

# Månadsrapport

# AMF Aktiefond Asien Stilla havet



As of 2022-09-30

## Översikt

Morningstar Rating 3 Yr	★★★★
Morningstar Rating Overall	★★★★
Inception Date	2008-09-25
Fund Size (Mil)	1 620,0
NAV	250,41
Cash %	1,8
% Asset in Top 10 Holdings	32,7
# of Holdings	126
Manager Name	Henrik Oh, Martin Siwmark

## Kalenderavkastning %

	YTD	2021	2020	2019	2018	2017
Aktiefond-Asien Stilla havet	-14,6	8,9	12,3	28,3	-5,6	17,2
MSCI ACWI ESG Leaders Asia Pacific NR (omräkn.sek)	-12,9	9,5	6,4	28,5	-6,8	17,6

## Rullande avkastning, Årsbasis %

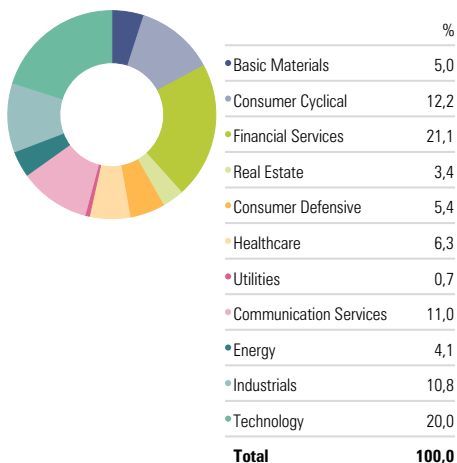
	1 Year	3 Years	5 Years	10 Years	15 Years
Aktiefond-Asien Stilla havet	-12,7	3,2	6,8	8,9	—
MSCI ACWI ESG Leaders Asia Pacific NR (omräkn.s)	-11,7	2,0	5,9	9,4	—

## Utveckling

Time Period: 2008-09-25 to 2022-09-30



## Sektorer

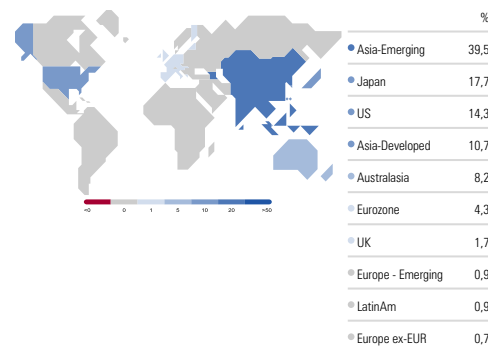


## Största innehav

Company	Sector	Weight %
Taiwan Semiconductor Manufacturing Co Ltd	Technology	7,0
Tencent Holdings Ltd	Communication Services	4,2
Alibaba Group Holding Ltd Ordinary Shares	Consumer Cyclical	4,2
Reliance Industries Ltd	Energy	2,7
AIA Group Ltd	Financial Services	2,5
East Japan Railway Co	Industrials	2,5
Commonwealth Bank of Australia	Financial Services	2,1
Meituan Class B	Consumer Cyclical	2,1
Chailease Holding Co Ltd	Financial Services	1,9
Shin-Etsu Chemical Co Ltd	Basic Materials	1,9

## Intäkter exponering, Region

Portfolio Date: 2022-09-30



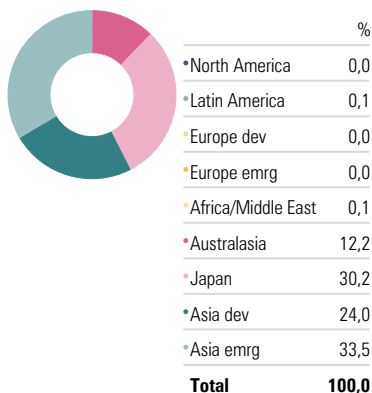
## Riskindikatorer

Time Period: 2020-10-01 to 2022-09-30

	Fond	Index
Std Dev	10,2	10,5
Excess Return	-0,1	0,0
Information Ratio (arith)	-0,06	—
Sharpe Ratio	0,10	0,11
Tracking Error	2,2	0,0
Alpha	-0,11	0,00
Beta	0,95	1,00
R2	95,8	100,0

## Regioner

Portfolio Date: 2022-09-30



## Hållbarhetsrating



## Koldioxidrisker

Portfolio Date: 2022-06-30

## 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 2022-09-30

## Översikt

Morningstar Rating 3 Yr	★★★★
Morningstar Rating Overall	★★★★
Inception Date	1999-04-30
Fund Size (Mil)	5 650,5
NAV	240,66
Cash %	1,3
% Asset in Top 10 Holdings	40,2
# of Holdings	92
Manager Name	Rickard Alte, Martin Siwmark

## Kalenderavkastning %

	YTD	2021	2020	2019	2018	2017
Aktiefond-Europa	-15,4	23,1	1,1	29,6	-8,9	12,1
MSCI ACWI ESG Leaders Europe NR (omräkn.sek)	-17,4	28,2	-4,8	32,5	-6,2	11,8

## Utveckling

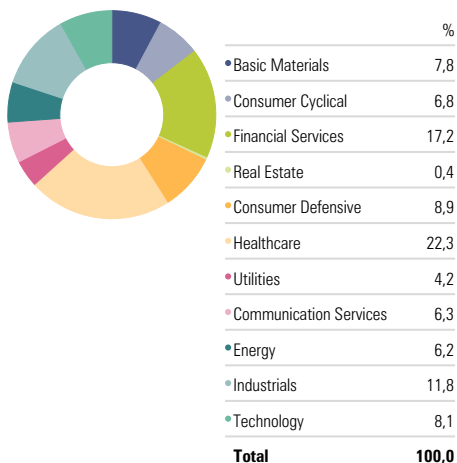
Time Period: 1999-04-30 to 2022-09-30



## Rullande avkastning, Årsbasis %

	1 Year	3 Years	5 Years	10 Years	15 Years
Aktiefond-Europa	-9,2	2,9	4,5	9,6	3,9
MSCI ACWI ESG Leaders Europe NR (omräkn.sek)	-9,5	1,8	5,0	9,0	2,9

## Sektorer

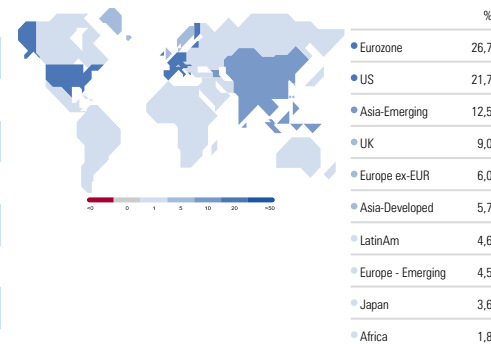


## Största innehav

Company	Sector	Vikt %
AstraZeneca PLC	Healthcare	6,7
Roche Holding AG	Healthcare	5,5
ASML Holding NV	Technology	4,3
Novo Nordisk A/S Class B	Healthcare	4,1
TotalEnergies SE	Energy	4,0
Allianz SE	Financial Services	3,6
SAP SE	Technology	3,1
Air Liquide SA	Basic Materials	3,1
Lloyds Banking Group PLC	Financial Services	3,0
ING Groep NV	Financial Services	2,8

