



Fund Profile

The Zwitserleven Long 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.

Performance and risk characteristics

	Fund
Standard deviation 36m	18,85%
Sharpe ratio 36m	-0,77
Yield	2,90%
Average rating	AA+
Modified Duration	21,37
Green Bonds ²	14,57%

Net Performance

	Fund
1 month	-10,68%
3 months	-3,06%
12 months	-39,16%
3 years, annualised ¹⁾	-14,27%
5 years, annualised ¹⁾	-4,79%
2022	-39,16%
	2017 2018 2019 2020 2021
Fund	-3,36% 6,38% 16,75% 13,73% -8,95%

Key Information as of December 31st 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

Prices (Euro) and Facts

Net Asset Value End of Month	28,05
Highest price 12 months	46,07
Lowest price 12 months	27,14
Fund size	696.805.431
Outstanding participations	24.840.363
SFDR classification	8

Fundamental Investment Principles (ESG-criteria)*



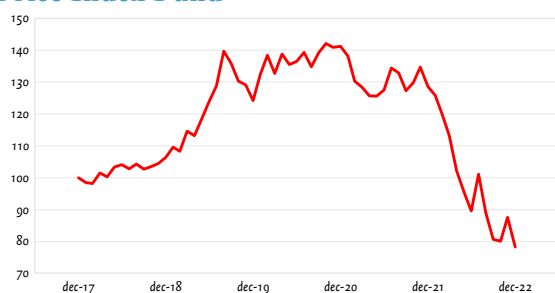
* Click the symbols for more information

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	
Netherlands	34,05%	AAA	66,7%
Germany	30,50%	AA	33,3%
France	25,10%	Others	0,0%
Austria	12,57%		
International Developmen	5,16%		

Modified duration contribution

Time bucket	Bonds	Swaps	Futures	Total
0 - 5	0,24	-0,48	-2,71	-2,95
5 - 10	0,51	2,27	0,00	2,78
10 - 15	0,41	-0,07	0,00	0,34
15 - 20	5,43	1,16	0,00	6,59
20 - 25	3,04	6,43	0,00	9,47
25 - 35	3,84	6,09	0,00	9,93
	13,46	15,41	-2,71	26,15

Top Holdings

Dutch Treasury Cert 0% 30012023	8,5%
Bundesrepub. Deutschland 0% 04072042	8,4%
German Treasury Bill 0% 21062023	7,0%
Bundesrepub. Deutschland 1.5% 15052023	6,1%
France (Govt Of) 0% 25032024	4,1%
Netherlands Government 2% 15072024	4,1%
France (Govt Of) 0.75% 25052052	3,8%
France (Govt Of) 1.75% 25062039	3,8%
Netherlands Government 0% 15012052	3,5%
Austrian T-Bill 0% 27042023	3,5%