



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 October 31st 2023

Investment Institution	Zwitserleven Institutionele Beleggingsfondsen
Currency	Euro
Inception Date	11-15-2012
Fund Manager	Cardano Asset Management 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	18,61%
Sharpe ratio 36m	-1,17
Yield	3,43%
Average rating	AA+
Modified Duration	21,60
Green Bonds ²	28,52%

Net Performance

	Fund
1 month	-0,98%
3 months	-9,08%
12 months	-11,69%
3 years, annualised ¹⁾	-20,78%
5 years, annualised ¹⁾	-7,34%
2023	-9,68%

	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	0,23	-0,56	-2,31	-2,65
5 - 10	0,65	1,48	0,00	2,13
10 - 15	0,57	-1,72	0,00	-1,14
15 - 20	4,25	2,88	0,00	7,13
20 - 25	4,95	4,59	0,00	9,54
25 - 35	4,10	7,04	0,00	11,14
	14,75	13,71	-2,31	26,14

Prices (Euro) and Facts

Net Asset Value End of Month	25,33
Highest price 12 months	32,54
Lowest price 12 months	24,73
Fund size	695.492.669
Outstanding participations	27.452.268
SFDR classification	8

Fundamental Investment Principles (ESG-criteria)*



* Click the symbols for more information

Sustainability and Impact



ESG-score



CO2-uitstoot



Waternverbruik

This fund promotes sustainable characteristics without measurable objectives

Instruments ESG-policy

(*Click the symbols for more information)



Issuers / ratings

Debtors (top 5)		Ratings	
Netherlands	38,47%	AAA	58,6%
France	28,03%	AA	35,3%
Germany	27,06%	Others	6,2%
Austria	15,06%		
International Development Assoc	4,94%		

Top Holdings

Netherlands Government 3.25% 15012044	8,2%
Bundesrepub. Deutschland 0% 04072042	7,6%
Netherlands Government 0% 15012052	4,6%
Netherlands Government 0% 15012024	4,3%
Netherlands Government 2% 15072024	4,0%
Netherlands Government 2.75% 15012047	3,7%
Republic Of Austria 1.85% 23052049	3,6%
France (Govt Of) 1.75% 25062039	3,5%
German Treasury Bill 0% 19062024	3,4%
France (Govt Of) 0.75% 25052052	3,2%