



#### Fund Profile

The Zwitserleven Medium Duration Fonds invests in euro-denominated bonds and money market instruments, money market funds and in interest rate derivatives, whereby minimum ratings are set for each investment instrument. The average rating of the portfolio is at least AA-. The fund has sustainable characteristics and aims to contribute to long-term sustainability objectives in the field of the environment and social development and good entrepreneurship. 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.

#### Key Information as of April 30th 2022

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% (2021)
Obtainable via	Insurance product Zwitserleven

#### Performance and risk characteristics

	Fund
Standard deviation 36m	4,70%
Sharpe ratio 36m	-0,48
Yield	1,32%
Average rating	AAA
Modified Duration	8,09
Green Bonds	4,59%

#### Net Performance

	Fund				
1 month	-3,60%				
3 months	-8,15%				
12 months	-9,57%				
3 years, annualised <sup>1)</sup>	-2,53%				
5 years, annualised <sup>1)</sup>	-0,68%				
2022	-9,26%				
	2017	2018	2019	2020	2021
Fund	-0,71%	2,18%	4,36%	3,39%	-3,28%

#### Prices (Euro) and Facts

Net Asset Value End of Month	28,16
Highest price 12 months	31,90
Lowest price 12 months	28,16
Fund size	459.325.009
Outstanding participations	16.313.573
SFDR classification	8

#### Fundamental Investment Principles (ESG-criteria)\*



\* Click the symbols for more information

#### Sustainability and Impact



This fund promotes sustainable characteristics without measurable objectives

#### Price Index Fund



#### Instruments ESG-policy

(\*Click the symbols for more information)



#### Issuers / ratings

Debtors (top 5)		Ratings	
Germany	33,03%	AAA	73,6%
Netherlands	31,28%	AA	26,0%
Austria	15,12%	Others	0,4%
France	11,64%		
European Investment Bank	3,44%		

#### Modified duration contribution

Time bucket	Modified Duration Contribution		
	Bonds	Swaps	Total
0 - 5	0,77	-0,09	0,69
5 - 10	2,18	0,42	2,60
10 - 15	2,85	1,95	4,80
Total	5,80	2,29	8,09

#### Top Holdings

Netherlands Government 2.25% 15072022	10,6%
Netherlands Government 2.5% 15012033	8,3%
France (Govt Of) 1.5% 25052031	7,4%
Bundesrepub. Deutschland 4.75% 04072034	6,9%
Bundesobligation 0% 18102024	6,7%
Netherlands Government 0% 15012024	6,3%
Republic Of Austria 4.85% 15032026	5,5%
Bundesrepub. Deutschland 0% 15082029	4,9%
Republic Of Austria 0% 20092022	4,4%
France (Govt Of) 1.25% 25052034	3,9%