# CORDANO Cardano Long Duration Fund

Factsheet as of end of March 2024

#### **Fund Profile**

Cardano Long Duration Fund invests 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 pension or insurance products. The fund promotes environmental and social characteristics as referred to in Article 8 of the SFDR, pursuing one or more long-term Cardano Sustainability Objectives. Investments for this fund are made only in companies and institutions categorized by Cardano as 'adaptive', 'sustainable' or 'positive impact', so that investments are made both in companies and institutions that are already sustainable as in companies and institutions that are willing and able to make the transition to a sustainable world. All companies and institutions in the investment universe are assigned an ESG score, with the fund portfolio striving for the highest possible ESG score.

### **Key Information**

Type of Fund: Fixed Income

Currency: EUR

Benchmark: None

Trading Frequency: Daily

Fund Manager: Cardano Asset Management N.V.

Investment Institution: Cardano Fixed Income Funds

Country of Residence: The Netherlands

**Inception Date**: 22/05/2023

#### **Cumulative Performance (Net of Fees)**



#### **Fund Facts**

**Calendar Year Return (Net of Fees)** 

#### **NAV End of Month**: €30.17

**Fund Size**: €946,669,705

**Outstanding Participations**: 31,375,572

Dividend Paying: No

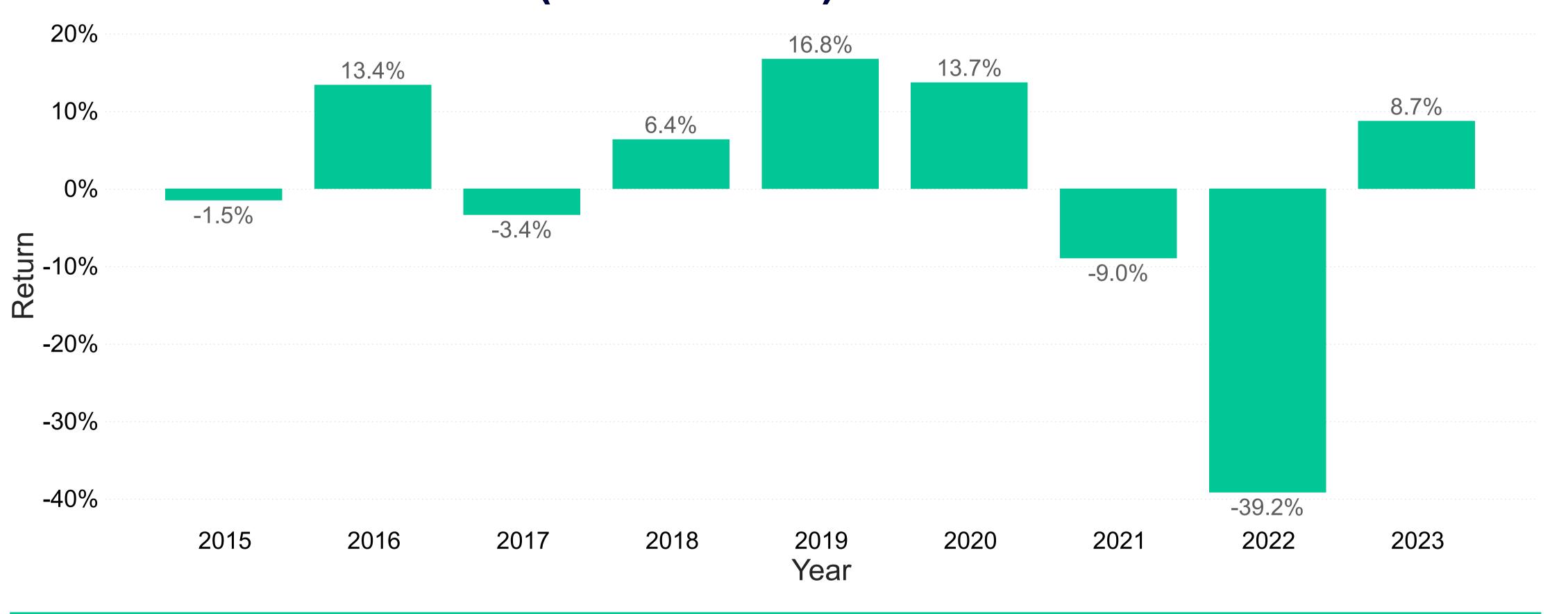
Holdings in Portfolio: 40

**Price End of Month**: €30.17

**Lowest Price 12 Months**: €24.72

**Highest Price 12 Months**: €31.39

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#### **Fees & Charges**

#### Management Fee:

**Service Fee**: 0.020%

### **Returns (Net of Fees)**



**Performance Fee:** 

Entry Fee: 0.100%

**Exit Fee**: 0.050%

**Ongoing Charges**: 0.020%

| <b>3 Months Rolling</b> |
|-------------------------|
| 12 Months Rolling       |
| 3 Year Annualised       |
| 5 Year Annualised       |
| Since Inception         |

