



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

	Fund
Standard deviation 36m	20,75%
Sharpe ratio 36m	0,69
Yield	0,46%
Average rating	AA+
Modified Duration	38,75
Green Bonds	0,83%

Net Performance

	Fund
1 month	-3,46%
3 months	-17,23%
12 months	-9,54%
3 years, annualised ¹⁾	14,14%
5 years, annualised ¹⁾	5,84%
2021	-17,23%
	2016 2017 2018 2019 2020
Fund	19,87% -8,63% 9,46% 32,96% 27,65%

Key Information as of March 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	63,10
Highest price 12 months	77,96
Lowest price 12 months	62,25
Fund size	253.320.057
Outstanding participations	4.014.289

Fundamental Investment Principles (ESG-criteria)*



* Click the symbols for more information

Sustainability and Impact

ESG	CO ₂	Waterverbruik
ESG-score ①	CO ₂ -uitstoot ①	Waterverbruik ①

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	34,46%	AAA	67,5%
Netherlands	30,54%	AA	30,6%
France	18,04%	Others	1,8%
Austria	13,08%		
European Investment Bank	2,76%		

Modified duration contribution

Time bucket	Modified Duration Contribution		
	Bonds	Swaps	Total
0 - 5	0,14	-0,26	-0,12
15 - 20	0,15	-0,18	-0,03
20 - 25	6,62	-6,72	-0,10
25 - 35	5,56	7,79	13,35
35+	6,70	18,95	25,64
Total	19,16	19,58	38,75

Top Holdings

Bundesrepub. Deutschland 0%	04072042	15,0%
Netherlands Government 0%	15012022	14,7%
Republic Of Austria 3.8%	26012062	12,6%
Bundesrepub. Deutschland 2.5%	04072044	9,9%
France (Govt Of) 1.75%	25052066	6,8%
France Oat Fungible Strp 0%	25042055	6,5%
Netherlands Government 0%	15012052	6,3%
Bundesrepub. Deutschland 0%	04072044	5,7%
France (Govt Of) 4%	25042060	4,0%
Dutch Treasury Cert 0%	30082021	4,0%