



#### 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.

#### Performance and risk characteristics

	Fund
Standard deviation 36m	24,95%
Sharpe ratio 36m	-0,34
Yield	1,58%
Average rating	AA+
Modified Duration	38,08
Green Bonds	5,70%

#### Net Performance

	Fund
1 month	-11,64%
3 months	-29,95%
12 months	-33,46%
3 years, annualised <sup>1)</sup>	-8,68%
5 years, annualised <sup>1)</sup>	-0,26%
2022	-36,22%
	2017 2018 2019 2020 2021
Fund	-8,63% 9,46% 32,96% 27,65% -16,12%

#### Price Index Fund



#### Modified duration contribution

Time bucket	Modified Duration Contribution		
	Bonds	Swaps	Total
0 - 5	0,01	-0,22	-0,21
10 - 15	0,25	-0,27	-0,03
15 - 20	0,54	-0,55	0,00
20 - 25	7,84	-7,86	-0,02
25 - 35	7,51	6,08	13,59
35+	5,63	19,11	24,75
Total	21,79	16,29	38,08

#### Key Information as of May 31st 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

#### Prices (Euro) and Facts

Net Asset Value End of Month	40,79
Highest price 12 months	71,48
Lowest price 12 months	40,79
Fund size	135.926.593
Outstanding participations	3.332.717
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

#### Instruments ESG-policy

(\*Click the symbols for more information)



#### Issuers / ratings

Debtors (top 5)		Ratings	
Germany	56,74%	AAA	68,7%
France	21,66%	AA	31,2%
Netherlands	20,49%	Others	0,1%
Austria	19,05%		
European Investment Bank	4,69%		

#### Top Holdings

Bundesrepub. Deutschland 0%	04072042	17,0%
Bundesrepub. Deutschland 2.5%	04072044	11,3%
Republic Of Austria 3.8%	26012062	9,7%
Netherlands Government 0%	15012052	8,5%
Bundesrepub. Deutschland 0%	04072044	8,0%
France Oat Fungible Strp 0%	25042055	7,3%
Bundesrepub. Deutschland 1.25%	15082048	5,5%
France (Govt Of) 1.75%	25052066	5,2%
Republic Of Austria 1.85%	23052049	4,4%
Liquidity		3,7%