



Fund Profile

The Zwitserleven Long Duration Fonds invests in euro-denominated bonds and money market instruments, money market funds and in interest rate derivatives. The government loans have been awarded an average credit rating by Standard & Poor's, Moody's or Fitch of at least 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 Zwitserleven's separate accounts.

Performance and risk characteristics

Standard deviation 36m	10,40%
Sharpe ratio 36m	0,64
Yield	0,01%
Average rating	AAA

Net Performance

	Fund
1 month	8,44%
3 months	17,86%
12 months	33,98%
3 years, annualised ¹⁾	6,89%
5 years, annualised ¹⁾	10,50%
2019	31,32%

	2014	2015	2016	2017	2018
Fund	42,37%	-1,45%	13,42%	-3,36%	6,38%

Price Index Fund



Modified duration contribution

Time bucket (year)	Modified Duration Contribution		
	Bonds	Swaps	Total
0 - 5	0,14	-0,18	-0,04
10 - 15	0,31	0,00	0,31
15 - 20	1,98	3,79	5,77
20 - 25	4,34	3,28	7,61
25 - 35	7,39	1,60	8,99
Total	14,16	8,48	22,64

Key Information as of August 31st 2019

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% (2018)
Obtainable via	Insurance product Zwitserleven

Duration portfolio

Modified Duration	22,64
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Fundamental Investment Principles (ESG-criteria)

Companies, sovereigns and institutions will be evaluated on environmental, social and governance (ESG) issues covered by Fundamental Investment Principles: human rights, fundamental labour rights, corruption, the environment, weapons, animal welfare, client and product integrity. Violations of the principles may lead to exclusion.

Prices (Euro) and Facts

Net Asset Value End of Month	50,08
Highest price 12 months	50,63
Lowest price 12 months	36,03

Fund size	1.114.225.056
Outstanding participations	22.247.111

Issuers / ratings

Debtors (top 5)

Germany	34,65%
Netherlands	33,55%
France	13,73%
Swaps	7,65%
Austria	7,21%
Ratings	
AAA	71,7%
AA	21,8%
Others	6,5%