



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 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	28,49%
Sharpe ratio 36m	-1,16
Yield	3,07%
Average rating	AA+
Modified Duration	36,03
Green Bonds ²	8,21%

Net Performance

	Fund
1 month	-1,98%
3 months	-16,20%
12 months	-26,21%
3 years, annualised ¹⁾	-32,21%
5 years, annualised ¹⁾	-11,03%
2023	-21,40%

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

Price Index Fund



Modified duration contribution

Time bucket	Bonds	Swaps	Futures	Total
0 - 5	0,16	-0,21	0,00	-0,05
5 - 10	0,02	-0,40	0,00	-0,38
10 - 15	0,27	-0,86	0,00	-0,59
15 - 20	1,67	-6,41	0,00	-4,74
20 - 25	1,30	0,15	0,00	1,45
25 - 35	7,22	5,99	0,00	13,21
35+	7,27	19,87	0,00	27,13
	17,90	18,13	0,00	36,03

Prices (Euro) and Facts

Net Asset Value End of Month	24,03
Highest price 12 months	39,80
Lowest price 12 months	23,31
Fund size	154.565.911
Outstanding participations	6.431.344
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	
Germany	44,83%	AAA	65,8%
France	31,06%	AA	31,3%
Netherlands	27,11%	Others	2,9%
Austria	23,31%		
Liquidity	9,50%		

Top Holdings

Bundesrepub. Deutschland 0%	04072042	7,7%
Netherlands Government 0%	15012052	7,7%
Republic Of Austria 0.7%	20042071	7,4%
France (Govt Of) 0.5%	25052072	6,2%
Br Ics-Euro Liq-Prem Acc To		6,0%
Netherlands Government 2%	15012054	5,8%
Republic Of Austria 3.8%	26012062	5,2%
German Treasury Bill 0%	17042024	5,2%
France (Govt Of) 4%	25042060	4,7%
Bundesrepub. Deutschland 0%	15082050	4,0%