-1.09% 5.34% -13.13% -5.99% 1.67%

#### Sustainability

SFDR Classification: Art. 8

Greenbonds Percentage: 30.47%

## Cardano Long Duration Fund

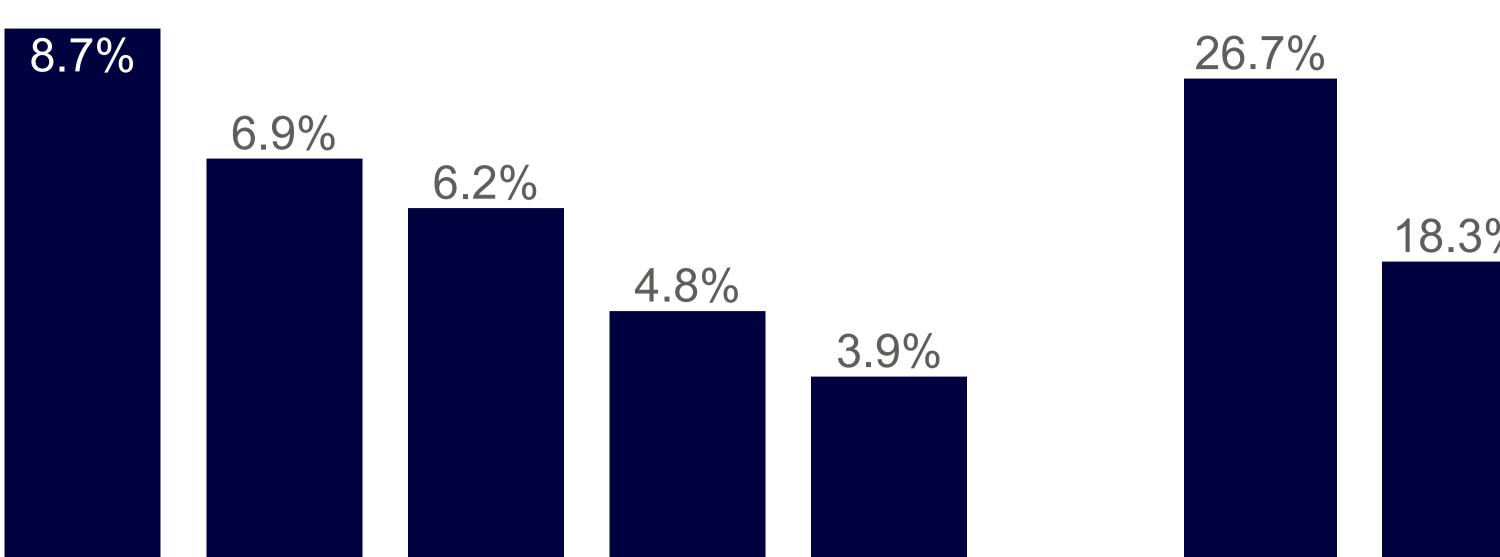
Factsheet as of end of March 2024

#### **Risk Characteristics**

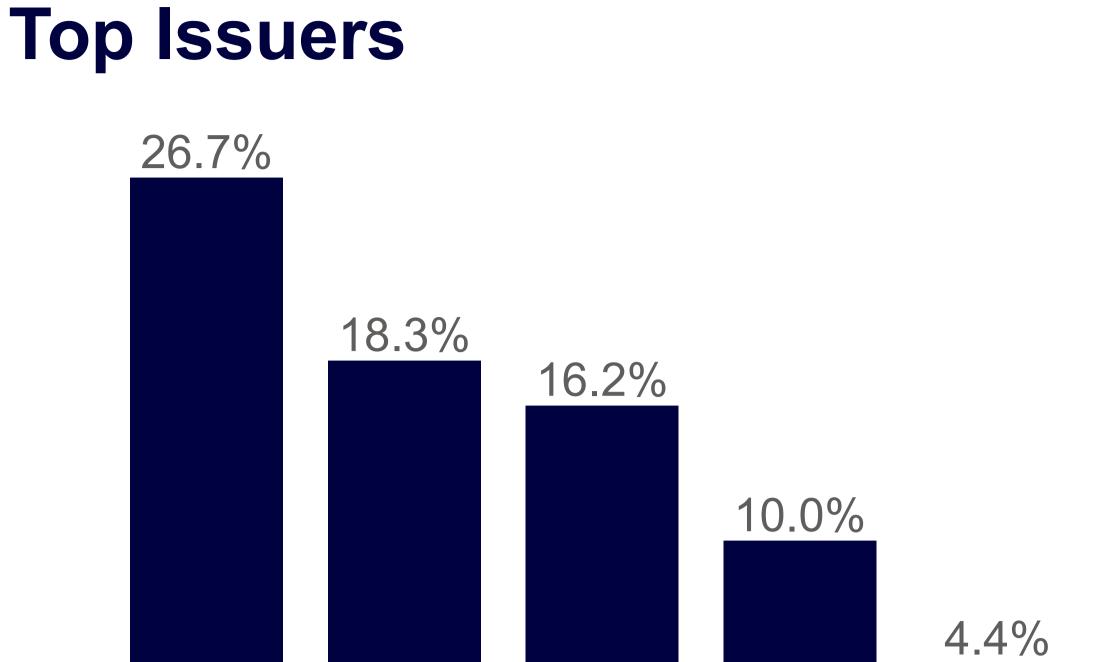
|                        | Portfolio |
|------------------------|-----------|
| Standard Deviation 36M | 21.05%    |
| Sharpe Ratio 36M       | -0.72     |
| Average Rating         | AA+       |
| Yield to Maturity      | 2.65      |
| Modified Duration      | 21.87     |