## Intäkter exponering, Region

Portfolio Date: 2022-09-30



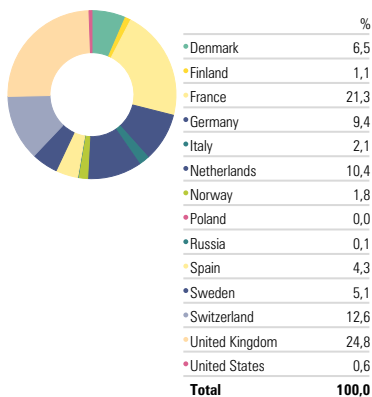
## Riskindikatorer

Time Period: 2020-10-01 to 2022-09-30

	Fond	Index
Std Dev	15,1	15,1
Excess Return	0,2	0,0
Information Ratio (arith)	0,07	—
Sharpe Ratio	0,44	0,42
Tracking Error	3,0	0,0
Alpha	0,31	0,00
Beta	0,98	1,00
R2	96,1	100,0

## Länder

Portfolio Date: 2022-09-30



## Hållbarhetsrating



## Koldioxidrisker

Portfolio Date: 2022-06-30

### No Designation

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# Månadsrapport

# AMF Aktiefond Global



As of 2022-09-30

## Översikt

Morningstar Rating 3 Yr	★★★★★
Morningstar Rating Overall	★★★★★
Inception Date	2001-11-15
Fund Size (Mil)	25 854,5
NAV	264,56
Cash %	5,3
% Asset in Top 10 Holdings	27,7
# of Holdings	157
Manager Name	Björn Lind, Ulf Alexandersson

## Kalenderavkastning %

	YTD	2021	2020	2019	2018	2017
Aktiefond-Global	-10,0	33,3	5,2	34,7	-1,1	10,1
MSCI ACWI ESG Leaders NR (omräkn.sek)	-11,0	33,2	1,8	34,3	-1,1	10,9

## Rullande avkastning, Årsbasis %

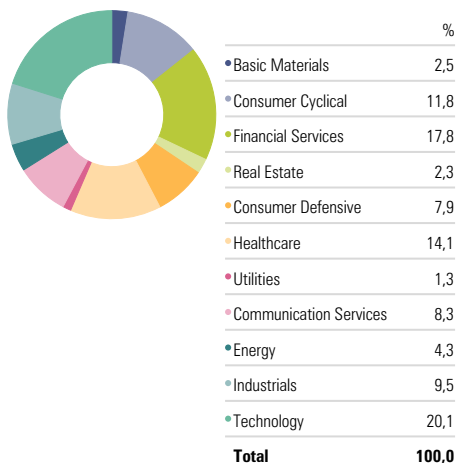
	1 Year	3 Years	5 Years	10 Years	15 Years
Aktiefond-Global	1,2	9,5	12,2	13,7	8,2
MSCI ACWI ESG Leaders NR (omräkn.sek)	-0,8	7,7	11,2	13,3	8,2

## Utveckling

Time Period: 2001-11-15 to 2022-09-30



## Sektorer

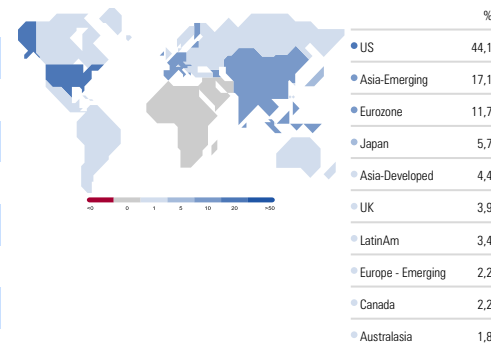


## Största innehav

Company	Sector	Vikt %
Microsoft Corp	Technology	7,8
Berkshire Hathaway Inc Class B	Financial Services	3,0
Tesla Inc	Consumer Cyclical	2,7
Alphabet Inc Class A	Communication Services	2,2
Alphabet Inc Class C	Communication Services	2,1
Coca-Cola Co	Consumer Defensive	2,1
McDonald's Corp	Consumer Cyclical	2,0
Thermo Fisher Scientific Inc	Healthcare	2,0
Procter & Gamble Co	Consumer Defensive	1,9
Visa Inc Class A	Financial Services	1,9

## Intäkter exponering, Region

Portfolio Date: 2022-09-30



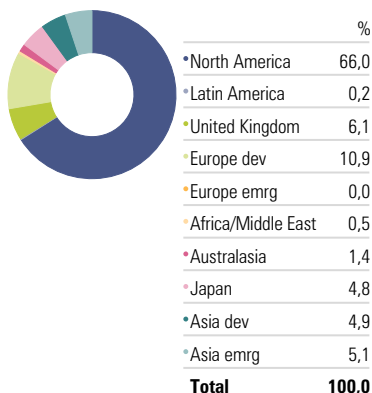
## Riskindikatorer

Time Period: 2020-10-01 to 2022-09-30

	Fond	Index
Std Dev	11,7	12,2
Excess Return	0,8	0,0
Information Ratio (arith)	0,49	—
Sharpe Ratio	1,02	0,93
Tracking Error	1,5	0,0
Alpha	1,15	0,00
Beta	0,95	1,00
R2	98,5	100,0

## Regioner

Portfolio Date: 2022-09-30



## Hållbarhetsrating



## Koldioxidrisker

Portfolio Date: 2022-06-30

## Low Carbon Designation



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# Månadsrapport

# AMF Aktiefond Nordamerika



As of 2022-09-30

## Översikt

Morningstar Rating 3 Yr	★★★★★
Morningstar Rating Overall	★★★★★
Inception Date	2007-09-24
Fund Size (Mil)	5 065,7
NAV	442,27
Cash %	0,3
% Asset in Top 10 Holdings	41,3
# of Holdings	77
Manager Name	Ulf Alexandersson, Björn Lind

## Kalenderavkastning %

	YTD	2021	2020	2019	2018	2017
Aktiefond-Nordamerika	-8,9	46,2	6,2	39,0	5,3	6,9
MSCI ESG Leaders USA NR (omräkn.sek)	-9,5	44,6	3,7	38,2	4,3	8,0

