



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	18,67%
Sharpe ratio 36m	-0,98
Yield	3,04%
Average rating	AA+
Modified Duration	22,14
Green Bonds ²	13,31%

Net Performance

	Fund
1 month	-7,36%
3 months	-13,09%
12 months	-36,63%
3 years, annualised ¹⁾	-18,07%
5 years, annualised ¹⁾	-4,96%
2023	-2,69%

	2018	2019	2020	2021	2022
Fund	6,38%	16,75%	13,73%	-8,95%	-39,16%

Price Index Fund



Modified duration contribution

Time bucket	Bonds	Swaps	Futures	Total
0 - 5	0,20	-0,62	-2,77	-3,19
5 - 10	0,45	2,26	0,00	2,71
10 - 15	0,46	-0,25	0,00	0,20
15 - 20	6,24	1,16	0,00	7,40
20 - 25	3,18	6,32	0,00	9,51
25 - 35	3,81	6,76	0,00	10,57
	14,34	15,63	-2,77	27,20

Key Information as of February 28th 2023

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% (2022)
Obtainable via	Insurance product Zwitserleven

Prices (Euro) and Facts

Net Asset Value End of Month	27,30
Highest price 12 months	45,20
Lowest price 12 months	27,14
Fund size	684.973.793
Outstanding participations	25.094.422
SFDR classification	8

Fundamental Investment Principles (ESG-criteria)*



* Click the symbols for more information

Sustainability and Impact



ESG-score



CO2-uitstoot



Waternverbruik

This fund promotes sustainable characteristics without measurable objectives

Instruments ESG-policy

(*Click the symbols for more information)



Issuers / ratings

Debtors (top 5)		Ratings	
Netherlands	37,48%	AAA	68,6%
Germany	31,37%	AA	28,9%
France	24,84%	Others	2,5%
Austria	12,83%		
International Development	5,09%		

Top Holdings

Bundesrepub. Deutschland 0% 04072042	8,6%
German Treasury Bill 0% 21062023	7,2%
Bundesrepub. Deutschland 1.5% 15052023	6,3%
Netherlands Government 0% 15012024	5,8%
Netherlands Government 3.75% 15012042	4,7%
Netherlands Government 2% 15072024	4,2%
France (Govt Of) 0.75% 25052052	3,8%
France (Govt Of) 1.75% 25062039	3,8%
Dutch Treasury Cert 0% 30052023	3,6%
France (Govt Of) 3.25% 25052045	3,6%