

# Zwitserleven

## Factsheet

### Zwitserleven Ultra Long Duration Fonds



#### 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.

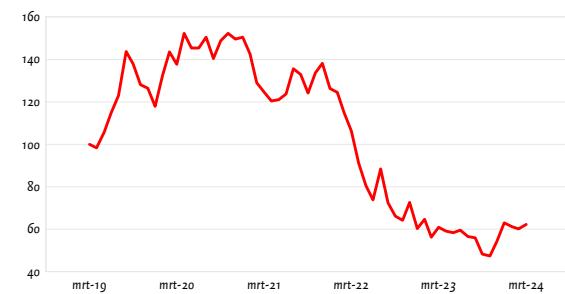
#### Performance and risk characteristics

|                          | Fund   |
|--------------------------|--------|
| Standard deviation 36 m  | 31,64% |
| Sharpe ratio 36m         | -0,69  |
| Yield                    | 2,42%  |
| Average rating           | AA+    |
| Modified Duration        | 36,72  |
| Green Bonds <sup>2</sup> | 9,17%  |

#### Net Performance

|                     | Fund                  |        |         |         |       |
|---------------------|-----------------------|--------|---------|---------|-------|
| 1 month             | 3,43%                 |        |         |         |       |
| 3 months            | -1,13%                |        |         |         |       |
| 12 months           | 2,29%                 |        |         |         |       |
| 3 years, annualised | <sup>1)</sup> -20,62% |        |         |         |       |
| 5 years, annualised | <sup>1)</sup> -9,03%  |        |         |         |       |
| 2024                | -1,13%                |        |         |         |       |
|                     |                       |        |         |         |       |
| 2019                | 2020                  | 2021   | 2022    | 2023    |       |
| Fund                | 32,96%                | 27,65% | -16,12% | -52,19% | 4,40% |

#### Price Index Fund



#### Modified duration contribution

| Time bucket | Bonds | Swaps | Futures | Total |
|-------------|-------|-------|---------|-------|
| 0 - 5       | 0,25  | -0,13 | 0,00    | 0,12  |
| 5 - 10      | 0,00  | -0,81 | 0,00    | -0,81 |
| 10 - 15     | 0,29  | -0,96 | 0,00    | -0,67 |
| 15 - 20     | 0,84  | -5,62 | 0,00    | -4,78 |
| 20 - 25     | 0,69  | 0,17  | 0,00    | 0,86  |
| 25 - 35     | 8,32  | 1,63  | 0,00    | 9,95  |
| 35+         | 11,56 | 20,49 | 0,00    | 32,05 |
|             | 21,95 | 14,77 | 0,00    | 36,72 |

Zwitserleven Ultra Long Duration Fonds is a sub-fund of Zwitserleven Institutionele Beleggingsfondsen. The administrator is Cardano Asset Management N.V. Cardano Asset Management is registered as fund manager with the AFM. A prospectus for this sub-fund is available via <https://www.cardano.nl/onzefondsen>. This factsheet should not be regarded as investment advice. The value of your investment can fluctuate significantly. Past performance is no guarantee for future performance. 1) Based on geometric mean values. 2) The green bond percentage of the part of the fund that invests in bonds.

#### Key Information as of March 31st 2024

|                          |                                               |
|--------------------------|-----------------------------------------------|
| 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% (2023)                                 |
| Obtainable via Benchmark | Insurance product Zwitserleven                |

#### Prices (Euro) and Facts

|                              |            |
|------------------------------|------------|
| Net Asset Value End of Month | 31,56      |
| Highest price 12 months      | 33,42      |
| Lowest price 12 months       | 23,31      |
| Fund size                    | 82.278.204 |
| Outstanding participations   | 2.607.042  |
| 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            |
|-----------------|--------------------|
| France          | 27,25% AAA 64,4%   |
| Austria         | 23,15% AA 30,0%    |
| Germany         | 20,87% Others 5,6% |
| Netherlands     | 20,51%             |
| Liquidity       | 11,58%             |

#### Top Holdings

|                                      |       |
|--------------------------------------|-------|
| France (Govt Of) 0,5% 25052072       | 11,8% |
| Republic Of Austria 0,7% 20042071    | 9,6%  |
| Netherlands Government 0% 15012052   | 9,5%  |
| Br Ics-Euro Liq-Prem Acc To          | 9,1%  |
| Netherlands Government 2% 15012054   | 6,7%  |
| Republic Of Austria 3,8% 26012062    | 6,0%  |
| France (Govt Of) 4% 25042060         | 5,5%  |
| Bundesrepub. Deutschland 0% 15082050 | 4,8%  |
| Bundesrepub. Deutschland 0% 04072042 | 4,0%  |
| Bundesrepub. Deutschland 0% 15082052 | 3,4%  |