



Fund Profile

ACTIAM Duurzaam Europees Aandelenfonds invests in companies in EU Member states, United Kingdom, Switzerland and Norway. The fund's financial return objective 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. At the same time, the fund has a sustainable investing objective. Investments are restricted to shares that meet the ESG criteria, as established by ACTIAM. 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.

Key Information

Morningstar rating ³	★★★★★
Investment institution	ACTIAM Beleggingsfondsen I
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% (2021)

Performance and risk characteristics

	fund	benchmark
Standard deviation 36 months	15,73 %	15,88 %
Sharpe ratio 36 months	0,65	0,56
Tracking error (ex-ante)	2,31%	
Active share	59,48%	

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

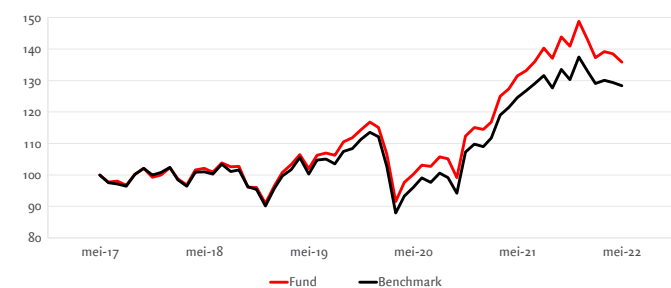
	fund	benchmark
1 month	-1,92%	-0,78%
2022	-8,74%	-6,63%
12 months	3,26%	3,01%
Avg 3 years ²	10,03%	8,55%

Prices in euro and Facts

Price end of month	26,68
Highest price 12 months	29,60
Lowest price 12 months	24,62
Dividend paying	Yes
Net Asset Value End of Month	26,46
Fund size	13.918.510
Outstanding equities	525.943
Holdings in portfolio	86
Number of ESG exclusions	43
SFDR classification	9

	2017	2018	2019	2020	2021
Fund ¹	8,58%	-9,07%	28,47%	-1,54%	29,36%
Benchmark	10,24%	-10,57%	26,05%	-3,32%	25,13%

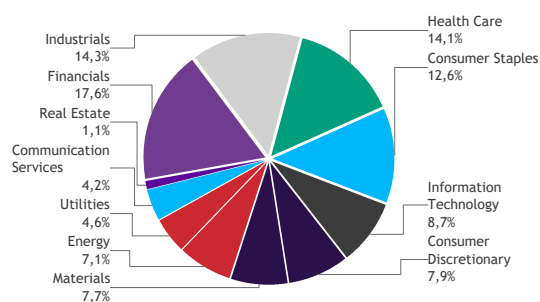
Price Index Fund¹



Top 10 Holdings

Nestle -Reg	3,98%
Roche Holding -Genuss	3,95%
Asml Holding Nv	3,87%
Novo Nordisk A/S-B	3,68%
Astrazeneca	3,59%
Diageo	3,02%
Equinor Asa	2,43%
Schneider Electric Se	2,34%
Omv Ag	2,29%
Axa Sa	2,15%

Sectors



Currencies

EUR	59,36%
GBP	17,65%
CHF	11,39%
DKK	4,41%
NOK	4,06%
SEK	3,12%

Countries

France	22,16%
United Kingdom	17,23%
Switzerland	12,40%
Netherlands	10,37%
Germany	8,84%
Spain	4,50%
Denmark	4,44%
Norway	4,05%
Ireland	3,94%
Others	12,08%