

Månadsrapport

AMF Aktiefond Asien Stilla havet



As of 2023-10-31

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) | 1 774,9 |
| NAV | 277,75 |
| Cash % | 0,4 |
| Management Fee | 0,40 |
| Manager Name | Henrik Oh, Martin Sivmark |

Kalenderavkastning %

| | YTD | 2022 | 2021 | 2020 | 2019 | 2018 |
|--------------------------------------|-----|------|------|------|------|------|
| Aktiefond-Asien Stilla havet | 4,5 | -9,3 | 8,9 | 12,3 | 28,3 | -5,6 |
| MSCI AC Asia Pacific NR (omräkn.sek) | 6,0 | -8,6 | 9,5 | 6,4 | 28,5 | -6,8 |

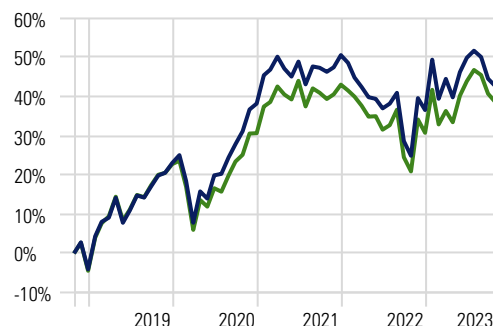
Jämförelseindex fr.o.m. 2022-11-01, tidigare MSCI AC Asia Pacific ESG Leaders NR (omräkn. sek).

Rullande avkastning, Årsbasis %

| | 1 month | 3 months | 1 Year | 5 Years | 10 Years |
|--------------------------------------|---------|----------|--------|---------|----------|
| Aktiefond-Asien Stilla havet | -1,3 | -5,9 | 14,2 | 7,4 | 8,3 |
| MSCI AC Asia Pacific NR (omräkn.sek) | -1,5 | -5,6 | 14,7 | 6,8 | 8,6 |

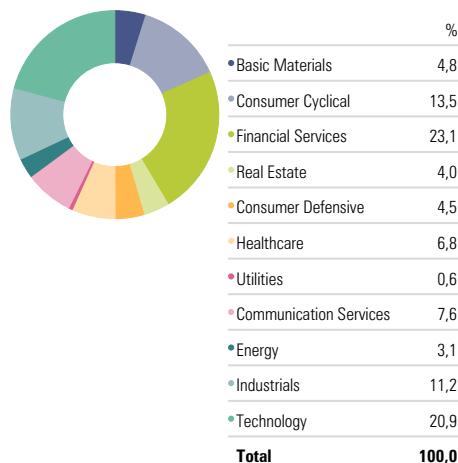
Utveckling

Time Period: 2018-11-01 to 2023-10-31



Aktiefond-Asien Stilla havet 42,7% MSCI AC Asia Pacific NR (omräkn.sek) 38,6%

Sektorer

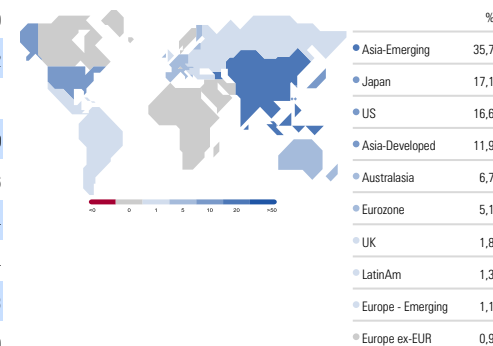


Största innehav

| Company | Sector | Weight % |
|---|------------------------|----------|
| Taiwan Semiconductor Manufacturing Co Ltd | Technology | 6,0 |
| Alibaba Group Holding Ltd Ordinary Shares | Consumer Cyclical | 3,2 |
| Sumitomo Mitsui Financial Group Inc | Financial Services | 3,1 |
| Tencent Holdings Ltd | Communication Services | 2,9 |
| Shin-Etsu Chemical Co Ltd | Basic Materials | 2,6 |
| Samsung Electronics Co Ltd | Technology | 2,4 |
| Reliance Industries Ltd | Energy | 2,4 |
| East Japan Railway Co | Industrials | 2,3 |
| CSL Ltd | Healthcare | 2,0 |
| Komatsu Ltd | Industrials | 2,0 |

Intäkter exponering, Region

Portfolio Date: 2023-10-31



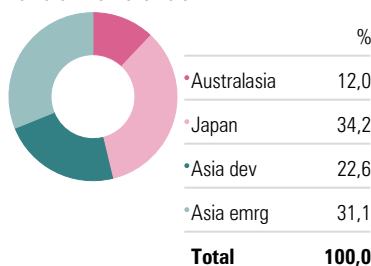
Riskindikatorer

Time Period: 2021-11-01 to 2023-10-31

| | Fond | Index |
|---------------------------|-------|-------|
| Std Dev | 15,4 | 14,7 |
| Excess Return | -1,0 | 0,0 |
| Information Ratio (arith) | -0,44 | — |
| Sharpe Ratio | -0,09 | -0,04 |
| Tracking Error | 2,2 | 0,0 |
| Alpha | -0,85 | 0,00 |
| Beta | 1,04 | 1,00 |
| R2 | 98,1 | 100,0 |

Regioner

Portfolio Date: 2023-10-31



Hållbarhetsrating



Koldioxidrisker

Portfolio Date: 2023-08-31

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 2023-10-31

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) | 7 731,7 |
| NAV | 305,48 |
| Cash % | 1,6 |
| Management Fee | 0,40 |
| Manager Name | Rickard Alte, Martin Siwmark |

Kalenderavkastning %

| | YTD | 2022 | 2021 | 2020 | 2019 | 2018 |
|--------------------------------|------|------|------|------|------|------|
| Aktiefond-Europa | 11,8 | -4,0 | 23,1 | 1,1 | 29,6 | -8,9 |
| MSCI AC Europe NR (omräkn.sek) | 11,6 | -7,4 | 28,2 | -4,8 | 32,5 | -6,2 |

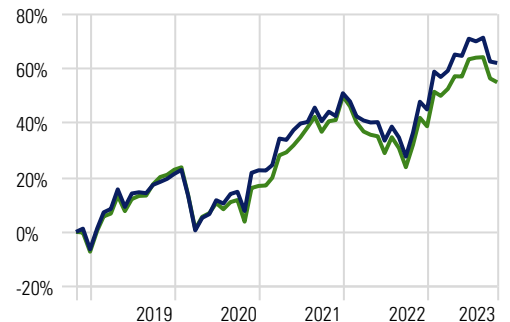
Jämförelseindex fr.o.m. 2022-11-01, tidigare MSCI AC Europe ESG Leaders NR (omräkn. sek).

Rullande avkastning, Årsbasis %

| | 1 month | 3 months | 1 Year | 5 Years | 10 Years |
|--------------------------------|---------|----------|--------|---------|----------|
| Aktiefond-Europa | -0,3 | -4,7 | 18,8 | 10,1 | 9,0 |
| MSCI AC Europe NR (omräkn.sek) | -0,9 | -5,5 | 17,4 | 9,2 | 8,6 |

