

FACTSHEET As of 31 December 2021 ACTIAM Duurzaam Europees Aandelenfonds



Fund Profile

ACTIAM Duurzaam Europees Aandelenfonds invests in companies in EU Member states, United Kingdom, Switzerland and Norway. The fund's financial return objective 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. At the same time, the fund has a sustainable investing objective. Investments are restricted to shares that meet the ESG criteria, as established by ACTIAM. 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

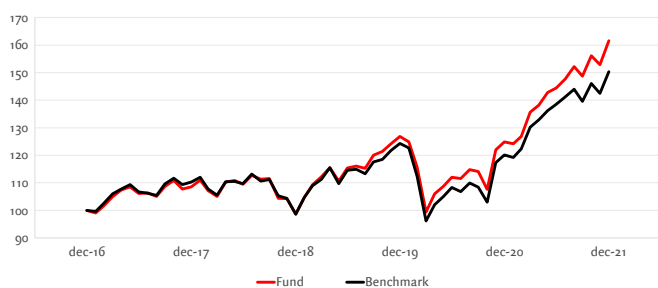
Standard deviation 36 months	15,55%
Sharpe ratio 36 months	1,15
Tracking error (ex-ante)	2,00%
Active share	60,72%

Net Performance

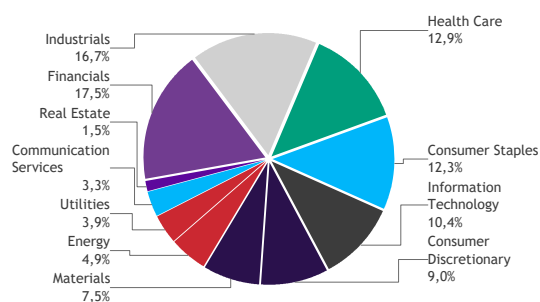
	fund	benchmark
1 month	5,62%	5,52%
2021	29,36%	25,13%
12 months	29,36%	25,13%
Avg 3 years ²	17,84%	15,10%

	2016	2017	2018	2019	2020
Fund ¹	1,73%	8,58%	-9,07%	28,47%	-1,54%
Benchmark	2,58%	10,24%	-10,57%	26,05%	-3,32%

Price Index Fund¹



Sectors



Key Information

Morningstar rating ³	★★★★★
Investment institution	ACTIAM Beleggingsfondsen I
ISIN code	NL0010579074
Currency	Euro
Stock exchange listing	Euronext Amsterdam
Inception Date	22-02-2018
Fund Manager	ACTIAM N.V.
Country of residence	Netherlands
Benchmark	MSCI Europe Index Net EUR
Ongoing charges figure	0,50% (2020)

Fundamental Investment Principles (ESG-criteria)

Companies are assessed on social-ethical principles in the areas of people, environment and society. Unacceptable behavior with regard to these themes can lead to exclusion, whereby companies are also assessed on the potential and intention to adapt.



The legend indicates for which % the fund meets the fundamental principles.

Prices in euro and Facts

Price end of month	29,27
Highest price 12 months	29,27
Lowest price 12 months	22,73
Dividend paying	Yes
Net Asset Value End of Month	29,08
Fund size	11.299.043
Outstanding equities	388.515
Holdings in portfolio	85
Number of ESG exclusions	45
SFDR classification	9

Top 10 Holdings

Asm Lithography Holding	5,11%
Roche Holding -Genuss	3,93%
Nestle -Reg	3,62%
Novo-Nordisk -B	3,30%
Schneider Electric Se	3,09%
Diageo	2,98%
Astrazeneca	2,53%
Capgemini	2,19%
Axa	2,13%
Crh	2,06%

Currencies

EUR	59,92%
GBP	17,69%
CHF	11,35%
DKK	4,62%
SEK	3,58%
NOK	2,83%
USD	0,01%

Countries

France	18,97%
United Kingdom	16,91%
Switzerland	12,87%
Netherlands	12,61%
Germany	9,33%
Ireland	4,90%
Denmark	4,65%
Sweden	3,60%
Italy	3,36%
Others	12,79%