



Fund Profile

The Zwitserleven Kortlopend Obligatiefonds invests in fixed-income securities denominated in euros with a relatively short residual maturity, a low credit risk profile and a low liquidity risk. The investments are valued by leading credit rating agencies with an average minimum rating of A-. The fund managers invest in loans from companies that are financially healthy or under statutory supervision. They can also invest in loans from the government or government-guaranteed loans. Taking into account the risk profile, the investment objective is aimed at achieving the best possible return in the long term, based on a responsible investment policy.

Performance and risk characteristics

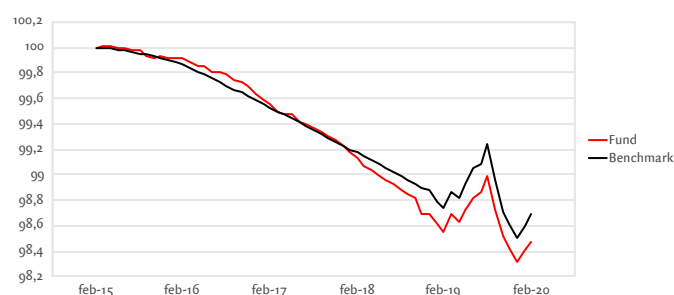
Standard deviation 36m	0,27%
Sharpe ratio 36m	-1,85
Yield	-0,56%
Average rating	AA+

Net Performance

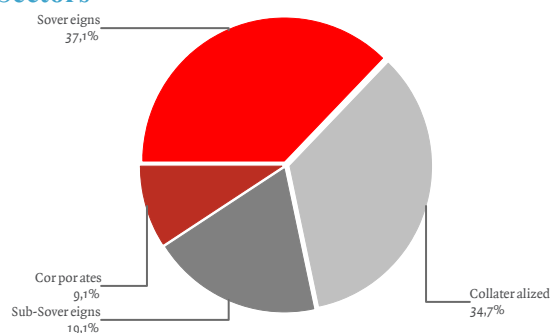
	Fund	Benchmark
1 month	0,08%	0,10%
3 months	0,06%	0,08%
12 months	-0,08%	-0,05%
3 years, annualised ¹⁾	-0,36%	-0,28%
5 years, annualised ¹⁾	-0,31%	-0,26%
2020	0,16%	0,19%

	2015	2016	2017	2018	2019
Fund	-0,05%	-0,28%	-0,41%	-0,54%	-0,37%
Benchmark	-0,10%	-0,32%	-0,35%	-0,36%	-0,37%

Price Index Fund



Sectors



Key Information as of February 29th 2020

Investment Institution	Zwitserleven Beleggingsfondsen
Currency	Euro
Inception Date	01-01-1996
Fund Manager	ACTIAM N.V.
Country of Residence	The Netherlands
Ongoing charges figure	0,040% (2019)
Obtainable via	Insurance product Zwitserleven

Benchmark and Duration Portfolio

Benchmark	iBoxx € Overall AAA 1-3 (TR)
Modified Duration	1,69

Fundamental Investment Principles (ESG-criteria)

Companies, sovereigns and institutions 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.



Prices (Euro) and Facts

Net Asset Value End of Month	5,92
Highest price 12 months	5,96
Lowest price 12 months	5,91

Last Dividend regarding 2018	0,03
Fund size	20.008.630
Outstanding participations	3.380.296

Issuers / ratings

Debtors (top 5)

Germany	27,21%
Netherlands	9,73%
Sparebank 1 Boligkreditt As	7,69%
Sveriges Sakerstallda Obligationer Ab	7,39%
Caisse De Refinancement De L'Habitat Sa	7,01%
Ratings	
AAA	92,2%
AA	3,3%
A	4,5%

Maturity Date (%)

