



Fund Profile

ACTIAM Duurzaam Index Aandelenfonds Europa 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.

Performance and risk characteristics

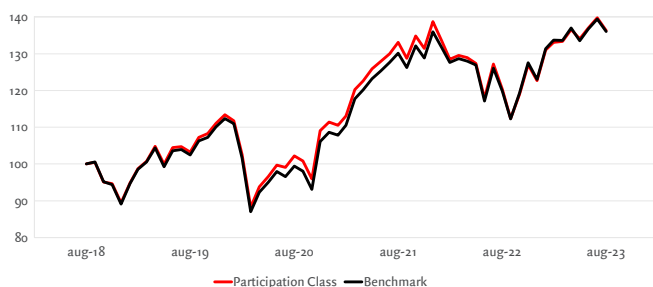
	fund	benchmark
Standard deviation 36 months	15,41 %	15,37 %
Sharpe ratio 36 months	0,60	0,67
Tracking error (ex-ante)	0,81%	

Net Performance

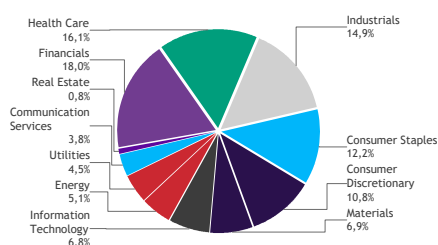
	fund	benchmark
1 month	-2,47%	-2,45%
2023	11,15%	10,55%
12 months	13,26%	13,50%
Avg 3 years ¹	10,08%	11,00%
Avg 10 years ¹	7,39%	7,04%
Since start (06-12-2008) ¹	5,78%	5,39%

	2018	2019	2020	2021	2022
Fund ¹	-9,57%	26,78%	-1,73%	24,45%	-11,57%
Benchmark	-10,57%	26,05%	-3,32%	25,13%	-9,49%

Price Index Fund



Sectors



Key Information

Morningstar rating ³	★★★★★
ISIN code	NL0014332553
Participation class	C1IncEUR
Currency	Euro
Stock exchange listing	Euronext Amsterdam
Inception Date Fund and Participation class	12-06-2008 01-02-2023
Fund Manager	Cardano Asset Management N.V.
Country of residence	Netherlands
Benchmark	MSCI Europe Index Net EUR
Ongoing charges figure	0,08%

ESG characteristics

Companies and institutions are assessed on social-ethical principles in the areas of people, the environment and society. Failure to comply with the minimum sustainability criteria by the companies and institutions can lead to exclusion, whereby companies and institutions are also assessed on the potential and intention to adapt.



The legend indicates the percentage of the fund's investments which meets the minimum sustainability principles as applied by the management company.

Prices in euro and Facts

Price end of month	25,09
Highest price 12 months	25,71
Lowest price 12 months	20,95
Dividend paying	Yes
Net Asset Value End of Month	24,97
Total Fund size	923.506.117
Total value participation class	923.506.117
Outstanding participations	36.984.031
Holdings in portfolio	388
Number of ESG exclusions	41
SFDR classification	8

Top 10 Holdings

Nestle -Reg	3,24%
Novo Nordisk A/S-B	3,07%
Lvmh Moet Hennessy Louis V.	2,66%
Asml Holding Nv	2,64%
Astrazeneca	2,24%
Novartis -Reg	2,18%
Roche Holding -Genuss	2,08%
Hsbc Holdings	1,56%
Sap Se	1,50%
Unilever	1,46%

Currencies

EUR	51,63%
GBP	20,99%
CHF	15,98%
DKK	4,92%
SEK	4,62%
NOK	1,58%
USD	0,28%

Countries

United Kingdom	19,79%
France	16,83%
Switzerland	16,61%
Germany	12,98%
Netherlands	7,09%
Denmark	4,84%
Spain	4,46%
Sweden	4,18%
Italy	3,23%
Others	10,00%