



Fund Profile

Zwitserleven Europees Aandelenfonds invests in companies in EU Member states, United Kingdom, Switzerland and Norway. The fund's financial return is to at least match the return of the benchmark while remaining within an established risk framework. To deliver on this objective, the asset manager deploys an active investment strategy, capitalising on anticipated market trends. In order to deliver on sustainability ambitions, all companies in the fund are assessed on their environmental, social and governance performance (ESG criteria). An ESG score is assigned to all companies in the investment universe. The ESG score of the portfolio is always higher than the ESG score of the benchmark.

Key Information as of January 31st 2021

Investment Institution	Zwitserleven Beleggingsfondsen
Currency	Euro
Inception Date	04-01-2005
Fund Manager	ACTIAM N.V.
Country of Residence	The Netherlands
Benchmark	MSCI Europe Index Net EUR
Ongoing charges figure	0,040% (2020)
Obtainable via	Insurance product Zwitserleven (or Reaal)

Performance and risk characteristics

	Fund	Benchmark
Standard deviation 36m	16,22%	16,65%
Sharpe ratio 36m	0,27	0,13
Tracking error	2,25%	
Active share	61,39	
Percentage ESG exclusions	13,43%	

Prices (Euro) and Facts

Net Asset Value End of Month	20,51
Highest price 12 months	22,67
Lowest price 12 months	14,71
Fund size	2.435.101.853
Outstanding participations	118.726.615
Last Dividend regarding 2019	0,65

Net Performance

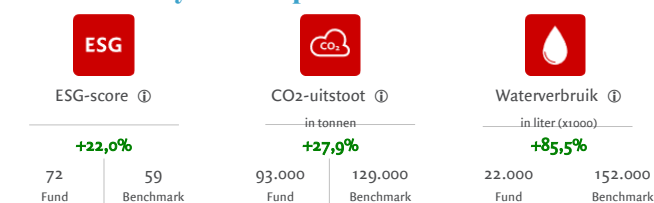
	Fund		Benchmark		
1 month	-0,55%		-0,75%		
3 months	15,46%		15,77%		
12 months	-0,05%		-2,82%		
3 years, annualised ¹⁾	4,21%		2,11%		
5 years, annualised ¹⁾	6,29%		5,46%		
2021	-0,55%		-0,75%		
	2016	2017	2018	2019	2020
Fund	2,33%	9,10%	-8,87%	29,06%	-1,02%
Benchmark	2,58%	10,24%	-10,57%	26,05%	-3,32%

Fundamental Investment Principles (ESG-criteria)*

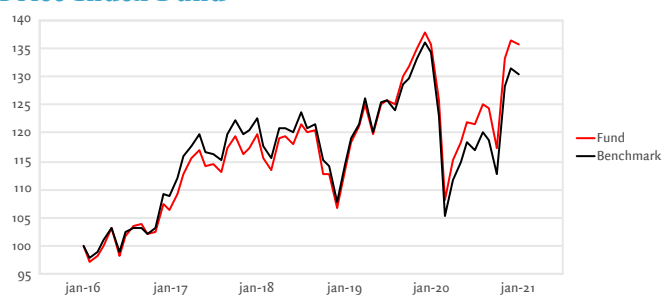


* Click the symbols for more information

Sustainability and Impact

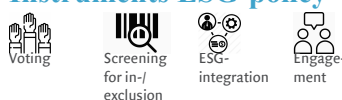


Price Index Fund



Instruments ESG-policy

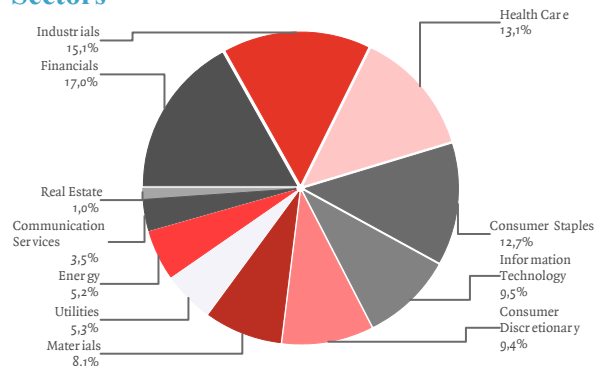
(*Click the symbols for more information)



Top Holdings

Asm Lithography Holding	4,0%
Roche Holding -Genuss	3,9%
Nestle -Reg	3,8%
Schneider Electric Se	3,1%
Siemens	2,8%

Sectors



Countries

