



Fund Profile

Zwitserleven Long Duration Fonds invests its assets, through the underlying investment fund Cardano 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 goals 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

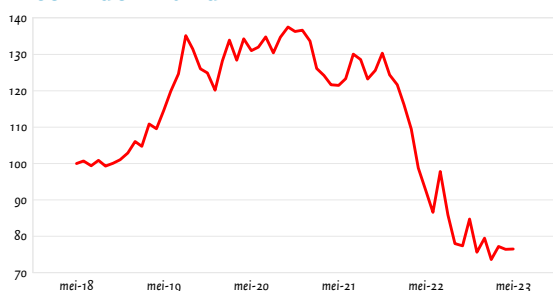
	Fund
Standard deviation 36m	18,65%
Sharpe ratio 36m	-0,91
Yield	2,87%
Average rating	AA+
Modified Duration	22,44
Green Bonds ²	20,26%

Net Performance

	Fund
1 month	0,12%
3 months	3,88%
12 months	-17,29%
3 years, annualised ¹⁾	-16,43%
5 years, annualised ¹⁾	-5,22%
2023	1,08%

	2018	2019	2020	2021	2022
Fund	6,38%	16,75%	13,73%	-8,95%	-39,16%

Price Index Fund



Modified duration contribution

Time bucket	Bonds	Swaps	Futures	Total
0 - 5	0,15	-0,59	-2,49	-2,93
5 - 10	1,09	2,03	0,00	3,13
10 - 15	0,42	-0,23	0,00	0,19
15 - 20	6,06	0,41	0,00	6,47
20 - 25	3,63	6,37	0,00	10,00
25 - 35	3,48	6,88	0,00	10,36
	14,83	14,88	-2,49	27,22

Prices (Euro) and Facts

Net Asset Value End of Month	28,36
Highest price 12 months	36,60
Lowest price 12 months	26,83
Fund size	754.146.731
Outstanding participations	26.595.955
SFDR classification	8

Fundamental Investment Principles (ESG-criteria)*



* Click the symbols for more information

Sustainability and Impact



This fund promotes sustainable characteristics without measurable objectives

Instruments ESG-policy

(*Click the symbols for more information)



Issuers / ratings

Debtors (top 5)		Ratings	
Netherlands	33,31%	AAA	68,3%
France	27,04%	AA	29,5%
Germany	26,71%	Others	2,2%
Austria	13,48%		
International Development	4,63%		

Top Holdings

Bundesrepub. Deutschland 0% 04072042	8,1%
Netherlands Government 3.75% 15012042	6,5%
Netherlands Government 0% 15012024	5,4%
Bundesrepub. Deutschland 2.3% 15022033	4,8%
German Treasury Bill 0% 21062023	4,0%
Netherlands Government 2.75% 15012047	3,9%
Netherlands Government 2% 15072024	3,9%
France (Govt Of) 1.75% 25062039	3,6%
France (Govt Of) 0.75% 25052052	3,6%
Br Ics-Euro Liq-Prem Acc To	3,5%