



Fund Profile

The Zwitslerleven 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 Zwitslerleven's separate accounts.

Performance and risk characteristics

	Fund
Standard deviation 36m	16,08%
Sharpe ratio 36m	-0,47
Yield	1,48%
Average rating	AAA
Modified Duration	22,08
Green Bonds	22,35%

Net Performance

	Fund
1 month	12,92%
3 months	-0,99%
12 months	-24,80%
3 years, annualised ¹⁾	-7,75%
5 years, annualised ¹⁾	0,84%
2022	-21,37%
	2017 2018 2019 2020 2021
Fund	-3,36% 6,38% 16,75% 13,73% -8,95%

Price Index Fund



Modified duration contribution

Time bucket	Bonds	Swaps	Futures	Total
0 - 5	0,10	-0,10	0,00	0,01
5 - 10	0,12	-0,12	0,00	0,00
10 - 15	0,25	-0,26	0,00	-0,01
15 - 20	5,01	0,79	0,00	5,80
20 - 25	4,93	2,67	0,00	7,60
25 - 35	7,41	1,28	0,00	8,69
	17,82	4,26	0,00	22,09

Key Information as of July 31st 2022

Investment Institution	Zwitslerleven 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 Zwitslerleven

Prices (Euro) and Facts

Net Asset Value End of Month	36,26
Highest price 12 months	49,00
Lowest price 12 months	29,98
Fund size	1.153.308.731
Outstanding participations	31.810.172
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

Instruments ESG-policy

(*Click the symbols for more information)



Issuers / ratings

Debtors (top 5)	Ratings
Germany	34,46% AAA 71,4%
Netherlands	31,17% AA 27,7%
France	17,61% Others 0,9%
Austria	11,47%
International Development	2,82%

Top Holdings

Bundesrepub. Deutschland 1.25% 15082048	7,5%
Bundesrepub. Deutschland 0% 04072042	6,9%
Netherlands Government 2.75% 15012047	6,6%
Netherlands Government 0.5% 15012040	6,6%
Bundesrepub. Deutschland 0% 15082050	6,5%
Netherlands Government 3.75% 15012042	6,1%
Netherlands Government 0% 15012052	6,0%
Bundesrepub. Deutschland 2.5% 04072044	5,3%
France (Govt Of) 2% 25052048	4,0%
Bundesrepub. Deutschland 1.5% 15052023	3,8%