrating



Koldioxidrisker

Portfolio Date: 2023-05-31

No Designation

Morningstar carbon metrics are asset-weighted portfolio calculations based on Sustainalytics' company Carbon Risk Rating. To receive the Morningstar® Low Carbon Designation™, a fund must have a 12-month average Portfolio Carbon Risk Score below 10 and a 12-month average Fossil Fuel Involvement of less than 7% of assets. This signal helps investors easily identify funds that are well-positioned to transition to a low-carbon economy.

Månadsrapport

AMF Aktiefond Global



As of 2023-06-30

Fondandelar kan både öka och minska i värde. Det är inte säkert att du får tillbaka hela det insatta kapitalet.

Översikt

| | |
|----------------------------|-------------------------------|
| Morningstar Rating 3 Yr | ★★★★ |
| Morningstar Rating Overall | ★★★★★ |
| Inception Date | 2001-11-15 |
| Fund Size (Mil) | 32 832,0 |
| NAV | 325,19 |
| Cash % | 0,7 |
| % Asset in Top 10 Holdings | 28,3 |
| # of Holdings | 196 |
| Manager Name | Björn Lind, Ulf Alexandersson |

Kalenderavkastning %

| | YTD | 2022 | 2021 | 2020 | 2019 | 2018 |
|---------------------------|------|------|------|------|------|------|
| Aktiefond-Global | 19,4 | -7,3 | 33,3 | 5,2 | 34,7 | -1,1 |
| MSCI ACWI NR (omräkn.sek) | 18,1 | -8,8 | 33,2 | 1,8 | 34,3 | -1,1 |

Utveckling

Time Period: 2018-07-01 to 2023-06-30

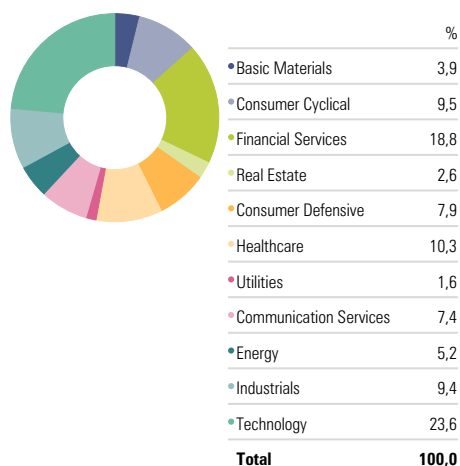


Rullande avkastning, Årsbasis %

| | 1 month | 3 months | 1 Year | 5 Years | 10 Years |
|---------------------------|---------|----------|--------|---------|----------|
| Aktiefond-Global | 4,8 | 11,0 | 21,3 | 14,1 | 14,6 |
| MSCI ACWI NR (omräkn.sek) | 5,0 | 10,6 | 20,2 | 12,4 | 14,0 |

Aktiefond-Global 93,6% MSCI ACWI NR (omräkn.sek) 79,3%

Sektorer

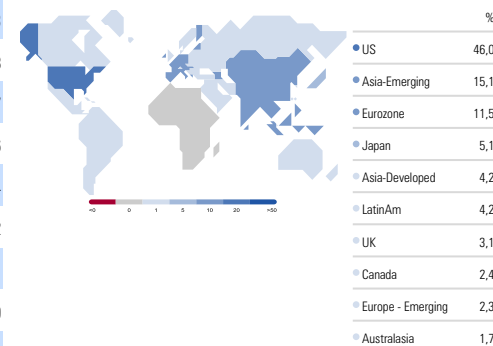


Största innehav

| Company | Sector | Vikt % |
|--------------------------------|------------------------|--------|
| Microsoft Corp | Technology | 5,3 |
| Apple Inc | Technology | 4,8 |
| Visa Inc Class A | Financial Services | 2,7 |
| Berkshire Hathaway Inc Class B | Financial Services | 2,6 |
| NVIDIA Corp | Technology | 2,4 |
| Alphabet Inc Class A | Communication Services | 2,2 |
| AstraZeneca PLC | Healthcare | 2,1 |
| PepsiCo Inc | Consumer Defensive | 1,9 |
| Linde PLC | Basic Materials | 1,9 |
| Amazon.com Inc | Consumer Cyclical | 1,9 |

Intäkter exponering, Region

Portfolio Date: 2023-06-30



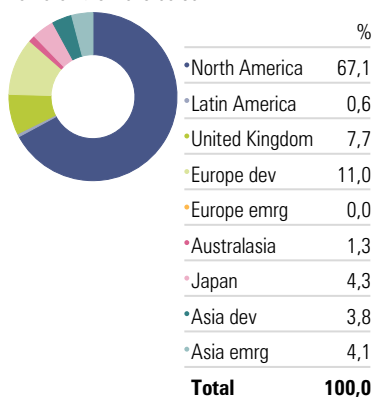
Riskindikatorer

Time Period: 2021-07-01 to 2023-06-30

| | Fond | Index |
|---------------------------|------|-------|
| Std Dev | 13,4 | 13,5 |
| Excess Return | 2,2 | 0,0 |
| Information Ratio (arith) | 1,52 | — |
| Sharpe Ratio | 0,91 | 0,75 |
| Tracking Error | 1,5 | 0,0 |
| Alpha | 2,17 | 0,00 |
| Beta | 0,98 | 1,00 |
| R2 | 98,8 | 100,0 |

Regioner

Portfolio Date: 2023-06-30



Hållbarhetsrating



Koldioxidrisker

Portfolio Date: 2023-05-31

No Designation

Morningstar carbon metrics are asset-weighted portfolio calculations based on Sustainalytics' company Carbon Risk Rating. To receive the Morningstar® Low Carbon Designation™, a fund must have a 12-month average Portfolio Carbon Risk Score below 10 and a 12-month average Fossil Fuel Involvement of less than 7% of assets. This signal helps investors easily identify funds that are well-positioned to transition to a low-carbon economy.

Månadsrapport

AMF Aktiefond Nordamerika



As of 2023-06-30

Fondandelar kan både öka och minska i värde. Det är inte säkert att du får tillbaka hela det insatta kapitalet.

Översikt

| | |
|----------------------------|-------------------------------|
| Morningstar Rating 3 Yr | ★★★★★ |
| Morningstar Rating Overall | ★★★★★ |
| Inception Date | 2007-09-24 |
| Fund Size (Mil) | 6 813,6 |
| NAV | 558,73 |
| Cash % | 1,5 |
| % Asset in Top 10 Holdings | 34,7 |
| # of Holdings | 82 |
| Manager Name | Ulf Alexandersson, Björn Lind |

Kalenderavkastning %

| | YTD | 2022 | 2021 | 2020 | 2019 | 2018 |
|--------------------------|------|------|------|------|------|------|
| Aktiefond-Nordamerika | 24,5 | -7,6 | 46,2 | 6,2 | 39,0 | 5,3 |
| MSCI USA NR (omräkn.sek) | 21,1 | -9,6 | 44,6 | 3,7 | 38,2 | 4,3 |

Rullande avkastning, Årsbasis %

| | 1 month | 3 months | 1 Year | 5 Years | 10 Years |
|--------------------------|---------|----------|--------|---------|----------|
| Aktiefond-Nordamerika | 6,0 | 15,6 | 29,2 | 18,8 | 18,5 |
| MSCI USA NR (omräkn.sek) | 5,8 | 13,1 | 22,6 | 16,3 | 17,6 |

