

## 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

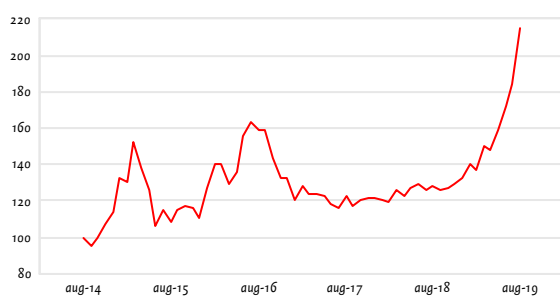
Standard deviation 36m	18,22%
Sharpe ratio 36m	0,57
Yield	0,02%
Average rating	AAA

#### Net Performance

	Fund
1 month	16,79%
3 months	35,92%
12 months	67,76%
3 years, annualised <sup>1)</sup>	10,58%
5 years, annualised <sup>1)</sup>	16,58%
2019	62,05%

	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	0,14	-0,21	-0,07
20 - 25	5,50	-5,63	-0,13
25 - 35	4,59	8,02	12,62
35+	3,90	22,34	26,24
Total	14,13	24,52	38,65

#### Key Information as of August 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	38,65
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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	72,79
Highest price 12 months	74,41
Lowest price 12 months	41,04

Fund size	424.240.278
Outstanding participations	5.828.009

#### Issuers / ratings

##### Debtors (top 5)

Germany	34,63%
Netherlands	30,78%
France	13,89%
Swaps * Swaps	9,32%
Swaps	6,60%
<b>Ratings</b>	
AAA	77,2%
AA	19,7%
Others	3,1%