## Rullande avkastning, Årsbasis %

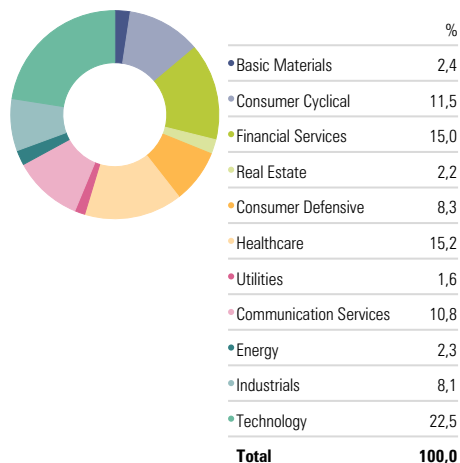
	1 Year	3 Years	5 Years	10 Years	15 Years
Aktiefond-Nordamerika	6,1	13,4	17,1	17,4	11,1
MSCI ESG Leaders USA NR (omräkn.sek)	4,9	11,9	15,8	17,2	11,7

## Utveckling

Time Period: 2007-09-24 to 2022-09-30



## Sektorer

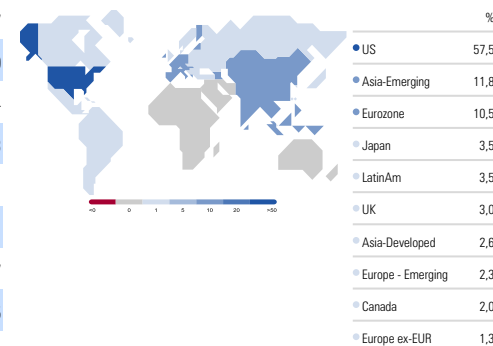


## Största innehav

Company	Sector	Vikt %
Microsoft Corp	Technology	9,7
Alphabet Inc Class C	Communication Services	8,0
Tesla Inc	Consumer Cyclical	4,4
PepsiCo Inc	Consumer Defensive	3,3
Procter & Gamble Co	Consumer Defensive	3,1
Eli Lilly and Co	Healthcare	3,1
Visa Inc Class A	Financial Services	2,7
Thermo Fisher Scientific Inc	Healthcare	2,5
McDonald's Corp	Consumer Cyclical	2,4
Lowe's Companies Inc	Consumer Cyclical	2,1

## Intäkter exponering, Region

Portfolio Date: 2022-09-30



## Riskindikatorer

Time Period: 2020-10-01 to 2022-09-30

	Fond	Index
Std Dev	14,5	14,4
Excess Return	0,8	0,0
Information Ratio (arith)	0,43	—
Sharpe Ratio	1,15	1,11
Tracking Error	1,9	0,0
Alpha	0,70	0,00
Beta	1,00	1,00
R2	98,3	100,0

## Hållbarhetsrating



## Koldioxidrisker

Portfolio Date: 2022-06-30

## Low Carbon Designation



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# Månadsrapport

# AMF Aktiefond Småbolag



As of 2022-09-30

## Översikt

Morningstar Rating 3 Yr	★★★
Morningstar Rating Overall	★★★
Inception Date	2004-05-17
Fund Size (Mil)	14 979,9
NAV	964,64
Cash %	2,5
% Asset in Top 10 Holdings	32,1
# of Holdings	68
Manager Name	Angelica Hanson, Tomas Risbecker

## Kalenderavkastning %

	YTD	2021	2020	2019	2018	2017
Aktiefond-Småbolag	-44,5	48,7	41,5	42,2	-2,6	9,6
Carnegie Small Cap Return Sweden	-38,7	37,1	23,0	43,2	-0,2	8,8

## Rullande avkastning, Årsbasis %

	1 Year	3 Years	5 Years	10 Years	15 Years
Aktiefond-Småbolag	-34,8	9,8	9,6	15,7	10,6
Carnegie Small Cap Return Sweden	-30,6	5,2	7,8	15,1	10,3

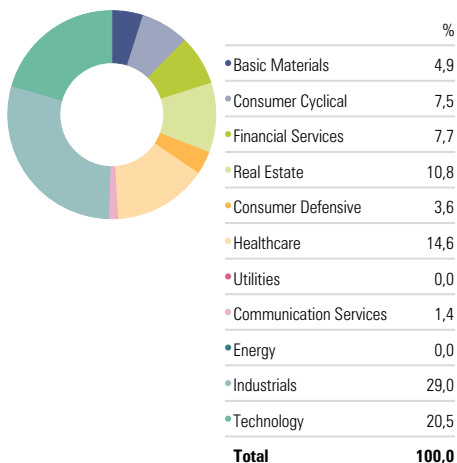
## Utveckling

Time Period: 2004-05-17 to 2022-09-30



Aktiefond-Småbolag 1 075,2% Carnegie Small Cap Return Sweden 947,5%

## Sektorer

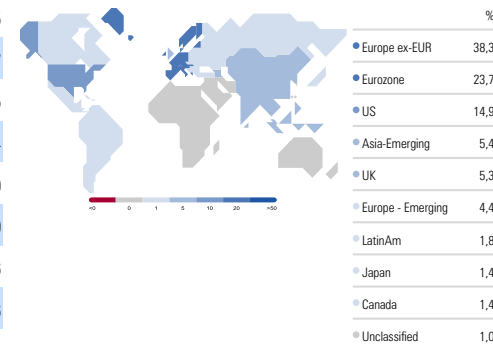


## Största innehav

Company	Sector	Vikt %
Hexatronic Group AB	Technology	5,5
Trelleborg AB Class B	Industrials	3,7
Beijer Ref AB Class B	Industrials	3,5
Axfood AB	Consumer Defensive	3,4
Sweco AB Class B	Industrials	3,0
Avanza Bank Holding AB	Financial Services	3,0
Sectra AB Class B	Healthcare	2,6
BillerudKorsnas AB	Basic Materials	2,6
NCAB Group AB	Technology	2,5
Addnode Group AB Class B	Technology	2,4

## Intäkter exponering, Region

Portfolio Date: 2022-09-30



## Riskindikatorer

Time Period: 2020-10-01 to 2022-09-30

	Fond	Index
Std Dev	30,6	26,7
Excess Return	1,6	0,0
Information Ratio (arith)	0,27	—
Sharpe Ratio	0,05	-0,04
Tracking Error	5,8	0,0
Alpha	2,89	0,00
Beta	1,13	1,00
R2	97,7	100,0

## Hållbarhetsrating



## Koldioxidrisker

Portfolio Date: 2022-06-30

### No Designation

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# Månadsrapport AMF Aktiefond Sverige



As of 2022-09-30

## Översikt

Morningstar Rating 3 Yr	★
Morningstar Rating Overall	★
Inception Date	1998-12-30
Fund Size (Mil)	32 833,6
NAV	671,90
Cash %	2,5
% Asset in Top 10 Holdings	49,6
# of Holdings	48
Manager Name	Tomas Risbecker, Dick Bergqvist

## Kalenderavkastning %

	YTD	2021	2020	2019	2018	2017
Aktiefond-Sverige	-34,9	40,5	11,7	25,7	-4,9	7,9
SIXPRX	-30,5	39,3	14,8	35,0	-4,6	10,0

