



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 July 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

Performance and risk characteristics

	Fund
Standard deviation 36m	27,02%
Sharpe ratio 36m	-0,38
Yield	1,32%
Average rating	AAA
Modified Duration	37,89
Green Bonds	9,79%

Net Performance

	Fund
1 month	19,64%
3 months	-3,01%
12 months	-34,80%
3 years, annualised ¹⁾	-10,45%
5 years, annualised ¹⁾	2,62%
2022	-30,00%
	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	44,77
Highest price 12 months	71,48
Lowest price 12 months	33,05
Fund size	144.109.551
Outstanding participations	3.219.149
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	46,64%	AAA	63,0%
Netherlands	19,19%	AA	27,7%
France	18,67%	Others	9,3%
Austria	15,31%		
Liquidity	11,48%		

Modified duration contribution

Time bucket	Bonds	Swaps	Futures	Total
0 - 5	0,05	0,02	0,00	0,08
10 - 15	0,23	-0,26	0,00	-0,03
15 - 20	3,94	-4,00	0,00	-0,05
20 - 25	3,48	-3,63	0,00	-0,15
25 - 35	7,43	5,79	0,00	13,22
35+	5,02	19,81	0,00	24,82
	20,15	17,74	0,00	37,89

Top Holdings

Bundesrepub. Deutschland 0%	04072042	17,5%
Republic Of Austria 3.8%	26012062	9,8%
Br Ics-Euro Liq-Prem Acc To		9,1%
Netherlands Government 0%	15012052	8,7%
Bundesrepub. Deutschland 0%	04072044	8,3%
France Oat Fungible Strp 0%	25042055	7,5%
Bundesrepub. Deutschland 2.5%	04072044	5,8%
Bundesrepub. Deutschland 0%	15082050	5,2%
Netherlands Government 2.75%	15012047	3,6%
France (Govt Of) 4%	25042060	3,5%