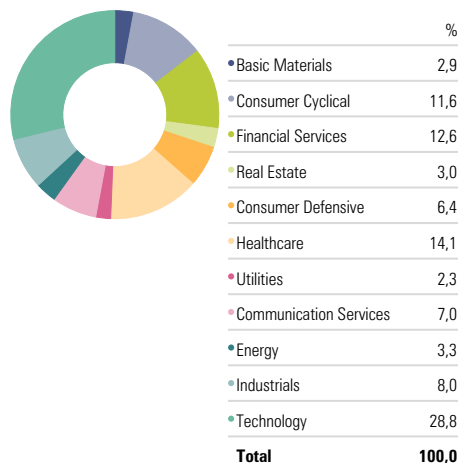
Utveckling

Time Period: 2018-07-01 to 2023-06-30



Aktiefond-Nordamerika 136,1% MSCI USA NR (omräkn.sek) 112,4%

Sektorer

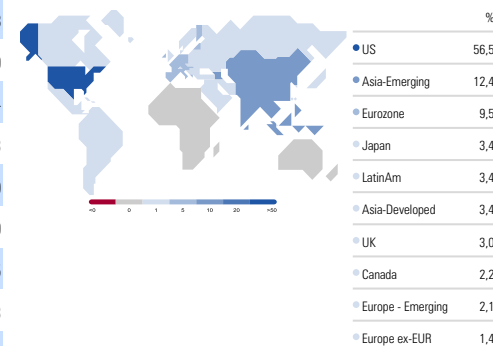


Största innehav

| Company | Sector | Vikt % |
|----------------------|------------------------|--------|
| Apple Inc | Technology | 7,8 |
| Microsoft Corp | Technology | 6,9 |
| Alphabet Inc Class C | Communication Services | 4,4 |
| Amazon.com Inc | Consumer Cyclical | 3,3 |
| Visa Inc Class A | Financial Services | 3,0 |
| NVIDIA Corp | Technology | 2,9 |
| PepsiCo Inc | Consumer Defensive | 2,5 |
| Procter & Gamble Co | Consumer Defensive | 2,3 |
| Eli Lilly and Co | Healthcare | 2,2 |
| McDonald's Corp | Consumer Cyclical | 2,1 |

Intäkter exponering, Region

Portfolio Date: 2023-06-30



Riskindikatorer

Time Period: 2021-07-01 to 2023-06-30

| | Fond | Index |
|---------------------------|------|-------|
| Std Dev | 16,3 | 15,8 |
| Excess Return | 3,0 | 0,0 |
| Information Ratio (arith) | 1,38 | — |
| Sharpe Ratio | 1,03 | 0,89 |
| Tracking Error | 2,2 | 0,0 |
| Alpha | 2,45 | 0,00 |
| Beta | 1,02 | 1,00 |
| R2 | 98,2 | 100,0 |

Hållbarhetsrating



Koldioxidrisker

Portfolio Date: 2023-05-31

Low Carbon Designation



Morningstar carbon metrics are asset-weighted portfolio calculations based on Sustainalytics' company Carbon Risk Rating. To receive the Morningstar® Low Carbon Designation™, a fund must have a 12-month average Portfolio Carbon Risk Score below 10 and a 12-month average Fossil Fuel Involvement of less than 7% of assets. This signal helps investors easily identify funds that are well-positioned to transition to a low-carbon economy.

Månadsrapport

AMF Aktiefond Småbolag



As of 2023-06-30

Fondandelar kan både öka och minska i värde. Det är inte säkert att du får tillbaka hela det insatta kapitalet.

Översikt

| | |
|----------------------------|--------------------------------|
| Morningstar Rating 3 Yr | ★★ |
| Morningstar Rating Overall | ★★★ |
| Inception Date | 2004-05-17 |
| Fund Size (Mil) | 17 197,8 |
| NAV | 1 117,31 |
| Cash % | 1,6 |
| % Asset in Top 10 Holdings | 33,7 |
| # of Holdings | 67 |
| Manager Name | Angelica Hanson, Sophie Larsén |

Kalenderavkastning %

| | YTD | 2022 | 2021 | 2020 | 2019 | 2018 |
|----------------------------------|-----|-------|------|------|------|------|
| Aktiefond-Småbolag | 3,0 | -37,6 | 48,7 | 41,5 | 42,2 | -2,6 |
| Carnegie Small Cap Return Sweden | 4,5 | -31,4 | 37,1 | 23,0 | 43,2 | -0,2 |

Rullande avkastning, Årsbasis %

| | 1 month | 3 months | 1 Year | 5 Years | 10 Years |
|----------------------------------|---------|----------|--------|---------|----------|
| Aktiefond-Småbolag | -0,7 | -2,6 | 4,9 | 11,7 | 15,7 |
| Carnegie Small Cap Return Sweden | -0,6 | -3,4 | 7,3 | 10,2 | 15,0 |

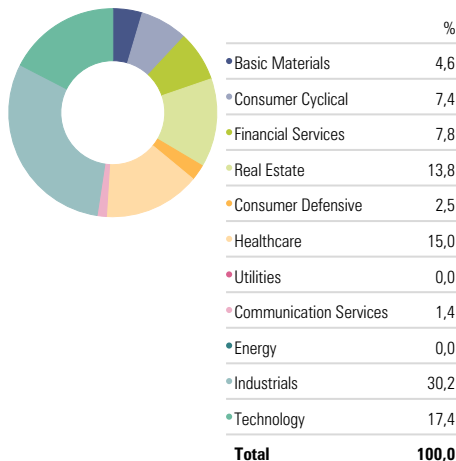
Utveckling

Time Period: 2018-07-01 to 2023-06-30



Aktiefond-Småbolag 73,8% Carnegie Small Cap Return Sweden 62,2%

Sektorer

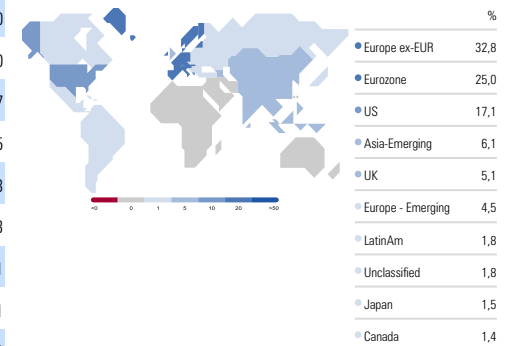


Största innehav

| Company | Sector | Vikt % |
|------------------------|--------------------|--------|
| Beijer Ref AB Class B | Industrials | 4,0 |
| Trelleborg AB Class B | Industrials | 4,0 |
| HMS Networks AB | Technology | 3,7 |
| NCAB Group AB | Technology | 3,5 |
| Sweco AB Class B | Industrials | 3,3 |
| Sectra AB Class B | Healthcare | 3,3 |
| Avanza Bank Holding AB | Financial Services | 3,1 |
| Hexatronic Group AB | Technology | 3,1 |
| AB Sagax Class B | Real Estate | 2,9 |
| SSAB AB Class B | Basic Materials | 2,8 |

Intäkter exponering, Region

Portfolio Date: 2023-06-30



Riskindikatorer

Time Period: 2021-07-01 to 2023-06-30

| | Fond | Index |
|---------------------------|-------|-------|
| Std Dev | 29,0 | 25,5 |
| Excess Return | -2,2 | 0,0 |
| Information Ratio (arith) | -0,48 | — |
| Sharpe Ratio | -0,28 | -0,26 |
| Tracking Error | 4,6 | 0,0 |
| Alpha | -0,60 | 0,00 |
| Beta | 1,13 | 1,00 |
| R2 | 98,8 | 100,0 |

Hållbarhetsrating



Koldioxidrisker

Portfolio Date: 2023-05-31

Low Carbon Designation



Morningstar carbon metrics are asset-weighted portfolio calculations based on Sustainalytics' company Carbon Risk Rating. To receive the Morningstar® Low Carbon Designation™, a fund must have a 12-month average Portfolio Carbon Risk Score below 10 and a 12-month average Fossil Fuel Involvement of less than 7% of assets. This signal helps investors easily identify funds that are well-positioned to transition to a low-carbon economy.

Månadsrapport

AMF Aktiefond Sverige



As of 2023-06-30

Fondandelar kan både öka och minska i värde. Det är inte säkert att du får tillbaka hela det insatta kapitalet.