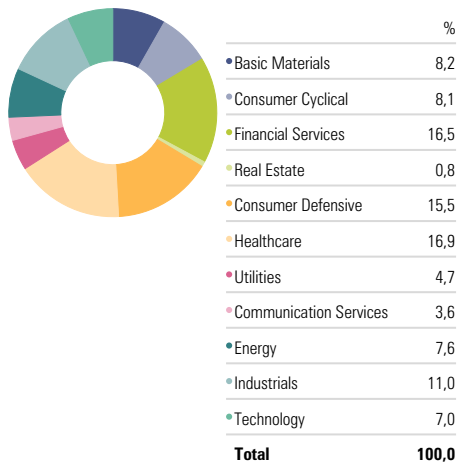
Utveckling

Time Period: 2018-11-01 to 2023-10-31



■ Aktiefond-Europa 62,1% ■ MSCI AC Europe NR (omräkn.sek) 55,0%

Sektorer

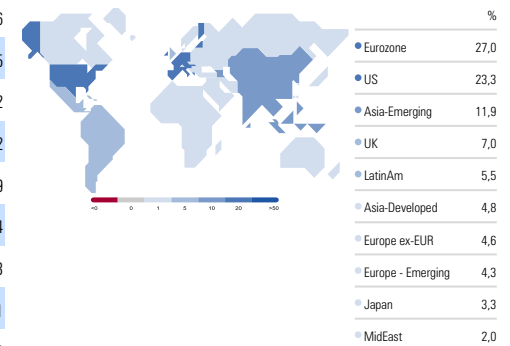


Största innehav

| Company | Sector | Vikt % |
|--------------------------|--------------------|--------|
| Nestle SA | Consumer Defensive | 5,6 |
| Novo Nordisk A/S Class B | Healthcare | 5,5 |
| AstraZeneca PLC | Healthcare | 5,2 |
| TotalEnergies SE | Energy | 5,2 |
| ASML Holding NV | Technology | 3,9 |
| Air Liquide SA | Basic Materials | 3,4 |
| ING Groep NV | Financial Services | 3,3 |
| Allianz SE | Financial Services | 3,1 |
| RELX PLC | Industrials | 2,9 |
| SAP SE | Technology | 2,7 |

Intäkter exponering, Region

Portfolio Date: 2023-10-31



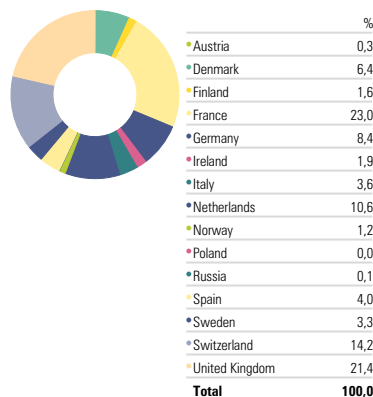
Riskindikatorer

Time Period: 2021-11-01 to 2023-10-31

| | Fond | Index |
|---------------------------|------|-------|
| Std Dev | 14,3 | 14,1 |
| Excess Return | 1,1 | 0,0 |
| Information Ratio (arith) | 0,50 | — |
| Sharpe Ratio | 0,39 | 0,32 |
| Tracking Error | 2,1 | 0,0 |
| Alpha | 1,02 | 0,00 |
| Beta | 1,00 | 1,00 |
| R2 | 97,8 | 100,0 |

Länder

Portfolio Date: 2023-10-31



Hållbarhetsrating



Koldioxidrisker

Portfolio Date: 2023-08-31

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 2023-10-31

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) | 32 904,8 |
| NAV | 318,68 |
| Cash % | 0,5 |
| Management Fee | 0,40 |
| Manager Name | Ulf Alexandersson, Martin Sivmark |

Kalenderavkastning %

| | YTD | 2022 | 2021 | 2020 | 2019 | 2018 |
|---------------------------|------|------|------|------|------|------|
| Aktiefond-Global | 17,0 | -7,3 | 33,3 | 5,2 | 34,7 | -1,1 |
| MSCI ACWI NR (omräkn.sek) | 14,5 | -8,8 | 33,2 | 1,8 | 34,3 | -1,1 |

Jämförelseindex fr.o.m. 2022-11-01, tidigare MSCI ACWI ESG Leaders NR (omräkn. sek).

Rullande avkastning, Årsbasis %

| | 1 month | 3 months | 1 Year | 5 Years | 10 Years |
|---------------------------|---------|----------|--------|---------|----------|
| Aktiefond-Global | 0,6 | -2,8 | 15,2 | 13,9 | 13,5 |
| MSCI ACWI NR (omräkn.sek) | -0,3 | -3,9 | 11,7 | 12,0 | 12,8 |

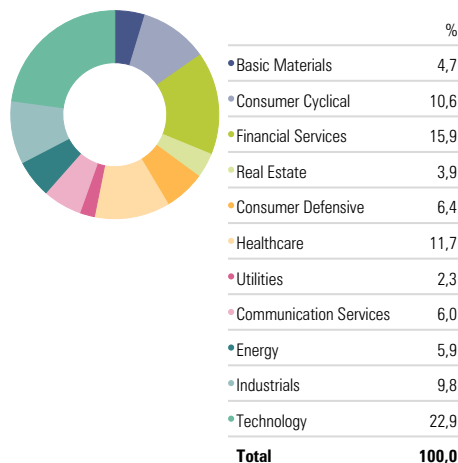
Utveckling

Time Period: 2018-11-01 to 2023-10-31



Aktiefond-Global 92,0% MSCI ACWI NR (omräkn.sek) 76,6%

Sektorer

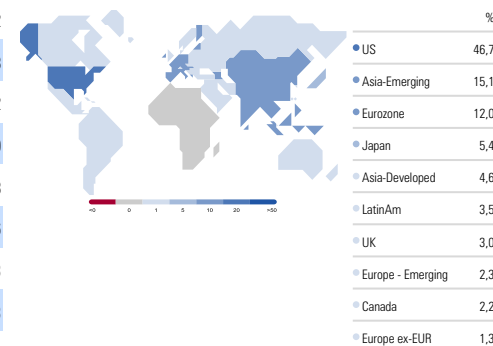


Största innehav

| Company | Sector | Vikt % |
|--------------------------------|------------------------|--------|
| Microsoft Corp | Technology | 6,2 |
| Apple Inc | Technology | 3,8 |
| Visa Inc Class A | Financial Services | 3,2 |
| Berkshire Hathaway Inc Class B | Financial Services | 3,0 |
| NVIDIA Corp | Technology | 2,8 |
| Alphabet Inc Class C | Communication Services | 2,6 |
| McDonald's Corp | Consumer Cyclical | 2,3 |
| PepsiCo Inc | Consumer Defensive | 2,3 |
| Nestle SA | Consumer Defensive | 2,3 |
| Waste Management Inc | Industrials | 2,3 |

Intäkter exponering, Region

Portfolio Date: 2023-10-31



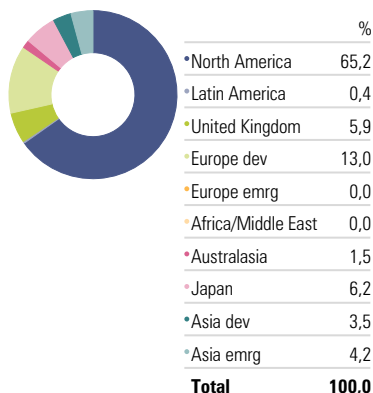
Riskindikatorer

Time Period: 2021-11-01 to 2023-10-31

| | Fond | Index |
|---------------------------|------|-------|
| Std Dev | 13,3 | 13,4 |
| Excess Return | 2,0 | 0,0 |
| Information Ratio (arith) | 1,35 | — |
| Sharpe Ratio | 0,51 | 0,36 |
| Tracking Error | 1,5 | 0,0 |
| Alpha | 1,95 | 0,00 |
| Beta | 0,98 | 1,00 |
| R2 | 98,8 | 100,0 |

Regioner

Portfolio Date: 2023-10-31



Hållbarhetsrating



Koldioxidrisker

Portfolio Date: 2023-08-31

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 2023-10-31

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Översikt

| | |
|----------------------------|-----------------------------------|
| Morningstar Rating 3 Yr | ★★★★★ |
| Morningstar Rating Overall | ★★★★★ |
| Inception Date | 2007-09-24 |
| Fund Size (Mil) | 7 638,0 |
| NAV | 550,99 |
| Cash % | 0,2 |
| Management Fee | 0,40 |
| Manager Name | Ulf Alexandersson, Martin Siwmark |

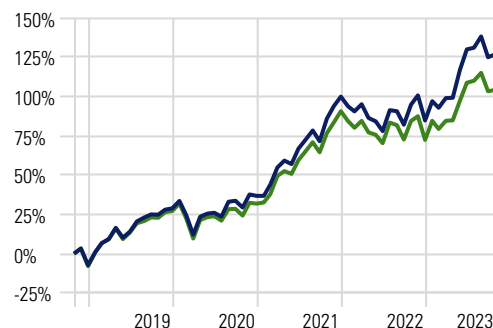
Kalenderavkastning %

| | YTD | 2022 | 2021 | 2020 | 2019 | 2018 |
|--------------------------|------|------|------|------|------|------|
| Aktiefond-Nordamerika | 22,8 | -7,6 | 46,2 | 6,2 | 39,0 | 5,3 |
| MSCI USA NR (omräkn.sek) | 18,5 | -9,6 | 44,6 | 3,7 | 38,2 | 4,3 |

Jämförelseindex fr.o.m. 2022-11-01, tidigare MSCI USA ESG Leaders NR (omräkn. sek).

