



Fund Profile

Zwitserleven Ultra Long Duration Fonds invests its assets, through the underlying investment institution Cardano Ultra Long Duration Fund, in bonds, interest rate derivatives, money market instruments and participations in money market funds. The Fund's investment policy follows an interest rate risk policy that can be used to hedge the interest rate risk of liabilities for insurance products. The fund has sustainable characteristics and aims to contribute to long-term sustainability goal: in the field of environment and social development and good entrepreneurship.

Key Information as of May 31st 2023

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% (2022)
Obtainable via	Insurance product Zwitserleven
Benchmark	

Performance and risk characteristics

	Fund
Standard deviation 36m	28,50%
Sharpe ratio 36m	-0,94
Yield	2,49%
Average rating	AAA
Modified Duration	38,79
Green Bonds ²	8,74%

Prices (Euro) and Facts

Net Asset Value End of Month	29,57
Highest price 12 months	45,09
Lowest price 12 months	27,61
Fund size	193.310.915
Outstanding participations	6.536.899
SFDR classification	8

Net Performance

	Fund
1 month	-1,29%
3 months	3,74%
12 months	-27,49%
3 years, annualised ¹⁾	-26,22%
5 years, annualised ¹⁾	-7,26%
2023	-3,28%

Fundamental Investment Principles (ESG-criteria)*



* Click the symbols for more information

Sustainability and Impact

	2018	2019	2020	2021	2022
Fund	9,46%	32,96%	27,65%	-16,12%	-52,19%



ESG-score



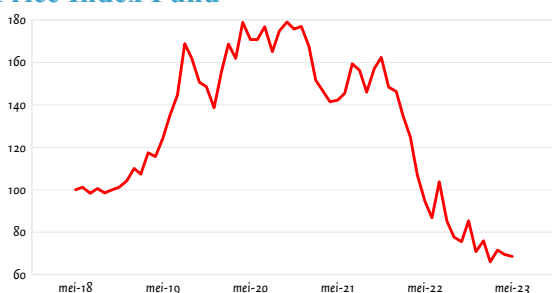
CO₂-uitstoot



Waternutrient

This fund promotes sustainable characteristics without measurable objectives

Price Index Fund



Instruments ESG-policy

(*Click the symbols for more information)



Issuers / ratings

Debtors (top 5)		Ratings	
Germany	52,08%	AAA	64,0%
Netherlands	29,36%	AA	32,5%
France	23,13%	Others	3,6%
Austria	17,27%		
European Union	3,82%		

Modified duration contribution

Time bucket	Bonds	Swaps	Futures	Total
0 - 5	0,16	-0,32	0,00	-0,16
5 - 10	0,00	-0,05	0,00	-0,05
10 - 15	0,34	-0,34	0,00	0,00
15 - 20	2,21	-2,29	0,00	-0,08
20 - 25	1,42	-3,04	0,00	-1,62
25 - 35	10,10	4,53	0,00	14,63
35+	5,07	21,01	0,00	26,08
	19,30	19,49	0,00	38,79

Top Holdings

Netherlands Government 0% 15012052	10,5%
Bundesrepub. Deutschland 0% 04072042	9,9%
German Treasury Bill 0% 20032024	7,5%
Netherlands Government 2% 15012054	7,5%
Republic Of Austria 3.8% 26012062	6,9%
France (Govt Of) 4% 25042060	6,1%
German Treasury Bill 0% 17042024	6,0%
Bundesrepub. Deutschland 0% 15082050	5,5%
Bundesrepub. Deutschland 1.8% 15082053	5,0%
Bundesrepub. Deutschland 0% 04072044	4,7%