Översikt

| | |
|----------------------------|----------------|
| Morningstar Rating 3 Yr | ★★ |
| Morningstar Rating Overall | ★★ |
| Inception Date | 1998-12-30 |
| Fund Size (Mil) | 39 326,0 |
| NAV | 805,29 |
| Cash % | 1,2 |
| % Asset in Top 10 Holdings | 52,3 |
| # of Holdings | 51 |
| Manager Name | Dick Bergqvist |

Kalenderavkastning %

| | YTD | 2022 | 2021 | 2020 | 2019 | 2018 |
|-------------------|------|-------|------|------|------|------|
| Aktiefond-Sverige | 8,8 | -28,3 | 40,5 | 11,7 | 25,7 | -4,9 |
| SIXPRX | 11,3 | -22,8 | 39,3 | 14,8 | 35,0 | -4,6 |

Utveckling

Time Period: 2018-07-01 to 2023-06-30

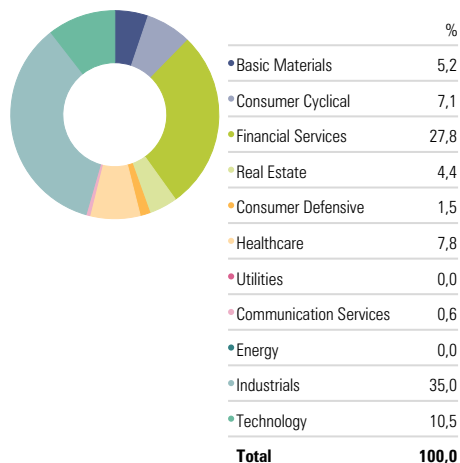


■ Aktiefond-Sverige 40,9% ■ SIXPRX 69,6%

Rullande avkastning, Årsbasis %

| | 1 month | 3 months | 1 Year | 5 Years | 10 Years |
|-------------------|---------|----------|--------|---------|----------|
| Aktiefond-Sverige | 2,0 | 2,2 | 14,6 | 7,1 | 9,6 |
| SIXPRX | 2,1 | 2,4 | 19,3 | 11,1 | 11,7 |

Sektorer

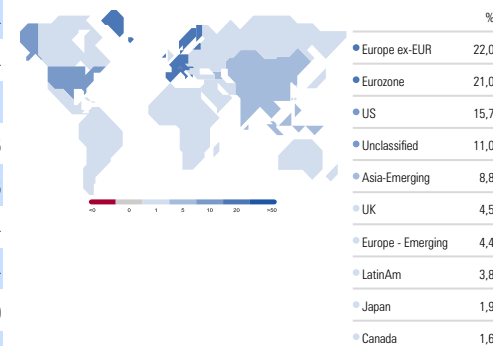


Största innehav

| Company | Sector | Vikt % |
|--|--------------------|--------|
| Volvo AB Class B | Industrials | 8,4 |
| Investor AB Class A | Financial Services | 7,4 |
| Skandinaviska Enskilda Banken AB Class A | Financial Services | 7,1 |
| Atlas Copco AB Class B | Industrials | 6,5 |
| Hexagon AB Class B | Technology | 4,5 |
| Epiroc AB Share B | Industrials | 4,4 |
| Indutrade AB | Industrials | 4,4 |
| AstraZeneca PLC | Healthcare | 4,0 |
| Svenska Cellulosa AB Class B | Basic Materials | 2,8 |
| NIBE Industrier AB Class B | Industrials | 2,6 |

Intäkter exponering, Region

Portfolio Date: 2023-06-30



Riskindikatorer

Time Period: 2021-07-01 to 2023-06-30

| | Fond | Index |
|---------------------------|-------|-------|
| Std Dev | 23,5 | 21,7 |
| Excess Return | -4,2 | 0,0 |
| Information Ratio (arith) | -1,42 | — |
| Sharpe Ratio | -0,15 | 0,02 |
| Tracking Error | 3,0 | 0,0 |
| Alpha | -4,00 | 0,00 |
| Beta | 1,08 | 1,00 |
| R2 | 98,9 | 100,0 |

Hållbarhetsrating



Koldioxidrisker

Portfolio Date: 2023-05-31

Low Carbon Designation



Morningstar carbon metrics are asset-weighted portfolio calculations based on Sustainalytics' company Carbon Risk Rating. To receive the Morningstar® Low Carbon Designation™, a fund must have a 12-month average Portfolio Carbon Risk Score below 10 and a 12-month average Fossil Fuel Involvement of less than 7% of assets. This signal helps investors easily identify funds that are well-positioned to transition to a low-carbon economy.

Månadsrapport

AMF Aktiefond Tillväxtmarknader



As of 2023-06-30

Fondandelar kan både öka och minska i värde. Det är inte säkert att du får tillbaka hela det insatta kapitalet.

Översikt

| | |
|----------------------------|---------------------------|
| Morningstar Rating 3 Yr | ★★★ |
| Morningstar Rating Overall | ★★★ |
| Inception Date | 2019-12-11 |
| Fund Size (Mil) | 2 009,6 |
| NAV | 114,39 |
| Cash % | 0,4 |
| % Asset in Top 10 Holdings | 35,1 |
| # of Holdings | 169 |
| Manager Name | Henrik Oh, Martin Siwmark |

Kalenderavkastning %

| | YTD | 2022 | 2021 | 2020 | 2019 | 2018 |
|---------------------------------------|-----|-------|------|------|------|------|
| Aktiefond-Tillväxtmarknader | 7,6 | -11,5 | 6,7 | 7,9 | — | — |
| MSCI Emerging Markets NR (omräkn.sek) | 8,7 | -13,1 | 8,0 | 5,4 | — | — |

Rullande avkastning, Årsbasis %

| | 1 month | 3 months | 1 Year | 3 Years | 5 Years |
|---------------------------------------|---------|----------|--------|---------|---------|
| Aktiefond-Tillväxtmarknader | 2,9 | 2,4 | 3,4 | 5,9 | — |
| MSCI Emerging Markets NR (omräkn.sek) | 3,0 | 5,1 | 3,4 | 5,2 | — |

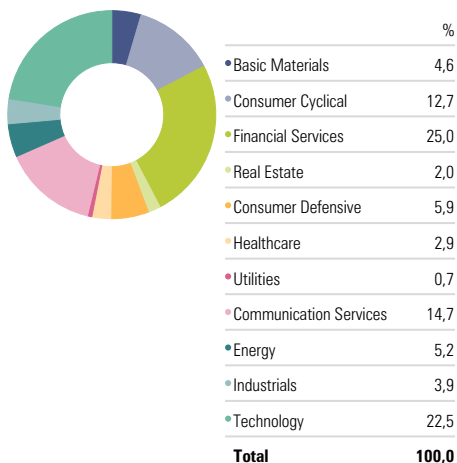
Utveckling

Time Period: 2019-12-11 to 2023-06-30



Aktiefond-Tillväxtmarknader 14,4% MSCI Emerging Markets NR (omräkn.sek) 12,3%

Sektorer

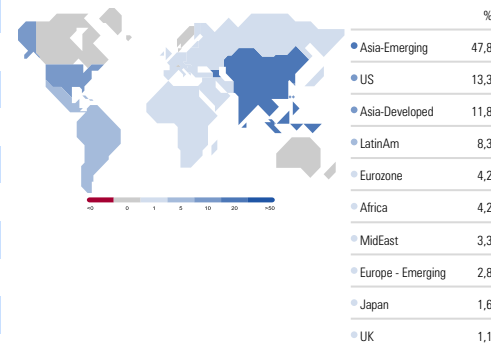


Största innehav

| Company | Sector | Vikt % |
|--|------------------------|--------|
| Taiwan Semiconductor Manufacturing Co Ltd | Technology | 8,8 |
| Tencent Holdings Ltd | Communication Services | 5,5 |
| Alibaba Group Holding Ltd Ordinary Shares | Consumer Cyclical | 3,9 |
| Reliance Industries Ltd | Energy | 3,3 |
| Samsung Electronics Co Ltd | Technology | 2,6 |
| Housing Development Finance Corp Ltd | Financial Services | 2,0 |
| Chailease Holding Co Ltd | Financial Services | 2,0 |
| China Construction Bank Corp Class H | Financial Services | 1,9 |
| Infosys Ltd | Technology | 1,8 |
| Ping An Insurance (Group) Co. of China Ltd Class H | Financial Services | 1,8 |

