



Fund Profile

The Zwitserleven 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 Zwitserleven's separate accounts.

Performance and risk characteristics

	Fund
Standard deviation 36m	12,14%
Sharpe ratio 36m	0,67
Yield	0,29%
Average rating	AAA
Modified Duration	22,29
Green Bonds	10,61%

Net Performance

	Fund
1 month	1,94%
3 months	-3,45%
12 months	-8,65%
3 years, annualised ¹⁾	7,86%
5 years, annualised ¹⁾	3,88%
2021	-8,08%

	2016	2017	2018	2019	2020
Fund	13,42%	-3,36%	6,38%	16,75%	13,73%

Price Index Fund



Modified duration contribution

Time bucket	Modified Duration Contribution		
	Bonds	Swaps	Total
0 - 5	0,06	-0,16	-0,10
10 - 15	0,11	-0,12	-0,01
15 - 20	2,55	3,16	5,71
20 - 25	5,50	2,18	7,68
25 - 35	9,15	-0,13	9,01
Total	17,36	4,93	22,29

Key Information as of October 31st 2021

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% (2020)
Obtainable via	Insurance product Zwitserleven

Prices (Euro) and Facts

Net Asset Value End of Month	46,55
Highest price 12 months	51,32
Lowest price 12 months	44,17
Fund size	1.261.818.518
Outstanding participations	27.106.809
SFDR classification	8

Fundamental Investment Principles (ESG-criteria)*



* Click the symbols for more information

Sustainability and Impact



ESG-score



CO2-uitstoot



Waternutrient

This fund promotes sustainable characteristics without measurable objectives

Instruments ESG-policy

(*Click the symbols for more information)



Issuers / ratings

Debtors (top 5)		Ratings	
Germany	33,88%	AAA	70,2%
Netherlands	33,03%	AA	28,9%
France	15,35%	Others	1,0%
Austria	13,01%		
Swaps	1,75%		

Top Holdings

Bundesrepub. Deutschland 0% 15082050	8,1%
Netherlands Government 0% 15012022	7,9%
Bundesrepub. Deutschland 0% 04072042	7,7%
Netherlands Government 0% 15012052	7,5%
Netherlands Government 2.75% 15012047	6,7%
Netherlands Government 3.75% 15012042	6,7%
Bundesrepub. Deutschland 2.5% 04072044	6,2%
Bundesrepub. Deutschland 1.25% 15082048	6,2%
Netherlands Government 0.5% 15012040	4,3%
France (Govt Of) 2% 25052048	4,0%