



#### 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 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	10,40%
Sharpe ratio 36m	0,29
Yield	0,97%
Average rating	AA+

#### Net Performance

	Fund				
1 month					3,05%
3 months					5,96%
12 months					11,35%
3 years, annualised	1)				3,27%
5 years, annualised	1)				9,67%
2019					3,05%
	2014	2015	2016	2017	2018
Fund	42,37%	-1,45%	13,42%	-3,36%	6,38%

#### Price Index Fund



#### Modified duration contribution

Time bucket (year)	Modified Duration Contribution		
	Bonds	Swaps	Total
0 - 5	0,15	-0,06	0,09
15 - 20	3,10	3,20	6,30
20 - 25	4,47	2,45	6,92
25 - 35	6,06	2,28	8,34
Total	13,79	7,87	21,66

#### Key Information as of January 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% (2017)
Obtainable via	Insurance product Zwitserleven

#### Duration portfolio

Modified Duration	21,66
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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	39,30
Highest price 12 months	39,30
Lowest price 12 months	34,53

Fund size	908.048.271
Outstanding participations	23.104.496

#### Issuers / ratings

##### Debtors (top 5)

Netherlands	38,82%
Germany	32,07%
France	13,29%
Austria	9,16%
BlackRock	4,79%

##### Ratings

AAA	76,2%
AA	23,8%