

## INVESTMENT PROFILE

Evli Factor Premia Fund's (AIF) investment decisions are based on global systematic market-neutral factor strategies eg in equities, equity indices, commodities, foreign currencies and fixed income instruments. The strategies are mainly implemented with standardized and non-standardized derivatives. Fund's investments are diversified broadly across several asset classes and academically proven factor-based investment styles such as value, trend, quality, carry and momentum. In order to capture the desired exposure to chosen factors, the fund may buy and short sell securities. The fund aims for a low correlation with traditional asset classes by utilizing market-neutral investment strategies typical to hedge funds. The objective of the fund's investment operation is to reach a maximal return on the 8% volatility level set as the long-term objective. To reach the desired risk level, the fund is allowed to use a maximum leverage of 20. The leverage level of the fund varies, especially according to the amount of fixed income instruments. The exposure calculated from interest rate derivatives is normally high due to the calculation method of the underlying asset class. The expected risk level is maintained at a standard level over time.

## FUND FACTS

Fund Category	Global alternative investment fund (AIF)
Launch Date	1 November 2017
Fund Manager	Mattias Lagerspetz, Peter Lindahl, Antti Sivonen
Bloomberg A/B/IB	EVLPRA FH/EVLFPRB FH/EVLFPIB FH
Reuters A/B/IB	LP68451227/LP68451226/LP68451228
ISIN A/B/IB	FI4000282751/FI4000282777/ FI4000282785
Sales Registration	FI
Subscription Fee	0%
Redemption Fee	0%
Management and Custody Fee	1.00% p.a. (A, B) / 0.50% p.a. (IA, IB) In addition to the fixed fee a daily determined performance fee of 10% of the return that exceeds the return of the reference value applying the High Water Mark principle for a minimum period of 24 months. The reference value is ICE BofAML Euro Currency 3-month Deposit Offered Rate Constant Maturity Index + 3% per year.
Morningstar Rating™	-
Morningstar Category™	Alt - Multistrategy
Benchmark	No official benchmark

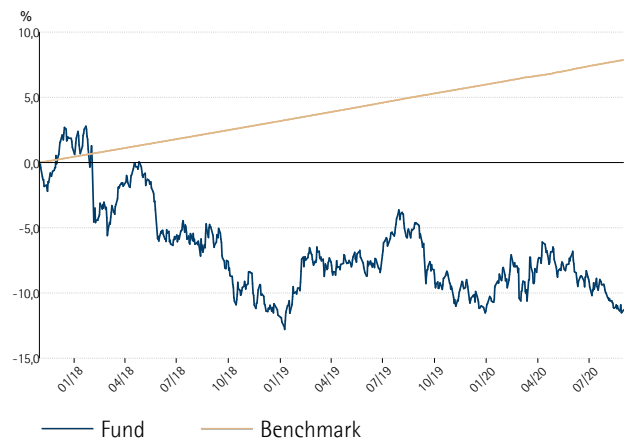
## TOP 10 HOLDINGS (31 Aug 2020)

	%
US 10YR NOTE (CBT)Dec20	61.03
Evli Euro Liquidity B	23.56
CAN 10YR BOND FUT Dec20	17.62
BP CURRENCY FUT Sep20	16.04
SWEDISH KRONA FUT Sep20	8.40
C\$ CURRENCY FUT Sep20	8.36
RUSSIAN RUBLE FUT Sep20	8.22
NEW ZEALAND \$ FUT Sep20	7.70
LONG GILT FUTURE Dec20	7.63
Euro-BTP Future Sep20	7.26

## RISK ALLOCATION OF INVESTMENTS (31 Aug 2020)

	%
Money Market	99.89
Equities	3.57

## PERFORMANCE SINCE LAUNCH



## PERFORMANCE %

	Fund	Benchmark	Difference
Year-to-Date	0.12	1.78	-1.66
1 Month	-1.43	0.22	-1.64
3 Months	-4.36	0.70	-5.07
6 Months	-1.01	1.35	-2.36
1 Year	-6.99	2.67	-9.66
3 Years p.a.	-	-	-
5 Years p.a.	-	-	-
Since Launch	-11.30	7.88	-19.18
Since Launch p.a.	-4.14	2.71	-6.86

## FUND STATISTICS (12 MONTHS)

	Fund	Benchmark
NAV per A/B unit, EUR	78.46 / 88.70	-
NAV per IA/IB unit, EUR	89.96 / 89.96	-
Fund Size, EUR million	16.14	-
Volatility, %	7.78	-
Sharpe Ratio	-0.85	-
Tracking Error, %	-	-
Information Ratio	-	-
R2	-	-
Beta	-	-
Alpha, %	-	-
TER, %	1.04	-
Portfolio Turnover	-	-

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](http://www.evli.com) free of charge.