

FACTSHEET As of 31 December 2020 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.

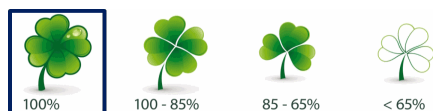
ESG-criteria

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.

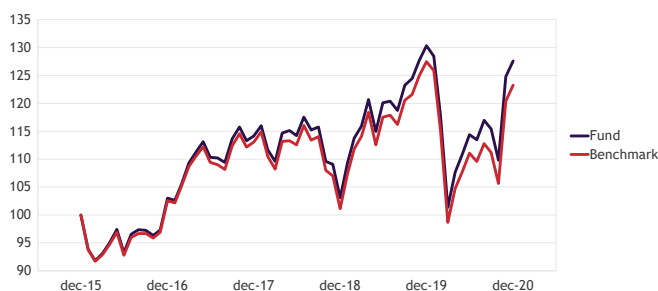
In addition to the current state of affairs, an assessment of these ESG criteria tests the extent to which companies are able and willing to demonstrate adaptation. If this is insufficient in the assessment of ACTIAM, companies are excluded from investment.

Legend ESG-criteria (Environmental, Social, Governance)

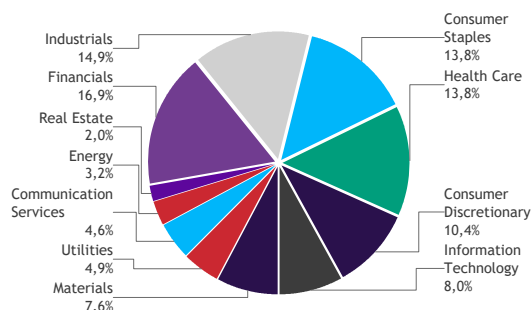


The legend indicates for which % the fund meets the fundamental principles.

Price Index Fund



Sectors



Key Information

| | |
|---------------------------------|---------------------------|
| Morningstar rating ² | ★★★★★ |
| Fund Manager | ACTIAM N.V. |
| 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 | 59 |
| Holdings in portfolio | 377 |

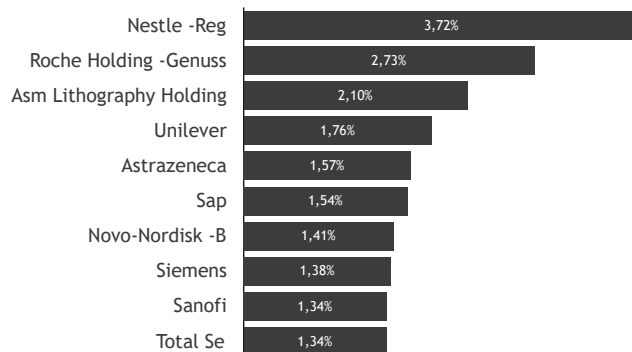
Net Performance

| | fund | benchmark |
|--------------------------------------|--------|-----------|
| 1 month | 2,22% | 2,37% |
| 2020 | -2,11% | -3,32% |
| 12 months | -2,11% | -3,32% |
| 3 years, annualised ¹ | 3,77% | 2,91% |
| 5 years, annualised ¹ | 4,99% | 4,27% |
| 10 years, annualised ¹ | 6,81% | 6,29% |
| Since start, annualised ¹ | 5,21% | 4,69% |
| Tracking error | 0,96% | |

Prices in EUR

| | |
|----------------------------|-------------|
| Price End of Month | 43,65 |
| Highest price 12 months | 46,42 |
| Lowest price 12 months | 30,25 |
| Fund size | 310.751.747 |
| Outstanding participations | 7.119.309 |

Top 10 Holdings



Currencies

| | |
|-----|--------|
| EUR | 51,66% |
| GBP | 22,58% |
| CHF | 15,41% |
| SEK | 5,20% |
| DKK | 4,05% |
| NOK | 1,02% |
| USD | 0,08% |

Countries

| | |
|----------------|--------|
| United Kingdom | 21,66% |
| France | 17,09% |
| Switzerland | 15,79% |
| Germany | 14,80% |
| Netherlands | 6,55% |
| Sweden | 4,95% |
| Spain | 4,09% |
| Denmark | 4,05% |
| Italy | 3,46% |
| Others | 7,56% |