



Fund Profile

Zwitserleven Duurzaam Index Aandelenfonds Europa investes directly 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 and Additional 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.

Performance and risk characteristics

	Fund	Benchmark
Standard deviation 36m	16,85%	16,94%
Sharpe ratio 36m	0,41	0,40
Tracking error (ex-ante)	1,08%	
Percentage ESG exclusions	10,72%	

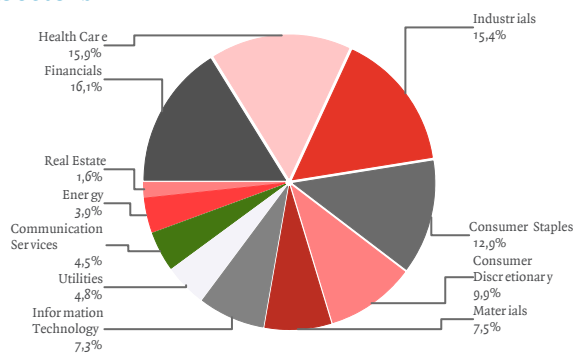
Net Performance²

	Fund		Benchmark		
1 month	7,85%		7,61%		
3 months	-1,37%		-1,49%		
12 months	-2,13%		-1,26%		
3 years, annualised	6,73%	¹⁾	6,63%		
5 years, annualised	5,92%	¹⁾	5,57%		
2022	-8,38%		-7,29%		
	2017	2018	2019	2020	2021
Fund	11,04%	-9,59%	26,76%	-1,72%	24,65%
Benchmark	10,24%	-10,57%	26,05%	-3,32%	25,13%

Price Index Fund²



Sectors



Key Information as of July 31st 2022

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% (2021)
Obtainable via	Insurance product Zwitserleven

Prices (Euro) and Facts

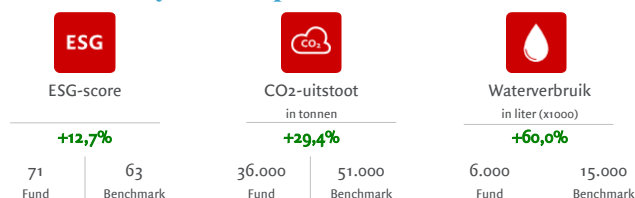
Net Asset Value End of Month	28,98
Highest price 12 months	32,07
Lowest price 12 months	26,51
Fund size	529.105.971
Outstanding participations	18.257.030
SFDR classification	9

Fundamental Investment Principles (ESG-criteria)*

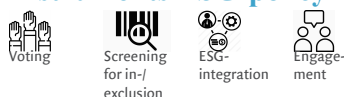


* Click the symbols for more information

Sustainability and Impact³



Instruments ESG-policy



(*Click the symbols for more information)

Top Holdings

Nestle -Reg	3,83%	Novo Nordisk A/S-B	2,16%
Roche Holding -Genuss	2,51%	Novartis -Reg	2,02%
Asml Holding Nv	2,47%	Hsbc Holdings	1,57%
Astrazeneca	2,46%	Sanofi	1,40%
Lvmh Moet Hennessy Louis V	2,26%	Unilever	1,36%

Currency and country allocation

EUR	48,10%	United Kingdom	23,67%
GBP	24,21%	France	16,67%
CHF	16,00%	Switzerland	16,39%
SEK	5,50%	Germany	11,53%
DKK	4,27%	Netherlands	7,08%
Other	1,93%	Others	24,66%