



Fund Profile

ACTIAM Duurzaam Euro Obligatiefonds invests in a (diversified) portfolio of euro denominated government bonds and non-government bonds of which at least 90% should have a minimum average credit rating of BBB - and a maximum of 10% might have a lower average credit rating. The weighted average credit rating for all investments is at least A -. All debtors and/or (fixed income) securities in the investment universe obtain an ESG score. The ESG score of the portfolio will always exceed the ESG -score of the benchmark. The fund's objective is to at least match the return of the benchmark and at the same time achieve the highest possible ESG score. The fund has sustainable characteristics and aims to contribute to long-term sustainability objectives in the field of the environment and social development and good entrepreneurship.

Performance and risk characteristics

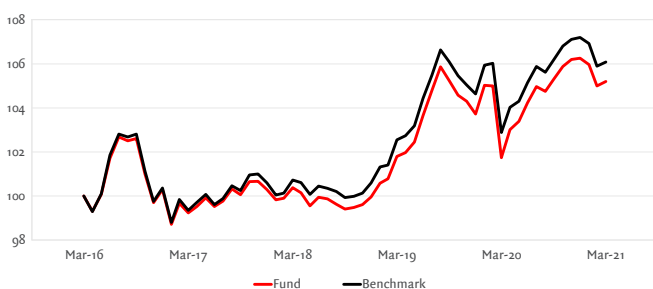
| | |
|------------------------------|-------|
| Standard deviation 36 months | 2,72% |
| Sharpe ratio 36 months | 0,64 |
| Yield | 0,23% |
| Average rating | A- |
| Modified duration | 5,03 |

Net Performance

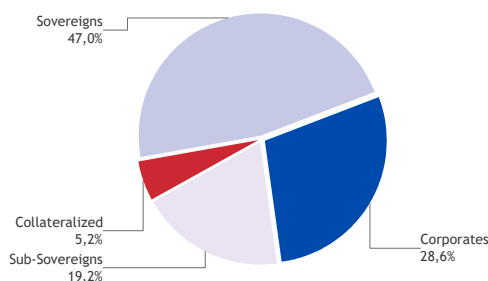
| | fund ¹ | benchmark |
|--------------------------|-------------------|-----------|
| 1 month | 0,19% | 0,18% |
| 2021 | -1,01% | -1,03% |
| 12 months | 3,39% | 3,11% |
| Avg 3 years ² | 1,58% | 1,74% |

| | 2016 | 2017 | 2018 | 2019 | 2020 |
|-------------------|-------|-------|--------|-------|-------|
| Fund ¹ | 3,02% | 0,00% | -0,34% | 3,77% | 2,45% |
| Benchmark | 3,32% | 0,24% | -0,01% | 4,03% | 2,44% |

Price Index Fund¹



Sectors



Key Information

| | |
|---------------------------------|--|
| Morningstar rating ³ | ★★★★★ |
| Investment institution | ACTIAM Beleggingsfondsen N.V. |
| ISIN code | NL0010579090 |
| Currency | Euro |
| Stock exchange listing | Euronext Amsterdam |
| Inception Date | 22-02-2018 |
| Fund Manager | ACTIAM N.V. |
| Country of residence | Netherlands |
| Benchmark | 50% iBoxx € Sovereign 1-10 Index (TR) and 50% iBoxx € Non Sovereign Index (TR) |
| Ongoing charges figure | 0,35% (2020) |



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.



Prices in euro and Facts

| | |
|------------------------------|-----------|
| Price end of month | 19,68 |
| Highest price 12 months | 19,98 |
| Lowest price 12 months | 19,01 |
| Last Dividend regarding 2019 | 0,00 |
| Net Asset Value End of Month | 19,71 |
| Fund size | 5.900.739 |
| Outstanding equities | 299.333 |

Issuers / ratings

| Debtors (top 5) | |
|-----------------|--------|
| Italy | 11,35% |
| France | 8,17% |
| Spain | 7,28% |
| Germany | 4,96% |
| Austria | 4,86% |
| Ratings | |
| AAA | 18,69% |
| AA | 28,15% |
| A | 19,91% |
| BBB | 32,21% |

Maturity Date (%)

