



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 September 30th 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 |

Performance and risk characteristics

| | Fund |
|------------------------|--------|
| Standard deviation 36m | 21,69% |
| Sharpe ratio 36m | 0,66 |
| Yield | 0,48% |
| Average rating | AA+ |
| Modified Duration | 38,58 |
| Green Bonds | 0,87% |

Net Performance

| | Fund |
|-----------------------------------|-----------------------------------|
| 1 month | -6,60% |
| 3 months | 0,38% |
| 12 months | -16,53% |
| 3 years, annualised ¹⁾ | 13,98% |
| 5 years, annualised ¹⁾ | 3,26% |
| 2021 | -17,49% |
| | 2016 2017 2018 2019 2020 |
| Fund | 19,87% -8,63% 9,40% 32,96% 27,65% |

Prices (Euro) and Facts

| | |
|------------------------------|-------------|
| Net Asset Value End of Month | 62,91 |
| Highest price 12 months | 77,96 |
| Lowest price 12 months | 59,30 |
| Fund size | 233.114.511 |
| Outstanding participations | 3.705.686 |

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 | 38,11% | AAA | 67,5% |
| Netherlands | 24,08% | AA | 32,2% |
| France | 18,96% | Others | 0,2% |
| Austria | 13,78% | | |
| European Investment Bank | 2,91% | | |

Modified duration contribution

| Time bucket | Modified Duration Contribution | | |
|-------------|--------------------------------|-------|-------|
| | Bonds | Swaps | Total |
| 0 - 5 | 0,04 | -0,14 | -0,09 |
| 15 - 20 | 0,43 | -0,44 | 0,00 |
| 20 - 25 | 6,67 | -6,84 | -0,18 |
| 25 - 35 | 5,88 | 7,19 | 13,07 |
| 35+ | 8,12 | 17,66 | 25,78 |
| Total | 21,14 | 17,44 | 38,58 |

Top Holdings

| | | |
|--------------------------------|----------|-------|
| Bundesrepub. Deutschland 0% | 04072042 | 16,1% |
| Netherlands Government 0% | 15012022 | 13,7% |
| Republic Of Austria 3.8% | 26012062 | 13,4% |
| Bundesrepub. Deutschland 2.5% | 04072044 | 10,2% |
| France (Govt Of) 1.75% | 25052066 | 7,8% |
| Netherlands Government 0% | 15012052 | 7,0% |
| France Oat Fungible Strp 0% | 25042055 | 6,5% |
| Bundesrepub. Deutschland 0% | 04072044 | 6,1% |
| France (Govt Of) 4% | 25042060 | 4,2% |
| Bundesrepub. Deutschland 1.25% | 15082048 | 2,8% |