



Fund Profile

ACTIAM Duurzaam Europees Aandelenfonds invests in companies in EU Member states, United Kingdom, Switzerland and Norway. The fund's financial return 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. In order to deliver on sustainability ambitions, all companies in the fund are assessed on their environmental, social and governance performance (ESG criteria). 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

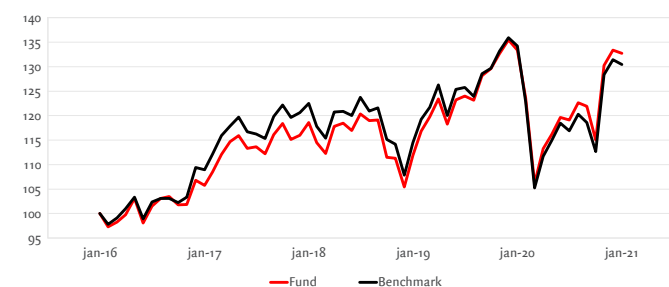
| | |
|------------------------------|--------|
| Standard deviation 36 months | 16,08% |
| Sharpe ratio 36 months | 0,24 |
| Tracking error | 2,25% |
| Active share | 61,39% |

Net Performance

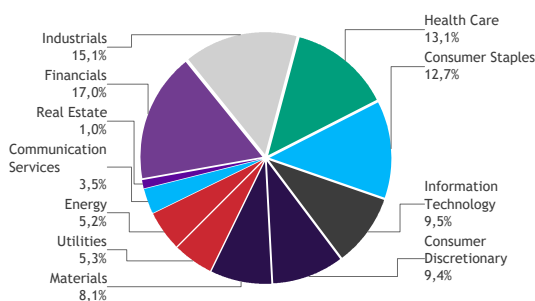
| | fund ¹ | benchmark |
|--------------------------|-------------------|-----------|
| 1 month | -0,52% | -0,75% |
| 2021 | -0,52% | -0,75% |
| 12 months | -0,51% | -2,82% |
| Avg 3 years ² | 3,82% | 2,11% |

| | 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



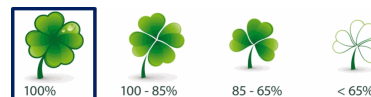
Key Information

| | |
|---------------------------------|-------------------------------|
| Morningstar rating ³ | ★★★★★ |
| Investment institution | ACTIAM Beleggingsfondsen N.V. |
| 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 | 23,15 |
| Highest price 12 months | 25,30 |
| Lowest price 12 months | 16,41 |
| Last Dividend regarding 2019 | 0,78 |
| Net Asset Value End of Month | 22,68 |
| Fund size | 8.396.308 |
| Outstanding equities | 370.254 |
| Holdings in portfolio | 87 |
| Number of ESG exclusions | 58 |

Top 10 Holdings

| | |
|-------------------------|-------|
| Asm Lithography Holding | 4,05% |
| Roche Holding -Genuss | 3,90% |
| Nestle -Reg | 3,79% |
| Schneider Electric Se | 3,12% |
| Siemens | 2,79% |
| Astrazeneca | 2,75% |
| Novo-Nordisk -B | 2,49% |
| Diageo | 2,42% |
| Koninklijke Philips Nv | 2,25% |
| Iberdrola | 2,21% |

Currencies

| | |
|-----|--------|
| EUR | 61,02% |
| GBP | 17,76% |
| CHF | 11,31% |
| SEK | 4,00% |
| DKK | 3,93% |
| NOK | 1,97% |
| USD | 0,01% |

Countries

| | |
|----------------|--------|
| France | 17,74% |
| United Kingdom | 17,00% |
| Switzerland | 12,97% |
| Netherlands | 11,74% |
| Germany | 9,90% |
| Ireland | 5,41% |
| Sweden | 4,03% |
| Denmark | 3,97% |
| Spain | 3,83% |
| Others | 13,41% |