

Swedbank Pension Fund K2 (Balanced Strategy)

Factsheet | Data as of 28 February 2018

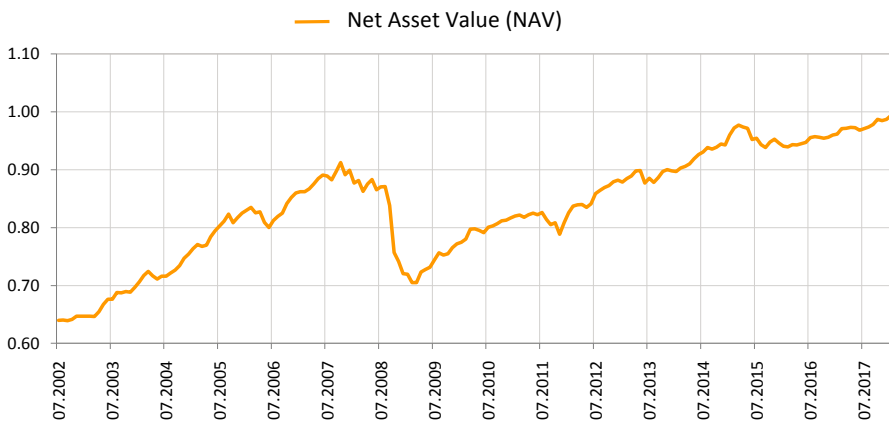
Investment principles

Swedbank Pension Fund K2 (Balanced 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 up to 25% of the assets in equities, equity funds and other instruments similar to equity and the remaining part of the assets in bonds, money market instruments, deposits, immovables and other assets.

Fund information

| | |
|--------------------------|---------------------------------|
| Fund Management Company | Swedbank Investeerimisfondid AS |
| Fund Manager | Katrin Rahe |
| Inception year | 2002 |
| ISIN code | EE3600019741 |
| Net Assets (AUM) | 307 661 728 EUR |
| Net Asset Value (NAV) | 0.98667 EUR |
| Management Fee per annum | 0.80% |
| 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 | 0.0% | -0.7% | 0.2% | 1.6% | 5.0% | 1.5% | 11.5% | 54.4% |
| Annualized return | | | | 1.6% | 2.5% | 0.5% | 2.2% | 2.8% |

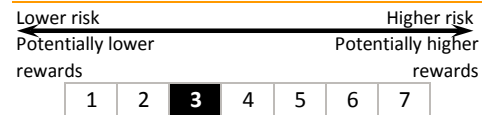
| Year | 2010 | 2011 | 2012 | 2013 | 2014 | 2015 | 2016 | 2017 |
|-------------|------|-------|------|------|------|------|------|------|
| Performance | 5.8% | -1.0% | 9.1% | 1.8% | 5.0% | 0.4% | 1.5% | 2.8% |

Standard deviation of returns (over the last 3 years) 2.1%

Top 10 holdings (%)

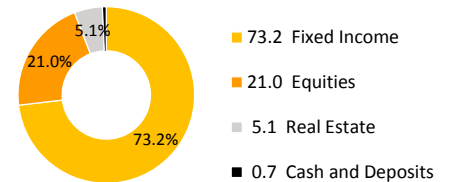
| Equity portfolio | Weight |
|--|--------|
| Vanguard S&P 500 Index Fund ETF Shares USA | 5.7 |
| Amundi ETF MSCI Europe UCITS ETF | 5.2 |
| Lyxor ETF MSCI AC Asia Ex Japan | 3.2 |
| EC Private Equity Fund of Funds SICAV-FIS | 1.5 |
| Vanguard FTSE Japan UCITS ETF | 1.3 |
| Fixed Income portfolio | Weight |
| France 1.000%, 25.05.2019 (EUR) | 8.3 |
| Spain 4.6%, 30.07.2019 (EUR) | 6.4 |
| Austria RAGB 0.250% 18.10.2019 | 5.9 |
| Italy Buoni Poliennal 4.5% 01.03.2019 | 4.5 |
| Luminor Bank 0.330% 20.12.2019 (EUR) | 2.9 |

Risk and Reward profile

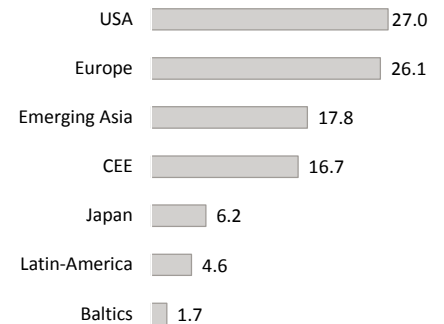


The categories specified in the risk scale are based on the fluctuation of the value of the Fund's assets during the last five years.

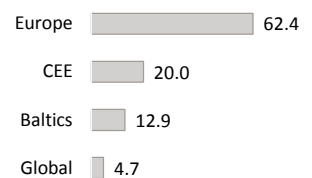
Asset allocation (%)



Equity region exposure (%)



Fixed Income region exposure (%)



Currency exposure (%)