Utveckling

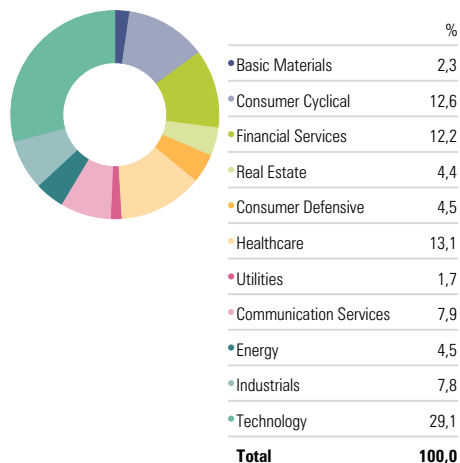
Time Period: 2018-11-01 to 2023-10-31



Rullande avkastning, Årsbasis %

| | 1 month | 3 months | 1 Year | 5 Years | 10 Years |
|--------------------------|---------|----------|--------|---------|----------|
| Aktiefond-Nordamerika | 0,8 | -1,8 | 16,4 | 17,8 | 17,7 |
| MSCI USA NR (omräkn.sek) | 0,4 | -2,8 | 10,8 | 15,4 | 16,6 |

Sektorer

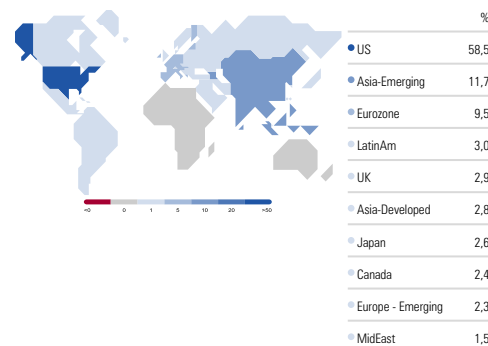


Största innehav

| Company | Sector | Vikt % |
|----------------------|------------------------|--------|
| Microsoft Corp | Technology | 8,3 |
| Apple Inc | Technology | 6,4 |
| Alphabet Inc Class C | Communication Services | 5,7 |
| NVIDIA Corp | Technology | 3,5 |
| McDonald's Corp | Consumer Cyclical | 3,4 |
| Visa Inc Class A | Financial Services | 3,4 |
| PepsiCo Inc | Consumer Defensive | 2,7 |
| Amazon.com Inc | Consumer Cyclical | 2,6 |
| Prologis Inc | Real Estate | 2,6 |
| Broadcom Inc | Technology | 2,5 |

Intäkter exponering, Region

Portfolio Date: 2023-10-31



Riskindikatorer

Time Period: 2021-11-01 to 2023-10-31

| | Fond | Index |
|---------------------------|------|-------|
| Std Dev | 15,7 | 15,3 |
| Excess Return | 2,9 | 0,0 |
| Information Ratio (arith) | 1,37 | — |
| Sharpe Ratio | 0,63 | 0,47 |
| Tracking Error | 2,2 | 0,0 |
| Alpha | 2,66 | 0,00 |
| Beta | 1,02 | 1,00 |
| R2 | 98,1 | 100,0 |

Hållbarhetsrating



Koldioxidrisker

Portfolio Date: 2023-08-31

Low Carbon Designation



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Månadsrapport

AMF Aktiefond Småbolag



As of 2023-10-31

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) | 13 478,0 |
| NAV | 920,23 |
| Cash % | 2,1 |
| Management Fee | 0,40 |
| Manager Name | Sophie Larsén, Angelica Hanson |

Kalenderavkastning %

| | YTD | 2022 | 2021 | 2020 | 2019 | 2018 |
|----------------------------------|-------|-------|------|------|------|------|
| Aktiefond-Småbolag | -15,2 | -37,6 | 48,7 | 41,5 | 42,2 | -2,6 |
| Carnegie Small Cap Return Sweden | -6,1 | -31,4 | 37,1 | 23,0 | 43,2 | -0,2 |

Utveckling

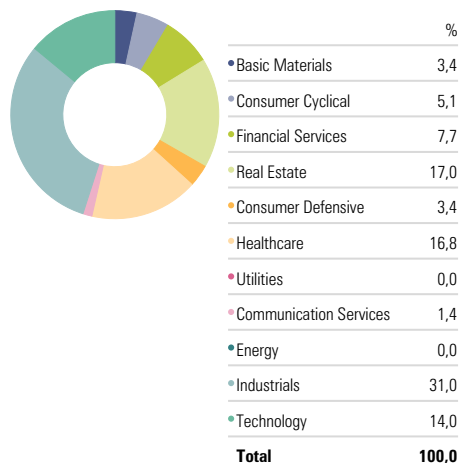
Time Period: 2018-11-01 to 2023-10-31



Rullande avkastning, Årsbasis %

| | 1 month | 3 months | 1 Year | 5 Years | 10 Years |
|----------------------------------|---------|----------|--------|---------|----------|
| Aktiefond-Småbolag | -5,4 | -16,4 | -12,5 | 8,0 | 11,8 |
| Carnegie Small Cap Return Sweden | -3,2 | -11,0 | -1,9 | 7,8 | 12,1 |

Sektorer

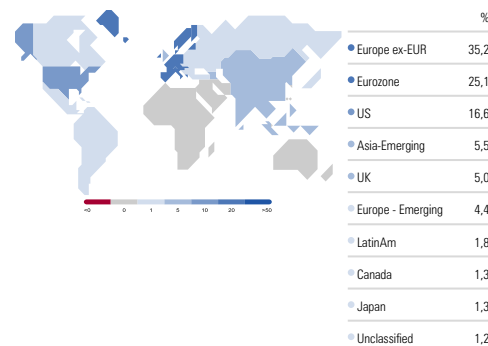


Största innehav

| | Sector | Vikt % |
|------------------------------|--------------------|--------|
| Trelleborg AB Class B | Industrials | 4,7 |
| Beijer Ref AB Class B | Industrials | 3,8 |
| Sweco AB Class B | Industrials | 3,6 |
| AB Sagax Class B | Real Estate | 3,5 |
| Fastighets AB Balder Class B | Real Estate | 3,5 |
| Axfood AB | Consumer Defensive | 3,3 |
| Skanska AB Class B | Industrials | 3,2 |
| Avanza Bank Holding AB | Financial Services | 3,1 |
| HMS Networks AB | Technology | 3,0 |
| NCAB Group AB | Technology | 2,6 |

Intäkter exponering, Region

Portfolio Date: 2023-10-31



Riskindikatorer

Time Period: 2021-11-01 to 2023-10-31

| | Fond | Index |
|---------------------------|-------|-------|
| Std Dev | 26,8 | 23,5 |
| Excess Return | -7,2 | 0,0 |
| Information Ratio (arith) | -1,48 | — |
| Sharpe Ratio | -0,95 | -0,74 |
| Tracking Error | 4,9 | 0,0 |
| Alpha | -5,80 | 0,00 |
| Beta | 1,13 | 1,00 |
| R2 | 98,0 | 100,0 |

