



#### 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.

#### Key Information as of August 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

#### Performance and risk characteristics

	Fund	Benchmark
Standard deviation 36m	17,16%	17,20%
Sharpe ratio 36m	0,31	0,32
Tracking error (ex-ante)	1,12%	
Percentage ESG exclusions	10,96%	

#### Prices (Euro) and Facts

Net Asset Value End of Month	27,43
Highest price 12 months	32,07
Lowest price 12 months	26,51
Fund size	499.253.927
Outstanding participations	18.203.494
SFDR classification	9

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

	Fund		Benchmark		
1 month	-5,36%		-4,91%		
3 months	-5,55%		-5,59%		
12 months	-9,62%		-7,93%		
3 years, annualised	5,26%	<sup>1)</sup>	5,37%		
5 years, annualised	4,92%	<sup>1)</sup>	4,68%		
2022	-13,30%		-11,84%		
	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%

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



\* Click the symbols for more information

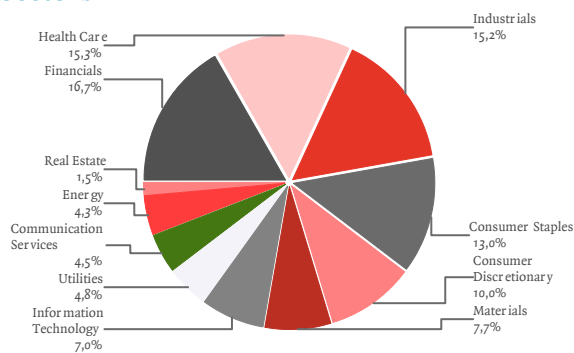
#### Sustainability and Impact<sup>3</sup>

ESG	CO <sub>2</sub> -uitstoot	Waterverbruik
ESG-score	in tonnen	in liter (x1000)
+12,7%	+29,4%	+56,3%
71 Fund	36.000 Fund	7.000 Fund
63 Benchmark	51.000 Benchmark	16.000 Benchmark

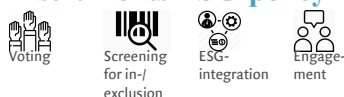
#### Price Index Fund<sup>2</sup>



#### Sectors



#### Instruments ESG-policy



(\*Click the symbols for more information)

#### Top Holdings

Nestle -Reg	3,97%	Novartis -Reg	2,13%
Roche Holding -Genuss	2,65%	Novo Nordisk A/S-B	2,08%
Astrazeneca	2,49%	Hsbc Holdings	1,68%
Lvmh Moet Hennessy Louis V	2,32%	Unilever	1,40%
Asml Holding Nv	2,30%	Diageo	1,26%

#### Currency and country allocation

EUR	48,38%	United Kingdom	23,35%
GBP	23,90%	France	16,87%
CHF	16,36%	Switzerland	16,74%
SEK	5,21%	Germany	11,59%
DKK	4,18%	Netherlands	6,90%
Other	1,97%	Others	24,54%