



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 August 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	26,79%
Sharpe ratio 36m	-0,76
Yield	1,87%
Average rating	AAA
Modified Duration	37,77
Green Bonds	9,68%

Net Performance

	Fund
1 month	-17,90%
3 months	-9,88%
12 months	-45,43%
3 years, annualised ¹⁾	-20,37%
5 years, annualised ¹⁾	-2,40%
2022	-42,53%
	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	36,75
Highest price 12 months	71,48
Lowest price 12 months	33,05
Fund size	117.980.676
Outstanding participations	3.210.016
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)



Issuers / ratings

Debtors (top 5)		Ratings	
Germany	61,11%	AAA	65,6%
Netherlands	21,59%	AA	24,7%
Austria	18,63%	Others	9,7%
France	17,86%		
Liquidity	9,85%		

Modified duration contribution

Time bucket	Bonds	Swaps	Futures	Total
0 - 5	0,09	-0,42	-1,58	-1,91
10 - 15	0,27	-0,30	0,00	-0,03
15 - 20	4,85	-4,51	0,00	0,34
20 - 25	2,47	-2,84	0,00	-0,37
25 - 35	7,92	7,93	0,00	15,85
35+	4,49	20,94	0,00	25,44
	20,09	20,80	0,00	39,31

Top Holdings

Bundesrepub. Deutschland 0%	04072042	19,0%
Republic Of Austria 3.8%	26012062	9,6%
Bundesrepub. Deutschland 0%	04072044	9,0%
Netherlands Government 0%	15012052	8,9%
German Treasury Bill 0%	18012023	8,0%
France Oat Fungible Strp 0%	25042055	7,7%
Br Ics-Euro Liq-Prem Acc To		6,7%
Bundesrepub. Deutschland 0%	15082050	5,4%
Intl Development Assoc 2.5%	15012038	3,0%
Intl Bk Recon & Develop 0.2%	21012061	2,8%