



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

	Fund
Standard deviation 36m	3,54%
Sharpe ratio 36m	0,75
Yield	-0,14%
Average rating	AAA
Modified Duration	8,59
Green Bonds	1,73%

Net Performance

	Fund				
1 month	0,07%				
3 months	-2,26%				
12 months	-0,57%				
3 years, annualised ¹⁾	2,48%				
5 years, annualised ¹⁾	1,39%				
2021	-2,26%				
	2016	2017	2018	2019	2020
Fund	3,89%	-0,71%	2,18%	4,36%	3,39%

Price Index Fund



Modified duration contribution

Time bucket	Modified Duration Contribution		
	Bonds	Swaps	Total
0 - 5	0,82	-0,06	0,75
5 - 10	2,46	0,22	2,69
10 - 15	3,38	1,77	5,15
Total	6,66	1,93	8,59

Key Information as of March 31st 2021

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% (2020)
Obtainable via	Insurance product Zwitserleven

Prices (Euro) and Facts

Net Asset Value End of Month	31,36
Highest price 12 months	32,23
Lowest price 12 months	31,19
Fund size	495.513.194
Outstanding participations	15.803.038

Fundamental Investment Principles (ESG-criteria)*



* Click the symbols for more information

Sustainability and Impact

ESG	CO ₂	Waterverbruik
ESG-score ①	CO ₂ -uitstoot ①	Waterverbruik ①

This fund promotes sustainable characteristics without measurable objectives

Instruments ESG-policy

(*Click the symbols for more information)



Issuers / ratings

Debtors (top 5)		Ratings	
Germany	35,02%	AAA	73,6%
Netherlands	31,79%	AA	23,6%
France	14,87%	Others	2,8%
Austria	8,60%		
Bayerische Landesbodenkr	3,26%		

Top Holdings

Netherlands Government 2.5%	15012033	9,5%
Netherlands Government 2.25%	15072022	7,5%
Bundesrepub. Deutschland 5.5%	04012031	6,5%
Bundesobligation 0%	18102024	6,4%
Republic Of Austria 0.75%	20102026	6,2%
Bundesrepub. Deutschland 0%	15052035	6,0%
Bundesrepub. Deutschland 0%	15082029	5,5%
France (Govt Of) 1.5%	25052031	5,2%
French Discount T-Bill 0%	08092021	5,1%
Netherlands Government 5.5%	15012028	4,5%