Intäkter exponering, Region

Portfolio Date: 2023-06-30



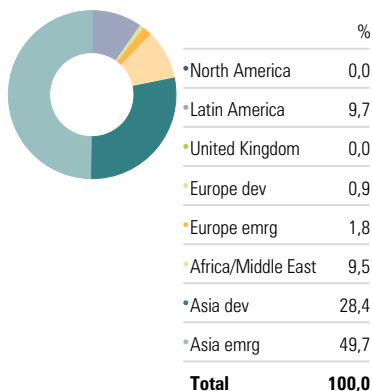
Riskindikatorer

Time Period: 2021-07-01 to 2023-06-30

| | Fond | Index |
|---------------------------|-------|-------|
| Std Dev | 17,7 | 16,2 |
| Excess Return | 0,8 | 0,0 |
| Information Ratio (arith) | 0,27 | — |
| Sharpe Ratio | -0,22 | -0,30 |
| Tracking Error | 3,0 | 0,0 |
| Alpha | 1,45 | 0,00 |
| Beta | 1,08 | 1,00 |
| R2 | 97,5 | 100,0 |

Regioner

Portfolio Date: 2023-06-30



Hållbarhetsrating



Koldioxidrisker

Portfolio Date:

No Designation

Morningstar carbon metrics are asset-weighted portfolio calculations based on Sustainalytics' company Carbon Risk Rating. To receive the Morningstar® Low Carbon Designation™, a fund must have a 12-month average Portfolio Carbon Risk Score below 10 and a 12-month average Fossil Fuel Involvement of less than 7% of assets. This signal helps investors easily identify funds that are well-positioned to transition to a low-carbon economy.

Månadsrapport

AMF Aktiefond Världen



As of 2023-06-30

Fondandelar kan både öka och minska i värde. Det är inte säkert att du får tillbaka hela det insatta kapitalet.

Översikt

| | |
|----------------------------|------------|
| Morningstar Rating 3 Yr | ★★ |
| Morningstar Rating Overall | ★★★ |
| Inception Date | 1998-12-30 |
| Fund Size (Mil) | 48 207,5 |
| NAV | 610,72 |
| Cash % | 1,1 |
| % Asset in Top 10 Holdings | 28,5 |
| # of Holdings | 218 |
| Manager Name | Björn Lind |

Kalenderavkastning %

| | YTD | 2022 | 2021 | 2020 | 2019 | 2018 |
|--|------|-------|------|------|------|------|
| Aktiefond-Världen | 14,1 | -19,4 | 37,3 | 8,0 | 28,3 | -3,7 |
| SIXRX 60%, MSCI ACWI NR (omräkn.sek) 40% | 14,1 | -17,2 | 37,0 | 9,6 | 34,8 | -3,2 |

Rullande avkastning, Årsbasis %

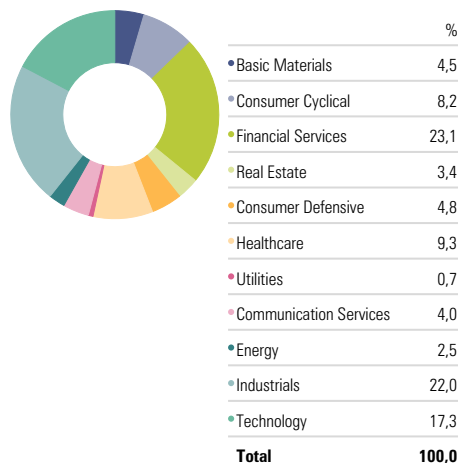
| | 1 month | 3 months | 1 Year | 5 Years | 10 Years |
|--|---------|----------|--------|---------|----------|
| Aktiefond-Världen | 3,5 | 6,7 | 18,3 | 9,9 | 11,7 |
| SIXRX 60%, MSCI ACWI NR (omräkn.sek) 40% | 3,3 | 5,7 | 19,9 | 11,8 | 12,7 |

Utveckling

Time Period: 2018-07-01 to 2023-06-30



Sektorer

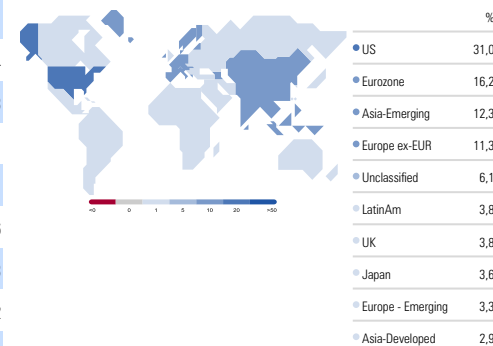


Största innehav

| Company | Sector | Vikt % |
|--|--------------------|--------|
| Volvo AB Class B | Industrials | 4,1 |
| Skandinaviska Enskilda Banken AB Class A | Financial Services | 3,4 |
| Investor AB Class A | Financial Services | 3,3 |
| Atlas Copco AB Class B | Industrials | 3,1 |
| AstraZeneca PLC | Healthcare | 3,1 |
| Microsoft Corp | Technology | 2,6 |
| Apple Inc | Technology | 2,3 |
| Epiroc AB Share B | Industrials | 2,2 |
| Hexagon AB Class B | Technology | 2,2 |
| Indutrade AB | Industrials | 2,1 |

Intäkter exponering, Region

Portfolio Date: 2023-06-30



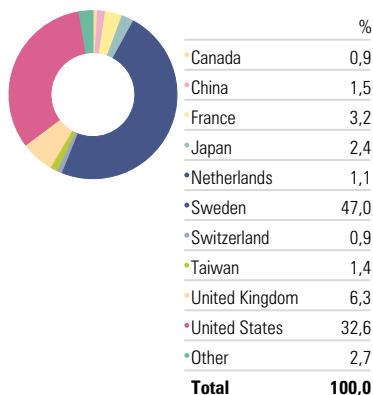
Riskindikatorer

Time Period: 2021-07-01 to 2023-06-30

| | Fond | Index |
|---------------------------|-------|-------|
| Std Dev | 17,8 | 17,4 |
| Excess Return | -1,0 | 0,0 |
| Information Ratio (arith) | -0,54 | — |
| Sharpe Ratio | 0,20 | 0,25 |
| Tracking Error | 1,8 | 0,0 |
| Alpha | -0,94 | 0,00 |
| Beta | 1,01 | 1,00 |
| R2 | 99,0 | 100,0 |

Länder

Portfolio Date: 2023-06-30



Hållbarhetsrating



Koldioxidrisker

Portfolio Date: 2023-05-31

Low Carbon Designation



Morningstar carbon metrics are asset-weighted portfolio calculations based on Sustainalytics' company Carbon Risk Rating. To receive the Morningstar® Low Carbon Designation™, a fund must have a 12-month average Portfolio Carbon Risk Score below 10 and a 12-month average Fossil Fuel Involvement of less than 7% of assets. This signal helps investors easily identify funds that are well-positioned to transition to a low-carbon economy.

Månadsrapport

As of 2023-06-30

AMF Balansfond

Fondandelar kan både öka och minska i värde. Det är inte säkert att du får tillbaka hela det insatta kapitalet.



