

FACTSHEET As of 31 May 2023

ACTIAM Sustainable Index Fund Equity Europe

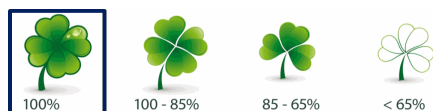
Fund Profile

ACTIAM Sustainable Index Fund Equity Europe 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 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.

ESG-criteria

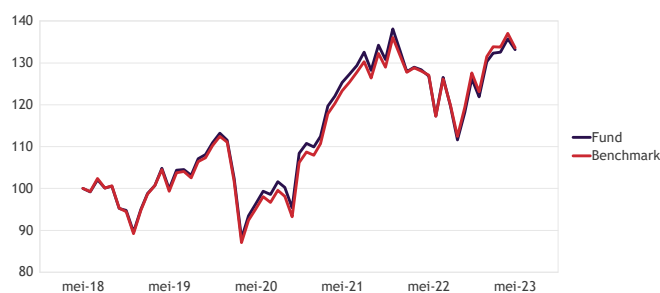
All companies are assessed for compliance with minimum requirements for environmental, social and governance policy and behavior using exclusion criteria. The General Exclusion Criteria are policy principles formulated by ACTIAM for a respectful approach to the environment, people and society. In addition 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)

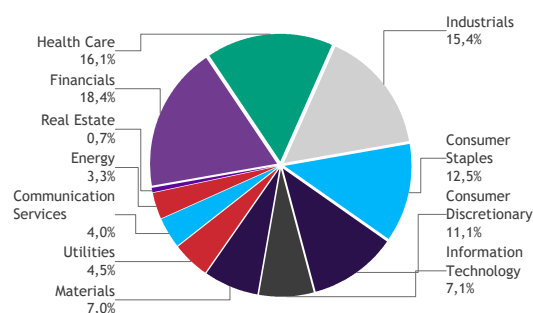


The legend indicates for which % the fund meets the fundamental principles.

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	38
Holdings in portfolio	390

Net Performance

	fund	benchmark
1 month	-1,88%	-2,52%
2023	9,25%	8,51%
12 months	5,01%	5,18%
3 years, annualised ¹	11,38%	12,00%
5 years, annualised ¹	5,90%	5,97%
10 years, annualised ¹	6,94%	6,75%
Since start, annualised ¹	5,64%	5,36%
Tracking error (ex-ante)	0,85%	

Prices in EUR

Price End of Month	52,46
Highest price 12 months	54,25
Lowest price 12 months	43,39

Fund size	282.288.285
Outstanding participations	5.380.652
SFDR classification	8

Top 10 Holdings

Nestle -Reg	3,34%
Asml Holding Nv	2,92%
Novo Nordisk A/S-B	2,76%
Lvmh Moet Hennessy Louis V.	2,69%
Astrazeneca	2,51%
Roche Holding -Genuss	2,24%
Novartis -Reg	2,10%
Hsbc Holdings	1,57%
Unilever	1,45%
Sap Se	1,42%

Currencies

EUR	50,90%
GBP	22,07%
CHF	15,94%
SEK	4,82%
DKK	4,65%
NOK	1,36%
USD	0,26%

Countries

United Kingdom	21,36%
France	17,62%
Switzerland	16,64%
Germany	12,89%
Netherlands	7,17%
Denmark	4,65%
Sweden	4,49%
Spain	4,23%
Italy	3,01%
Others	7,95%