## Rullande avkastning, Årsbasis %

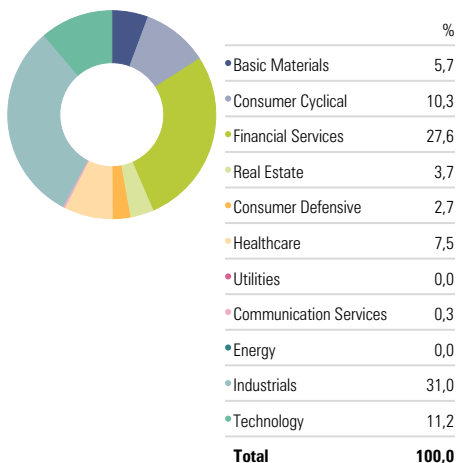
	1 Year	3 Years	5 Years	10 Years	15 Years
Aktiefond-Sverige	-26,1	2,8	3,4	9,0	6,3
SIXPRX	-21,9	6,8	6,9	10,6	7,2

## Utveckling

Time Period: 1998-12-31 to 2022-09-30



## Sektorer

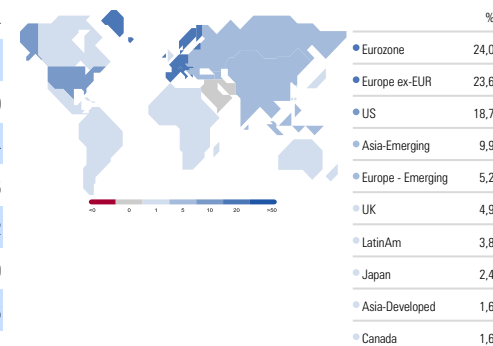


## Största innehav

Company	Sector	Vikt %
Skandinaviska Enskilda Banken AB Class A	Financial Services	7,4
Investor AB A	Financial Services	7,1
Volvo AB Class B	Industrials	7,0
Atlas Copco AB Class B	Industrials	5,4
Hexagon AB Class B	Technology	4,5
Epiroc AB Share B	Industrials	4,2
Indutrade AB	Industrials	3,9
AstraZeneca PLC	Healthcare	3,5
Telefonaktiebolaget L M Ericsson Class B	Technology	3,4
NIBE Industrier AB Class B	Industrials	3,1

## Intäkter exponering, Region

Portfolio Date: 2022-09-30



## Riskindikatorer

Time Period: 2020-10-01 to 2022-09-30

	Fond	Index
Std Dev	24,4	22,6
Excess Return	-2,7	0,0
Information Ratio (arith)	-0,90	—
Sharpe Ratio	0,07	0,18
Tracking Error	3,0	0,0
Alpha	-2,57	0,00
Beta	1,07	1,00
R2	98,9	100,0

## Hållbarhetsrating



## Koldioxidrisker

Portfolio Date: 2022-06-30

Low Carbon Designation



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# Månadsrapport

# AMF Aktiefond Tillväxtmarknader



As of 2022-09-30

## Översikt

Morningstar Rating 3 Yr	—
Morningstar Rating Overall	—
Inception Date	2019-12-11
Fund Size (Mil)	1 782,5
NAV	102,08
Cash %	2,1
% Asset in Top 10 Holdings	39,9
# of Holdings	169
Manager Name	Henrik Oh, Martin Siwmark

## Kalenderavkastning %

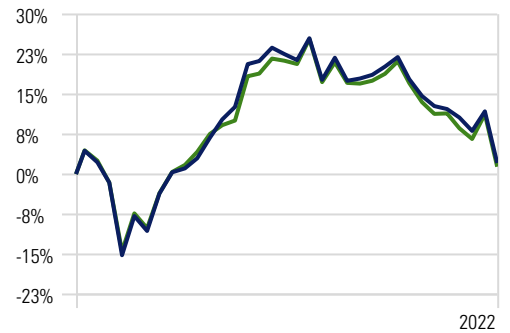
	YTD	2021	2020	2019	2018	2017
Aktiefond-Tillväxtmarknader	-15,1	6,7	7,9	—	—	—
MSCI Emerging Markets ESG Leaders NR (omräkn.sek)	-14,7	8,0	5,4	—	—	—

## Rullande avkastning, Årsbasis %

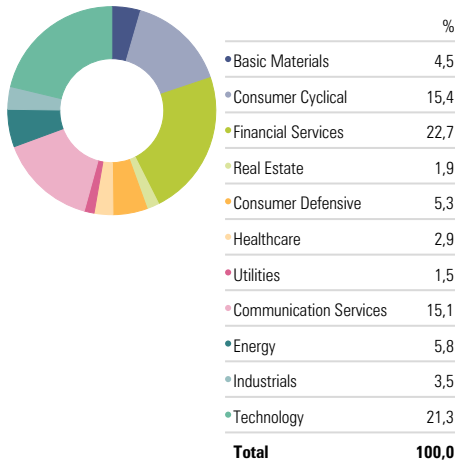
	1 Year	3 Years	5 Years	10 Years	15 Years
Aktiefond-Tillväxtmarknader	-13,1	—	—	—	—
MSCI Emerging Markets ESG Leaders NR (omräkn.s)	-13,4	—	—	—	—

## Utveckling

Time Period: 2019-12-11 to 2022-09-30



## Sektorer

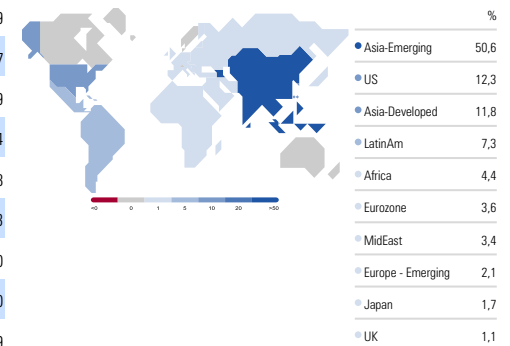


## Största innehav

Company	Sector	Weight %
Taiwan Semiconductor Manufacturing Co Ltd	Technology	7,9
Tencent Holdings Ltd	Communication Services	6,7
Alibaba Group Holding Ltd Ordinary Shares	Consumer Cyclical	5,9
Reliance Industries Ltd	Energy	4,4
Meituan Class B	Consumer Cyclical	2,8
Infosys Ltd	Technology	2,3
China Construction Bank Corp Class H	Financial Services	2,0
Chailease Holding Co Ltd	Financial Services	2,0
Housing Development Finance Corp Ltd	Financial Services	1,9
MediaTek Inc	Technology	1,6

## Intäkter exponering, Region

Portfolio Date: 2022-09-30



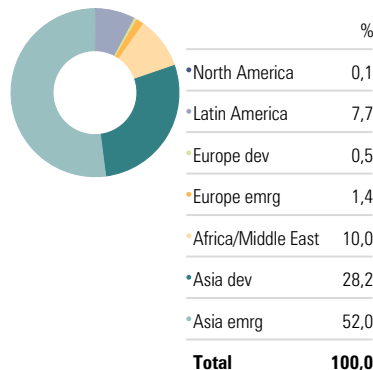
## Riskindikatorer

Time Period: 2020-10-01 to 2022-09-30

	Fond	Index
Std Dev	12,1	12,3
Excess Return	0,9	0,0
Information Ratio (arith)	0,41	—
Sharpe Ratio	0,04	-0,04
Tracking Error	2,2	0,0
Alpha	0,88	0,00
Beta	0,97	1,00
R2	96,7	100,0

