

INVESTMENT PROFILE

Evli Equity Factor Europe invests its assets in a diversified manner in the equities of major European companies. The fund focuses on four academically determined factors: value, low risk, momentum and quality.

The Fund's investment policy complies with Evli's policies for responsible investment, in addition to which the fund excludes from its investments companies that have substantial business in the following areas: weapons, alcohol, tobacco, mining of thermal coal, controversial weapons, gambling and adult entertainment. The fund also excludes companies with lowest ESG rating and companies who have very severe confirmed ESG controversies.

FUND FACTS

Fund Category	European equity fund (UCITS)
Launch Date	14 October 2015
Fund Manager	Mattias Lagerspetz, Peter Lindahl, Antti Sivonen
Bloomberg A/B/IB	EVLEQAI FH/EVLEQBA FH/EVLEIBA FH
Reuters A/B/IB	LP68341435/LP68340637/LP68341437
ISIN A/B/IB	FI4000153804/FI4000153820/ FI4000153838
Sales Registration	FI/SE/FR/ES/IT/CL/CO
Subscription Fee	0%
Redemption Fee	0%
Management and Custody Fee	0.95% p.a. (A, B) 0.65% p.a. (IA, IB)
Morningstar Rating™	★★★★
Morningstar Category™	Europe Large-Cap Blend Equity
Benchmark	MSCI Europe TR Net (EUR)

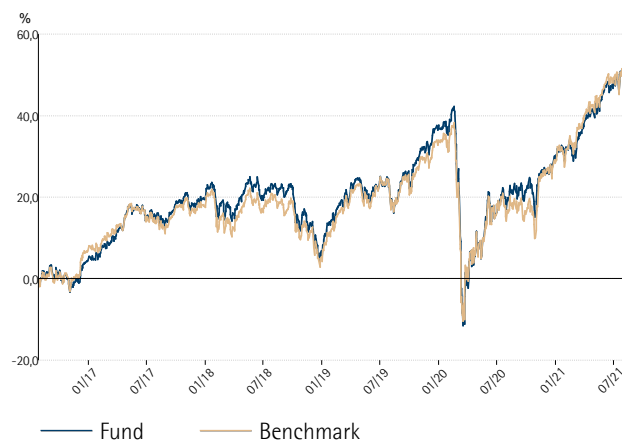
TOP 10 HOLDINGS (30 Jul 2021)

	%
ABB Ltd	1.48
GlaxoSmithKline PLC	1.36
Novartis AG	1.33
UBS Group AG	1.31
L'Oreal SA	1.28
Roche Holding AG	1.28
Deutsche Post AG	1.24
Siemens AG	1.16
ASML Holding NV	1.11
Essity B	1.11

SECTOR BREAKDOWN (30 Jul 2021)

	%
Industrials	19.55
Financials	15.33
Health Care	14.15
Information Technology	10.13
Consumer Staples	9.95
Consumer Discretionary	9.13
Communication Services	6.98
Materials	5.61
Other	6.52
Cash	2.65

PERFORMANCE 5 YEARS



PERFORMANCE %

	Fund	Benchmark	Difference
Year-to-Date	16.56	17.50	-0.94
1 Month	2.81	1.86	0.96
3 Months	7.19	6.24	0.95
6 Months	17.02	18.38	-1.36
1 Year	28.92	32.13	-3.20
3 Years p.a.	7.00	7.65	-0.66
5 Years p.a.	8.56	8.56	0.01
Since Launch	49.90	48.53	1.36
Since Launch p.a.	7.23	7.06	0.17

FUND STATISTICS (12 MONTHS)

	Fund	Benchmark
NAV per A/B unit, EUR	117.26 / 149.90	-
NAV per IA/IB unit, EUR	132.41 / 149.69	-
Fund Size, EUR million	279.77	-
Volatility, %	12.56	14.34
Sharpe Ratio	2.34	2.28
Tracking Error, %	4.95	-
Information Ratio	-0.65	-
R2	0.88	-
Beta	0.82	-
Alpha, %	2.53	-
TER, %	0.95	-
Portfolio Turnover	0.41	-

COUNTRY BREAKDOWN (30 Jul 2021)

	%
Switzerland	17.62
United Kingdom	17.28
Germany	12.59
Sweden	12.53
France	11.06
Netherlands	7.19
Denmark	4.11
Finland	3.89
Other	11.08
Cash	2.65

This document is a monthly factsheet and for illustrative purposes only. The information provided is not intended as investment advice or recommendation. Past performance is no guarantee of future returns. The value of the investment may rise or fall and the investors may not get back the full amount invested. Investors should read the Key Investor Information Document (KIID), Fund Rules and Fund Prospectus before any subscription. Each of these documents is available in English at www.evli.com free of charge.