

Factsheet

Zwitserleven Ultra Long Duration Fonds

Fund Profile

The Zwitserleven Ultra Long Duration Fonds invests in euro-denominated Bonds and money market instruments, money market funds and in interest rate derivatives. The investments are valued by leading credit rating agencies with an average minimum rating of 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	18,32%
Sharpe ratio 36m	1,01
Yield	0,19%
Average rating	AAA

Net Performance

	Fund
1 month	-4,08%
3 months	16,80%
12 months	37,71%
3 years, annualised ¹⁾	18,72%
5 years, annualised ¹⁾	6,21%
2020	16,80%

	2015	2016	2017	2018	2019
Fund	-3,03%	19,87%	-8,63%	9,46%	32,96%

Price Index Fund



Modified duration contribution

Time bucket (year)	Modified Duration Contribution		
	Bonds	Swaps	Total
0 - 5	0,32	-0,32	0,00
20 - 25	5,11	-5,12	-0,01
25 - 35	1,25	12,07	13,32
35+	6,63	20,46	27,10
Total	13,31	27,09	40,40

Key Information as of March 31st 2020

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% (2019)
Obtainable via	Insurance product Zwitserleven

Duration portfolio

Modified Duration	40,40
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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	69,76
Highest price 12 months	83,86
Lowest price 12 months	48,31

Fund size	420.653.854
Outstanding participations	6.030.130

Issuers / ratings

Debtors (top 5)

Germany	34,31%
Netherlands	32,61%
France	13,35%
Austria	9,02%
Swaps	6,72%
Ratings	
AAA	71,2%
AA	23,5%
Others	5,3%