Hållbarhetsrating



Koldioxidrisker

Portfolio Date: 2023-08-31

Low Carbon Designation



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Månadsrapport

AMF Aktiefond Sverige



As of 2023-10-31

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

Översikt

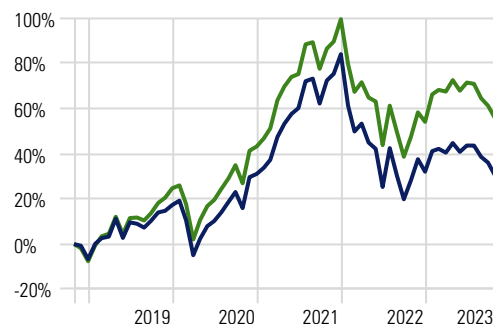
| | |
|----------------------------|--------------------------------|
| Morningstar Rating 3 Yr | ★★ |
| Morningstar Rating Overall | ★ |
| Inception Date | 1998-12-30 |
| Fund Size (Mil) | 35 246,5 |
| NAV | 730,15 |
| Cash % | 1,6 |
| Management Fee | 0,40 |
| Manager Name | Dick Bergqvist, Anders Hansson |

Kalenderavkastning %

| | YTD | 2022 | 2021 | 2020 | 2019 | 2018 |
|-------------------|------|-------|------|------|------|------|
| Aktiefond-Sverige | -1,4 | -28,3 | 40,5 | 11,7 | 25,7 | -4,9 |
| SIXPRX | 0,9 | -22,8 | 39,3 | 14,8 | 35,0 | -4,6 |

Utveckling

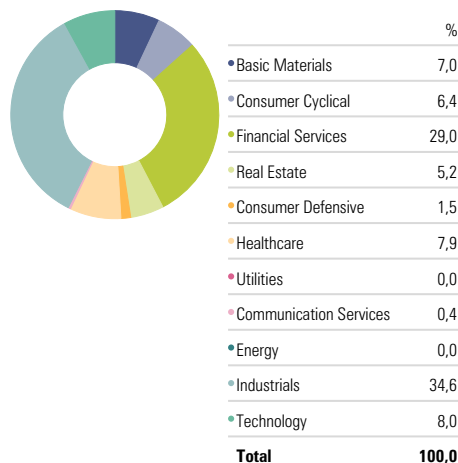
Time Period: 2018-11-01 to 2023-10-31



Rullande avkastning, Årsbasis %

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

Sektorer

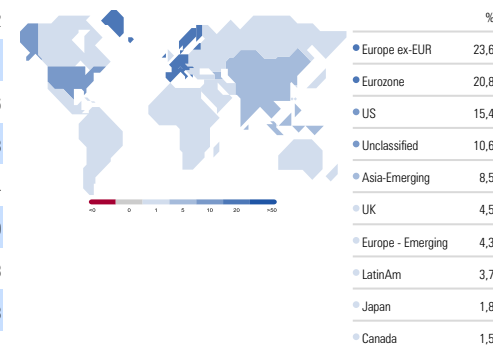


Största innehav

| | Sector | Vikt % |
|--|--------------------|--------|
| Investor AB Class A | Financial Services | 9,2 |
| Volvo AB Class B | Industrials | 9,1 |
| Skandinaviska Enskilda Banken AB Class A | Financial Services | 8,6 |
| Atlas Copco AB Class B | Industrials | 6,8 |
| Epiroc AB Share B | Industrials | 4,4 |
| Indutrade AB | Industrials | 4,0 |
| AstraZeneca PLC | Healthcare | 3,8 |
| Svenska Cellulosa AB Class B | Basic Materials | 3,8 |
| Hexagon AB Class B | Technology | 3,4 |
| Skanska AB Class B | Industrials | 2,7 |

Intäkter exponering, Region

Portfolio Date: 2023-10-31



Riskindikatorer

Time Period: 2021-11-01 to 2023-10-31

| | Fond | Index |
|---------------------------|-------|-------|
| Std Dev | 22,1 | 20,5 |
| Excess Return | -4,4 | 0,0 |
| Information Ratio (arith) | -1,56 | — |
| Sharpe Ratio | -0,58 | -0,41 |
| Tracking Error | 2,8 | 0,0 |
| Alpha | -3,95 | 0,00 |
| Beta | 1,07 | 1,00 |
| R2 | 98,8 | 100,0 |

Hållbarhetsrating



Koldioxidrisker

Portfolio Date: 2023-08-31

Low Carbon Designation



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Månadsrapport

AMF Aktiefond Tillväxtmarknader



As of 2023-10-31

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) | 1 850,9 |
| NAV | 108,31 |
| Cash % | 0,3 |
| Management Fee | 0,40 |
| Manager Name | Henrik Oh, Martin Sivmark |

Kalenderavkastning %

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

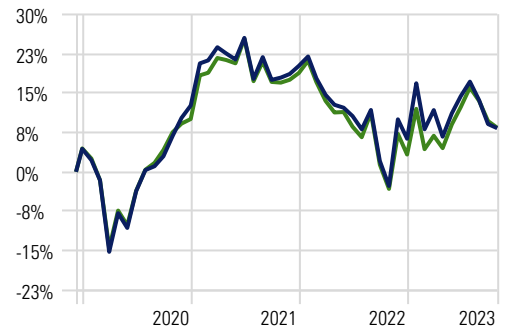
Jämförelseindex fr.o.m. 2022-11-01, tidigare MSCI EM ESG Leaders NR (omräkn. sek).

Rullande avkastning, Årsbasis %

| | 1 month | 3 months | 1 Year | 3 Years | 5 Years |
|---------------------------------------|---------|----------|--------|---------|---------|
| Aktiefond-Tillväxtmarknader | -0,7 | -7,6 | 11,3 | 0,5 | — |
| MSCI Emerging Markets NR (omräkn.sek) | -1,2 | -6,6 | 12,0 | 0,3 | — |

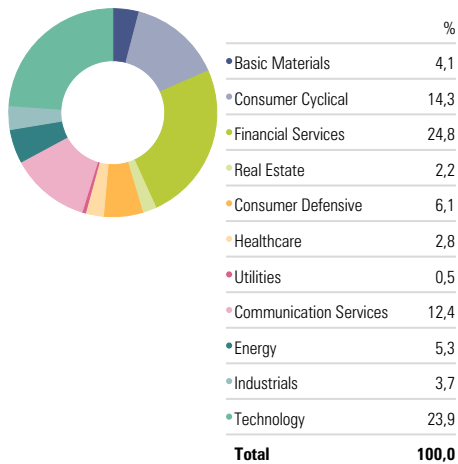
Utveckling

Time Period: 2019-12-11 to 2023-10-31



Aktiefond-Tillväxtmarknader 8,3% MSCI Emerging Markets NR (omräkn.sek) 8,4%

Sektorer

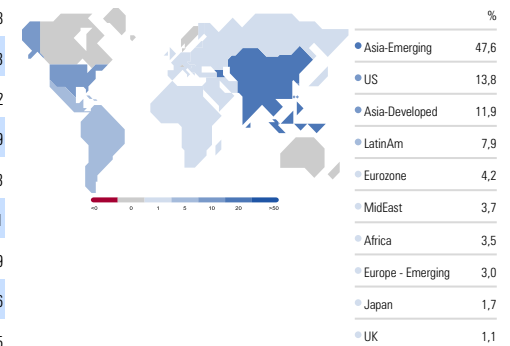


Största innehav

| Company | Sector | Weight % |
|---|------------------------|----------|
| Taiwan Semiconductor Manufacturing Co Ltd | Technology | 8,8 |
| Alibaba Group Holding Ltd Ordinary Shares | Consumer Cyclical | 4,3 |
| Tencent Holdings Ltd | Communication Services | 4,2 |
| Samsung Electronics Co Ltd | Technology | 3,9 |
| Reliance Industries Ltd | Energy | 3,3 |
| BYD Co Ltd Class H | Consumer Cyclical | 2,1 |
| Chailease Holding Co Ltd | Financial Services | 1,9 |
| HDFC Bank Ltd | Financial Services | 1,6 |
| Yum China Holdings Inc | Consumer Cyclical | 1,5 |
| Infosys Ltd | Technology | 1,4 |