## Regioner

Portfolio Date: 2022-09-30



## Hållbarhetsrating



## Koldioxidrisker

Portfolio Date:

**No Designation**

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# Månadsrapport

# AMF Aktiefond Världen



As of 2022-09-30

## Översikt

Morningstar Rating 3 Yr	★★
Morningstar Rating Overall	★★★
Inception Date	1998-12-30
Fund Size (Mil)	40 436,9
NAV	502,12
Cash %	5,0
% Asset in Top 10 Holdings	26,6
# of Holdings	200
Manager Name	Björn Lind, Tomas Risbecker

## Kalenderavkastning %

	YTD	2021	2020	2019	2018	2017
Aktiefond-Världen	-24,4	37,3	8,0	28,3	-3,7	8,1
SIXRX 60%, MSCI ACWI ESG Leaders NR (omräkn.sek)	40%	-23,0	37,0	9,6	34,8	-3,2

## Rullande avkastning, Årsbasis %

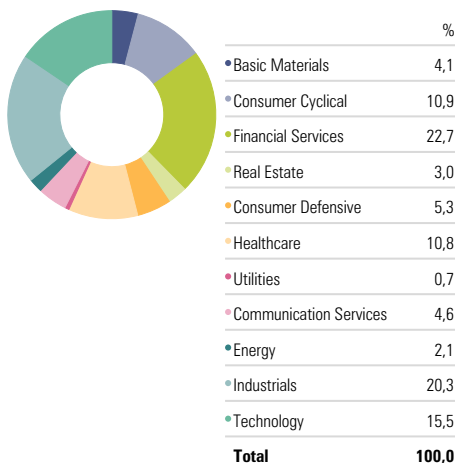
	1 Year	3 Years	5 Years	10 Years	15 Years
Aktiefond-Världen	-14,7	5,6	6,7	10,8	6,9
SIXRX 60%, MSCI ACWI ESG Leaders NR (omräkn.s	-13,8	7,4	8,8	11,8	7,8

## Utveckling

Time Period: 1998-12-31 to 2022-09-30



## Sektorer

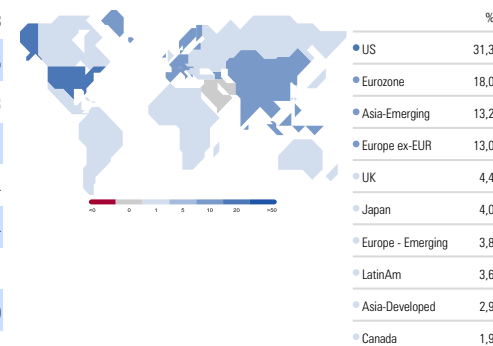


## Största innehav

Company	Sector	Vikt %
Microsoft Corp	Technology	3,8
Skandinaviska Enskilda Banken AB Class A	Financial Services	3,5
Volvo AB Class B	Industrials	3,3
Investor AB A	Financial Services	3,1
Atlas Copco AB Class B	Industrials	2,4
AstraZeneca PLC	Healthcare	2,4
Hexagon AB Class B	Technology	2,1
Epiroc AB Share B	Industrials	2,0
Indutrade AB	Industrials	1,9
Telefonaktiebolaget L M Ericsson Class B	Technology	1,6

## Intäkter exponering, Region

Portfolio Date: 2022-09-30



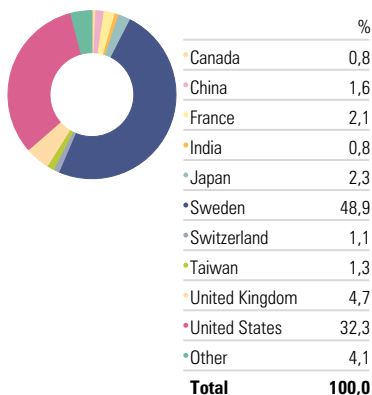
## Riskindikatorer

Time Period: 2020-10-01 to 2022-09-30

	Fond	Index
Std Dev	18,1	18,0
Excess Return	-0,9	0,0
Information Ratio (arith)	-0,56	—
Sharpe Ratio	0,34	0,39
Tracking Error	1,5	0,0
Alpha	-0,82	0,00
Beta	1,00	1,00
R2	99,3	100,0

## Länder

Portfolio Date: 2022-09-30



## Hållbarhetsrating



## Koldioxidrisker

Portfolio Date: 2022-06-30

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 Balansfond



As of 2022-09-30

## Översikt

Morningstar Rating 3 Yr	★★★
Morningstar Rating Overall	★★★★
Inception Date	1998-12-30
Fund Size (Mil)	23 112,9
NAV	323,70
Cash %	1,8
Modified duration, %	3,35
% Asset in Top 10 Holdings	24,8
# of Holdings	281
Manager Name	Björn Lind, Tomas Risbecker

## Kalenderavkastning %

	YTD	2021	2020	2019	2018	2017
Balansfonden	-19,3	22,4	6,0	16,9	-1,9	5,2
Index Balansfonden	-18,1	20,8	7,3	20,5	-1,5	6,4

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

## Rullande avkastning, Årsbasis %

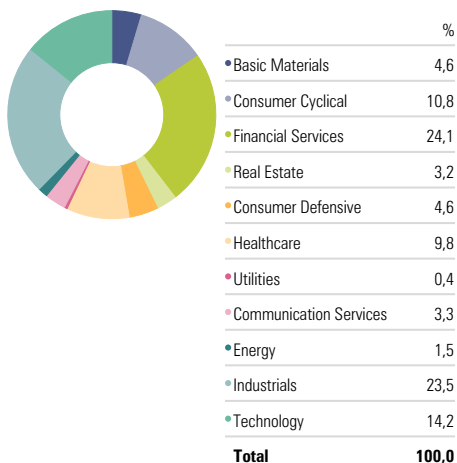
	1 Year	3 Years	5 Years	10 Years	15 Years
Balansfonden	-12,9	2,4	3,7	6,9	5,8
Index Balansfonden	-12,2	3,4	4,8	7,3	6,0

