



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 September 30th 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

Performance and risk characteristics

	Fund
Standard deviation 36m	3,68%
Sharpe ratio 36m	0,64
Yield	-0,05%
Average rating	AAA
Modified Duration	8,04
Green Bonds	3,84%

Net Performance

	Fund				
1 month	-1,43%				
3 months	-0,23%				
12 months	-2,52%				
3 years, annualised ¹⁾	2,09%				
5 years, annualised ¹⁾	0,69%				
2021	-2,86%				
	2016	2017	2018	2019	2020
Fund	3,89%	-0,71%	2,18%	4,36%	3,39%

Prices (Euro) and Facts

Net Asset Value End of Month	31,16
Highest price 12 months	32,23
Lowest price 12 months	30,92
Fund size	513.509.405
Outstanding participations	16.478.669

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)



Screening for in-/exclusion

Issuers / ratings

Debtors (top 5)		Ratings	
Germany	35,28%	AAA	72,3%
Netherlands	27,14%	AA	25,6%
Austria	14,07%	Others	2,2%
France	11,41%		
European Investment Bank	3,30%		

Modified duration contribution

Time bucket	Modified Duration Contribution		
	Bonds	Swaps	Total
0 - 5	0,69	-0,05	0,64
5 - 10	2,48	0,00	2,48
10 - 15	3,37	1,56	4,93
Total	6,54	1,51	8,04

Top Holdings

Netherlands Government 2.25% 15072022	9,7%
Netherlands Government 2.5% 15012033	8,8%
Bundesrepub. Deutschland 4.75% 04072034	7,5%
Bundesobligation 0% 18102024	6,2%
Bundesrepub. Deutschland 0% 15052035	5,7%
Republic Of Austria 0.75% 20102026	5,4%
Bundesrepub. Deutschland 0% 15082029	5,3%
France (Govt Of) 1.5% 25052031	5,1%
Netherlands Government 5.5% 15012028	4,3%
France (Govt Of) 1.25% 25052034	4,0%