

## Factsheet

### Zwitserleven Ultra Long Duration Fonds

#### 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. The government loans have been awarded an average credit rating by Standard & Poor's, Moody's or Fitch of at least 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.

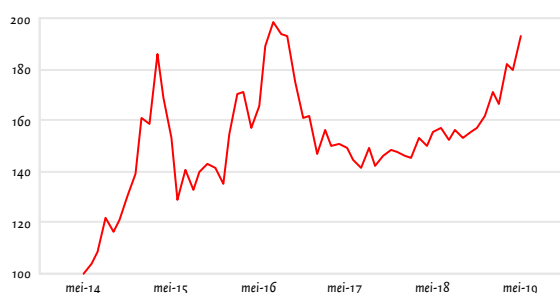
#### Performance and risk characteristics

Standard deviation 36m	16,82%
Sharpe ratio 36m	0,29
Yield	0,84%
Average rating	AAA

#### Net Performance

	Fund				
1 month					7,44%
3 months					15,68%
12 months					24,25%
3 years, annualised	1)				5,20%
5 years, annualised	1)				14,05%
2019					19,22%
	2014	2015	2016	2017	2018
Fund	70,49%	-3,03%	19,87%	-8,63%	9,46%

#### Price Index Fund



#### Modified duration contribution

Time bucket (year)	Modified Duration Contribution		
	Bonds	Swaps	Total
0 - 5	0,16	-0,24	-0,07
20 - 25	3,67	-3,63	0,04
25 - 35	8,12	5,42	13,55
35+	4,36	20,32	24,68
Total	16,32	21,88	38,20

#### Key Information as of May 31st 2019

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% (2018)
Obtainable via	Insurance product Zwitserleven

#### Duration portfolio

Modified Duration	38,20
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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	53,56
Highest price 12 months	53,56
Lowest price 12 months	41,04

Fund size	339.831.727
Outstanding participations	6.345.267

#### Issuers / ratings

##### Debtors (top 5)

Netherlands	41,71%
Germany	37,80%
France	16,63%
Austria	3,17%
Landwirtschaftliche Rentenbank	1,48%

##### Ratings

AAA	80,0%
AA	19,6%
Others	0,4%