



Fund Profile

ACTIAM Duurzaam Index Aandelenfonds Europa invests 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

Morningstar rating ²	★★★★★
Investment institution	ACTIAM Beleggingsfondsen I ³
ISIN code	NL0014332553
Currency	Euro
Stock exchange listing	Euronext Amsterdam
Inception Date	12-06-2008
Fund Manager	ACTIAM N.V.
Country of residence	Netherlands
Benchmark	MSCI Europe Index Net EUR
Ongoing charges figure	0,08% (2020)

Performance and risk characteristics

Standard deviation 36 months	15,77%
Sharpe ratio 36 months	1,00
Tracking error (ex-ante)	0,68%

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.

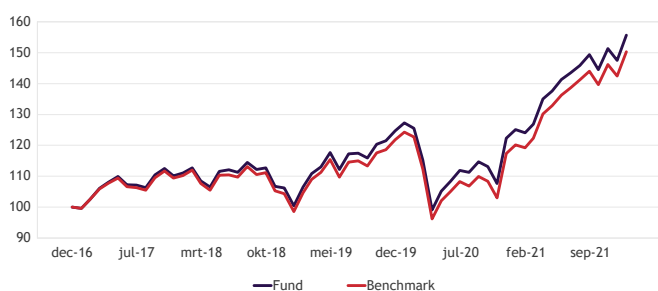
Net Performance

	fund		benchmark		
1 month	5,53%		5,52%		
2021	24,45%		25,13%		
12 months	24,45%		25,13%		
3 years, annualised ¹	15,74%		15,10%		
10 years, annualised ¹	10,24%		9,62%		
Since start, annualised ¹	6,65%		6,07%		
	2016	2017	2018	2019	2020
Fund ¹	3,21%	11,02%	-9,57%	26,78%	-1,73%
Benchmark	2,58%	10,24%	-10,57%	26,05%	-3,32%

Prices in euro and Facts

Price end of month	27,14
Highest price 12 months	27,25
Lowest price 12 months	22,27
Dividend paying	Yes
Net Asset Value End of Month	27,14
Fund size	873.415.731
Outstanding equities	32.179.431
Holdings in portfolio	383
Number of ESG exclusions	51
SFDR classification	9

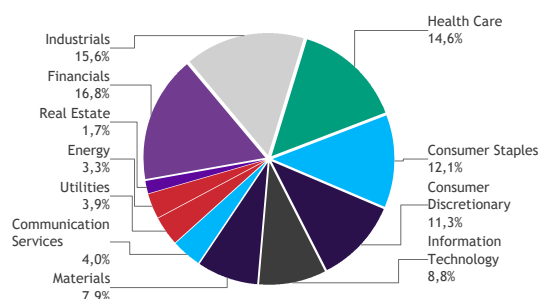
Price Index Fund



Top 10 Holdings

Nestle -Reg	3,45%
Asm Lithography Holding	2,90%
Roche Holding -Genuss	2,55%
Lvmh Moet Hennessy Louis V.	2,17%
Novartis -Reg	1,73%
Astrazeneca	1,69%
Novo-Nordisk -B	1,68%
Total Energies Se	1,36%
Sap	1,30%
Unilever	1,29%

Sectors



Currencies

EUR	50,55%
GBP	22,22%
CHF	15,82%
SEK	6,14%
DKK	4,02%
NOK	1,16%
USD	0,10%

Countries

United Kingdom	21,50%
France	17,15%
Switzerland	16,25%
Germany	13,22%
Netherlands	8,03%
Sweden	5,76%
Denmark	4,02%
Spain	3,55%
Italy	2,89%
Others	7,63%