1.8% 15082053 3.25% 15012044



15012052

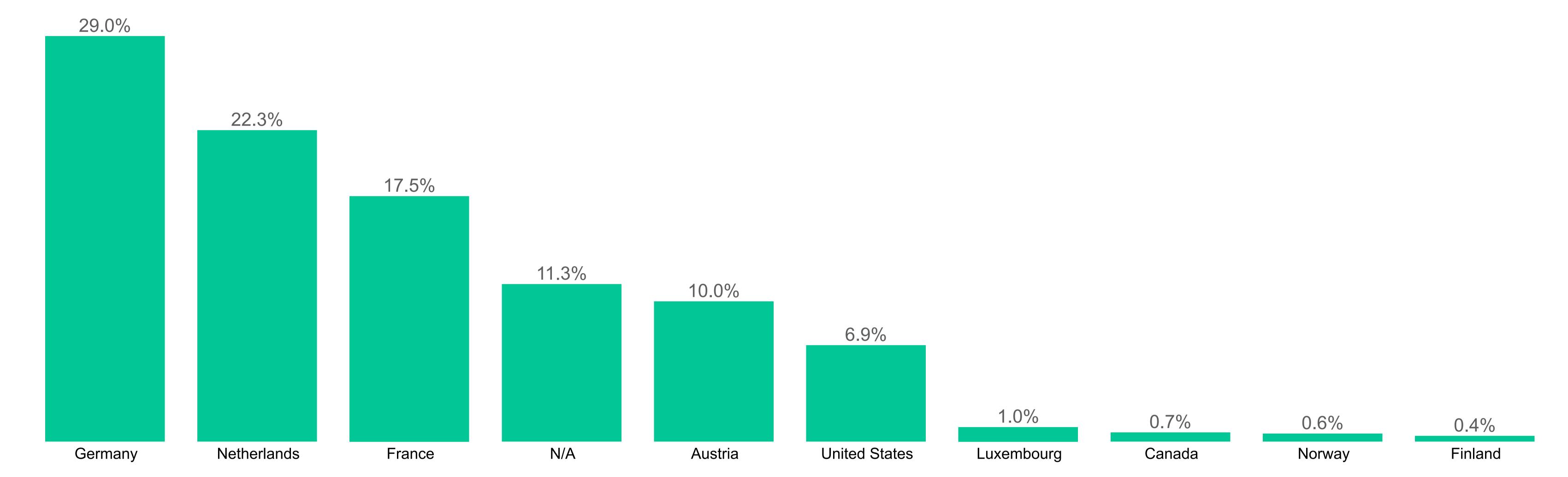




04072042

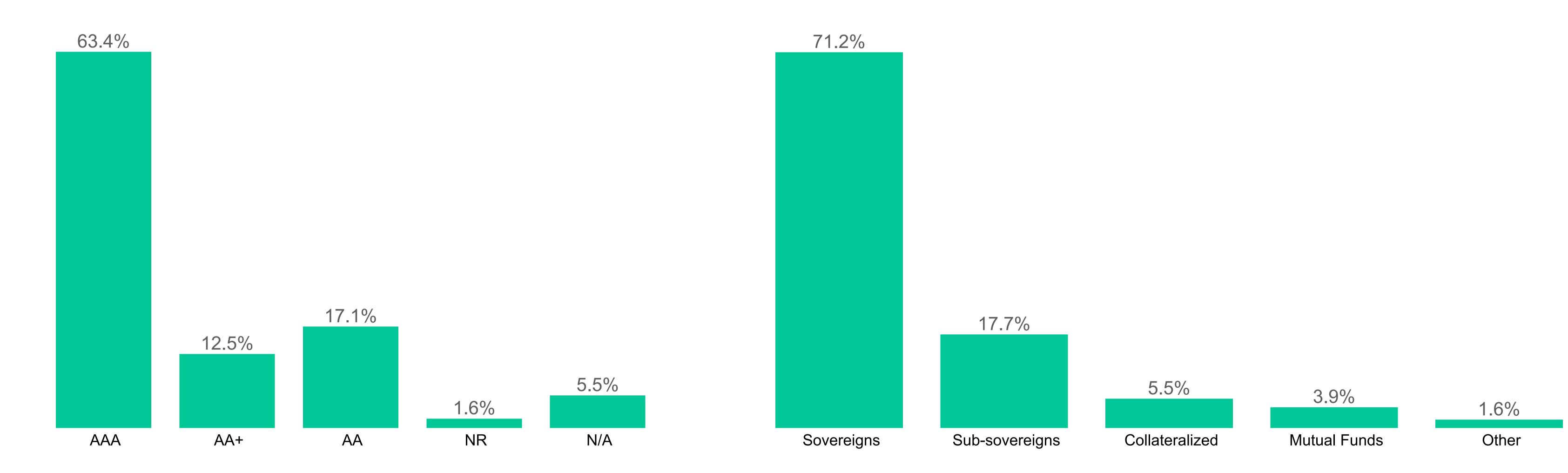


### **Country Allocation (Top by Weight)**