Översikt

| | |
|----------------------------|------------|
| Morningstar Rating 3 Yr | ★★★ |
| Morningstar Rating Overall | ★★★★ |
| Inception Date | 1998-12-30 |
| Fund Size (Mil) | 24 511,1 |
| NAV | 363,64 |
| Cash % | 0,0 |
| Modified duration, % | 3,62 |
| % Asset in Top 10 Holdings | 29,5 |
| # of Holdings | 290 |
| Manager Name | Björn Lind |

Kalenderavkastning %

| | YTD | 2022 | 2021 | 2020 | 2019 | 2018 |
|--------------------|-----|-------|------|------|------|------|
| Balansfonden | 7,3 | -15,5 | 22,4 | 6,0 | 16,9 | -1,9 |
| Index Balansfonden | 8,2 | -13,8 | 20,8 | 7,3 | 20,5 | -1,5 |

Indexet består av Handelsbanken Markets Combined Sweden All Bonds 40%, SIXRX 40%, MSCI ACWI NR (omräkn Sek) 20%

Utveckling

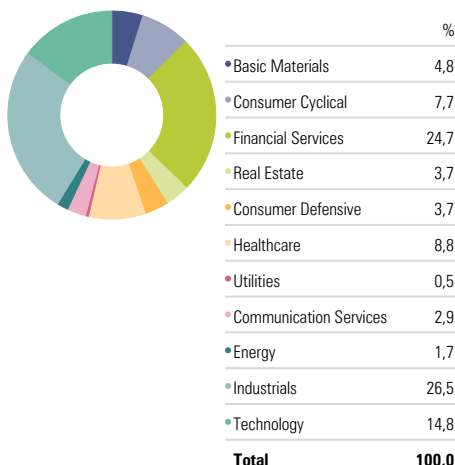
Time Period: 2018-07-01 to 2023-06-30



Rullande avkastning, Årsbasis %

| | 1 month | 3 months | 1 Year | 5 Years | 10 Years |
|--------------------|---------|----------|--------|---------|----------|
| Balansfonden | 1,4 | 2,9 | 9,9 | 5,5 | 7,3 |
| Index Balansfonden | 1,5 | 2,8 | 11,5 | 6,7 | 7,9 |

Sektorer, Aktier

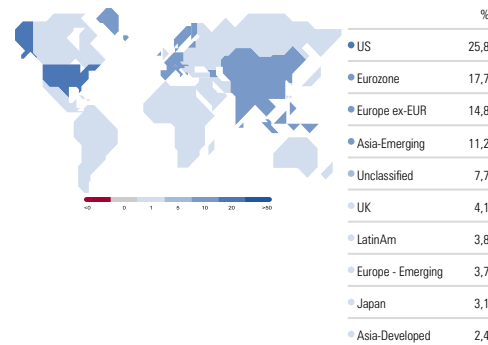


Största innehav

| Company | Sektor | Vikt % |
|--|--------------------|--------|
| Volvo AB Class B | Industrials | 3,3 |
| Investor AB Class A | Financial Services | 3,0 |
| Skandinaviska Enskilda Banken AB Class A | Financial Services | 2,8 |
| Sweden (Kingdom Of) | — | 2,6 |
| Atlas Copco AB Class B | Industrials | 2,5 |
| AstraZeneca PLC | Healthcare | 2,1 |
| Nordea Hypotek AB 1% | — | 1,9 |
| Indutrade AB | Industrials | 1,8 |
| XACT OMXS30 ESG ETF | — | 1,7 |
| Hexagon AB Class B | Technology | 1,7 |

Intäkter exponering, Region

Portfolio Date: 2023-06-30



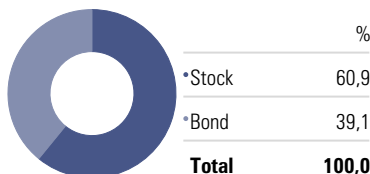
Riskindikatorer

Time Period: 2021-07-01 to 2023-06-30

| | Fond | Index |
|---------------------------|-------|-------|
| Std Dev | 12,3 | 12,0 |
| Excess Return | -0,9 | 0,0 |
| Information Ratio (arith) | -0,81 | — |
| Sharpe Ratio | -0,04 | 0,03 |
| Tracking Error | 1,1 | 0,0 |
| Alpha | -0,89 | 0,00 |
| Beta | 1,02 | 1,00 |
| R2 | 99,2 | 100,0 |

Allokering

Portfolio Date: 2023-06-30



Hållbarhetsrating



Koldioxidrisk

Portfolio Date: 2023-05-31

Low Carbon Designation



Morningstar carbon metrics are asset-weighted portfolio calculations based on Sustainalytics' company Carbon Risk Rating. To receive the Morningstar® Low Carbon Designation™, a fund must have a 10-month average Portfolio Carbon Risk Score below 10 and a 12-month average Fossil Fuel Involvement of less than 7% of assets. This signal helps investors easily identify funds that are well-positioned to transition to a low-carbon economy.

Månadsrapport

AMF Företagsobligationsfond



As of 2023-06-30

Fondandelar kan både öka och minska i värde. Det är inte säkert att du får tillbaka hela det insatta kapitalet.

Översikt

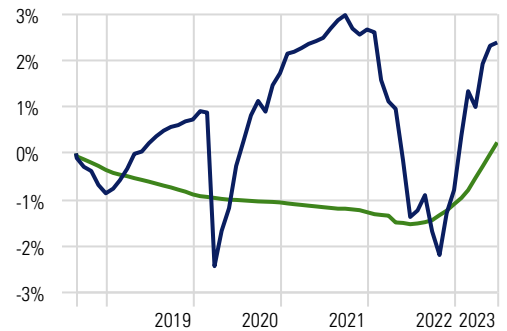
| | |
|----------------------------|-----------------------------------|
| Morningstar Rating 3 Yr | ★★★★ |
| Morningstar Rating Overall | ★★★★ |
| Inception Date | 2018-08-29 |
| Fund Size (Mil) | 919,4 |
| NAV | 102,39 |
| Cash % | 3,8 |
| % Asset in Top 10 Holdings | 14,7 |
| # of Holdings | 43 |
| Manager Name | Johan Moeschlin, Charlotte Sillén |

Kalenderavkastning %

| | YTD | 2022 | 2021 | 2020 | 2019 | 2018 |
|---|-----|------|------|------|------|------|
| Företagsobligationsfond | 3,2 | -3,4 | 0,9 | 1,0 | 1,6 | — |
| Handelsbanken Markets Sweden All Treasury Bills | 1,3 | 0,2 | -0,2 | -0,2 | -0,5 | — |

Utveckling

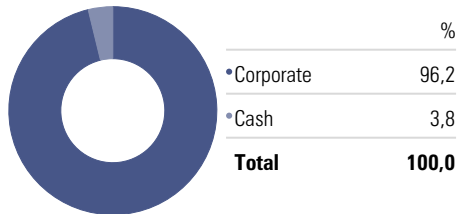
Time Period: 2018-08-28 to 2023-06-30



Rullande avkastning, Årsbasis %

| | 1 month | 3 months | 1 Year | 3 Years | 5 Years |
|---|---------|----------|--------|---------|---------|
| Företagsobligationsfond | 0,1 | 1,4 | 3,8 | 0,9 | — |
| Handelsbanken Markets Sweden All Treasury I | 0,3 | 0,8 | 1,8 | 0,4 | — |

Sektorer

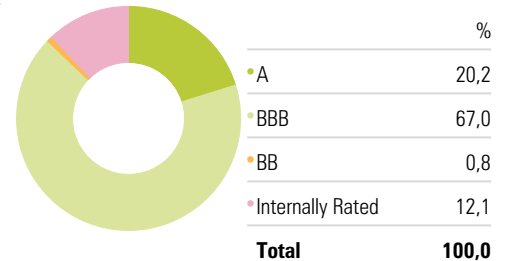


Största innehav

| | Vikt % |
|---|--------|
| Skandinaviska Enskilda Banken AB (publ) | 4,85% |
| Atrium Ljungberg AB | 4,43% |
| Santander Consumer Bank AS | 4,52% |
| Bonnier Fastigheter Finans Ab (Publ) | 4,81% |
| Castellum AB | 4,97% |
| Fabege AB | 4,5% |
| Humlegården Fastigheter AB | 4,98% |
| Svenska Cellulosa Aktiebolaget SCA (publ) | 4,71% |
| Sparbanken Skåne AB | 4,94% |
| Husqvarna AB | 5,51% |

Rating

Portfolio Date: 2023-06-30



Riskindikatorer

Time Period: 2021-07-01 to 2023-06-30

| | Fond | Index |
|---------------------------|-------|-------|
| Std Dev | 2,2 | 0,4 |
| Excess Return | -0,8 | 0,0 |
| Information Ratio (arith) | -0,36 | — |
| Sharpe Ratio | -0,34 | 0,05 |
| Tracking Error | 2,1 | 0,0 |
| Alpha | -0,78 | 0,00 |
| Beta | 15,24 | 1,00 |
| R2 | 30,0 | 100,0 |

Riskmått

| | |
|------------------------------|------|
| Duration | 0,51 |
| Modified duration, % | 0,49 |
| Modified duration credits, % | 0,49 |
| Yield, % | 5,59 |
| Average time to maturity | 1,99 |

Hållbarhetsrating



Koldioxidrisker

Portfolio Date: 2023-05-31

Low Carbon Designation



Morningstar carbon metrics are asset-weighted portfolio calculations based on Sustainalytics' company Carbon Risk Rating. To receive the Morningstar® Low Carbon Designation™, a fund must have a 12-month average Portfolio Carbon Risk Score below 10 and a 12-month average Fossil Fuel Involvement of less than 7% of assets. This signal helps investors easily identify funds that are well-positioned to transition to a low-carbon economy.

