

Factsheet

Zwitslerven Ultra Long Duration Fonds

Fund Profile

The Zwitslerven Ultra 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 Zwitslerven's separate accounts.

Performance and risk characteristics

	Fund
Standard deviation 36m	19,48%
Sharpe ratio 36m	1,01
Yield	0,15%
Average rating	AAA
Modified Duration	40,03
Green Bonds	0,52%

Net Performance

	Fund					
1 month						-6,62%
3 months						-3,35%
12 months						-2,25%
3 years, annualised	1)					19,68%
5 years, annualised	1)					14,12%
2020						19,14%
	2015	2016	2017	2018	2019	
Fund	-3,03%	19,87%	-8,63%	9,46%	32,96%	

Price Index Fund



Modified duration contribution

Time bucket	Modified Duration Contribution		
	Bonds	Swaps	Total
0 - 5	0,29	-0,26	0,03
15 - 20	0,00	-0,12	-0,12
20 - 25	5,12	-5,00	0,12
25 - 35	2,96	10,26	13,22
35+	5,82	20,96	26,78
Total	14,19	25,84	40,03

Key Information as of August 31st 2020

Investment Institution	Zwitslerven 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 Zwitslerven

Prices (Euro) and Facts

Net Asset Value End of Month	71,16
Highest price 12 months	83,86
Lowest price 12 months	59,50
Fund size	428.381.632
Outstanding participations	6.020.215

Fundamental Investment Principles (ESG-criteria)*



* Click the symbols for more information

Sustainability and Impact



ESG-score ⓘ



CO₂-uitstoot ⓘ



Waterverbruik ⓘ

There is no sustainability policy for this fund

Instruments ESG-policy

There is no sustainability policy for this fund

Issuers / ratings

Debtors (top 5)		Ratings	
Germany	34,45%	AAA	71,6%
Netherlands	33,96%	AA	25,9%
France	14,85%	Others	2,4%
Austria	10,25%		
Swaps	6,19%		

Top Holdings

Bundesrepub. Deutschland	0% 04072042	14,1%
Netherlands Government	0% 15012022	10,9%
Netherlands Government	3.25% 15072021	9,9%
Republic Of Austria	3.8% 26012062	9,8%
Dutch Treasury Cert	0% 29092020	9,1%
Bundesrepub. Deutschland	2.5% 04012021	7,6%
France (Govt Of)	1.75% 25052066	6,7%
Bundesrepub. Deutschland	2.5% 04072044	6,1%
France Oat Fungible Strp	0% 25042055	4,9%
Dutch Treasury Cert	0% 29042021	3,6%