

FACTSHEET

ACTIAM Verantwoord Index Aandelenfonds Europa

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 as of 31 January 2019

Morningstar rating	★★★★★
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% (2017)

Performance and risk characteristics

Standard deviation 36m	9,71%
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	6,01%	6,19%
12 months	-5,66%	-6,53%
Avg 3 years	1) 5,26%	4,62%
2019	6,01%	6,19%
Since start, annualised	1) 3,71%	3,19%

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

Prices (Euro) and Facts

Price end of month	27,66
Highest price 12 months	30,04
Lowest price 12 months	25,49
Last Dividend regarding 2017	0,60
Net Asset Value End of Month	27,69
Fund size	101.394.484
Outstanding equities	3.661.184
Holdings in portfolio	420
Number of ESG exclusions	20

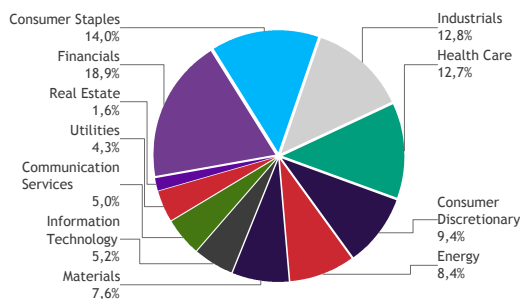
Price Index Fund



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%

Sectors



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%