



#### Fund Profile

ACTIAM Verantwoord Index Aandelenfonds Europa passively invests in shares of listed European companies by physically replicating the MSCI Europe Index Net EUR. The objective is to match the return of the index. The fund exclusively invests in shares that meet the ESG 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 N.V.
ISIN code		NL0011309315
Currency		Euro
Stock exchange listing		Euronext Amsterdam
Inception Date		28-08-2015
Fund Manager		ACTIAM N.V.
Country of residence		Netherlands
Benchmark		MSCI Europe Index Net EUR
Ongoing charges figure		0,15% (2019)

#### Performance and risk characteristics

Standard deviation 36 months	9,97%
Sharpe ratio 36 months	0,76
Tracking error	0,41%

#### 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.

#### Net Performance

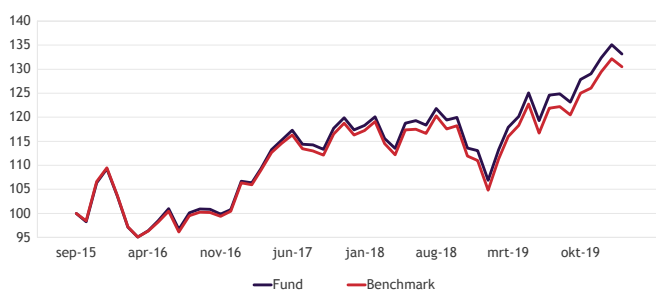
	fund	benchmark
1 month	-1,43%	-1,26%
2020	-1,43%	-1,26%
12 months	17,56%	17,21%
Avg 3 years	7,79%	7,19%
Since start, annualised	6,70%	6,21%

#### Prices in euro and Facts

Price end of month	31,95
Highest price 12 months	32,73
Lowest price 12 months	27,66
Last Dividend regarding 2018	0,90
Net Asset Value End of Month	31,60
Fund size	121.523.525
Outstanding equities	3.846.090
Holdings in portfolio	418
Number of ESG exclusions	20

	2016	2017	2018	2019
Fund	3,06%	10,84%	-9,66%	26,43%
Benchmark	2,58%	10,24%	-10,57%	26,05%

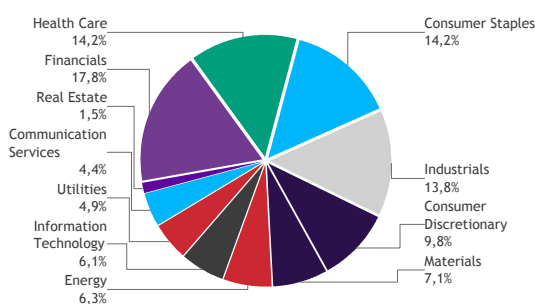
#### Price Index Fund



#### Top 10 Holdings

Nestle -Reg	3,66%
Roche Holding -Genuss	2,58%
Novartis -Reg	2,22%
Hsbc Holdings	1,63%
Astrazeneca	1,43%
Sap	1,40%
Bp	1,36%
Lvmh Moet Hennessy Louis V.	1,36%
Asm Lithography Holding	1,31%
Glaxosmithkline	1,31%

#### Sectors



#### Currencies

EUR	49,54%
GBP	25,56%
CHF	15,50%
SEK	4,45%
DKK	3,15%
NOK	1,10%
USD	0,70%

#### Countries

United Kingdom	22,71%
France	16,68%
Switzerland	16,29%
Germany	13,58%
Netherlands	7,70%
Spain	4,48%
Sweden	4,10%
Italy	3,34%
Denmark	3,15%
Others	7,98%