

# Swedbank Pension Fund K1 (Conservative strategy)

Factsheet | Data as of 31 August 2019

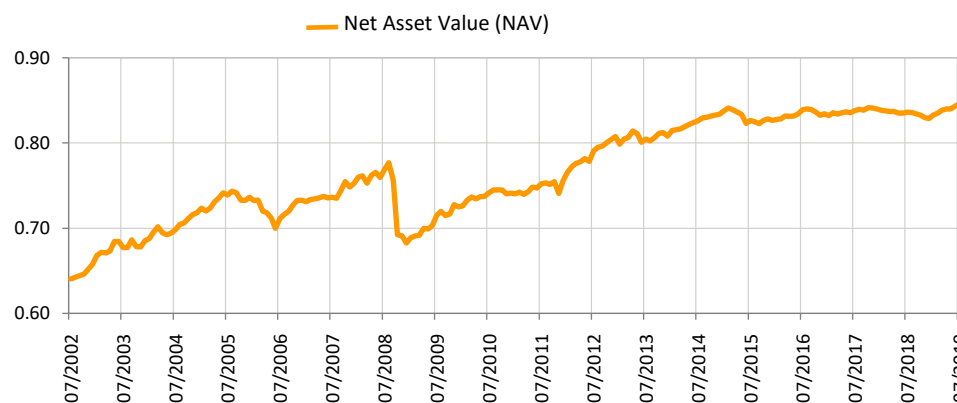
## Investment principles

Swedbank Pension Fund K1 (Conservative Strategy) is a contractual investment fund founded for providing mandatory funded pension. The objective of the Fund is a long-term growth of the value of the Fund's assets by means of investing 100% of the assets in bonds, money market instruments, deposits, investment funds, which assets may be invested in the above securities and deposits, and other similar assets. The Fund invests neither in equities and immovables nor respective investment funds.

## Fund information

|                          |                                 |
|--------------------------|---------------------------------|
| Fund Management Company  | Swedbank Investeerimisfondid AS |
| Inception year           | 2002                            |
| ISIN code                | EE3600019733                    |
| Net Assets (AUM)         | 65 932 183 EUR                  |
| Net Asset Value (NAV)    | 0.84745 EUR                     |
| Management Fee per annum | 0.29%                           |
| Subscription Fee         | 0%                              |
| Redemption Fee           | 0%                              |

## Fund performance\*



### Historical Performance\*

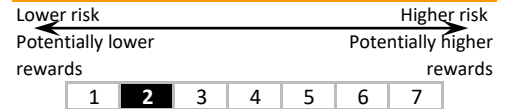
|                   | YTD  | 1 month | 3 months | 1 year | 2 years | 3 years | 5 years | Inception |
|-------------------|------|---------|----------|--------|---------|---------|---------|-----------|
| Performance       | 2.3% | 0.2%    | 0.9%     | 1.4%   | 0.9%    | 0.9%    | 2.1%    | 32.6%     |
| Annualized return |      |         |          | 1.4%   | 0.5%    | 0.3%    | 0.4%    | 1.7%      |
| Year              | 2011 | 2012    | 2013     | 2014   | 2015    | 2016    | 2017    | 2018      |
| Performance       | 1.9% | 6.9%    | 0.0%     | 3.2%   | -0.9%   | 0.9%    | 0.7%    | -1.3%     |

Standard deviation of returns (over the last 3 years) 0.8%

## Top 10 holdings (%)

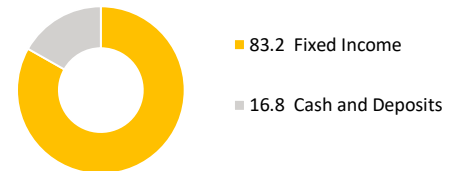
| Portfolio                                 | Weight |
|---|--------|
| Luminor Bank AS term deposit              | 8.4    |
| Coop Bank AS term deposit                 | 4.6    |
| Government of Lithuania 0.300% 04.05.2021 | 3.8    |
| AMUNDI 6 M-I                              | 3.5    |
| Luminor Bank 1.500% 18.10.2021            | 2.8    |
| Eesti Energia 2.384% 22.09.2023           | 2.5    |
| Government of Spain 0.050% 31.01.2021     | 2.4    |
| Government of Lithuania 0.400% 16.08.2023 | 2.3    |
| Government of Lithuania 0.000% 31.01.2021 | 2.0    |
| City of Tallinn FRN 29.11.2027            | 1.9    |

## Risk and Reward profile

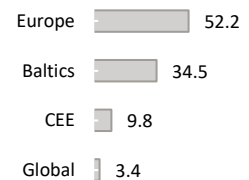


The categories specified in the risk scale are based on the fluctuation of the value of the Fund's assets during the last five years.

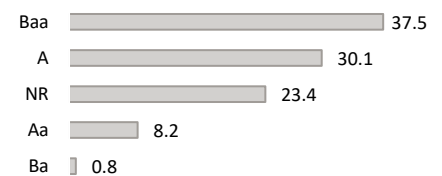
## Asset allocation (%)



## Fixed Income region exposure (%)



## Portfolio by ratings (%)



## Currency exposure (%)



## Portfolio by modified duration (%)