## Utveckling

Time Period: 1998-12-31 to 2022-09-30



## Sektorer, Aktier

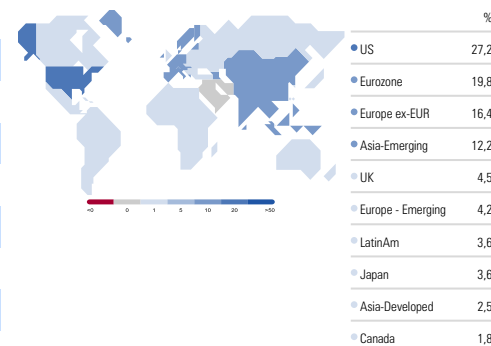


## Största innehav

Company	Sector	Vikt %
Skandinaviska Enskilda Banken AB Class A	Financial Services	2,6
Investor AB A	Financial Services	2,5
Volvo AB Class B	Industrials	2,4
Atlas Copco AB Class B	Industrials	1,8
Swedish Covered Bond Corporation 1%	—	1,8
Lansforsakringar Hypotek AB 1.25%	—	1,6
Microsoft Corp	Technology	1,5
Hexagon AB Class B	Technology	1,5
Nordea Hypotek AB 1.25%	—	1,5
AstraZeneca PLC	Healthcare	1,5

## Intäkter exponering, Region

Portfolio Date: 2022-09-30



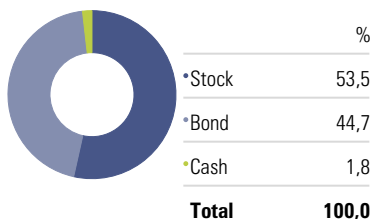
## Riskindikatorer

Time Period: 2020-10-01 to 2022-09-30

	Fond	Index
Std Dev	12,4	11,9
Excess Return	0,0	0,0
Information Ratio (arith)	-0,01	—
Sharpe Ratio	0,17	0,17
Tracking Error	1,1	0,0
Alpha	-0,02	0,00
Beta	1,04	1,00
R2	99,3	100,0

## Allokering

Portfolio Date: 2022-09-30



## Hållbarhetsrating



## Koldioxidrisker

Portfolio Date: 2022-06-30

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 Företagsobligationsfond



As of 2022-09-30

## Översikt

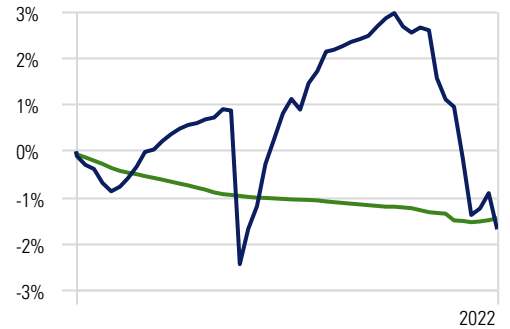
Morningstar Rating 3 Yr	★★★★
Morningstar Rating Overall	★★★★
Inception Date	2018-08-29
Fund Size (Mil)	793,0
NAV	98,32
Cash %	1,2
% Asset in Top 10 Holdings	18,7
# of Holdings	41
Manager Name	Johan Moeschlin, Charlotte Sillén

## Kalenderavkastning %

	YTD	2021	2020	2019	2018	2017
Företagsobligationsfond	-4,2	0,9	1,0	1,6	—	—
Handelsbanken Markets Sweden All Treasury Bills	-0,2	-0,2	-0,2	-0,5	—	—

## Utveckling

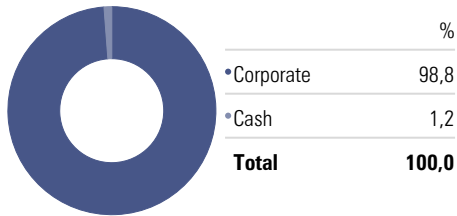
Time Period: 2018-08-29 to 2022-09-30



## Rullande avkastning, Årsbasis %

	1 Year	3 Years	5 Years	10 Years	15 Years
Företagsobligationsfond	-4,5	-0,8	—	—	—
Handelsbanken Markets Sweden All Treasury Bills	-0,3	-0,2	—	—	—

## Sektorer

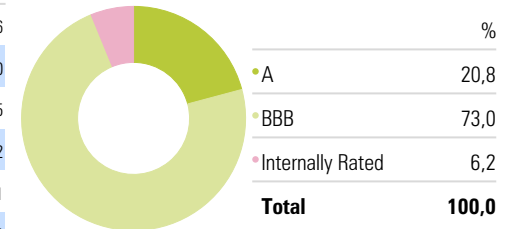


## Största innehav

Innehav	Vikt %
Skandinaviska Enskilda Banken AB (publ) 2.42%	5,6
Santander Consumer Bank AS 2.02%	5,0
Atrium Ljungberg AB 1.95%	4,5
Bonnier Fastigheter Finans Ab (Publ) 2.58%	4,2
Castellum AB 2.78%	4,1
Fabege AB 2.31%	4,0
Svenska Cellulosa Aktiebolaget SCA (publ) 2.59%	3,6
Humlegården Fastigheter AB 2.95%	3,6
Scania CV AB 0.75%	3,2
SBAB Bank AB (publ) 2.58%	3,0

## Rating

Portfolio Date: 2022-09-30



## Riskindikatorer

Time Period: 2020-10-01 to 2022-09-30

	Fond	Index
Std Dev	1,6	0,1
Excess Return	-1,2	0,0
Information Ratio (arith)	-0,72	—
Sharpe Ratio	-0,73	-0,54
Tracking Error	1,6	0,0
Alpha	-1,07	0,00
Beta	6,76	1,00
R2	2,6	100,0

## Riskmått

Duration	0,68
Modified duration, %	0,65
Modified duration credits, %	0,65
Yield, %	4,06
Average time to maturity	2,73

## Hållbarhetsrating



## Koldioxidrisker

Portfolio Date: 2022-06-30

### 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 Kort



As of 2022-09-30

## Översikt

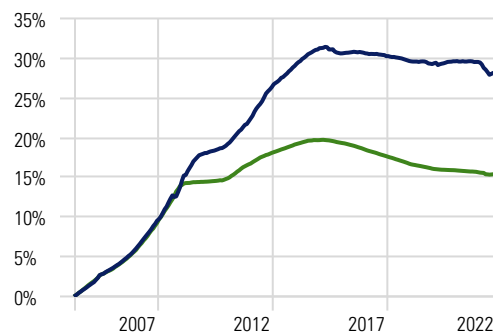
Morningstar Rating 3 Yr	—
Morningstar Rating Overall	—
Inception Date	2004-05-17
Fund Size (Mil)	7 508,3
NAV	110,12
Cash %	3,8
% Asset in Top 10 Holdings	12,9
# of Holdings	30
Manager Name	Johan Moeschlin, Charlotte Sillén

## Kalenderavkastning %

	YTD	2021	2020	2019	2018	2017
Räntefond-Kort	-1,2	-0,1	0,3	-0,3	-0,5	-0,3
Handelsbanken Markets Sweden All Treasury Bills	-0,2	-0,2	-0,2	-0,5	-0,8	-0,8

