



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% (2018)

Performance and risk characteristics

Standard deviation 36 months	10,36%
Sharpe ratio 36 months	0,52
Tracking error	0,39%

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

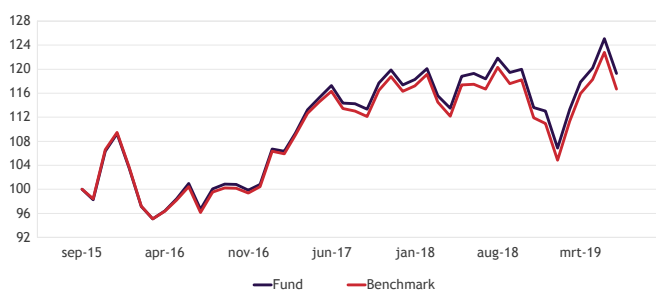
	fund	benchmark
1 month	-4,63%	-4,94%
2019	11,61%	11,32%
12 months	-0,02%	-0,66%
Avg 3 years	5,71%	5,13%
Since start, annualised	4,81%	4,21%

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

Prices in euro and Facts

Price end of month	28,50
Highest price 12 months	30,57
Lowest price 12 months	25,49
Last Dividend regarding 2018	0,90
Net Asset Value End of Month	28,30
Fund size	102.574.953
Outstanding equities	3.624.914
Holdings in portfolio	423
Number of ESG exclusions	20

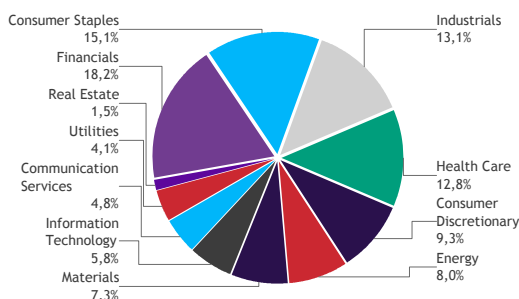
Price Index Fund



Top 10 Holdings

Nestle -Reg	3,73%
Novartis -Reg	2,23%
Roche Holding -Genuss	2,21%
Hsbc Holdings	1,99%
Unilever	1,89%
Bp	1,69%
Royal Dutch Shell -A Shs	1,68%
Total Sa	1,49%
Sap	1,45%
Royal Dutch Shell -B	1,43%

Sectors



Currencies

EUR	49,38%
GBP	26,85%
CHF	14,77%
SEK	4,30%
DKK	2,84%
NOK	1,21%
USD	0,65%

Countries

United Kingdom	23,38%
France	16,58%
Switzerland	15,62%
Germany	13,72%
Netherlands	7,87%
Spain	4,79%
Sweden	4,02%
Italy	3,19%
Denmark	2,85%
Others	7,97%