Intäkter exponering, Region

Portfolio Date: 2023-10-31



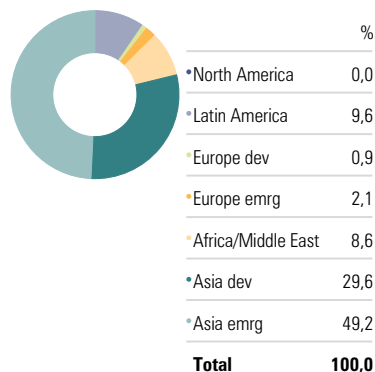
Riskindikatorer

Time Period: 2021-11-01 to 2023-10-31

| | Fond | Index |
|---------------------------|-------|-------|
| Std Dev | 17,2 | 15,7 |
| Excess Return | -0,4 | 0,0 |
| Information Ratio (arith) | -0,13 | — |
| Sharpe Ratio | -0,24 | -0,25 |
| Tracking Error | 3,2 | 0,0 |
| Alpha | 0,09 | 0,00 |
| Beta | 1,08 | 1,00 |
| R2 | 97,1 | 100,0 |

Regioner

Portfolio Date: 2023-10-31



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 2023-10-31

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) | 44 838,3 |
| NAV | 575,53 |
| Cash % | 0,5 |
| Management Fee | 0,40 |
| Manager Name | Henrik Oh, Anders Hansson |

Kalenderavkastning %

| | YTD | 2022 | 2021 | 2020 | 2019 | 2018 |
|--------------------------------------|-----|-------|------|------|------|------|
| Aktiefond-Världen | 7,5 | -19,4 | 37,3 | 8,0 | 28,3 | -3,7 |
| SIXRX 60%, MSCI ACWI NR (omräkn.sek) | 6,3 | -17,2 | 37,0 | 9,6 | 34,8 | -3,2 |

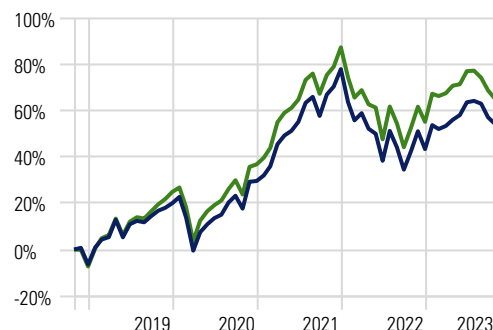
Jämförelseindex fr.o.m. 2022-11-01, tidigare MSCI ACWI ESG Leaders NR (omräkn. Sek) 40%.

Rullande avkastning, Årsbasis %

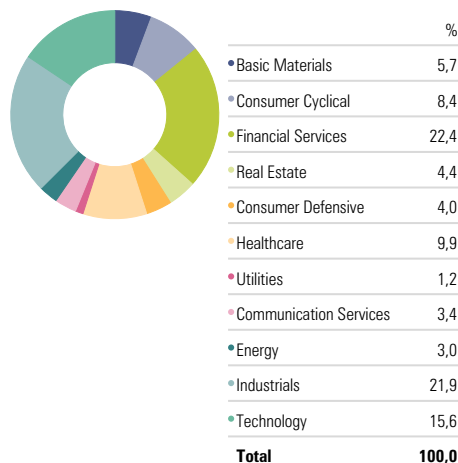
| | 1 month | 3 months | 1 Year | 5 Years | 10 Years |
|--------------------------------------|---------|----------|--------|---------|----------|
| Aktiefond-Världen | -1,9 | -6,1 | 8,2 | 9,0 | 9,9 |
| SIXRX 60%, MSCI ACWI NR (omräkn.sek) | -2,2 | -6,9 | 8,1 | 10,5 | 10,9 |

Utveckling

Time Period: 2018-11-01 to 2023-10-31



Sektorer

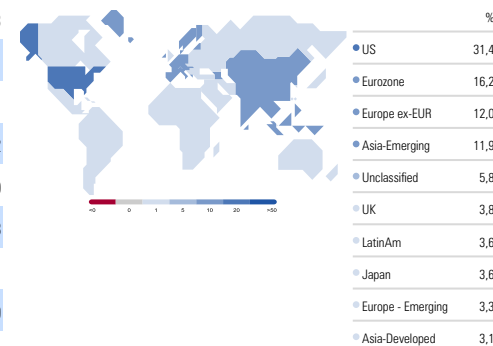


Största innehav

| Company | Sector | Vikt % |
|--|--------------------|--------|
| Volvo AB Class B | Industrials | 4,3 |
| Investor AB Class A | Financial Services | 4,1 |
| Skandinaviska Enskilda Banken AB Class A | Financial Services | 4,1 |
| Atlas Copco AB Class B | Industrials | 3,2 |
| Microsoft Corp | Technology | 3,0 |
| AstraZeneca PLC | Healthcare | 2,8 |
| Epiroc AB Share B | Industrials | 2,1 |
| Indutrade AB | Industrials | 1,9 |
| Apple Inc | Technology | 1,9 |
| Svenska Cellulosa AB Class B | Basic Materials | 1,8 |

Intäkter exponering, Region

Portfolio Date: 2023-10-31



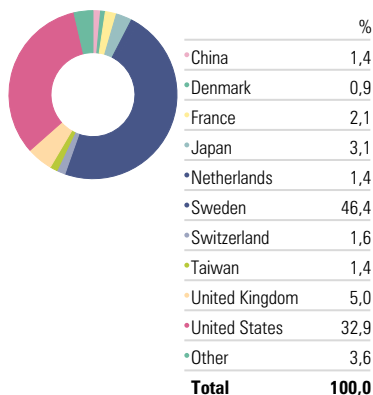
Riskindikatorer

Time Period: 2021-11-01 to 2023-10-31

| | Fond | Index |
|---------------------------|-------|-------|
| Std Dev | 16,7 | 16,6 |
| Excess Return | -0,9 | 0,0 |
| Information Ratio (arith) | -0,48 | — |
| Sharpe Ratio | -0,24 | -0,18 |
| Tracking Error | 1,9 | 0,0 |
| Alpha | -0,90 | 0,00 |
| Beta | 1,00 | 1,00 |
| R2 | 98,8 | 100,0 |

Länder

Portfolio Date: 2023-10-31



Hållbarhetsrating



Koldioxidrisker

Portfolio Date: 2023-08-31

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 2023-10-31

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) | 23 249,7 |
| NAV | 350,12 |
| Cash % | 0,2 |
| Modified duration, % | 3,83 |
| Management Fee | 0,40 |
| Manager Name | Thomas Nordahl, Johan Moeschlin, Patricia Hedelius |

Kalenderavkastning %

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

Jämförelseindex fr. o.m. 2022-11-01 består av Handelsbanken Markets Combined Sweden All Bonds 40%, SIXRX 40%, MSCI ACWI NR (omräkn. sek) 20%, tidigare MSCI ACWI ESG Leaders NR (omräkn. Sek) 20%.

