



Fund Profile

The Zwitserleven Obligatiefonds invests in a (diversified) portfolio of euro denominated government bonds and non-government bonds of which at least 90% should have a minimum average credit rating of BBB- and a maximum of 10% might have a lower average credit rating. All debtors and/or (fixed income) securities in the investment universe obtain an ESG-score. The ESG-score of the portfolio will always exceed the ESG-score of the benchmark. The fund's objective is to at least match the return of the benchmark and at the same time achieve the highest possible ESG score.

Key Information as of August 31st 2019

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% (2018)
Obtainable via	Insurance product Zwitserleven

Performance and risk characteristics

Standard deviation 36m	2,27%
Sharpe ratio 36m	0,50
Yield	-0,14%
Average rating	A

Benchmark and Duration Portfolio

Benchmark	50% iBoxx € Sovereign 1-10 Index (TR), 50% iBoxx € Non Sovereign Index (TR)
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Modified Duration 5,23

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.



Net Performance

	Fund	Benchmark
1 month	0,94%	1,09%
3 months	3,29%	3,34%
12 months	6,45%	6,42%
3 years, annualised ¹⁾	1,37%	1,27%
5 years, annualised ¹⁾	2,57%	2,56%
2019	5,99%	6,01%

	2014	2015	2016	2017	2018
Fund	11,85%	0,81%	3,33%	0,31%	0,03%
Benchmark	11,09%	1,00%	3,32%	0,24%	-0,01%

Prices (Euro) and Facts

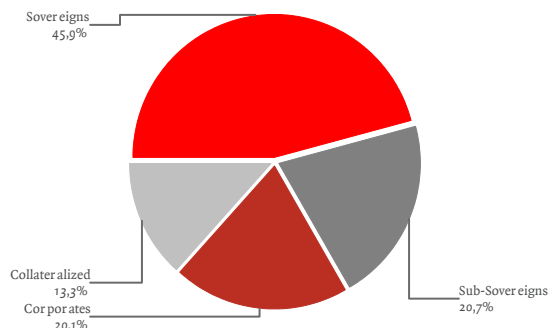
Net Asset Value End of Month	17,88
Highest price 12 months	17,91
Lowest price 12 months	16,97

Last Dividend regarding 2018	0,27
Fund size	248.670.504
Outstanding participations	13.887.389

Price Index Fund



Sectors



Issuers / ratings

Debtors (top 5)

Italy	11,27%
France	8,97%
Spain	7,62%
Germany	4,49%
Netherlands	2,98%

Ratings

AAA	29,5%
AA	25,7%
A	20,1%
BBB	24,4%
Others	0,2%

Maturity Date (%)