Månadsrapport

AMF Räntefond Kort



As of 2023-06-30

Fondandelar kan både öka och minska i värde. Det är inte säkert att du får tillbaka hela det insatta kapitalet.

Översikt

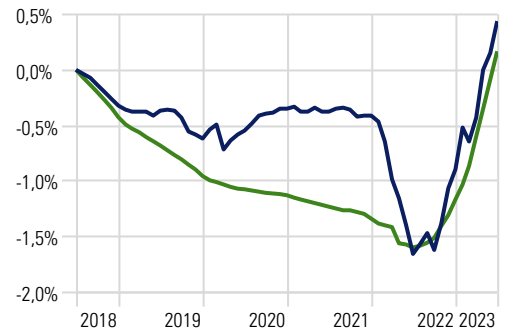
| | |
|----------------------------|-----------------------------------|
| Morningstar Rating 3 Yr | — |
| Morningstar Rating Overall | — |
| Inception Date | 2004-05-17 |
| Fund Size (Mil) | 6 625,9 |
| NAV | 112,42 |
| Cash % | 3,8 |
| % Asset in Top 10 Holdings | 11,5 |
| # of Holdings | 26 |
| Manager Name | Johan Moeschlin, Charlotte Sillén |

Kalenderavkastning %

| | YTD | 2022 | 2021 | 2020 | 2019 | 2018 |
|---|-----|------|------|------|------|------|
| Räntefond-Kort | 1,3 | -0,5 | -0,1 | 0,3 | -0,3 | -0,5 |
| Handelsbanken Markets Sweden All Treasury Bills | 1,3 | 0,2 | -0,2 | -0,2 | -0,5 | -0,8 |

Utveckling

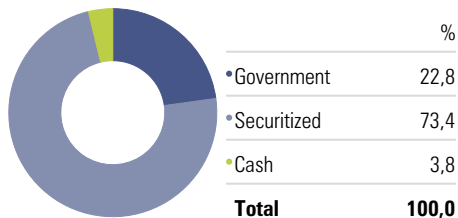
Time Period: 2018-07-01 to 2023-06-30



Rullande avkastning, Årsbasis %

| | 1 month | 3 months | 1 Year | 5 Years | 10 Years |
|---|---------|----------|--------|---------|----------|
| Räntefond-Kort | 0,3 | 0,9 | 2,1 | 0,1 | 0,2 |
| Handelsbanken Markets Sweden All Treasury Bills | 0,3 | 0,8 | 1,8 | 0,0 | -0,1 |

Sektorer

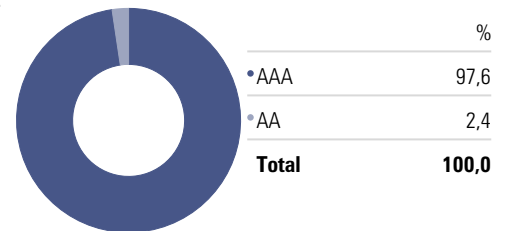


Största innehav

| | Vikt % |
|---|--------|
| Landshypotek Bank AB (publ) | 4.64% |
| Skandiabanken AB | 4.57% |
| Realkredit Danmark A/S | 4.04% |
| Nykredit Realkredit A/S | 3.92% |
| DnB Boligkreditt AS | 0.75% |
| Sparebanken Vest Boligkreditt AS | 3.97% |
| African Development Bank | 2.88% |
| Skandinaviska Enskilda Banken AB (publ) | 1% |
| Nykredit Realkredit A/S | 4.1% |
| Skandiabanken AB | 4.41% |

Rating

Portfolio Date: 2023-06-30



Riskindikatorer

Time Period: 2021-07-01 to 2023-06-30

| | Fond | Index |
|---------------------------|-------|-------|
| Std Dev | 0,7 | 0,4 |
| Excess Return | -0,3 | 0,0 |
| Information Ratio (arith) | -0,56 | — |
| Sharpe Ratio | -0,52 | 0,05 |
| Tracking Error | 0,5 | 0,0 |
| Alpha | -0,30 | 0,00 |
| Beta | 2,45 | 1,00 |
| R2 | 11,5 | 100,0 |

Riskmått

| | |
|------------------------------|------|
| Duration | 0,49 |
| Modified duration, % | 0,48 |
| Modified duration credits, % | 0,59 |
| Yield, % | 3,87 |
| Average time to maturity | 2,63 |

Hållbarhetsrating



Koldioxidrisker

Portfolio Date: 2023-05-31

No Designation

Morningstar carbon metrics are asset-weighted portfolio calculations based on Sustainalytics' company Carbon Risk Rating. To receive the Morningstar® Low Carbon Designation™, a fund must have a 12-month average Portfolio Carbon Risk Score below 10 and a 12-month average Fossil Fuel Involvement of less than 7% of assets. This signal helps investors easily identify funds that are well-positioned to transition to a low-carbon economy.

Månadsrapport

AMF Räntefond Lång



As of 2023-06-30

Fondandelar kan både öka och minska i värde. Det är inte säkert att du får tillbaka hela det insatta kapitalet.

Översikt

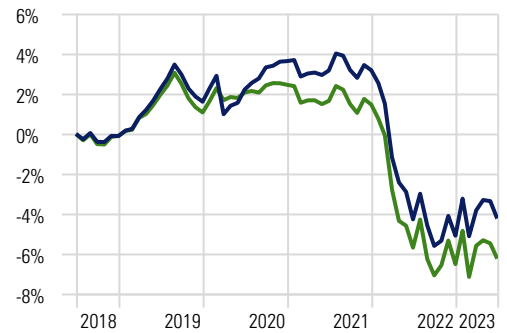
| | |
|----------------------------|-----------------------------------|
| Morningstar Rating 3 Yr | ★★★★ |
| Morningstar Rating Overall | ★★★★★ |
| Inception Date | 1998-12-30 |
| Fund Size (Mil) | 8 032,2 |
| NAV | 140,40 |
| Cash % | -10,6 |
| % Asset in Top 10 Holdings | 60,6 |
| # of Holdings | 77 |
| Manager Name | Johan Moeschlin, Charlotte Sillén |

Kalenderavkastning %

| | YTD | 2022 | 2021 | 2020 | 2019 | 2018 |
|---|-----|------|------|------|------|------|
| Räntefond-Lång | 0,9 | -8,0 | -0,4 | 2,0 | 1,7 | 1,2 |
| Handelsbanken Markets Combined Sweden All Bonds | 0,3 | -7,9 | -1,0 | 1,4 | 1,2 | 1,0 |

Utveckling

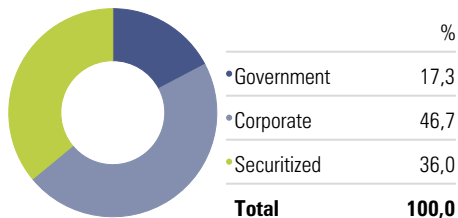
Time Period: 2018-07-01 to 2023-06-30



Rullande avkastning, Årsbasis %

| | 1 month | 3 months | 1 Year | 5 Years | 10 Years |
|---|---------|----------|--------|---------|----------|
| Räntefond-Lång | -0,9 | -0,4 | 0,0 | -0,9 | 1,1 |
| Handelsbanken Markets Combined Sweden All Bonds | -0,8 | -0,7 | -0,6 | -1,3 | 0,7 |

