

FACTSHEET As of 29 February 2020

ACTIAM Responsible Index Fund Equity North America-A (Pf)

Fund Profile

ACTIAM Responsible Index Fund Equity North America-A (Pf) passively invests in shares of listed North American companies through physical replication. The objective is to match the return of the index, the MSCI North America Index Net EUR. Investments are made exclusively in shares that meet the ESG criteria, as formulated by ACTIAM. This results in a deviation (tracking error) with respect to the index. The funds that become available due to the exclusion of companies are invested such that the tracking error is minimised. Securities lending is not permitted and currency risk will not be hedged.

Fundamental Investment Principles (ESG-criteria)

Companies will be evaluated on environmental, social and governance (ESG) issues covered by Fundamental Investment Principles:

- human rights
- fundamental labour rights
- corruption
- the environment
- weapons
- animal welfare
- client and product integrity

Violations of the principles may lead to exclusion.



Legend ESG-criteria (Environmental, Social, Governance)

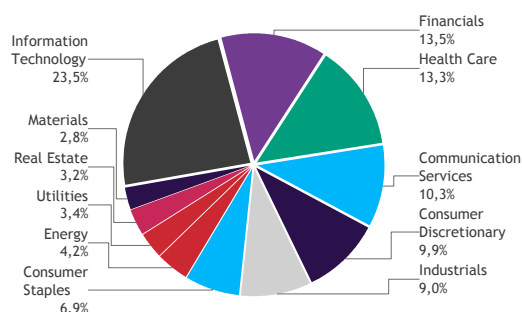


The legend indicates for which % the fund meets the fundamental principles.

Price Index Fund



Sectors



Key Information

Morningstar rating ²⁾	★★★★★
Fund Manager	ACTIAM N.V.
Inception Date	January 22nd 2009
NAV at inception date	50.000
Currency	euro
Ticker	SNSRENA NA
Benchmark	MSCI North America Index Net EUR
Ongoing charges figure	nil
Number of ESG exclusions	34
Holdings in portfolio	691

Net Performance

	fund	benchmark
1 month	-7,24%	-7,35%
2020	-5,94%	-6,03%
12 months	12,22%	11,28%
3 years, annualised ¹⁾	8,32%	7,80%
5 years, annualised ¹⁾	9,15%	8,59%
10 years, annualised ¹⁾	14,35%	13,75%
Since start, annualised ¹⁾	15,58%	14,95%
Tracking error	0,31%	

Prices in EUR

Price End of Month	249.813,66
Highest price 12 months	290.865,55
Lowest price 12 months	222.156,10
Fund size	602.417.064
Outstanding participations	2.411

Top 10 Holdings

Apple Computer Inc	4,46%
Microsoft Corp	4,32%
Amazon.Com	2,93%
Facebook Inc-A	1,71%
Alphabet Inc-Cl C	1,53%
Alphabet Inc-Cl A	1,47%
Jp Morgan Chase & Co	1,34%
Johnson & Johnson	1,30%
Visa Inc-Class A Shares	1,15%
Procter & Gamble Co	1,04%

Currencies

USD	95,15%
CAD	4,99%
EUR	-0,14%

Countries

United States	95,01%
Canada	4,99%