Rullande avkastning, Årsbasis %

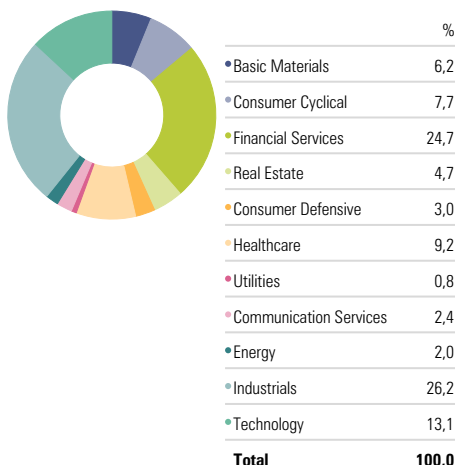
| | 1 month | 3 months | 1 Year | 5 Years | 10 Years |
|--------------------|---------|----------|--------|---------|----------|
| Balansfonden | -1,3 | -4,1 | 4,3 | 4,9 | 6,2 |
| Index Balansfonden | -1,2 | -4,3 | 5,2 | 6,0 | 6,8 |

Utveckling

Time Period: 2018-11-01 to 2023-10-31



Sektorer, Aktier

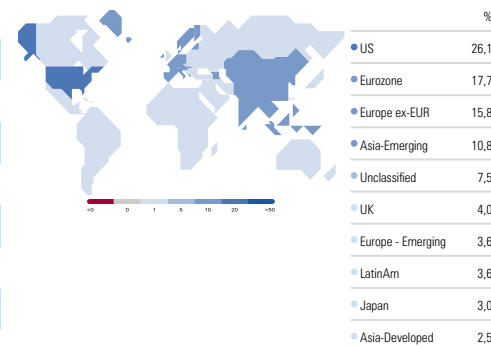


Största innehav

| Company | Sector | Vikt % |
|--|--------------------|--------|
| Volvo AB Class B | Industrials | 3,4 |
| Skandinaviska Enskilda Banken AB Class A | Financial Services | 3,3 |
| Investor AB Class A | Financial Services | 3,3 |
| Atlas Copco AB Class B | Industrials | 2,5 |
| Skandinaviska Enskilda Banken AB (publ) 0.5% | — | 2,3 |
| AstraZeneca PLC | Healthcare | 1,8 |
| Lansforsakringar Hypotek AB 1.25% | — | 1,6 |
| Epiroc AB Share B | Industrials | 1,6 |
| XACT OMXS30 ESG ETF | — | 1,5 |
| Indutrade AB | Industrials | 1,5 |

Intäkter exponering, Region

Portfolio Date: 2023-10-31



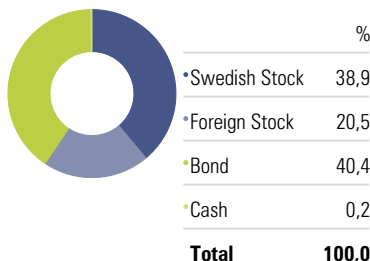
Riskindikatorer

Time Period: 2021-11-01 to 2023-10-31

| | Fond | Index |
|---------------------------|-------|-------|
| Std Dev | 11,5 | 11,4 |
| Excess Return | -1,2 | 0,0 |
| Information Ratio (arith) | -1,15 | — |
| Sharpe Ratio | -0,47 | -0,37 |
| Tracking Error | 1,0 | 0,0 |
| Alpha | -1,17 | 0,00 |
| Beta | 1,01 | 1,00 |
| R2 | 99,2 | 100,0 |

Allokering

Portfolio Date: 2023-10-31



Hållbarhetsrating



Koldioxidrisk

Portfolio Date: 2023-08-31

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 2023-10-31

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) | 1 249,7 |
| NAV | 105,01 |
| Cash % | 5,3 |
| Management Fee | 0,10 |
| Manager Name | Johan Moeschlin, Charlotte Sillén |

Kalenderavkastning %

| | YTD | 2022 | 2021 | 2020 | 2019 | 2018 |
|---|-----|------|------|------|------|------|
| Företagsobligationsfond | 5,8 | -3,4 | 0,9 | 1,0 | 1,6 | — |
| Handelsbanken Markets Sweden All Treasury Bills | 2,5 | 0,2 | -0,2 | -0,2 | -0,5 | — |

Utveckling

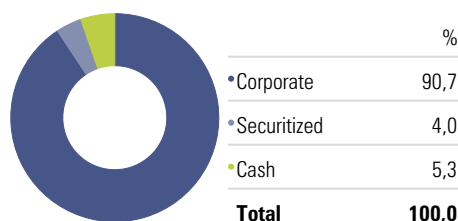
Time Period: 2018-11-01 to 2023-10-31



Rullande avkastning, Årsbasis %

| | 1 month | 3 months | 1 Year | 3 Years | 5 Years |
|---|---------|----------|--------|---------|---------|
| Företagsobligationsfond | 0,5 | 2,0 | 7,4 | 1,3 | 1,1 |
| Handelsbanken Markets Sweden All Treasury I | 0,3 | 0,9 | 2,8 | 0,8 | 0,3 |

Sektorer

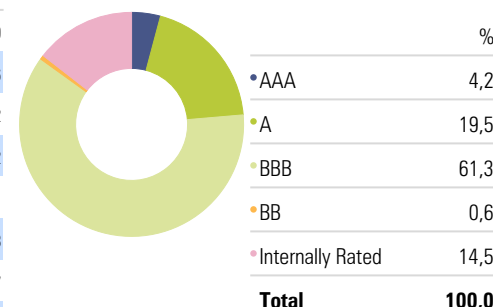


Största innehav

| Innehav | Vikt % |
|---|--------|
| Stadshypotek Ab (Publ) | 3,9 |
| Skandinaviska Enskilda Banken AB (publ) | 5,18% |
| Nykredit Realkredit A/S | 5,43% |
| SBAB Bank AB (publ) | 5,35% |
| Atrium Ljungberg AB | 5,26% |
| Bonnier Fastigheter Finans Ab (Publ) | 5,17% |
| Castellum AB | 5,35% |
| Santander Consumer Bank AS | 5,11% |
| Fabege AB | 4,87% |
| Lansforsakringar Bank Aktiebolag (Publ) | 5,55% |

Rating

Portfolio Date: 2023-10-31



Riskindikatorer

Time Period: 2021-11-01 to 2023-10-31

| | Fond | Index |
|---------------------------|-------|-------|
| Std Dev | 2,4 | 0,5 |
| Excess Return | -0,2 | 0,0 |
| Information Ratio (arith) | -0,09 | — |
| Sharpe Ratio | -0,07 | 0,24 |
| Tracking Error | 2,2 | 0,0 |
| Alpha | -0,44 | 0,00 |
| Beta | 15,30 | 1,00 |
| R2 | 29,1 | 100,0 |

Riskmått

| | |
|------------------------------|------|
| Duration | 0,41 |
| Modified duration, % | 0,39 |
| Modified duration credits, % | 0,39 |
| Yield, % | 5,16 |
| Average time to maturity | 1,81 |

Hållbarhetsrating



Koldioxidrisker

Portfolio Date: 2023-08-31

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 2023-10-31

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

Översikt

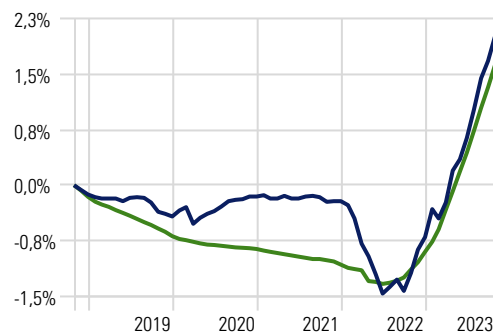
| | |
|----------------------------|-----------------------------------|
| Morningstar Rating 3 Yr | — |
| Morningstar Rating Overall | — |
| Inception Date | 2004-05-17 |
| Fund Size (Mil) | 6 878,4 |
| NAV | 113,96 |
| Cash % | 3,0 |
| Management Fee | 0,10 |
| Manager Name | Johan Moeschlin, Charlotte Sillén |

Kalenderavkastning %

| | YTD | 2022 | 2021 | 2020 | 2019 | 2018 |
|---|-----|------|------|------|------|------|
| Räntefond-Kort | 2,7 | -0,5 | -0,1 | 0,3 | -0,3 | -0,5 |
| Handelsbanken Markets Sweden All Treasury Bills | 2,5 | 0,2 | -0,2 | -0,2 | -0,5 | -0,8 |

