



#### Fund Profile

The Zwitserleven Long Duration Fonds invests in euro-denominated bonds and money market instruments, money market funds and in interest rate derivatives. The investments are valued by leading credit rating agencies with an average minimum rating of AA-. Loans and money market instruments issued by local and regional governments and by supranational organizations must have a rating of at least AAA. Limited investments may be made in money market instruments issued by companies with a credit rating of at least AA-. 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

Standard deviation 36m	10,66%
Sharpe ratio 36m	0,90
Yield	0,17%
Average rating	AAA

#### Net Performance

	Fund
1 month	-4,14%
3 months	6,86%
12 months	15,79%
3 years, annualised <sup>1)</sup>	9,78%
5 years, annualised <sup>1)</sup>	3,95%
2020	6,86%

	2015	2016	2017	2018	2019
Fund	-1,45%	13,42%	-3,36%	6,38%	16,75%

#### Price Index Fund



#### Modified duration contribution

Time bucket (year)	Modified Duration Contribution		
	Bonds	Swaps	Total
0 - 5	0,31	-0,34	-0,04
10 - 15	0,16	-0,16	0,00
15 - 20	1,81	3,99	5,79
20 - 25	4,29	3,59	7,88
25 - 35	7,87	1,56	9,44
Total	14,44	8,65	23,08

#### Key Information as of March 31st 2020

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% (2019)
Obtainable via	Insurance product Zwitserleven

#### Duration portfolio

Modified Duration	23,08
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#### Fundamental Investment Principles (ESG-criteria)

Companies, sovereigns and institutions will be evaluated on environmental, social and governance (ESG) issues covered by Fundamental Investment Principles: human rights, fundamental labour rights, corruption, the environment, weapons, animal welfare, client and product integrity. Violations of the principles may lead to exclusion.

#### Prices (Euro) and Facts

Net Asset Value End of Month	47,58
Highest price 12 months	52,59
Lowest price 12 months	39,87

Fund size	1.104.404.418
Outstanding participations	23.210.319

#### Issuers / ratings

<b>Debtors (top 5)</b>	
Germany	39,35%
Netherlands	32,46%
France	14,40%
Austria	7,59%
<b>Swaps Ratings</b>	
AAA	73,3%
AA	22,2%
Others	4,5%