



#### 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 rating	3)	★★★★★
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	14,09%
Sharpe ratio 36 months	-0,04
Tracking error	1,98%
Active share	57,67%

#### 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.



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

#### Prices in euro and Facts

Price end of month	19,71
Highest price 12 months	25,30
Lowest price 12 months	16,41
Last Dividend regarding 2019	0,78
Net Asset Value End of Month	19,35
Fund size	5.389.930
Outstanding equities	278.538
Holdings in portfolio	97
Number of ESG exclusions	20

#### Net Performance 1)

	fund	benchmark
1 month	6,67%	6,12%
2020	-16,42%	-17,85%
12 months	-8,25%	-11,58%
Avg 3 years	2) -0,42%	-1,78%
Avg 5 years	2) 0,54%	-0,56%

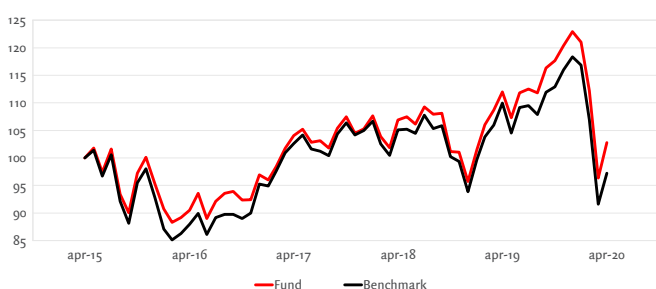
  

	2015	2016	2017	2018	2019
Fund	13,27%	1,73%	8,58%	-9,07%	28,47%
Benchmark	8,22%	2,58%	10,24%	-10,57%	26,05%

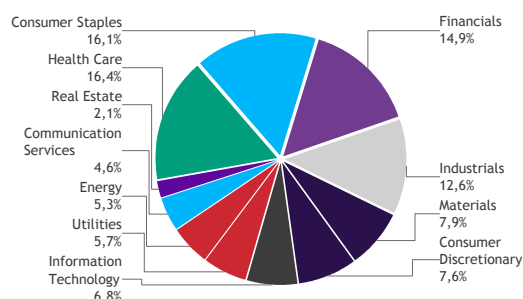
#### Top 10 Holdings

Roche Holding -Genus	5,54%
Nestle -Reg	4,79%
Astrazeneca	3,52%
Novo-Nordisk -B	3,05%
Schneider Electric Se	2,84%
Asm Lithography Holding	2,71%
Diageo	2,49%
Iberdrola	2,26%
Siemens	2,14%
Danone	2,00%

#### Price Index Fund 1)



#### Sectors



#### Currencies

EUR	52,69%
GBP	22,52%
CHF	14,67%
DKK	3,96%
SEK	3,52%
NOK	2,64%

#### Countries

United Kingdom	22,72%
France	17,21%
Switzerland	14,98%
Netherlands	8,50%
Germany	7,36%
Ireland	4,58%
Denmark	3,97%
Finland	3,96%
Spain	3,66%
Others	13,06%