



Fund Profile

Zwitserleven Duurzaam Index Aandelenfonds Europa invests 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 | 16,18% | 16,46% |
| Sharpe ratio 36m | 0,78 | 0,72 |
| Tracking error (ex-ante) | 1,06% | |
| Percentage ESG exclusions | 12,33% | |

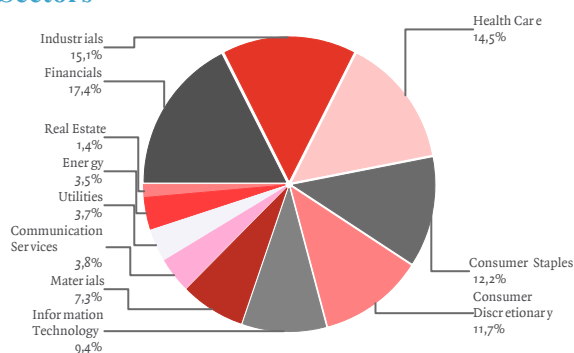
Net Performance²

| | Fund | | Benchmark | | |
|-----------------------------------|--------|--------|-----------|--------|--------|
| 1 month | 4,71% | | 4,66% | | |
| 3 months | 3,77% | | 3,51% | | |
| 12 months | 40,70% | | 41,86% | | |
| 3 years, annualised ¹⁾ | 12,36% | | 11,55% | | |
| 5 years, annualised ¹⁾ | 10,12% | | 9,35% | | |
| 2021 | | 21,09% | | 21,62% | |
| | 2016 | 2017 | 2018 | 2019 | 2020 |
| Fund | 3,20% | 11,04% | -9,59% | 26,76% | -1,72% |
| Benchmark | 2,58% | 10,24% | -10,57% | 26,05% | -3,32% |

Price Index Fund²



Sectors



Key Information as of October 31st 2021

| | |
|------------------------|---|
| 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% (Expected) |
| Obtainable via | Insurance product Zwitserleven |

Prices (Euro) and Facts

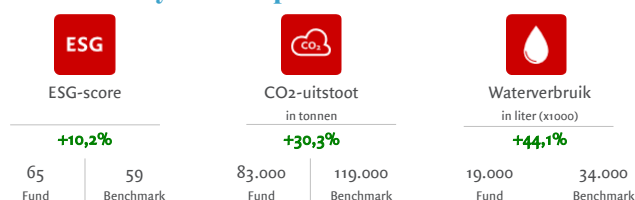
| | |
|------------------------------|---------------|
| Net Asset Value End of Month | 30,73 |
| Highest price 12 months | 30,73 |
| Lowest price 12 months | 24,63 |
| Fund size | 1.408.425.942 |
| Outstanding participations | 45.834.060 |
| SFDR classification | 9 |

Fundamental Investment Principles (ESG-criteria)^{*}

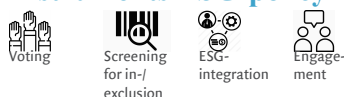


* Click the symbols for more information

Sustainability and Impact³



Instruments ESG-policy



(*Click the symbols for more information)

Top Holdings

| | | | |
|-------------------------|-------|-------------------|-------|
| Nestle -Reg | 3,35% | Novo-Nordisk -B | 1,60% |
| Asm Lithography Holding | 3,04% | Sap | 1,36% |
| Roche Holding -Genuss | 2,39% | Total Energies Se | 1,35% |
| Astrazeneca | 1,79% | Unilever | 1,34% |
| Novartis -Reg | 1,64% | L'Oreal | 1,27% |

Currency and country spread

| | | | |
|-------|--------|----------------|--------|
| EUR | 51,37% | United Kingdom | 21,74% |
| GBP | 22,37% | France | 16,86% |
| CHF | 14,99% | Switzerland | 15,56% |
| SEK | 5,92% | Germany | 13,57% |
| DKK | 4,16% | Netherlands | 8,42% |
| Other | 1,20% | Others | 23,85% |