



#### Fund Profile

ACTIAM Duurzaam Enhanced Index Aandelenfonds Europa invests on a systematical basis in shares of listed European companies. The objective is to match the return of the MSCI Europe Index Net EUR as much as possible, taking into account the exclusion criteria. Investments are only made in shares that meet the General and Additional Exclusion 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

Investment institution	ACTIAM Beleggingsfondsen N.V.
ISIN code	NL0013332547
Currency	Euro
Stock exchange listing	Euronext Amsterdam
Inception Date	28-03-2019
Fund Manager	ACTIAM N.V.
Country of residence	Netherlands
Benchmark	MSCI Europe Index Net EUR
Ongoing charges figure	0,15% (expected)

#### Performance and risk characteristics

Standard deviation 13 months	19,28%
Sharpe ratio	n/a
Tracking error	1,48%

#### 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.

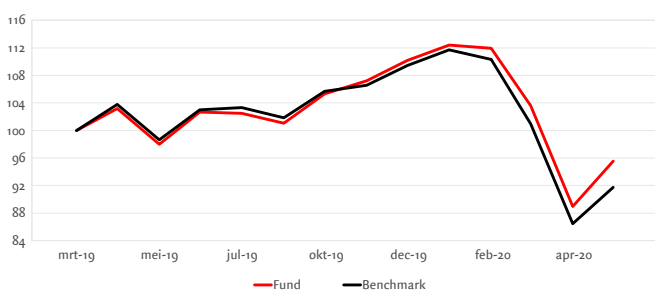
#### Net Performance

	fund	benchmark
1 month	7,40%	6,12%
2020	-15,00%	-17,85%
12 months	-7,41%	-11,58%

#### Prices in euro and Facts

Price end of month	23,55
Highest price 12 months	29,80
Lowest price 12 months	19,01
Last Dividend regarding 2019	0,67
Net Asset Value End of Month	23,08
Fund size	138.046.451
Outstanding equities	5.980.498
Holdings in portfolio	358
Number of ESG exclusions	80

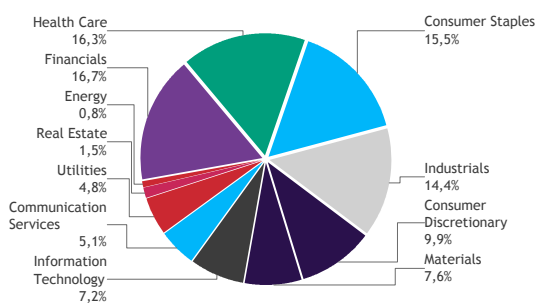
#### Price Index Fund



#### Top 10 Holdings

Nestle -Reg	4,44%
Roche Holding -Genuss	3,52%
Astrazeneca	2,09%
Sap	1,73%
Sanofi	1,71%
Novo-Nordisk -B	1,69%
Asm Lithography Holding	1,68%
Glaxosmithkline	1,64%
Hsbc Holdings	1,54%
Diageo	1,32%

#### Sectors



#### Currencies

EUR	48,96%
GBP	24,51%
CHF	16,98%
SEK	4,43%
DKK	3,59%
NOK	0,97%
USD	0,55%

#### Countries

United Kingdom	24,61%
Switzerland	17,42%
France	16,77%
Germany	13,31%
Netherlands	5,99%
Sweden	4,00%
Spain	3,94%
Denmark	3,58%
Italy	3,08%
Others	7,30%