



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, 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.

Key Information as of April 30th 2022

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% (2021)
Obtainable via	Insurance product Zwitserleven

Performance and risk characteristics

	Fund
Standard deviation 36m	24,47%
Sharpe ratio 36m	-0,09
Yield	1,27%
Average rating	AA+
Modified Duration	38,12
Green Bonds	1,03%

Net Performance

	Fund
1 month	-14,28%
3 months	-26,81%
12 months	-24,33%
3 years, annualised ¹⁾	-2,53%
5 years, annualised ¹⁾	1,96%
2022	-27,83%
	2017 2018 2019 2020 2021
Fund	-8,63% 9,46% 32,96% 27,65% -16,12%

Prices (Euro) and Facts

Net Asset Value End of Month	46,16
Highest price 12 months	71,48
Lowest price 12 months	45,77
Fund size	154.207.376
Outstanding participations	3.340.974
SFDR classification	8

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)



Screening for in-/exclusion

Issuers / ratings

Debtors (top 5)		Ratings	
Germany	49,11%	AAA	68,3%
Netherlands	22,54%	AA	31,0%
France	20,14%	Others	0,7%
Austria	17,10%		
European Investment Bank	3,89%		

Modified duration contribution

Time bucket	Modified Duration Contribution		
	Bonds	Swaps	Total
0 - 5	0,01	-0,24	-0,22
10 - 15	0,22	-0,25	-0,02
15 - 20	0,50	-0,50	0,00
20 - 25	7,58	-7,70	-0,12
25 - 35	6,74	6,75	13,49
35+	6,86	18,14	25,00
Total	21,92	16,21	38,12

Top Holdings

Bundesrepub. Deutschland	0% 04072042	16,2%
Republic Of Austria	3.8% 26012062	13,5%
Bundesrepub. Deutschland	2.5% 04072044	10,7%
Netherlands Government	0% 15012052	8,3%
Bundesrepub. Deutschland	0% 04072044	7,7%
France Oat Fungible Strp	0% 25042055	7,5%
Netherlands Government	2.25% 15072022	7,1%
Bundesrepub. Deutschland	1.25% 15082048	6,3%
France (Govt Of)	1.75% 25052066	6,0%
Netherlands Government	2.75% 15012047	3,4%