



Fund Profile

The Zwitsersleven 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 Zwitsersleven's separate accounts.

Performance and risk characteristics

	Fund
Standard deviation 36m	5,95%
Sharpe ratio 36m	-0,98
Yield	2,05%
Average rating	AAA
Modified Duration	7,57
Green Bonds	11,60%

Net Performance

	Fund				
1 month	-5,46%				
3 months	-3,43%				
12 months	-15,09%				
3 years, annualised	¹⁾ -5,96%				
5 years, annualised	¹⁾ -1,67%				
2022	-13,48%				
	2017	2018	2019	2020	2021
Fund	-0,71%	2,18%	4,36%	3,39%	-3,28%

Price Index Fund



Modified duration contribution

Time bucket	Bonds	Swaps	Futures	Total
0 - 5	0,72	-0,05	0,00	0,66
5 - 10	2,44	0,02	0,00	2,45
10 - 15	2,63	1,26	0,00	3,89
15 - 20	0,00	0,57	0,00	0,57
	5,78	1,79	0,00	7,57

Key Information as of August 31st 2022

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% (2021)
Obtainable via	Insurance product Zwitsersleven

Prices (Euro) and Facts

Net Asset Value End of Month	26,85
Highest price 12 months	31,61
Lowest price 12 months	26,35
Fund size	430.638.043
Outstanding participations	16.041.013
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	29,31%	AAA	73,0%
Netherlands	25,12%	AA	26,8%
Austria	15,54%	Others	0,2%
France	12,34%		
European Investment Bank	4,66%		

Top Holdings

Netherlands Government 2.5% 15012033	8,4%
France (Govt Of) 1.5% 25052031	7,5%
Netherlands Government 0% 15012024	7,3%
Bundesobligation 0% 18102024	7,0%
Republic Of Austria 4.85% 15032026	5,7%
Liquidity	4,7%
Republic Of Austria 0% 20092022	4,6%
Bundesrepub. Deutschland 0% 15082029	4,0%
Bundesrepub. Deutschland 4.75% 04072028	3,9%
France (Govt Of) 1.25% 25052034	3,9%