

FACTSHEET As of 31 August 2019

ACTIAM Responsible Index Fund Equity Europe-A (Pf)

Fund Profile

ACTIAM Responsible Index Fund Equity Europe-A (Pf) passively invests in shares of listed European companies through physical replication. The objective is to match the return of the index, the MSCI Europe Index Net EUR. Investments are made exclusively in shares that meet the ESG criteria, as formulated by ACTIAM. This results in a deviation (tracking error) with respect to the index. The funds that become available due to the exclusion of companies are 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⁾	★★★★★
Fund Manager	ACTIAM N.V.
Inception Date	June 21st 2013
NAV at inception date	25,00
Currency	euro
Ticker	SNSREUA NA
Benchmark	MSCI Europe Index Net EUR
Ongoing charges figure	nil
Holdings in portfolio	424
Number of ESG exclusions	19

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.



Net Performance

	fund	benchmark
1 month	-1,36%	-1,44%
2019	15,16%	14,92%
12 months	3,04%	2,45%
3 years, annualised ¹⁾	6,85%	6,32%
5 years, annualised ¹⁾	5,25%	4,74%
10 years, annualised ¹⁾	8,03%	7,62%
Since start, annualised ¹⁾	5,17%	4,71%

Tracking error 0,41%

Legend ESG-criteria (Environmental, Social, Governance)



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

Prices in EUR

Price End of Month	40,63
Highest price 12 months	41,93
Lowest price 12 months	34,44

Fund size 240.187.866
Outstanding participations 5.953.503

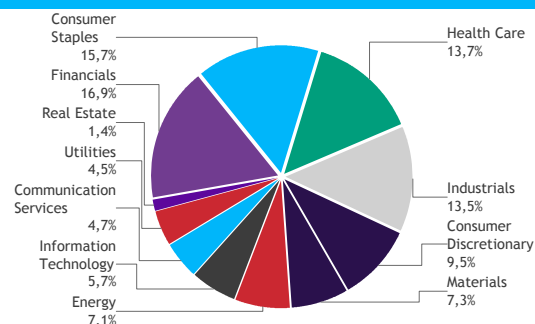
Price Index Fund



Top 10 Holdings

Nestle -Reg	4,15%
Novartis -Reg	2,29%
Roche Holding -Genuss	2,27%
Hsbc Holdings	1,76%
Bp	1,50%
Royal Dutch Shell -A Shs	1,45%
Total Sa	1,42%
Astrazeneca	1,41%
Sap	1,39%
Lvmh Moet Hennessy Louis V.	1,34%

Sectors



Currencies

EUR	49,52%
GBP	26,02%
CHF	15,33%
SEK	4,29%
DKK	3,00%
NOK	1,15%
USD	0,68%

Countries

United Kingdom	22,57%
France	16,84%
Switzerland	16,06%
Germany	13,52%
Netherlands	7,57%
Spain	4,57%
Sweden	4,05%
Italy	3,38%
Denmark	3,02%
Others	8,42%