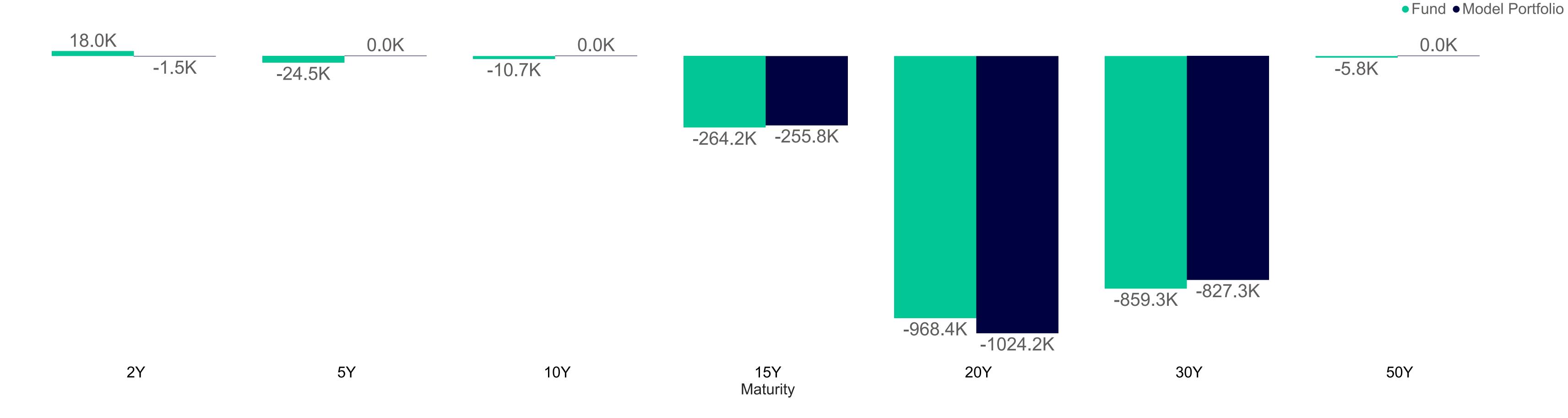
### **Ratings Breakdown**

#### **Sector Allocation**



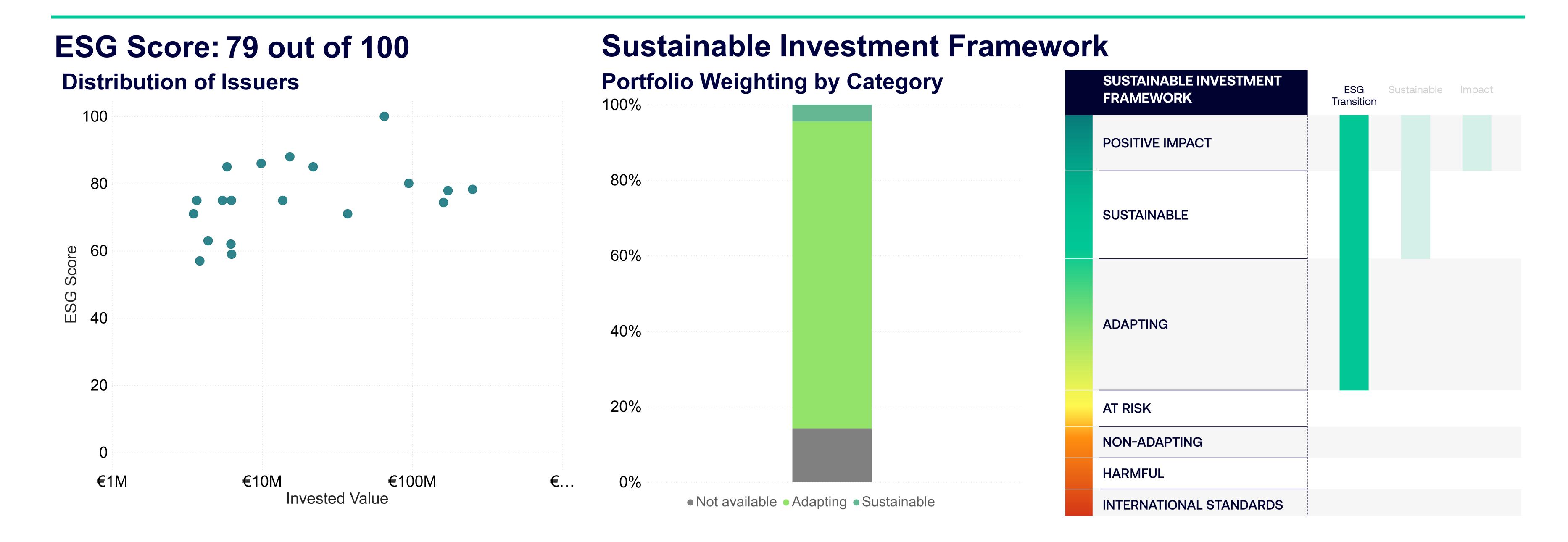
#### Interest Rate Sensitivity per Maturity