



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.

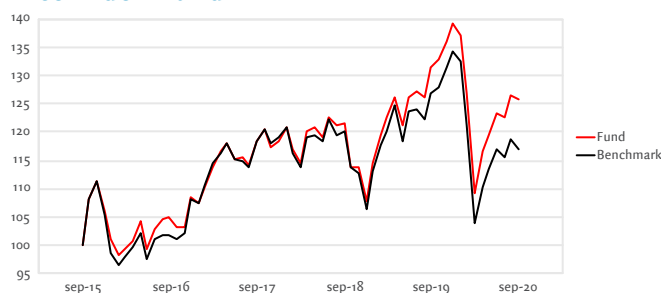
Performance and risk characteristics

	Fund	Benchmark
Standard deviation 36m	14,10%	14,38%
Sharpe ratio 36m	0,15	-0,02
Tracking error	2,36%	
Active share	60,14	
Percentage ESG exclusions	4,27%	

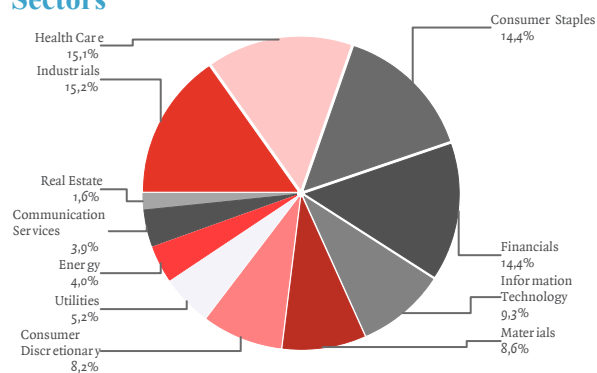
Net Performance

	Fund		Benchmark		
1 month	-0,54%		-1,41%		
3 months	2,07%		0,10%		
12 months	-4,35%		-7,76%		
3 years, annualised ¹⁾	2,06%		-0,34%		
5 years, annualised ¹⁾	4,68%		3,21%		
2020	-9,62%		-12,75%		
	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 September 30th 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)

Prices (Euro) and Facts

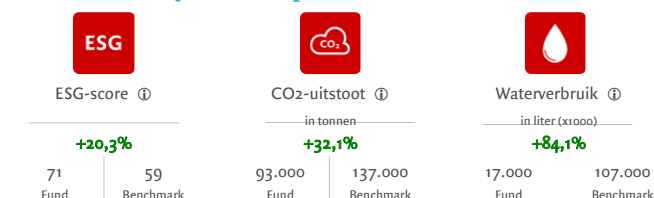
Net Asset Value End of Month	18,83
Highest price 12 months	22,67
Lowest price 12 months	14,71
Fund size	1.177.220.055
Outstanding participations	62.515.775
Last Dividend regarding 2019	0,65

Fundamental Investment Principles (ESG-criteria)*

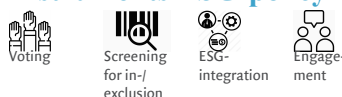


* Click the symbols for more information

Sustainability and Impact



Instruments ESG-policy



(*Click the symbols for more information)

Top Holdings

Nestle -Reg	4,8%
Roche Holding -Genuss	4,7%
Astrazeneca	3,4%
Schneider Electric Se	3,1%
Asm Lithography Holding	3,1%

Countries

