



#### 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	17,82%	17,85%
Sharpe ratio 36m	0,18	0,20
Tracking error (ex-ante)	1,18%	
Percentage ESG exclusions	10,96%	

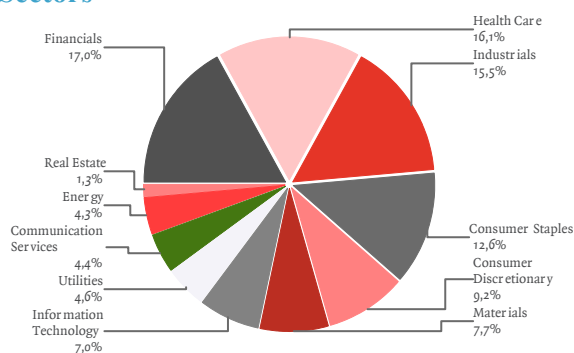
#### Net Performance<sup>2</sup>

	Fund		Benchmark		
1 month	5,85%		6,22%		
3 months	-6,52%		-5,34%		
12 months	-11,84%		-9,71%		
3 years, annualised	3,20%	<sup>1)</sup>	3,63%		
5 years, annualised	3,48%	<sup>1)</sup>	3,39%		
2022	-14,36%		-12,24%		
	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 Fund<sup>2</sup>



#### Sectors



#### Key Information as of October 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

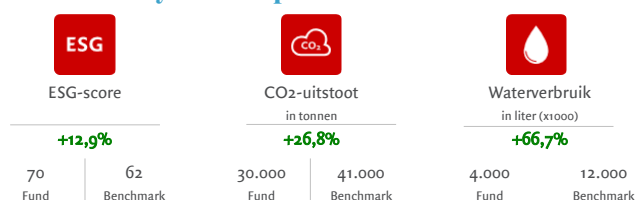
Net Asset Value End of Month	27,09
Highest price 12 months	32,07
Lowest price 12 months	25,25
Fund size	496.535.495
Outstanding participations	18.328.831
SFDR classification	9

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

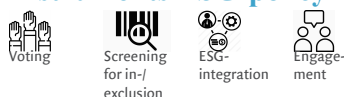


\* Click the symbols for more information

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



#### Instruments ESG-policy



(\*Click the symbols for more information)

#### Top Holdings

Nestle -Reg	3,79%	Novartis -Reg	2,26%
Roche Holding -Genuss	2,77%	Novo Nordisk A/S-B	2,18%
Astrazeneca	2,42%	Unilever	1,45%
Lvmh Moet Hennessy Louis V	2,34%	Hsbc Holdings	1,43%
Asml Holding Nv	2,27%	Sanofi	1,31%

#### Currency and country allocation

EUR	49,71%	United Kingdom	22,45%
GBP	22,88%	France	17,48%
CHF	16,16%	Switzerland	16,51%
SEK	5,16%	Germany	12,01%
DKK	4,12%	Netherlands	6,77%
Other	1,97%	Others	24,78%