

## 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	17,31%
Sharpe ratio 36m	0,17
Yield	1,13%
Average rating	AA+

#### Net Performance

	Fund				
1 month					5,62%
3 months					10,06%
12 months					16,95%
3 years, annualised	1)				3,31%
5 years, annualised	1)				13,93%
2019					5,62%
	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	0,25	-0,41	-0,16
5 - 10	0,00	0,00	0,00
20 - 25	3,08	-3,07	0,00
25 - 35	10,57	2,84	13,42
35+	4,80	19,23	24,03
Total	18,70	18,59	37,29

#### 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	37,29
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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	47,44
Highest price 12 months	47,44
Lowest price 12 months	39,07

Fund size	375.823.215
Outstanding participations	7.921.316

#### Issuers / ratings

##### Debtors (top 5)

Germany	47,02%
Netherlands	37,47%
France	17,70%
Austria	4,71%
Landwirtschaftliche Rentenbank	1,88%

##### Ratings

AAA	79,4%
AA	20,6%