## Utveckling

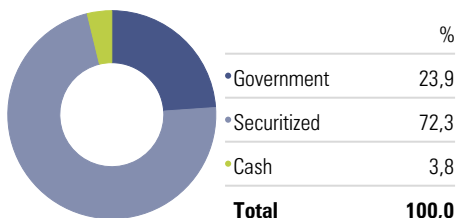
Time Period: 2004-05-17 to 2022-09-30



## Rullande avkastning, Årsbasis %

	1 Year	3 Years	5 Years	10 Years	15 Years
Räntefond-Kort	-1,3	-0,4	-0,4	0,2	1,1
Handelsbanken Markets Sweden All Treasury Bills	-0,3	-0,2	-0,4	-0,2	0,4

## Sektorer

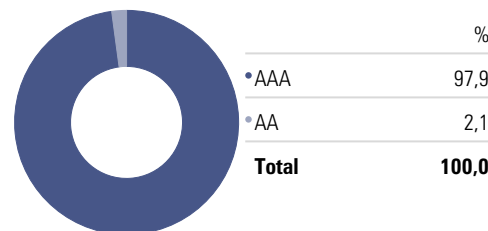


## Största innehav

Innehav	Vikt %
Kommuninvest I Sverige AB 1%	8,9
Landshypotek Bank AB (publ) 2.52%	6,1
Skandiabanken AB 2.66%	6,1
Realkredit Danmark A/S 2%	5,8
Nykredit Realkredit A/S 1.62%	5,3
DnB Boligkreditt AS 0.75%	4,7
Landshypotek Bank AB (publ) 0.75%	4,6
Lansforsakringar Hypotek AB 1.25%	4,3
Sparebanken Vest Boligkreditt AS 2.22%	4,0
African Development Bank 0.24%	4,0

## Rating

Portfolio Date: 2022-09-30



## Riskindikatorer

Time Period: 2020-10-01 to 2022-09-30

	Fond	Index
Std Dev	0,4	0,1
Excess Return	-0,4	0,0
Information Ratio (arith)	-1,08	—
Sharpe Ratio	-1,11	-0,54
Tracking Error	0,4	0,0
Alpha	-0,37	0,00
Beta	2,81	1,00
R2	8,0	100,0

## Riskmått

Duration	0,37
Modified duration, %	0,37
Modified duration credits, %	0,50
Yield, %	2,12
Average time to maturity	2,15

## Hållbarhetsrating



## Koldioxidrisker

Portfolio Date: 2022-06-30

### 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 2022-09-30

## Översikt

Morningstar Rating 3 Yr	★★★★★
Morningstar Rating Overall	★★★★★
Inception Date	1998-12-30
Fund Size (Mil)	7 600,9
NAV	138,39
Cash %	-9,1
% Asset in Top 10 Holdings	50,6
# of Holdings	79
Manager Name	Johan Moeschlin, Charlotte Sillén

## Kalenderavkastning %

	YTD	2021	2020	2019	2018	2017
Räntefond-Lång	-8,5	-0,4	2,0	1,7	1,2	0,7
Handelsbanken Markets Combined Sweden All Bonds	-8,4	-1,0	1,4	1,2	1,0	0,4

## Utveckling

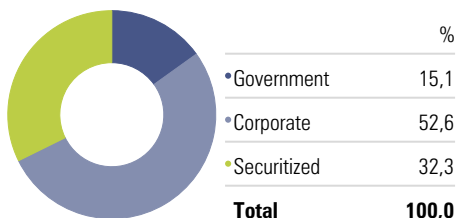
Time Period: 1998-12-31 to 2022-09-30



## Rullande avkastning, Årsbasis %

	1 Year	3 Years	5 Years	10 Years	15 Years
Räntefond-Lång	-8,5	-2,9	-0,8	0,9	3,0
Handelsbanken Markets Combined Sweden All Bonds	-8,5	-3,2	-1,2	0,5	2,5

## Sektorer

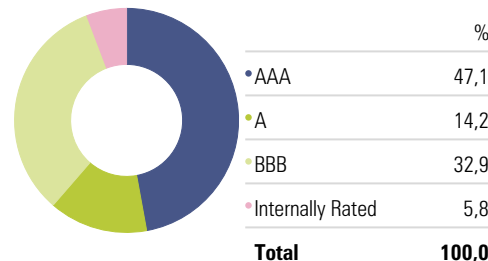


## Största innehav

Innehav	Vikt %
Skandinaviska Enskilda Banken AB (publ)	5,2
Lansforsakringar Hypotek AB 1.25%	4,7
Swedish Covered Bond Corporation 1%	4,5
Sweden (Kingdom Of) 0.75%	2,8
Swedish Covered Bond Corporation 2%	2,7
Lansforsakringar Bank Aktiefbolag (Publ)	2,6
Sweden (Kingdom Of) 1%	2,6
Bank Norwegian As	2,6
Skandinaviska Enskilda Banken AB (publ)	2,5
Landshypotek Bank AB (publ)	2,5

## Rating

Portfolio Date: 2022-09-30



## Riskindikatorer

Time Period: 2020-10-01 to 2022-09-30

	Fond	Index
Std Dev	3,0	3,1
Excess Return	0,3	0,0
Information Ratio (arith)	0,59	—
Sharpe Ratio	-1,43	-1,49
Tracking Error	0,6	0,0
Alpha	0,10	0,00
Beta	0,95	1,00
R2	96,8	100,0

## Riskmått

Duration	3,45
Modified duration, %	3,33
Modified duration credits, %	2,12
Yield, %	3,72
Average time to maturity	3,60

## Hållbarhetsrating



## Koldioxidrisker

Portfolio Date: 2022-06-30

### 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 2022-09-30

## Översikt

Morningstar Rating 3 Yr	—
Morningstar Rating Overall	—
Inception Date	2012-01-18
Fund Size (Mil)	3 239,2
NAV	107,89
Cash %	6,2
% Asset in Top 10 Holdings	17,1
# of Holdings	77
Manager Name	Johan Moeschlin, Charlotte Sillén

## Kalenderavkastning %

	YTD	2021	2020	2019	2018	2017
Räntefond-Mix	-9,2	-1,8	2,7	1,7	0,0	-0,6
Index Räntefond-Mix	-9,9	-1,9	2,4	1,4	0,0	-0,7

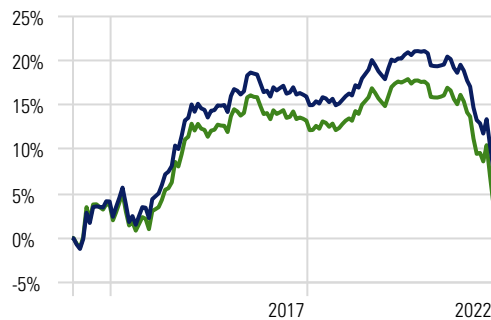
Indexet består av Handelsb. Markets Sweden All Government Bonds 1-10 år 25%, JPM Germany Government index 1-10 år 25%, JPM UK Government index 1-10 år 25%, JPM US Treasury index 1-10 år 25%, hedgat till SEK