Utveckling

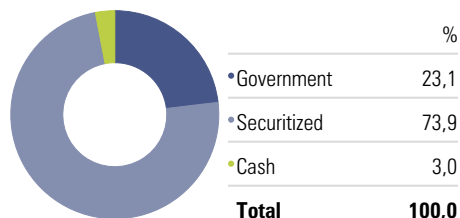
Time Period: 2018-11-01 to 2023-10-31



Rullande avkastning, Årsbasis %

| | 1 month | 3 months | 1 Year | 5 Years | 10 Years |
|---|---------|----------|--------|---------|----------|
| Räntefond-Kort | 0,3 | 1,0 | 3,2 | 0,4 | 0,3 |
| Handelsbanken Markets Sweden All Treasury Bills | 0,3 | 0,9 | 2,8 | 0,3 | 0,0 |

Sektorer

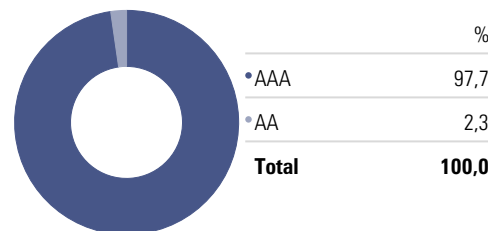


Största innehav

| | Vikt % |
|---------------------------------------|--------|
| Landshypotek Bank AB (publ) 5.04% | 6,7 |
| Skandiabanken AB 4.87% | 6,6 |
| Realkredit Danmark A/S 4.87% | 6,4 |
| Nykredit Realkredit A/S 4.75% | 5,5 |
| DnB Boligkreditt AS 0.75% | 5,3 |
| Sparebanken Vest Boligkreditt AS 4.8% | 4,4 |
| African Development Bank 2.88% | 4,3 |
| Nykredit Realkredit A/S 4.93% | 4,0 |
| Skandiabanken AB 4.82% | 3,7 |
| Realkredit Danmark A/S 4.83% | 3,7 |

Rating

Portfolio Date: 2023-10-31



Riskindikatorer

Time Period: 2021-11-01 to 2023-10-31

| | Fond | Index |
|---------------------------|-------|-------|
| Std Dev | 0,8 | 0,5 |
| Excess Return | -0,2 | 0,0 |
| Information Ratio (arith) | -0,38 | — |
| Sharpe Ratio | -0,33 | 0,24 |
| Tracking Error | 0,5 | 0,0 |
| Alpha | -0,23 | 0,00 |
| Beta | 2,44 | 1,00 |
| R2 | 11,1 | 100,0 |

Riskmått

| | |
|------------------------------|------|
| Duration | 0,49 |
| Modified duration, % | 0,47 |
| Modified duration credits, % | 0,48 |
| Yield, % | 4,25 |
| Average time to maturity | 2,39 |

Hållbarhetsrating



Koldioxidrisker

Portfolio Date: 2023-08-31

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 2023-10-31

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

Översikt

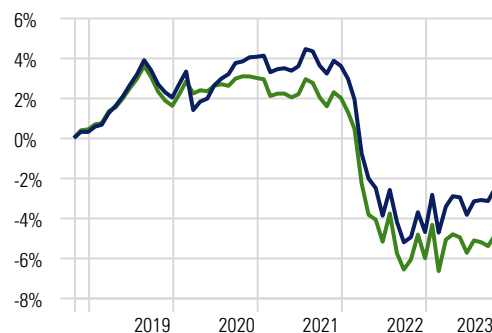
| | |
|----------------------------|-----------------------------------|
| Morningstar Rating 3 Yr | ★★★★ |
| Morningstar Rating Overall | ★★★★★ |
| Inception Date | 1998-12-30 |
| Fund Size (Mil) | 8 341,1 |
| NAV | 142,34 |
| Cash % | 1,7 |
| Management Fee | 0,10 |
| Manager Name | Johan Moeschlin, Charlotte Sillén |

Kalenderavkastning %

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

Utveckling

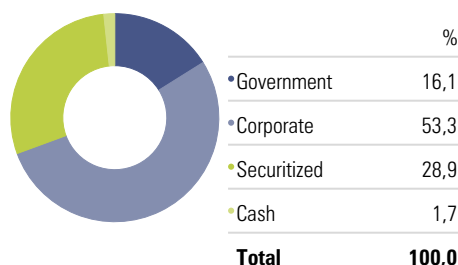
Time Period: 2018-11-01 to 2023-10-31



Rullande avkastning, Årsbasis %

| | 1 month | 3 months | 1 Year | 5 Years | 10 Years |
|---|---------|----------|--------|---------|----------|
| Räntefond-Lång | 0,7 | 0,7 | 2,6 | -0,5 | 1,1 |
| Handelsbanken Markets Combined Sweden All Bonds | 0,6 | 0,3 | 1,3 | -1,0 | 0,7 |

Sektorer

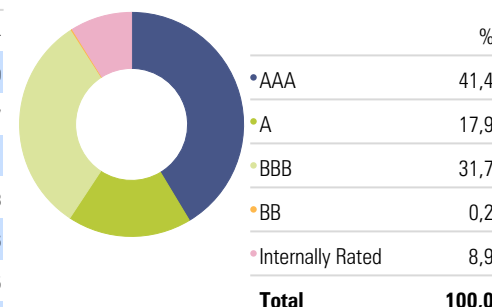


Största innehav

| | Vikt % |
|---|--------|
| Skandinaviska Enskilda Banken AB (publ) 0.5% | 5,4 |
| Nordea Hypotek AB 1% | 3,9 |
| Nordea Hypotek AB 1% | 3,7 |
| Sweden (Kingdom Of) 1% | 3,1 |
| Lansforsakringar Hypotek AB 0.5% | 2,8 |
| Lansforsakringar Hypotek AB 1.25% | 2,6 |
| Sweden (Kingdom Of) 0.75% | 2,5 |
| Swedbank Mortgage AB (publ) 1% | 2,5 |
| Sweden (Kingdom Of) 0.75% | 2,4 |
| Lansforsakringar Bank Aktiebolag (Publ) 4.89% | 2,4 |

Rating

Portfolio Date: 2023-10-31



Riskindikatorer

Time Period: 2021-11-01 to 2023-10-31

| | Fond | Index |
|---------------------------|-------|-------|
| Std Dev | 4,1 | 4,3 |
| Excess Return | 0,4 | 0,0 |
| Information Ratio (arith) | 0,52 | — |
| Sharpe Ratio | -1,04 | -1,06 |
| Tracking Error | 0,8 | 0,0 |
| Alpha | 0,03 | 0,00 |
| Beta | 0,92 | 1,00 |
| R2 | 97,0 | 100,0 |

Riskmått

| | |
|------------------------------|------|
| Duration | 3,85 |
| Modified duration, % | 3,69 |
| Modified duration credits, % | 2,09 |
| Yield, % | 4,50 |
| Average time to maturity | 3,35 |

Hållbarhetsrating



Koldioxidrisker

Portfolio Date: 2023-08-31

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 2023-10-31

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) | 3 581,1 |
| NAV | 108,11 |
| Cash % | 4,1 |
| Management Fee | 0,10 |
| Manager Name | Johan Moeschlin, Charlotte Sillén |

Kalenderavkastning %

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

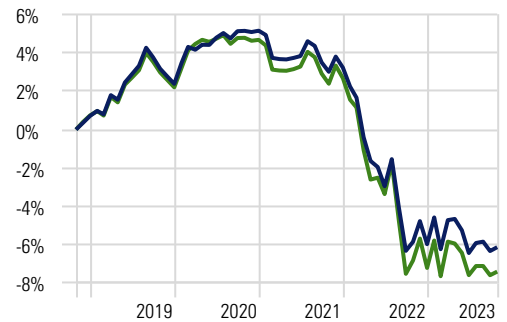
Indexet består av Handelsb. Markets Sweden All Government Bonds 1-10 år 25%, JPM Germany Government index 1-10 år 25%, JPM UK Government index 1-10 år 25%, JPM US Treasury index 1-10 år 25%, hedgat till SEK