Sektorer

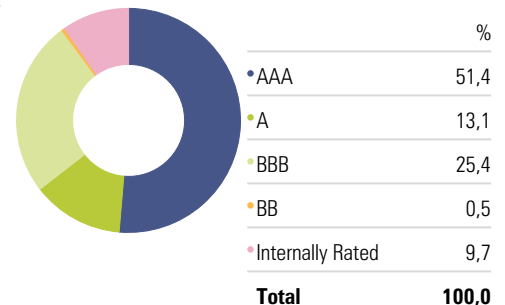


Största innehav

| Innehav | Vikt % |
|--|--------|
| Lansforsakringar Hypotek AB 1.25% | 4,5 |
| Nordea Hypotek AB 1% | 3,8 |
| Swedbank Mortgage AB (publ) 1% | 3,7 |
| Swedish Covered Bond Corporation 1% | 3,6 |
| Skandinaviska Enskilda Banken AB (publ) 0.5% | 3,3 |
| Sweden (Kingdom Of) 1% | 3,2 |
| Nordea Hypotek AB 1% | 2,9 |
| Sweden (Kingdom Of) 2.5% | 2,7 |
| Sweden (Kingdom Of) 0.75% | 2,6 |
| Swedbank Mortgage AB (publ) 1% | 2,5 |

Rating

Portfolio Date: 2023-06-30



Riskindikatorer

Time Period: 2021-07-01 to 2023-06-30

| | Fond | Index |
|---------------------------|-------|-------|
| Std Dev | 4,0 | 4,3 |
| Excess Return | 0,3 | 0,0 |
| Information Ratio (arith) | 0,40 | — |
| Sharpe Ratio | -1,10 | -1,10 |
| Tracking Error | 0,8 | 0,0 |
| Alpha | -0,07 | 0,00 |
| Beta | 0,92 | 1,00 |
| R2 | 97,1 | 100,0 |

Riskmått

| | |
|------------------------------|------|
| Duration | 3,85 |
| Modified duration, % | 3,67 |
| Modified duration credits, % | 2,31 |
| Yield, % | 5,01 |
| Average time to maturity | 3,46 |

Hållbarhetsrating



Koldioxidrisker

Portfolio Date: 2023-05-31

No Designation

Morningstar carbon metrics are asset-weighted portfolio calculations based on Sustainalytics' company Carbon Risk Rating. To receive the Morningstar® Low Carbon Designation™, a fund must have a 12-month average Portfolio Carbon Risk Score below 10 and a 12-month average Fossil Fuel Involvement of less than 7% of assets. This signal helps investors easily identify funds that are well-positioned to transition to a low-carbon economy.

Månadsrapport

AMF Räntefond Mix



As of 2023-06-30

Fondandelar kan både öka och minska i värde. Det är inte säkert att du får tillbaka hela det insatta kapitalet.

Översikt

| | |
|----------------------------|-----------------------------------|
| Morningstar Rating 3 Yr | — |
| Morningstar Rating Overall | — |
| Inception Date | 2012-01-18 |
| Fund Size (Mil) | 3 452,2 |
| NAV | 107,76 |
| Cash % | 6,6 |
| % Asset in Top 10 Holdings | 30,5 |
| # of Holdings | 73 |
| Manager Name | Johan Moeschlin, Charlotte Sillén |

Kalenderavkastning %

| | YTD | 2022 | 2021 | 2020 | 2019 | 2018 |
|---------------------|------|------|------|------|------|------|
| Räntefond-Mix | -0,5 | -8,9 | -1,8 | 2,7 | 1,7 | 0,0 |
| Index Räntefond-Mix | -0,4 | -9,6 | -1,9 | 2,4 | 1,4 | 0,0 |

Indexet består av Handelsb. Markets Sweden All Government Bonds 1-10 år 25%, JPM Germany Government index 1-10 år 25%, JPM UK Government index 1-10 år 25%, JPM US Treasury index 1-10 år 25%, hedgat till SEK

Rullande avkastning, Årsbasis %

| | 1 month | 3 months | 1 Year | 5 Years | 10 Years |
|---------------------|---------|----------|--------|---------|----------|
| Räntefond-Mix | -1,2 | -1,8 | -3,6 | -1,4 | 0,6 |
| Index Räntefond-Mix | -1,2 | -1,9 | -4,4 | -1,7 | 0,2 |

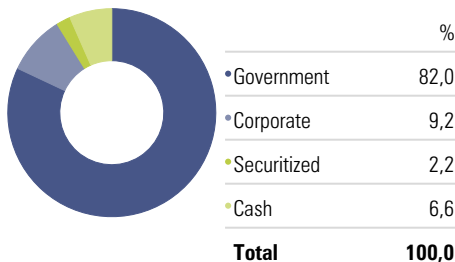
Utveckling

Time Period: 2018-07-01 to 2023-06-30



Räntefond-Mix -6,9% Index Räntefond-Mix -8,0%

Sektorer

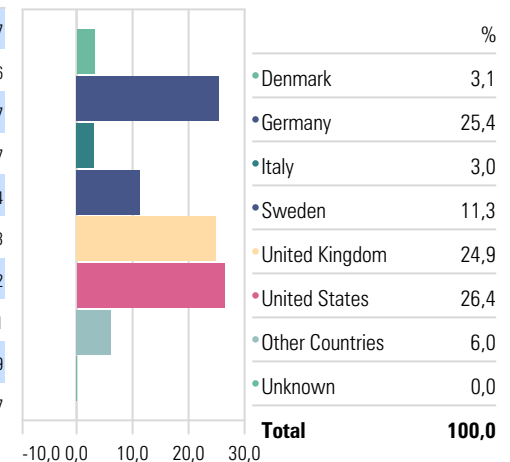


Största innehav

| Innehav | Vikt % |
|--|--------|
| United States Treasury Notes 4.5% | 5,7 |
| United Kingdom of Great Britain and Northern Ireland 3.5% | 4,6 |
| Germany (Federal Republic Of) 2.2% | 3,7 |
| United States Treasury Notes 0.5% | 3,7 |
| United States Treasury Notes 2.25% | 3,4 |
| United Kingdom of Great Britain and Northern Ireland 0.25% | 3,3 |
| Germany (Federal Republic Of) 0.5% | 3,2 |
| United States Treasury Notes 0.63% | 3,1 |
| Jyske Bank A/S 5.45% | 2,9 |
| European Investment Bank 1.5% | 2,7 |

Länder

Portfolio Date: 2023-06-30



Riskindikatorer

Time Period: 2021-07-01 to 2023-06-30

| | Fond | Index |
|---------------------------|-------|-------|
| Std Dev | 4,2 | 4,8 |
| Excess Return | 0,3 | 0,0 |
| Information Ratio (arith) | 0,39 | — |
| Sharpe Ratio | -1,41 | -1,28 |
| Tracking Error | 0,9 | 0,0 |
| Alpha | -0,56 | 0,00 |
| Beta | 0,86 | 1,00 |
| R2 | 98,5 | 100,0 |

Riskmått

| | |
|------------------------------|------|
| Duration | 4,19 |
| Modified Duration, % | 4,03 |
| Modified duration credits, % | 3,56 |
| Yield, % | 3,97 |
| Average time to maturity | 3,96 |

Hållbarhetsrating



Koldioxidrisker

Portfolio Date: 2023-05-31

Low Carbon Designation



Managers carbon metrics are asset-weighted portfolio calculations based on Sustainalytics' company Carbon Risk Rating. To receive the Morningstar® Low Carbon Designation™, a fund must have a 12-month average Portfolio Carbon Risk Score below 10 and a 12-month average Fossil Fuel Involvement of less than 7% of assets. This signal helps investors easily identify funds that are well-positioned to transition to a low-carbon economy.

