



Fund Profile

ACTIAM Duurzaam Europees Aandelenfonds invests in companies in EU Member states, United Kingdom, Switzerland and Norway. The fund's financial return 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. In order to deliver on sustainability ambitions, all companies in the fund are assessed on their environmental, social and governance performance (ESG criteria). 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 rating³ ★★★★★
Investment institution ACTIAM Beleggingsfondsen N.V.
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% 2019)



Performance and risk characteristics

Standard deviation 36 months	16,23%
Sharpe ratio 36 months	0,30
Tracking error	2,27%
Active share	61,67%

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

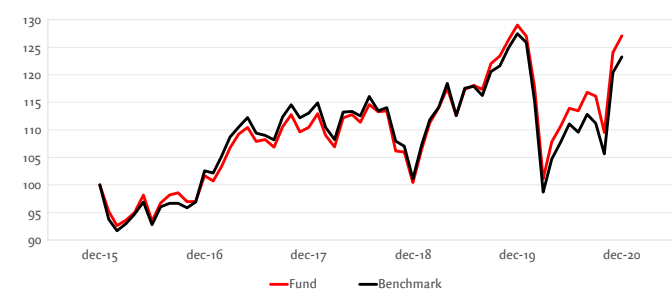
	fund ¹	benchmark
1 month	2,42%	2,37%
2020	-1,54%	-3,32%
12 months	-1,54%	-3,32%
Avg 3 years ²	4,77%	2,91%

	2015	2016	2017	2018	2019
Fund ¹	13,27%	1,73%	8,58%	-9,07%	28,47%
Benchmark	8,22%	2,58%	10,24%	-10,57%	26,05%

Prices in euro and Facts

Price end of month	22,96
Highest price 12 months	25,30
Lowest price 12 months	16,41
Last Dividend regarding 2019	0,78
Net Asset Value End of Month	22,80
Fund size	8.363.300
Outstanding equities	366.886
Holdings in portfolio	86
Number of ESG exclusions	20

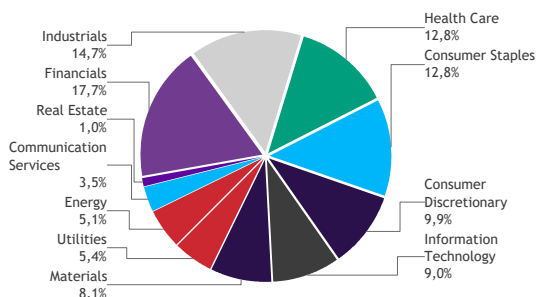
Price Index Fund¹



Top 10 Holdings

Nestle -Reg	3,91%
Roche Holding -Genuss	3,88%
Asm Lithography Holding	3,63%
Schneider Electric Se	3,02%
Astrazeneca	2,64%
Siemens	2,54%
Novo-Nordisk -B	2,47%
Diageo	2,35%
Iberdrola	2,32%
Koninklijke Philips Nv	2,17%

Sectors



Currencies

EUR	60,97%
GBP	17,76%
CHF	11,79%
DKK	4,03%
SEK	3,48%
NOK	1,97%

Countries

France	20,06%
United Kingdom	16,69%
Switzerland	13,39%
Germany	10,08%
Netherlands	9,16%
Ireland	5,33%
Finland	4,10%
Denmark	4,04%
Spain	4,01%
Others	13,14%