



#### 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 October 31st 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	21,99%
Sharpe ratio 36m	0,75
Yield	0,28%
Average rating	AA+
Modified Duration	38,76
Green Bonds	0,87%

#### Net Performance

	Fund
1 month	7,65%
3 months	-1,37%
12 months	-12,22%
3 years, annualised <sup>1)</sup>	16,25%
5 years, annualised <sup>1)</sup>	6,90%
2021	-11,18%
	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	67,72
Highest price 12 months	77,96
Lowest price 12 months	59,30
Fund size	249.896.070
Outstanding participations	3.690.198
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	35,24%	AAA	65,1%
Netherlands	21,50%	AA	30,8%
France	17,10%	Others	4,1%
Austria	12,61%		
BlackRock	3,97%		

#### Modified duration contribution

Time bucket	Modified Duration Contribution		
	Bonds	Swaps	Total
0 - 5	0,03	-0,13	-0,10
15 - 20	0,41	-0,42	-0,01
20 - 25	6,38	-6,52	-0,13
25 - 35	5,77	7,08	12,85
35+	7,66	18,49	26,15
Total	20,25	18,51	38,76

#### Top Holdings

Bundesrepub. Deutschland 0%	04072042	15,7%
Republic Of Austria 3.8%	26012062	12,9%
Netherlands Government 0%	15012022	12,1%
Bundesrepub. Deutschland 2.5%	04072044	9,9%
Netherlands Government 0%	15012052	7,2%
France (Govt Of) 1.75%	25052066	7,1%
France Oat Fungible Strp 0%	25042055	6,3%
Bundesrepub. Deutschland 0%	04072044	6,0%
Br lcs-Euro Liq-Prem Acc To		4,1%
France (Govt Of) 4%	25042060	4,0%