



Fund Profile

The Zwitsersleven 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 Zwitsersleven's separate accounts.

Performance and risk characteristics

	Fund
Standard deviation 36m	11,86%
Sharpe ratio 36m	0,73
Yield	0,18%
Average rating	AAA
Modified Duration	22,49
Green Bonds	10,47%

Net Performance

	Fund
1 month	-1,17%
3 months	5,81%
12 months	-1,40%
3 years, annualised ¹⁾	8,43%
5 years, annualised ¹⁾	3,05%
2021	-5,91%
	2016 2017 2018 2019 2020
Fund	13,42% -3,36% 6,38% 16,75% 13,73%

Key Information as of August 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	47,65
Highest price 12 months	51,32
Lowest price 12 months	44,17
Fund size	1.270.708.886
Outstanding participations	26.668.264

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	
Germany	33,17%	AAA	69,4%
Netherlands	32,67%	AA	29,1%
France	17,18%	Others	1,5%
Austria	11,24%		
Swaps	2,26%		

Modified duration contribution

Time bucket	Modified Duration Contribution		
	Bonds	Swaps	Total
0 - 5	0,12	-0,23	-0,11
10 - 15	0,11	-0,12	-0,01
15 - 20	2,49	3,27	5,76
20 - 25	5,46	2,27	7,73
25 - 35	9,12	0,00	9,12
Total	17,31	5,18	22,49

Top Holdings

Bundesrepub. Deutschland 0% 15082050	8,1%
Bundesrepub. Deutschland 0% 04072042	7,8%
Netherlands Government 0% 15012052	7,6%
Netherlands Government 0% 15012022	7,5%
Netherlands Government 2.75% 15012047	7,1%
Netherlands Government 3.75% 15012042	6,8%
Bundesrepub. Deutschland 1.25% 15082048	6,2%
Bundesrepub. Deutschland 2.5% 04072044	5,8%
Netherlands Government 0.5% 15012040	4,0%
France (Govt Of) 2% 25052048	4,0%