

FACTSHEET As of 31 December 2021 ACTIAM Sustainable Index Fund Equity Europe

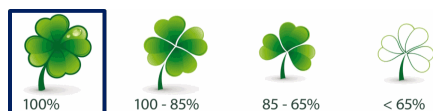
Fund Profile

ACTIAM Sustainable Index Fund Equity Europe systematically invests in shares of listed European companies. The objective is to approach the return of the index, the MSCI Europe Index Net EUR, as much as possible. Investments are made exclusively in shares that meet the General and Additional Exclusion Criteria, as formulated by ACTIAM. This results in a deviation (tracking error) with respect to the index. The funds that become available due to the exclusion of companies are invested such that the tracking error is minimised. Securities lending is not permitted and currency risk will not be hedged.

ESG-criteria

All companies are assessed for compliance with minimum requirements for environmental, social and governance policy and behavior using exclusion criteria. The General Exclusion Criteria are policy principles formulated by ACTIAM for a respectful approach to the environment, people and society. In addition, more strict Additional Exclusion Criteria apply. In addition to the current state of affairs, an assessment of these ESG criteria tests the extent to which companies are able and willing to demonstrate adaptation. If this is insufficient in the assessment of ACTIAM, companies are excluded from investment.

Legend ESG-criteria (Environmental, Social, Governance)

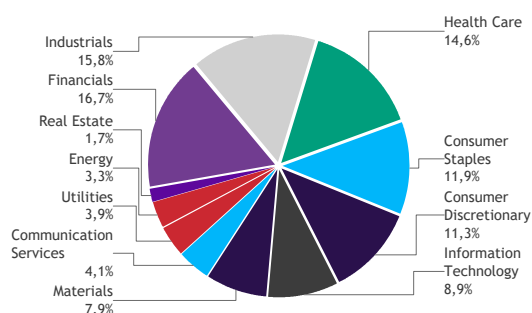


The legend indicates for which % the fund meets the fundamental principles.

Price Index Fund



Sectors



Key Information

Morningstar rating ²	★★★★★
Fund Manager	ACTIAM N.V.
ISIN	NL0015000PL4
Inception Date	June 21st 2013
NAV at inception date	25,00
Currency	euro
Ticker	SNSREUA NA
Benchmark	MSCI Europe Index Net EUR
Ongoing charges figure	nil
Number of ESG exclusions	51
Holdings in portfolio	383

Net Performance

	fund	benchmark
1 month	5,57%	5,52%
2021	24,65%	25,13%
12 months	24,65%	25,13%
3 years, annualised ¹	15,54%	15,10%
5 years, annualised ¹	9,07%	8,50%
10 years, annualised ¹	10,08%	9,62%
Since start, annualised ¹	6,53%	6,07%
Tracking error (ex-ante)	0,68%	

Prices in EUR

Price End of Month	54,41
Highest price 12 months	54,52
Lowest price 12 months	43,29
Fund size	317.842.921
Outstanding participations	5.841.744
SFDR classification	9

Top 10 Holdings

Nestle -Reg	3,46%
Asm Lithography Holding	2,90%
Roche Holding -Genuss	2,55%
Lvmh Moet Hennessy Louis V.	2,17%
Novartis -Reg	1,76%
Astrazeneca	1,69%
Novo-Nordisk -B	1,67%
Total Energies Se	1,38%
Sap	1,31%
Unilever	1,30%

Currencies

EUR	50,70%
GBP	21,87%
CHF	16,09%
SEK	6,11%
DKK	4,00%
NOK	1,15%
USD	0,08%

Countries

United Kingdom	21,20%
France	17,10%
Switzerland	16,50%
Germany	13,30%
Netherlands	8,06%
Sweden	5,73%
Denmark	4,00%
Spain	3,60%
Italy	2,97%
Others	7,54%