Bucket

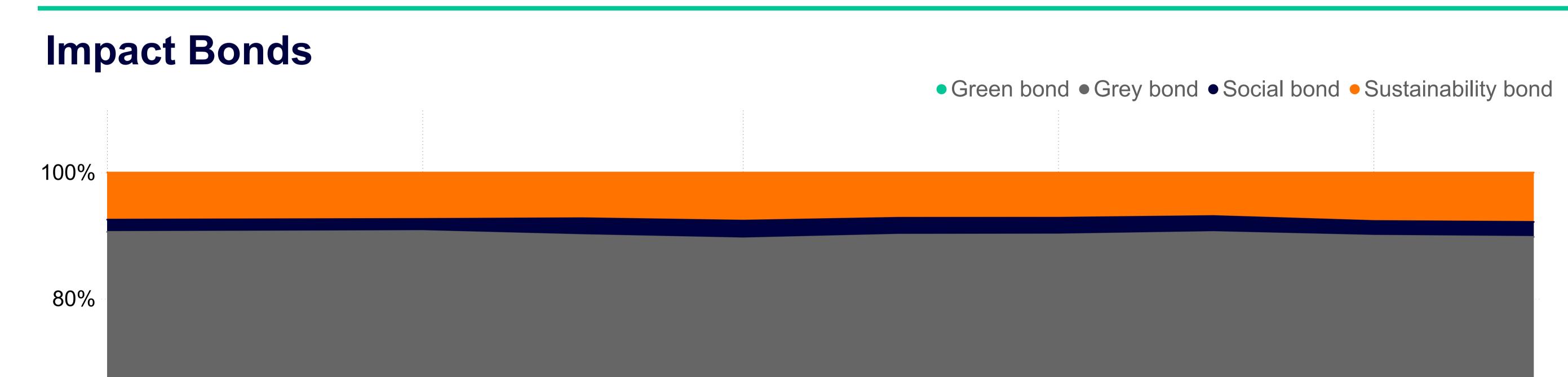
Change in value of an interest rate increase of 1 basis point As model portfolio we use cash flows that are included in the prospectus

