

Swedbank Pension Fund K2 (Balanced strategy)

Factsheet | Data as of 31 August 2019

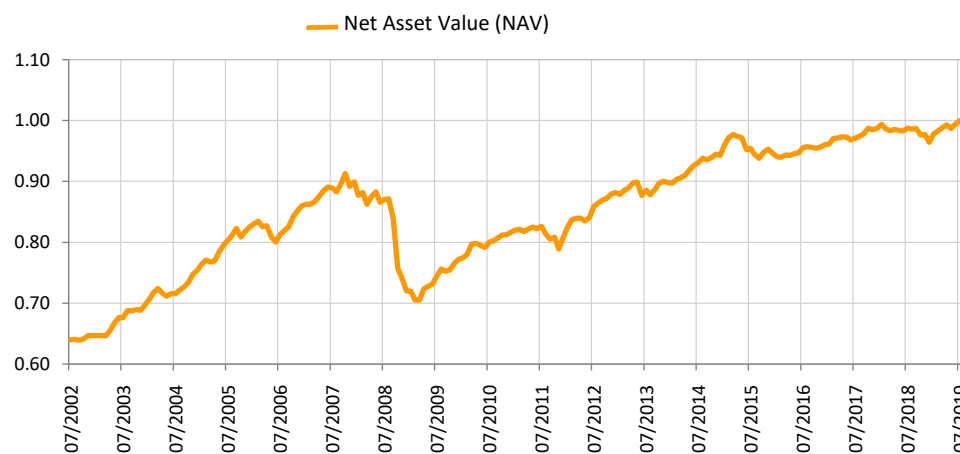
Investment principles

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
Inception year	2002
ISIN code	EE3600019741
Net Assets (AUM)	339 644 559 EUR
Net Asset Value (NAV)	0.99822 EUR
Management Fee per annum	0.79%
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	3.5%	-0.2%	1.2%	1.2%	2.5%	4.3%	6.4%	56.2%
Annualized return				1.2%	1.3%	1.4%	1.2%	2.6%

Year	2011	2012	2013	2014	2015	2016	2017	2018
Performance	-1.0%	9.1%	1.8%	5.0%	0.4%	1.5%	2.8%	-2.3%

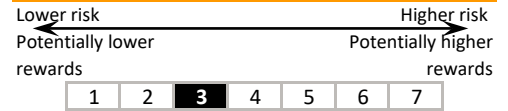
Standard deviation of returns (over the last 3 years) 1.9%

Top 10 holdings (%)

Equity portfolio	Weight
AMUNDI MSCI EUROPE UCITS ETF	3.8
UBS ETF-MSCI Emerging Markets UCITS	3.5
Vanguard S&P 500 ETF	3.3
SPDR S&P 500 ETF TRUST	2.1
EC Private Equity Fund of Funds SICAV-FIS	0.9

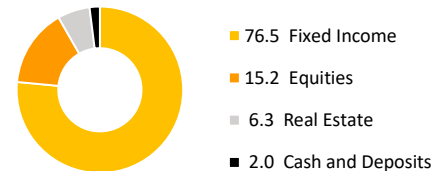
Fixed Income portfolio	Weight
Government of Spain 0.050% 31.01.2021	6.8
Government of Spain 0.750% 30.07.2021	4.2
Government of France 0.000% 25.02.2021	3.3
Luminor Bank 1.500% 18.10.2021	2.7
Government of Lithuania 2.1% 28.08.2021	2.6

Risk and Reward profile

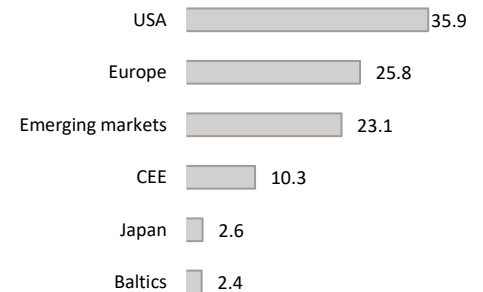


The categories specified in the risk scale are based on the fluctuation of the value of the Fund's assets during the last five years.

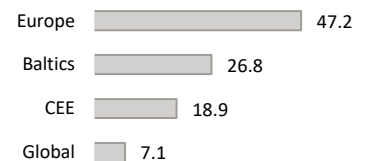
Asset allocation (%)



Equity region exposure (%)



Fixed Income region exposure (%)



Currency exposure (%)

