

FACTSHEET

ACTIAM Responsible Index Fund Equity Europe (FBI)

Fund Profile

ACTIAM Responsible Index Fund Equity Europe (FBI) 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.

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.

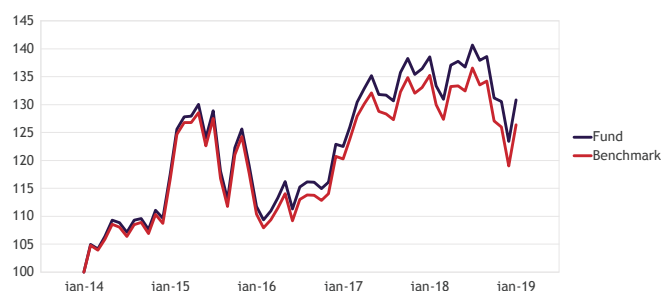


Legend ESG-criteria (Environmental, Social, Governance)

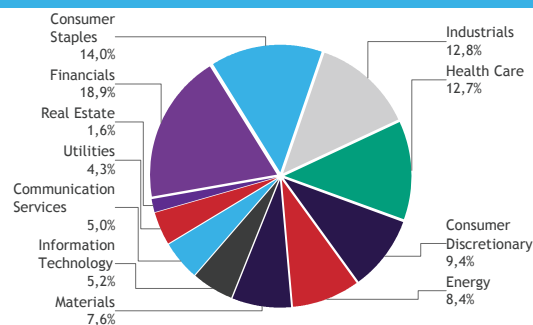


The legend indicates for which % the fund meets the fundamental principles.

Price Index Fund



Sectors



Key Information as of 31 January 2019

Morningstar rating	★★★★★
Fund Manager	ACTIAM N.V.
Inception Date	June 12th 2008
NAV at inception date	50.000
Currency	euro
Ticker	SNSREUE NA
Benchmark	MSCI Europe Index Net EUR
Ongoing charges figure	nil
Holdings in portfolio	420
Number of ESG exclusions	20

Net Performance

	fund	benchmark
1 month	6,06%	6,19%
12 months	-5,54%	-6,53%
3 years, annualised ¹⁾	5,41%	4,62%
5 years, annualised ¹⁾	5,53%	4,80%
10 years, annualised ¹⁾	9,85%	9,29%
2019	6,06%	6,19%
Since start, annualised ¹⁾	4,74%	4,20%

Tracking error 0,40%

Prices (EUR)

Price End of Month	62.323,40
Highest price 12 months	67.950,47
Lowest price 12 months	57.362,97
Last Dividend regarding 2017	2.300,00
Fund size	1.626.399.133
Outstanding participations	26.096

Top 10 Holdings

Nestle -Reg	3,28%
Novartis -Reg	2,27%
Roche Holding -Genuss	2,24%
Hsbc Holdings	2,04%
Royal Dutch Shell -A Shs	1,74%
Unilever	1,73%
Bp	1,67%
Total Sa	1,58%
Royal Dutch Shell -B	1,43%
Sap	1,22%

Currency Exposure / Countries

EUR	49,82%	United Kingdom	23,27%
GBP	27,13%	France	16,64%
CHF	13,80%	Switzerland	14,92%
SEK	4,52%	Germany	13,88%
DKK	2,82%	Netherlands	7,86%
NOK	1,28%	Spain	4,92%
USD	0,63%	Sweden	4,12%
		Italy	3,26%
		Denmark	2,81%
		Others	8,32%