



Fund Profile

The Zwitserleven Government Bonds 10+ Fonds invests in euro-denominated government loans issued by Eurozone countries or in loans guaranteed by Eurozone governments. The issuing institutions have been awarded an average credit rating by Standard & Poor's, Moody's or Fitch of at least A-. At least 75% of the portfolio has a time to maturity of more than seven years. The fund's investment objective is to at least match the return of the benchmark.

Key Information as of August 31st 2019

Investment Institution	Zwitserleven Beleggingsfondsen
Currency	Euro
Inception Date	05-01-2005
Fund Manager	ACTIAM N.V.
Country of Residence	The Netherlands
Ongoing charges figure	0,040% (2018)
Obtainable via	Insurance product Zwitserleven

Performance and risk characteristics

Standard deviation 36m	5,96%
Sharpe ratio 36m	0,74
Yield	0,03%
Average rating	AA-

Benchmark and Duration Portfolio

Benchmark	iBoxx € Sovereign 7+ AAA/AA/A Index (TR)
Modified Duration	13,60

Net Performance

	Fund	Benchmark
1 month	3,88%	3,85%
3 months	9,72%	9,68%
12 months	17,90%	17,97%
3 years, annualised ¹⁾	4,63%	4,38%
5 years, annualised ¹⁾	6,26%	6,21%
2019	17,39%	17,53%

	2014	2015	2016	2017	2018
Fund	21,69%	0,01%	6,93%	0,61%	2,07%
Benchmark	21,91%	0,15%	7,15%	-0,13%	2,10%

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

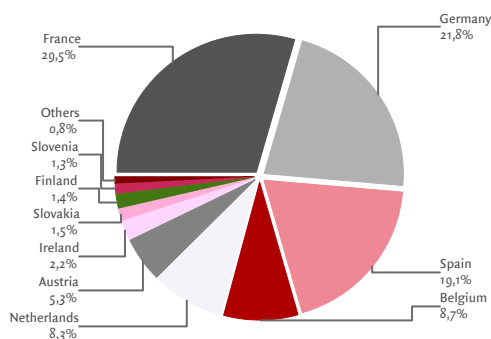
Net Asset Value End of Month	11,49
Highest price 12 months	11,56
Lowest price 12 months	9,61

Last Dividend regarding 2018	0,05
Fund size	96.625.162
Outstanding participations	8.412.326

Price Index Fund



Countries



Issuers / ratings

Debtors (top 5)

France	29,48%
Germany	21,72%
Spain	19,08%
Belgium	8,67%
Netherlands	8,31%

Ratings

AAA	30,1%
AA	45,0%
A	24,9%

Modified duration contribution

Time bucket (year)	Modified Duration Contribution
0 - 5	-0,19
5 - 10	2,80
10 - 15	2,36
15 - 20	1,97
20 - 25	1,79
25 - 35	3,08
35+	1,80
Total	13,60