



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.

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 |

Performance and risk characteristics

| | fund | benchmark |
|------------------------------|---------|-----------|
| Standard deviation 36 months | 15,31 % | 15,21 % |
| Sharpe ratio 36 months | 0,62 | 0,69 |
| Tracking error (ex-ante) | 0,87% | |

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.

Net Performance

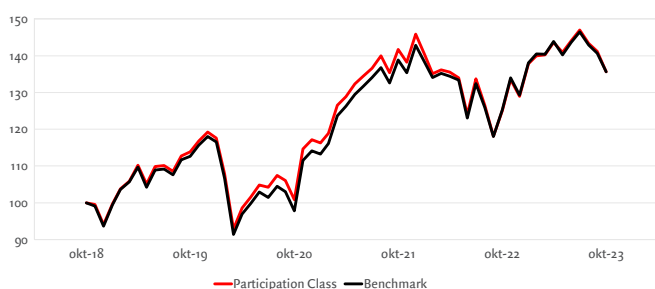
| | fund | benchmark |
|---------------------------------------|--------|-----------|
| 1 month | -3,92% | -3,57% |
| 2023 | 5,18% | 4,94% |
| 12 months | 8,48% | 8,22% |
| Avg 3 years ¹ | 10,38% | 11,50% |
| Avg 10 years ¹ | 5,95% | 5,62% |
| Since start (06-12-2008) ¹ | 5,34% | 4,98% |

| | 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% |

Prices in euro and Facts

| | |
|---------------------------------|-------------|
| Price end of month | 23,47 |
| Highest price 12 months | 25,71 |
| Lowest price 12 months | 22,27 |
| Dividend paying | Yes |
| Net Asset Value End of Month | 23,63 |
| Total Fund size | 877.592.227 |
| Total value participation class | 877.592.227 |
| Outstanding participations | 37.141.355 |
| Holdings in portfolio | 389 |
| Number of ESG exclusions | 41 |
| SFDR classification | 8 |

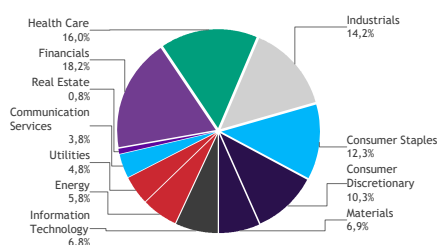
Price Index Fund



Top 10 Holdings

| | |
|-----------------------------|-------|
| Novo Nordisk A/S-B | 3,42% |
| Nestle -Reg | 3,21% |
| Asml Holding Nv | 2,62% |
| Lvmh Moet Hennessy Louis V. | 2,41% |
| Astrazeneca | 2,22% |
| Novartis -Reg | 2,16% |
| Roche Holding -Genuss | 1,96% |
| Hsbc Holdings | 1,64% |
| Sap Se | 1,58% |
| Unilever | 1,41% |

Sectors



Currencies

| | |
|-----|--------|
| EUR | 50,82% |
| GBP | 21,47% |
| CHF | 15,74% |
| DKK | 5,11% |
| SEK | 4,66% |
| NOK | 1,88% |
| USD | 0,30% |

Countries

| | |
|----------------|--------|
| United Kingdom | 19,93% |
| France | 16,30% |
| Switzerland | 16,05% |
| Germany | 12,75% |
| Netherlands | 7,32% |
| Denmark | 5,11% |
| Spain | 4,43% |
| Sweden | 4,27% |
| Italy | 3,23% |
| Others | 10,61% |