Rullande avkastning, Årsbasis %

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

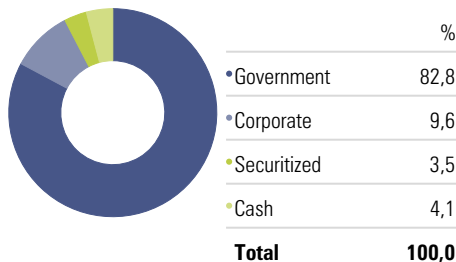
Utveckling

Time Period: 2018-11-01 to 2023-10-31



Räntefond-Mix -6,1% Index Räntefond-Mix -7,4%

Sektorer

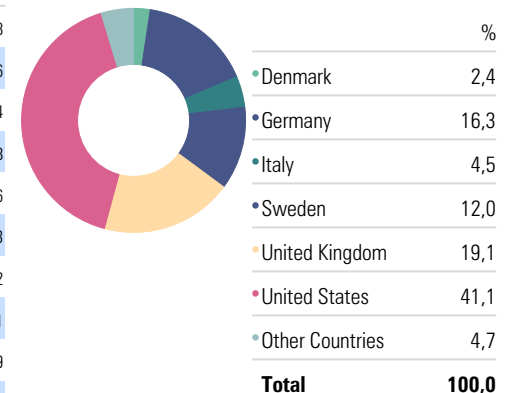


Största innehav

| Innehav | Vikt % |
|--|--------|
| United States Treasury Notes 4.5% | 5,8 |
| United States Treasury Notes 3% | 5,6 |
| United Kingdom of Great Britain and Northern Ireland 3.5% | 4,4 |
| Italy (Republic Of) 1.75% | 3,8 |
| Germany (Federal Republic Of) 2.2% | 3,6 |
| United States Treasury Notes 2.25% | 3,3 |
| United Kingdom of Great Britain and Northern Ireland 0.25% | 3,2 |
| United States Treasury Notes 0.63% | 3,1 |
| Jyske Bank A/S 5.82% | 2,9 |
| European Investment Bank 1.5% | 2,6 |

Länder

Portfolio Date: 2023-10-31



Riskindikatorer

Time Period: 2021-11-01 to 2023-10-31

| | Fond | Index |
|---------------------------|-------|-------|
| Std Dev | 4,2 | 4,8 |
| Excess Return | 0,4 | 0,0 |
| Information Ratio (arith) | 0,42 | — |
| Sharpe Ratio | -1,43 | -1,31 |
| Tracking Error | 0,9 | 0,0 |
| Alpha | -0,56 | 0,00 |
| Beta | 0,85 | 1,00 |
| R2 | 98,4 | 100,0 |

Riskmått

| | |
|------------------------------|------|
| Duration | 4,52 |
| Modified Duration, % | 4,34 |
| Modified duration credits, % | 3,55 |
| Yield, % | 4,13 |
| Average time to maturity | 3,70 |

Hållbarhetsrating



Koldioxidrisker

Portfolio Date: 2023-08-31

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 Strategifond Global



As of 2023-10-31

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) | 365,4 |
| NAV | 116,27 |
| Cash % | 0,4 |
| Management Fee | 0,40 |
| Manager Name | Magnus Jonasson, Thomas Nordahl |

Kalenderavkastning %

| | YTD | 2022 | 2021 | 2020 | 2019 |
|---------------------------|------|------|------|------|------|
| Strategifond Global | 15,8 | — | — | — | — |
| MSCI ACWI NR (omräkn.sek) | 14,5 | — | — | — | — |

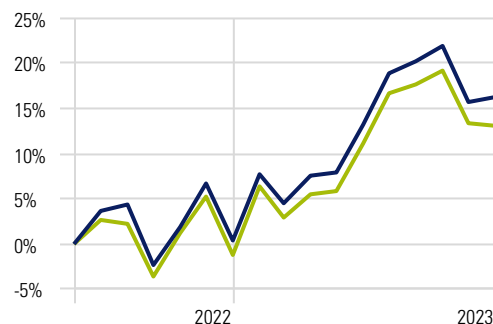
Jämförelseindex fr.o.m. 2022-11-01, tidigare MSCI ACWI ESG Leaders NR (omräkn. sek).

Rullande avkastning, Årsbasis %

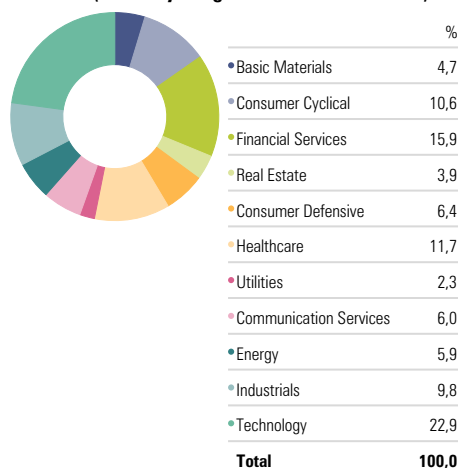
| | 1 month | 3 months | 1 Year | 3 Years | 5 Years |
|---------------------------|---------|----------|--------|---------|---------|
| Strategifond Global | 0,5 | -3,3 | 14,1 | — | — |
| MSCI ACWI NR (omräkn.sek) | -0,3 | -3,9 | 11,7 | — | — |

Utveckling

Time Period: 2022-06-30 to 2023-10-31



Sektorer (Genomlysning AMF Aktiefond Global)

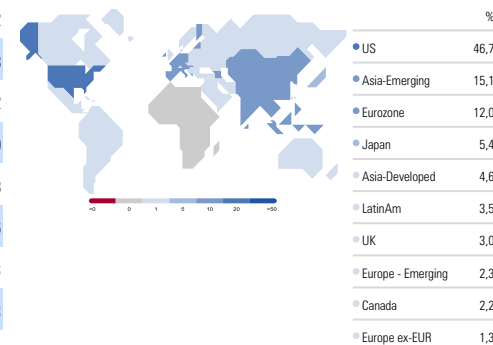


Största innehav (Genomlysning AMF Aktiefond Global)

| Company | Sector | Vikt % |
|--------------------------------|------------------------|--------|
| Microsoft Corp | Technology | 6,2 |
| Apple Inc | Technology | 3,8 |
| Visa Inc Class A | Financial Services | 3,2 |
| Berkshire Hathaway Inc Class B | Financial Services | 3,0 |
| NVIDIA Corp | Technology | 2,8 |
| Alphabet Inc Class C | Communication Services | 2,6 |
| McDonald's Corp | Consumer Cyclical | 2,3 |
| PepsiCo Inc | Consumer Defensive | 2,3 |
| Nestle SA | Consumer Defensive | 2,3 |
| Waste Management Inc | Industrials | 2,3 |

Intäkter Region (Genomlysning AMF Aktiefond Global)

Portfolio Date: 2023-10-31

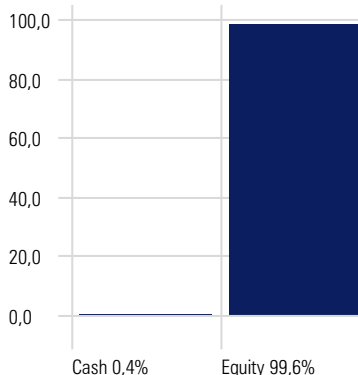


Riskindikatorer

Time Period: 2021-11-01 to 2023-10-31

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

Allokering



Hållbarhetsrating



Koldioxidrisker

Portfolio Date: 2023-08-31

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 2023-10-31



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.