



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.

Performance and risk characteristics

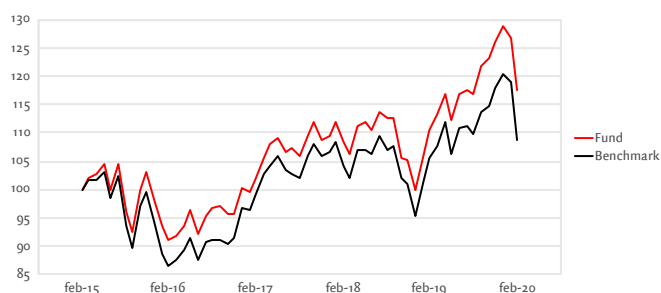
Standard deviation 36m	10,95%
Sharpe ratio 36m	0,43
Tracking error	1,80%
Active share	61,01

Net Performance

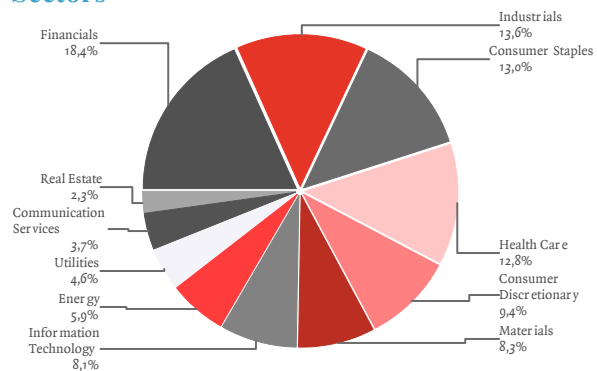
	Fund	Benchmark
1 month	-7,28%	-8,47%
3 months	-6,69%	-7,76%
12 months	6,31%	3,00%
3 years, annualised ¹⁾	4,86%	3,08%
5 years, annualised ¹⁾	3,31%	1,69%
2020	-8,68%	-9,62%

	2015	2016	2017	2018	2019
Fund	13,81%	2,33%	9,10%	-8,87%	29,06%
Benchmark	8,22%	2,58%	10,24%	-10,57%	26,05%

Price Index Fund



Sectors



Key Information as of February 29th 2020

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% (2019)
Obtainable via	Insurance product Zwitserleven (or Reaal)

Fundamental Investment Principles (ESG-criteria)

Companies will be evaluated on environmental, social and governance (ESG) issues covered by Fundamental Investment Principles: human rights, fundamental labour rights, corruption, the environment, weapons, animal welfare, client and product integrity. Violations of the principles may lead to exclusion.



Prices (Euro) and Facts

Net Asset Value End of Month	19,76
Highest price 12 months	22,67
Lowest price 12 months	18,83
Last Dividend regarding 2018	0,76
Fund size	1.187.541.518
Outstanding participations	60.095.572

Top Holdings

Roche Holding -Genuss	4,6%
Nestle -Reg	3,7%
Schneider Electric Se	2,8%
Asm Lithography Holding	2,6%
Astrazeneca	2,5%
Novo-Nordisk -B	2,4%
Iberdrola	2,3%
Diageo	2,3%
Siemens	2,1%

Countries

