



#### Fund Profile

The Zwitserleven Medium Duration Fonds invests in euro-denominated bonds and money market instruments, money market funds and in interest rate derivatives. The investments are valued by leading credit rating agencies with an average minimum rating of AA-. Loans and money market instruments issued by local and regional governments and by supranational organizations must have a rating of at least AAA. Limited investments may be made in money market instruments issued by companies with a credit rating of at least AA-. The fund's investment objective is to match, with limited credit risk, a cashflow statement that is based on the average liabilities of Zwitserleven's separate accounts.

#### Performance and risk characteristics

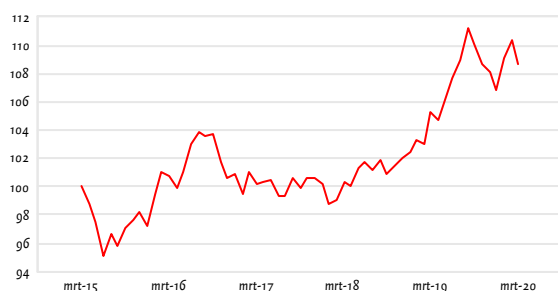
Standard deviation 36m	3,56%
Sharpe ratio 36m	0,73
Yield	-0,18%
Average rating	AAA

#### Net Performance

	Fund
1 month	-1,58%
3 months	1,63%
12 months	3,22%
3 years, annualised	<sup>1)</sup> 2,74%
5 years, annualised	<sup>1)</sup> 1,67%
2020	1,63%

	2015	2016	2017	2018	2019
Fund	0,25%	3,89%	-0,71%	2,18%	4,36%

#### Price Index Fund



#### Modified duration contribution

Time bucket (year)	Modified Duration Contribution		
	Bonds	Swaps	Total
0 - 5	0,81	-0,07	0,74
5 - 10	2,19	0,47	2,66
10 - 15	3,22	1,94	5,16
Total	6,22	2,33	8,55

#### Key Information as of March 31st 2020

Investment Institution	Zwitserleven Institutionele Beleggingsfondsen
Currency	Euro
Inception Date	11-15-2012
Fund Manager	ACTIAM N.V.
Country of Residence	The Netherlands
Ongoing charges figure	0,040% (2019)
Obtainable via	Insurance product Zwitserleven

#### Duration portfolio

Modified Duration	8,55
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#### 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	31,54
Highest price 12 months	32,52
Lowest price 12 months	30,25

Fund size	497.219.337
Outstanding participations	15.767.210

#### Issuers / ratings

##### Debtors (top 5)

Netherlands	33,35%
Germany	32,11%
France	13,92%
Austria	9,41%
BlackRock	3,95%

##### Ratings

AAA	71,9%
AA	23,8%
Others	4,2%