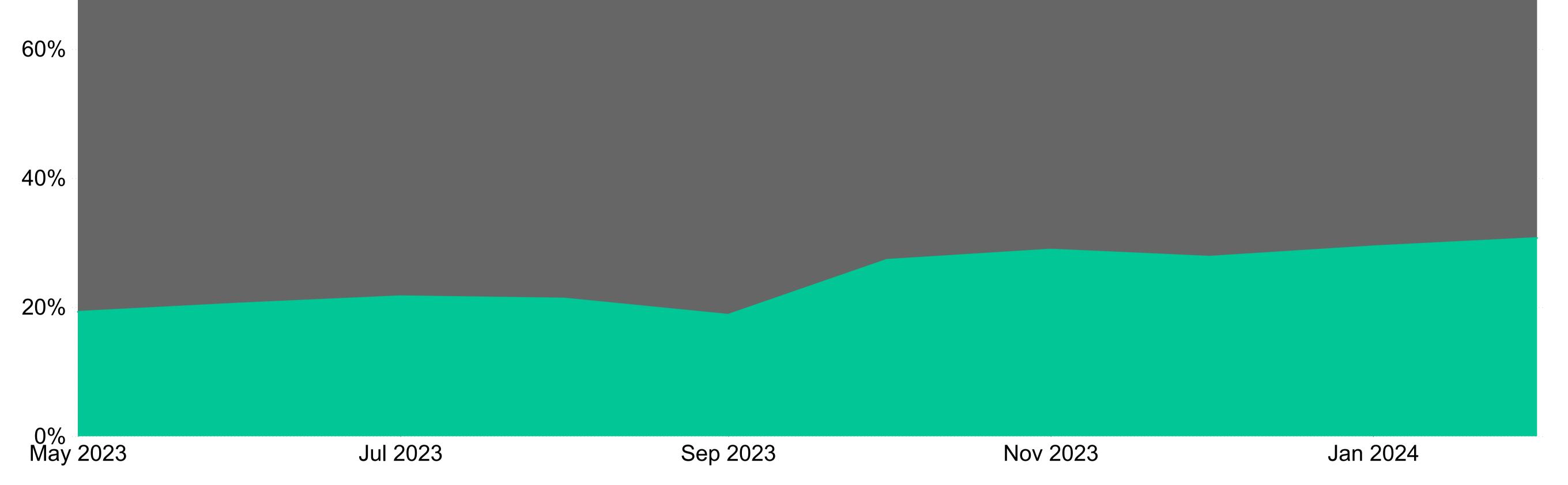


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**Disclaimer**: The fund manager of Cardano Long Duration Fund is Cardano Asset Management N.V. (Cardano). Cardano and Cardano Long Duration Fund are registered with the Dutch Authority for the Financial Markets (AFM). The prospectus and the Key Information Document for this fund are available via www.cardano.nl/onze-fondsen/. This factsheet should not be regarded as investment advice. The value of your investment can fluctuate. Past performance is no guarantee of future returns. This factsheet has been translated from the original factsheet in Dutch. In case of any doubt or ambiguity in the English text, the Dutch text shall prevail. Returns are based on geometric mean values. To the extent figures are shown for time periods that exceed the period of existence of the fund, the figures are partly derived from the historical returns of the fund from which this fund originated. Morningstar information and the ESG information on page 3 relates to the previous month.