



Fund Profile

The Zwitsersleven Long Duration Fonds invests in euro-denominated bonds and money market instruments, money market funds and in interest rate derivatives. The investments are valued by leading credit rating agencies with an average minimum rating of AA-. Loans and money market instruments issued by local and regional governments and by supranational organizations must have a rating of at least AAA. Limited investments may be made in money market instruments issued by companies with a credit rating of at least AA-. The fund's investment objective is to match, with limited credit risk, a cashflow statement that is based on the average liabilities of Zwitsersleven's separate accounts.

Performance and risk characteristics

| | Fund |
|------------------------|--------|
| Standard deviation 36m | 11,55% |
| Sharpe ratio 36m | 0,72 |
| Yield | 0,33% |
| Average rating | AAA |
| Modified Duration | 22,80 |
| Green Bonds | 10,57% |

Net Performance

| | Fund |
|-----------------------------------|-----------------------------------|
| 1 month | -1,51% |
| 3 months | -9,09% |
| 12 months | -3,25% |
| 3 years, annualised ¹⁾ | 8,14% |
| 5 years, annualised ¹⁾ | 4,13% |
| 2021 | -9,09% |
| | 2016 2017 2018 2019 2020 |
| Fund | 13,42% -3,36% 6,38% 16,75% 13,73% |

Key Information as of March 31st 2021

| | |
|------------------------|--|
| Investment Institution | Zwitsersleven 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 Zwitsersleven |

Prices (Euro) and Facts

| | |
|------------------------------|---------------|
| Net Asset Value End of Month | 46,04 |
| Highest price 12 months | 51,32 |
| Lowest price 12 months | 45,73 |
| Fund size | 1.130.603.831 |
| Outstanding participations | 24.559.349 |

Fundamental Investment Principles (ESG-criteria)*



* Click the symbols for more information

Sustainability and Impact

| | | |
|-------------|-----------------------------|-----------------|
| ESG | CO ₂ | Waterverbruik |
| ESG-score ① | CO ₂ -uitstoot ① | Waterverbruik ① |

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 | 36,34% | AAA | 71,5% |
| Germany | 31,86% | AA | 27,1% |
| France | 15,81% | Others | 1,4% |
| Austria | 10,90% | | |
| Swaps | 1,41% | | |

Modified duration contribution

| Time bucket | Modified Duration Contribution | | |
|-------------|--------------------------------|-------|-------|
| | Bonds | Swaps | Total |
| 0 - 5 | 0,11 | -0,29 | -0,19 |
| 10 - 15 | 0,13 | -0,14 | -0,01 |
| 15 - 20 | 2,32 | 3,67 | 5,99 |
| 20 - 25 | 5,40 | 2,48 | 7,88 |
| 25 - 35 | 8,09 | 1,04 | 9,13 |
| Total | 16,05 | 6,75 | 22,80 |

Top Holdings

| | | |
|--------------------------------|----------|-------|
| Bundesrepub. Deutschland 2.5% | 15082046 | 13,0% |
| Netherlands Government 0% | 15012022 | 8,5% |
| Bundesrepub. Deutschland 0% | 04072042 | 8,4% |
| Netherlands Government 2.75% | 15012047 | 7,7% |
| Netherlands Government 3.75% | 15012042 | 7,4% |
| Bundesrepub. Deutschland 1.25% | 15082048 | 5,3% |
| France (Govt Of) 2% | 25052048 | 4,5% |
| Bundesrepub. Deutschland 2.5% | 04072044 | 4,0% |
| Republic Of Austria 4.15% | 15032037 | 3,8% |
| Netherlands Government 0.5% | 15012040 | 3,6% |