Månadsrapport

AMF Strategifond Global



As of 2023-06-30

Fondandelar kan både öka och minska i värde. Det är inte säkert att du får tillbaka hela det insatta kapitalet.

Översikt

| | |
|----------------------------|---------------------------------|
| Morningstar Rating 3 Yr | — |
| Morningstar Rating Overall | — |
| Inception Date | 2022-07-01 |
| Fund Size (Mil) | 368,1 |
| NAV | 118,90 |
| Cash % | -3,4 |
| % Asset in Top 10 Holdings | 103,4 |
| # of Holdings | 7 |
| Manager Name | Magnus Jonasson, Thomas Nordahl |

Kalenderavkastning %

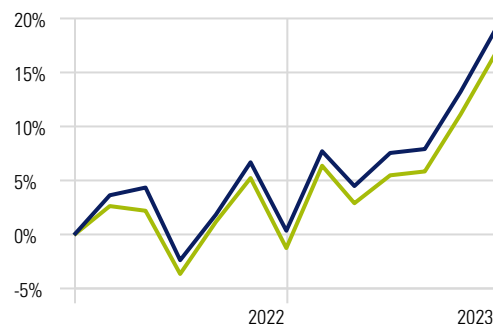
| | YTD | 2022 | 2021 | 2020 | 2019 |
|---------------------------|------|------|------|------|------|
| Strategifond Global | 18,4 | — | — | — | — |
| MSCI ACWI NR (omräkn.sek) | 18,1 | — | — | — | — |

Rullande avkastning, Årsbasis %

| | 1 month | 3 months | 1 Year | 3 Years | 5 Years |
|---------------------------|---------|----------|--------|---------|---------|
| Strategifond Global | 5,0 | 10,5 | 18,9 | — | — |
| MSCI ACWI NR (omräkn.sek) | 5,0 | 10,6 | 16,7 | — | — |

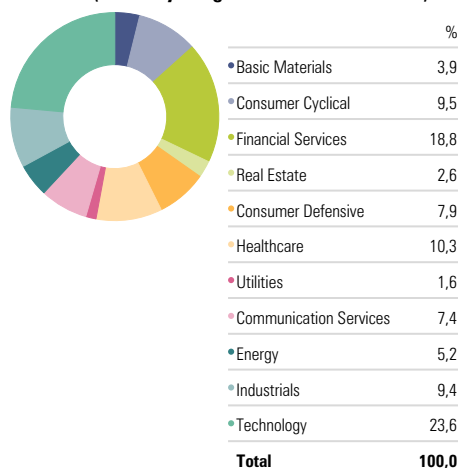
Utveckling

Time Period: 2022-06-30 to 2023-06-30



■ Strategifond Global 18,9% ■ MSCI ACWI NR (omräkn.sek) 16,7%

Sektorer (Genomsnitt AMF Aktiefond Global)

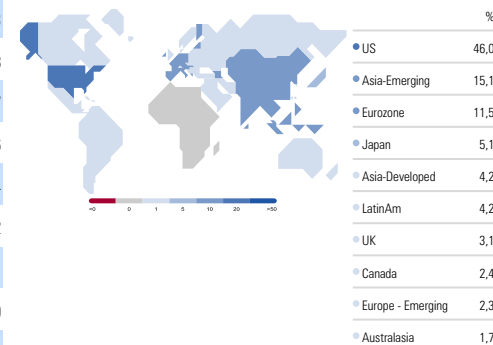


Största innehav (Genomsnitt AMF Aktiefond Global)

| Company | Sector | Vikt % |
|--------------------------------|------------------------|--------|
| Microsoft Corp | Technology | 5,3 |
| Apple Inc | Technology | 4,8 |
| Visa Inc Class A | Financial Services | 2,7 |
| Berkshire Hathaway Inc Class B | Financial Services | 2,6 |
| NVIDIA Corp | Technology | 2,4 |
| Alphabet Inc Class A | Communication Services | 2,2 |
| AstraZeneca PLC | Healthcare | 2,1 |
| PepsiCo Inc | Consumer Defensive | 1,9 |
| Linde PLC | Basic Materials | 1,9 |
| Amazon.com Inc | Consumer Cyclical | 1,9 |

Intäkter Region (Genomsnitt AMF Aktiefond Global)

Portfolio Date: 2023-06-30

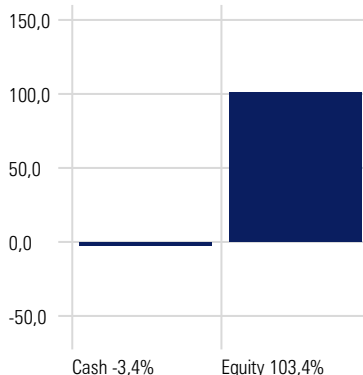


Riskindikatorer

Time Period: 2021-07-01 to 2023-06-30

| | Fond | Index |
|---------------------------|------|-------|
| Std Dev | — | — |
| Excess Return | — | — |
| Information Ratio (arith) | — | — |
| Sharpe Ratio | — | — |
| Tracking Error | — | — |
| Alpha | — | — |
| Beta | — | — |
| R2 | — | — |

Allotering



■ AMF Strategifond Global

Hållbarhetsrating



Koldioxidrisker

Portfolio Date: 2023-05-31

No Designation

Morningstar carbon metrics are asset-weighted portfolio calculations based on Sustainalytics' company Carbon Risk Rating. To receive the Morningstar® Low Carbon Designation™, a fund must have a 12-month average Portfolio Carbon Risk Score below 10 and a 12-month average Fossil Fuel Involvement of less than 7% of assets. This signal helps investors easily identify funds that are well-positioned to transition to a low-carbon economy.

Månadsrapport

As of 2023-06-30



DEFINITIONER

Std Dev (volatilitet) Std Dev är ett riskmått, som avser spridning kring förväntad avkastning. Ett stort spridningsmått innebär hög risk och vice versa. Till exempel innebär 10% volatilitet att avkastningen med två tredjedels sannolikhet kommer att hamna inom 10% från den förväntade avkastningen.

Excess Return Avser den värdeökning alternativt värdeminskning som uppstått under perioden utöver jämförelseindex

Information Ratio Information Ratio ställer en fonds uppnådda avkastning (utöver jämförelseindex) i relation till den aktiva risken. Måttet anger hur mycket extra avkastning som uppnåtts jämfört med hur mycket extra risk som tagits.

Sharpe Ratio Ställer avkastning i relation till den totala risken. Anger hur mycket avkastning, nedjusterad med den riskfria räntan, som uppnåtts i relation till hur mycket risk som tagits.

Tracking Error Mäter storleken på avvikelserna mellan en fonds och dess jämförelseindex avkastning. Ett högt tracking error indikerar att förvaltningen avvikit mycket från den övriga marknaden, index. Till exempel innebär 5% tracking error att fondens avkastning, två år av tre, kommer att hamna inom ett intervall om 5% från dess jämförelseindex avkastning.

Alpha Beskriver den uppnådda över- eller underavkastning i förhållande till jämförelseindex med justering av beta, det vill säga med hänsyn till hur stor marknadsrisk som tagits. Om alfa är positivt har fonden överavkastat i förhållande till den marknadsrisk som tagits.

Beta Beta anger sambandet mellan en fonds avkastning och dess marknads avkastning. Om $\beta = 1$ tenderar fondens avkastning att uppföra sig som marknads avkastning. $\beta < 1$ innebär att marknads svängningar försvagas och $\beta > 1$ betyder att marknads svängningar förstärks.

R2 R2 anger hur starkt sambandet är mellan en fond och dess index.

Duration Duration är en räntefonds genomsnittliga återbetalningstid, vägd med kassaströmmarnas nuvärde.

Modified duration Anger hur känsligt räntefondens värde är för förändringar i räntenivån, det vill säga med hur många procent fondens värde ändras när räntenivån sjunker eller stiger med en procentenhet.

Modified duration credits Modifierad duration på alla innehav exklusive sådana utgivna av stater.

Yield Förväntad avkastning vid oförändrad räntenivå

Average time to maturity En sammanvägning av alla innehavs löptid till slutligt förfall.