# SPP Europa Plus A SEK - Monthly Factsheet April 2021

SPP Europa Plus is a fossil free index close European equity fund that invests widely in various industries in the European markets. The fund optimizes the selection of companies that ranked high in sustainability based on the our model for sustainability rating. The fund can also invest up to 10 percent in companies with concentration on sustainable solutions, such as renewable energy companies. The fund follows our criteria for sustainable investments. This means that we do not invest in companies that contribute to the violation of human rights, corruption, harming the climate and environment, the production of landmines, cluster munitions, or nuclear weapons. In addition, the Fund also refrain from investing in companies whose turnover is more than 5 percent from production/distribution from: fossil fuels, weapons/arms, tobacco, alcohol, gambling, pornography, cannabis and companies with large fossil reserves.

#### SPP Europa Plus A SEK - Monthly Returns

	Year	Year, benchmark	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2021	11.26	12.03	-0.22	2.86	6.77	1.53	-	-	-	-	-	-	-	-
2020	-3.88	-7.55	0.51	-7.74	-12.23	5.21	0.82	2.92	-1.59	2.96	0.56	-6.03	11.92	0.95
2019	31.64	30.69	8.29	5.11	0.75	6.59	-5.26	4.11	1.16	0.18	3.10	1.92	0.69	1.83
2018	-	-	-	-	0.49	6.37	-2.51	0.39	1.28	2.04	-2.93	-5.18	-0.11	-7.21

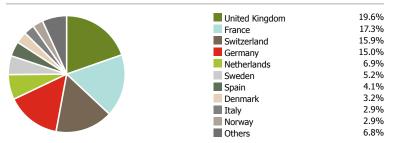
#### Investment Performance

#### Time Period: 2018-02-28 to 2021-04-30



SPP Europa Plus A SEK 📃 Benchmark

#### Fund Country Breakdown



#### Fund Sector Breakdown

Financials	19.0%
Industrials	17.9%
Health Care	14.2%
Consumer Staples	13.0%
Consumer Discretionary	9.3%
Information Technology	7.9%
Materials	6.8%
Communication Services	5.9%
Utilities	4.1%
Real Estate	1.5%
Others	0.5%

#### Facts

Manager	Lars Sørensen	STD 3 yr, fund	16.45
AUM	145 MSEK	STD 3 yr, benchmark	16.87
KIID Risk (1-7)	6	Tracking Error 3 yr	1.62
NAV (2021-04-30)	129.86 SEK	Information Ratio 3 yr	1.01
Morningstar Rating, total (2021-04-30)	4	Sharpe Ratio 3 yr	0.5
Management Fees %	0.40	Beta 3 yr	1.0
Ongoing Charges %	0.45	R^2 3 yr	99.1
Max Drawdown Recovery Period	12 months	ISIN	SE0010714113
Number Of Holdings	373		

## **Excess Performance**

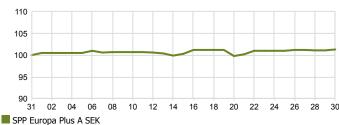
Time Period: 2018-02-28 to 2021-04-30



SPP Europa Plus A SEK

#### Last Month

#### Time Period: 2021-03-31 to 2021-04-30



#### Trailing Returns

As Of Date: 2021-04-30

Accumulated since	Fund	Benchmark	Relative
1 m	1.53	1.42	0.11
YTD	11.26	12.03	-0.78
1 yr	24.88	23.84	1.03
3 yr	21.49	16.02	5.47
5 yr	0.00	0.00	0.00
Annualized			
3 yr	6.70	5.07	1.63
5 yr	0.00	0.00	0.00

#### Top Ten Positions

	Weight %
Nestle	4.0
ASML Holding NV	2.8
Roche Holding Genuss	2.6
Sap SE	1.9
L'Oreal SA	1.9
Allianz SE	1.8
Astrazeneca (GBP)	1.8
Siemens	1.8
Sanofi	1.6
Unilever GB	1.6
Sum	21.8

Currency: SEK. All performance related information are net of fees. Please note that past performance is no guarantee of future performance. The value of your investment can go down as well as up so you may get back less than you invested. SPP Fonder may not be held liable for any errors contained in this information. Neither Morningstar nor SPP Fonder is responsible for any damages, whether directly or indirectly caused by any shortcomings or errors in this information. Investors should not rely on this information without having made proper checks. Attribution calculated from gross-of-fees prices. For key investor information document, prospectus and other relevant information please visit www.sppfonder.se.