## Rullande avkastning, Årsbasis %

	1 Year	3 Years	5 Years	10 Years	15 Years
Räntefond-Mix	-9,5	-3,3	-1,5	0,4	—
Index Räntefond-Mix	-10,1	-3,7	-1,7	0,0	—

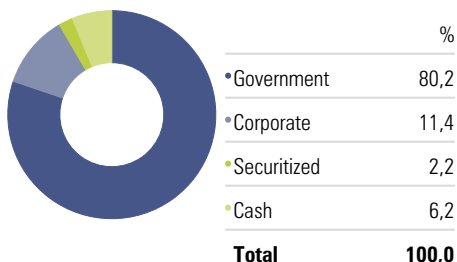
## Utveckling

Time Period: 2012-01-18 to 2022-09-30



Räntefond-Mix 7,9% Index Räntefond-Mix 4,0%

## Sektorer

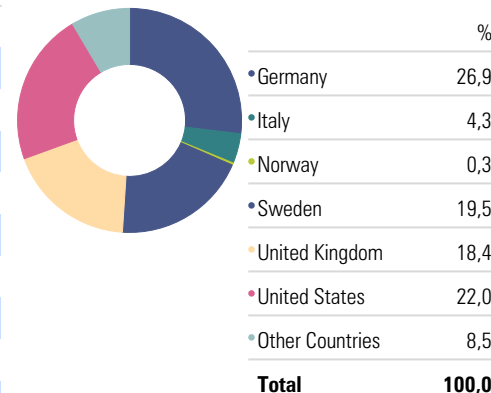


## Största innehav

Innehav	Vikt %
United States Treasury Notes 2.75%	5,2
United Kingdom of Great Britain and Northern Ireland 0.25%	3,5
Germany (Federal Republic Of) 1%	3,3
Gothenburg (City Of) 2.63%	3,2
Germany (Federal Republic Of) 0.5%	3,1
Germany (Federal Republic Of) 0%	3,1
United States Treasury Notes 1.25%	2,9
European Investment Bank 1.5%	2,9
Sweden (Kingdom Of) 0.75%	2,8
Italy (Republic Of) 2.45%	2,7

## Länder

Portfolio Date: 2022-09-30



## Riskindikatorer

Time Period: 2020-10-01 to 2022-09-30

	Fond	Index
Std Dev	3,3	3,8
Excess Return	0,4	0,0
Information Ratio (arith)	0,61	—
Sharpe Ratio	-1,67	-1,54
Tracking Error	0,7	0,0
Alpha	-0,45	0,00
Beta	0,85	1,00
R2	98,3	100,0

## Riskmått

Duration	3,49
Modified Duration, %	3,38
Modified duration credits, %	2,07
Yield, %	3,09
Average time to maturity	4,31

## Hållbarhetsrating



## Koldioxidrisk

Portfolio Date: 2022-06-30

## 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 Strategifond Global



As of 2022-09-30

## Översikt

Morningstar Rating 3 Yr	—
Morningstar Rating Overall	—
Inception Date	2022-07-01
Fund Size (Mil)	299,0
NAV	97,68
Cash %	6,0
% Asset in Top 10 Holdings	94,1
# of Holdings	5
Manager Name	Magnus Jonasson, Thomas Nordahl

## Kalenderavkastning %

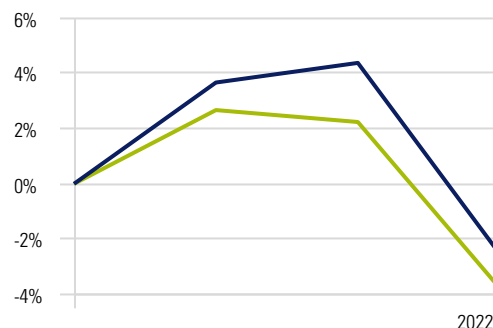
	Från start	YTD	2021	2020	2019	2018
Strategifond Glob	-2,3	—	—	—	—	—
MSCI ACWI ESG	-3,6	—	—	—	—	—

## Rullande avkastning, Årsbasis %

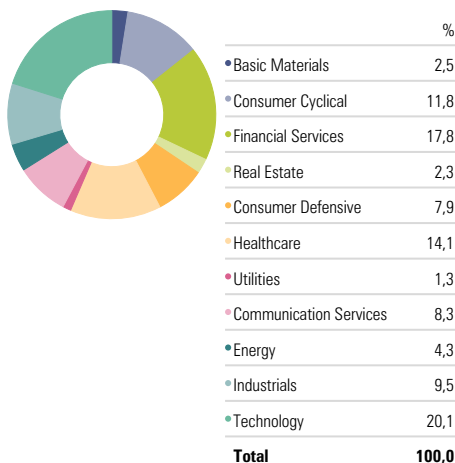
	1 Year	3 Years	5 Years	10 Years	15 Years
Strategifond Global	—	—	—	—	—
MSCI ACWI ESG Leaders NR (omräkn.sek)	—	—	—	—	—

## Utveckling

Time Period: 2022-07-01 to 2022-09-30



## Sektorer Aktiefond-Global

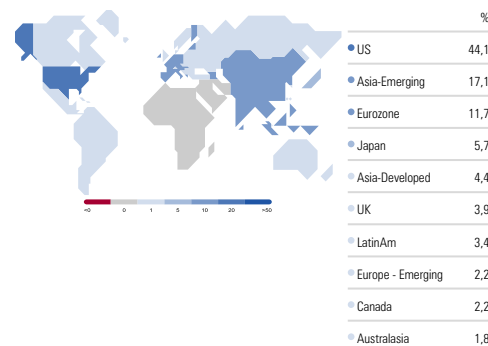


## Största innehav Aktiefond-Global

Company	Sector	Vikt %
Microsoft Corp	Technology	7,8
Berkshire Hathaway Inc Class B	Financial Services	3,0
Tesla Inc	Consumer Cyclical	2,7
Alphabet Inc Class A	Communication Services	2,2
Alphabet Inc Class C	Communication Services	2,1
Coca-Cola Co	Consumer Defensive	2,1
McDonald's Corp	Consumer Cyclical	2,0
Thermo Fisher Scientific Inc	Healthcare	2,0
Procter & Gamble Co	Consumer Defensive	1,9
Visa Inc Class A	Financial Services	1,9

## Intäkter exponering, Region Aktiefond-Global

Portfolio Date: 2022-09-30

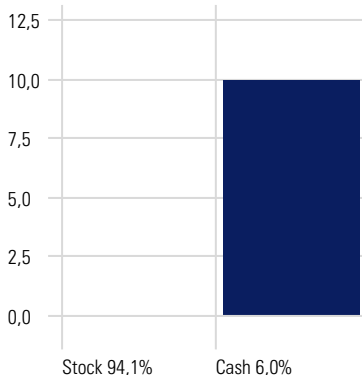


## Riskindikatorer

Time Period: 2020-10-01 to 2022-09-30

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

## Allokering



## 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

As of 2022-09-30



## 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 avvikelser 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.