



#### Fund Profile

Zwitserleven Duurzaam Index Aandelenfonds Europa investes direct and indirectly, via ACTIAM Duurzaam Index Aandelenfonds Europa, in a sustainable manner in shares of listed European companies. The fund is managed on a systematic basis. The objective is to approach the return of the MSCI Europe Index Net EUR as much as possible, taking into account the exclusion criteria. Investments are only made in shares which are not excluded on the basis of the General Exclusion Criteria as formulated by ACTIAM. This results in a deviation (tracking error) with respect to the index. The cash that becomes available due to the exclusion of companies is invested such that the tracking error is minimised. Securities lending is not permitted and currency risk will not be hedged.

#### Key Information as of February 28th 2023

Investment Institution	Zwitserleven Institutionele Beleggingsfondsen
Currency	Euro
Inception Date	11-25-2020
Fund Manager	ACTIAM N.V.
Asset Manager	ACTIAM N.V.
Country of Residence	The Netherlands
Benchmark	MSCI Europe Index Net EUR
Ongoing charges figure	0,020% (2022)
Obtainable via	Insurance product Zwitserleven

#### Performance and risk characteristics

	Fund	Benchmark
Standard deviation 36m	17,87%	17,86%
Sharpe ratio 36m	0,49	0,52
Tracking error (ex-ante)	1,03%	
Percentage ESG exclusions	8,96%	

#### Prices (Euro) and Facts

Net Asset Value End of Month	30,33
Highest price 12 months	30,55
Lowest price 12 months	25,25
Fund size	572.804.832
Outstanding participations	18.886.935
SFDR classification	8

#### Net Performance<sup>2</sup>

	Fund	Benchmark
1 month	1,57%	1,77%
3 months	4,81%	4,87%
12 months	3,61%	4,78%
3 years, annualised <sup>1)</sup>	9,09%	9,60%
5 years, annualised <sup>1)</sup>	6,61%	6,55%
2023	8,53%	8,69%

	2018	2019	2020	2021	2022
Fund	-9,59%	26,76%	-1,72%	24,65%	-11,66%
Benchmark	-10,57%	26,05%	-3,32%	25,13%	-9,49%

#### Fundamental Investment Principles (ESG-criteria)\*



\* Click the symbols for more information

#### Sustainability and Impact<sup>3</sup>



ESG-score  
71

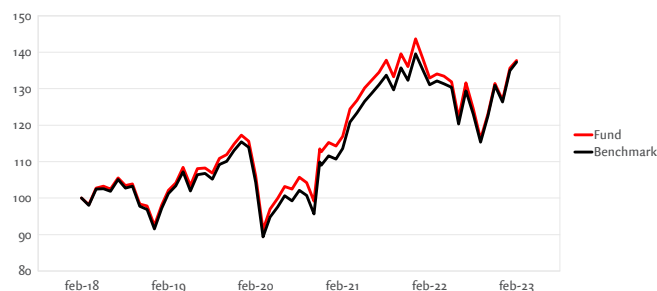


CO2-uitstoot  
42.000  
in tonnen

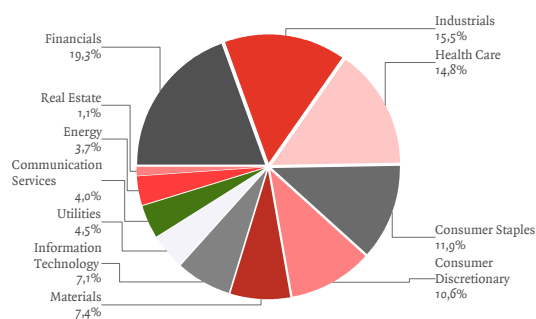


Waternutbruik  
5.000  
in liter (x1000)

#### Price Index Fund<sup>2</sup>

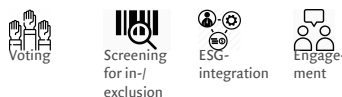


#### Sectors



#### Instruments ESG-policy

(\*Click the symbols for more information)



#### Top Holdings

Nestle -Reg	3,20%	Roche Holding -Genuss	2,04%
Lvmh Moet Hennessy Louis V	2,59%	Novartis -Reg	2,02%
Asml Holding Nv	2,51%	Hsbc Holdings	1,62%
Novo Nordisk A/S-B	2,44%	Unilever	1,39%
Astrazeneca	2,32%	Siemens	1,31%

#### Currency and country allocation

EUR	51,10%	United Kingdom	22,19%
GBP	22,74%	France	17,59%
CHF	14,89%	Switzerland	15,38%
SEK	5,27%	Germany	12,70%
DKK	4,38%	Netherlands	7,20%
Other	1,62%	Others	24,93%