



Fund Profile

ACTIAM Duurzaam Index Aandelenfonds Wereld invests in a sustainable manner in shares of listed companies in Europe, North America and the Pacific. The fund is managed on a systematic basis. The objective is to approach the return of the MSCI World Index Net EUR as much as possible, taking into account the exclusion criteria. Investments are only made in shares which are not excluded on the basis of 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.

Performance and risk characteristics

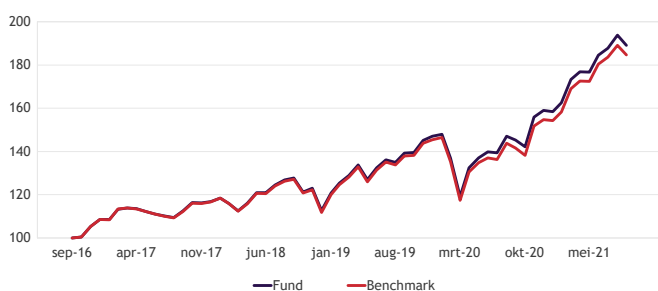
Standard deviation 36 months	16,00%
Sharpe ratio 36 months	0,87
Tracking error	0,71%

Net Performance

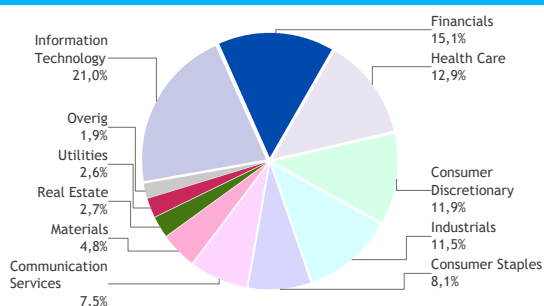
	fund	benchmark
1 month	-2,42%	-2,37%
2021	18,91%	19,34%
12 months	30,16%	30,34%
Avg 3 years ¹	13,97%	13,22%
Since start, annualised ¹	12,25%	11,69%

	2016	2017	2018	2019	2020
Fund ¹	11,31%	7,68%	-3,59%	30,47%	8,18%
Benchmark	10,73%	7,51%	-4,11%	30,02%	6,33%

Price Index Fund



Sectors



Key Information

Morningstar rating ²	★★★★★
Investment institution	ACTIAM Duurzaam Index Aandelenfonds Wereld
ISIN code	NL0011309349
Currency	Euro
Stock exchange listing	Euronext Amsterdam
Inception Date	28-08-2015
Asset Manager	ACTIAM N.V.
Country of residence	Netherlands
Benchmark	MSCI World Index Net EUR
Ongoing charges figure	0,08% (expected)

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.



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

Prices in euro and Facts

Price end of month	43,57
Highest price 12 months	44,68
Lowest price 12 months	34,66
Last Dividend regarding 2020	2,77
Net Asset Value End of Month	43,35
Fund size	568.735.531
Outstanding equities	13.120.922
Holdings in portfolio	1276
Number of ESG exclusions	272

Top 10 Holdings

Apple Computer Inc	4,13%
Microsoft Corp	3,59%
Amazon.Com	2,64%
Alphabet Inc-Cl A	1,53%
Alphabet Inc-Cl C	1,45%
Tesla Inc	1,12%
Jp Morgan Chase & Co	0,95%
Nvidia	0,93%
Visa Inc-Class A Shares	0,72%
Procter & Gamble Co	0,69%

Regions

