



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 and Additional 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 ²	★★★★★
Investment institution	ACTIAM Beleggingsfondsen I ³
ISIN code	NL0014332553
Currency	Euro
Stock exchange listing	Euronext Amsterdam
Inception Date	12-06-2008
Fund Manager	ACTIAM N.V.
Country of residence	Netherlands
Benchmark	MSCI Europe Index Net EUR
Ongoing charges figure	0,08% (2020)

Performance and risk characteristics

Standard deviation 36 months	16,15%
Sharpe ratio 36 months	0,78
Tracking error (ex-ante)	0,83%

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.

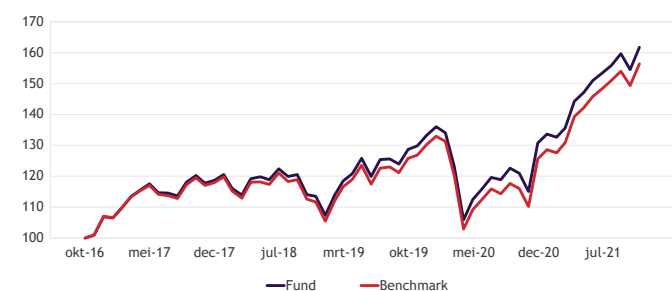
Net Performance

	fund		benchmark		
1 month	4,68%		4,66%		
2021	20,96%		21,62%		
12 months	40,52%		41,86%		
3 years, annualised ¹	12,33%		11,55%		
10 years, annualised ¹	10,03%		9,42%		
Since start, annualised ¹	6,51%		5,92%		
	2016	2017	2018	2019	2020
Fund ¹	3,21%	11,02%	-9,57%	26,78%	-1,73%
Benchmark	2,58%	10,24%	-10,57%	26,05%	-3,32%

Prices in euro and Facts

Price end of month	26,38
Highest price 12 months	26,40
Lowest price 12 months	19,27
Dividend paying	Yes
Net Asset Value End of Month	26,38
Fund size	1.085.830.914
Outstanding equities	41.162.539
Holdings in portfolio	379
Number of ESG exclusions	53
SFDR classification	9

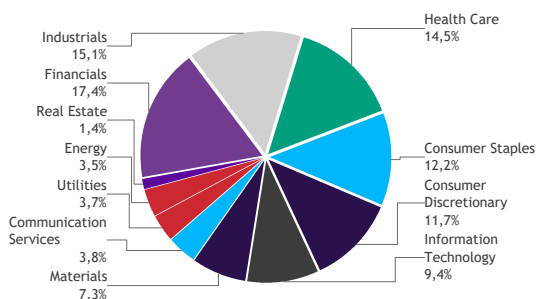
Price Index Fund



Top 10 Holdings

Nestle -Reg	3,35%
Asm Lithography Holding	3,04%
Roche Holding -Genuss	2,39%
Astrazeneca	1,79%
Novartis -Reg	1,64%
Novo-Nordisk -B	1,60%
Sap	1,36%
Total Energies Se	1,35%
Unilever	1,34%
L'Oreal	1,27%

Sectors



Currencies

EUR	51,37%
GBP	22,37%
CHF	14,99%
SEK	5,92%
DKK	4,16%
NOK	1,09%
USD	0,11%

Countries

United Kingdom	21,74%
France	16,86%
Switzerland	15,56%
Germany	13,57%
Netherlands	8,42%
Sweden	5,56%
Denmark	4,19%
Spain	3,89%
Italy	2,91%
Others	7,31%