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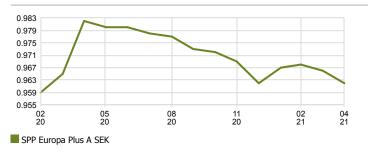
#### **Total Assets**



## Rolling Beta

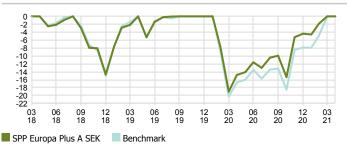
Time Period: 2020-02-29 to 2021-04-30

Rolling Window: 2 Years 1 Month shift



## Drawdown

Time Period: 2018-03-31 to 2021-04-30

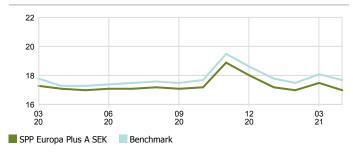


#### Sector Attribution - Year To Date

#### Standard Deviation

Time Period: 2020-03-31 to 2021-04-30

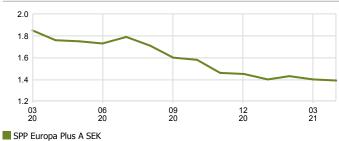
Rolling Window: 2 Years 1 Month shift



## Tracking Error

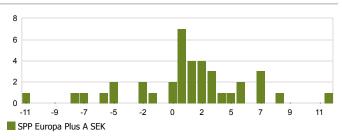
Time Period: 2020-03-31 to 2021-04-30

Rolling Window: 2 Years 1 Month shift



#### Monthly Return Distribution

Time Period: 2018-03-31 to 2021-04-30



	Portfolio			Benchmark			Analysis			
	Average Weight	Return	Contribution	Average Weight	Return	Contribution	Allocation	Selection	Currency Effect	Total Effect
Cash	0.5	0.0	0.1	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Energy	0.0	15.7	-0.1	4.7	11.8	0.6	0.1	-0.2	-0.2	-0.2
Materials	7.1	16.8	1.2	8.4	15.8	1.3	0.0	0.1	-0.1	0.0
Industrials	17.1	12.1	2.0	14.5	14.0	2.0	0.1	-0.3	0.0	-0.2
Consumer Discretionary	9.3	12.8	1.2	11.7	16.0	1.8	-0.1	-0.3	-0.1	-0.4
Consumer Staples	12.7	5.8	0.7	12.8	6.7	0.9	0.0	-0.1	0.0	-0.1
Health Care	14.3	6.1	0.9	14.0	5.5	0.8	0.0	0.0	0.1	0.1
Financials	19.1	17.2	3.3	16.0	17.4	2.7	0.2	-0.1	0.1	0.2
Information Technology	7.4	18.0	1.3	7.9	17.5	1.3	0.0	0.0	0.0	0.0
Communication Services	6.1	14.2	0.9	3.9	12.8	0.5	0.0	0.1	0.1	0.2
Utilities	4.7	-1.8	-0.1	4.7	1.5	0.1	0.0	-0.2	0.0	-0.2
Real Estate	1.6	6.2	0.1	1.3	3.5	0.0	0.0	0.0	0.0	0.0
Undefined	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
	100.0		11.4	100.0		12.0	0.1	-0.8	0.0	-0.7

Currency: SEK. All performance related information are net of fees. Please note that past performance is no guarantee of future performance. The value of your investment can go down as well as up so you may get back less than you invested. SPP Fonder may not be held liable for any errors contained in this information. Neither Morningstar nor SPP Fonder is responsible for any damages, whether directly or indirectly caused by any shortcomings or errors in this information. Investors should not rely on this information without having made proper checks. Attribution calculated from gross-of-fees prices. For key investor information document, prospectus and other relevant information please visit www.sppfonder.se SPP Fonder Head Office: Vasagatan 10. Postal address: SE-105 39 Stockholm. Telephone +46 08 614 24 SPP Fonder AB – SE 556397-8922. Registered office: Stockholm.