



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.

Performance and risk characteristics

	Fund
Standard deviation 36 m	20,74%
Sharpe ratio 36m	-0,77
Yield	2,94%
Average rating	AA+
Green Bonds ²	33,48%
Modified Duration	21,84

Net Performance

	Fund
1 month	0,63%
3 months	-5,24%
12 months	-0,37%
3 years, annualised ¹⁾	-14,48%
5 years, annualised ¹⁾	-8,44%
2024	-6,28%

	2019	2020	2021	2022	2023
Fund	16,75%	13,73%	-8,95%	-39,16%	8,73%

Price Index Fund



Modified duration contribution

Time bucket	Bonds	Swaps	Futures	Total
0 - 5	0,32	-0,98	-0,54	-1,19
5 - 10	0,27	0,35	0,00	0,62
10 - 15	0,72	-1,48	0,00	-0,77
15 - 20	4,52	2,85	0,00	7,36
20 - 25	3,56	2,32	0,00	5,88
25 - 35	6,22	4,88	0,00	11,10
	15,60	7,93	-0,54	23,00

Key Information as of June 30th 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	28,59
Highest price 12 months	31,35
Lowest price 12 months	24,73
Fund size	892.279.425
Outstanding participations	31.214.666
SFDR classification	8

Fundamental Investment Principles (ESG-criteria)



Sustainability and Impact



This fund promotes sustainable characteristics without measurable objectives

Instruments ESG-policy



Issuers / ratings

Debtors (top 5)		Ratings	
Germany	30,74%	AAA	53,0%
Netherlands	23,62%	AA	44,2%
France	19,91%	Others	2,7%
Austria	11,12%		
International Developmen	4,93%		

Top Holdings

Bundesrepub. Deutschland	1.8%	15082053	8,3%
Netherlands Government	3.25%	15012044	6,7%
Bundesrepub. Deutschland	0%	04072042	6,0%
Netherlands Government	0%	15012052	4,5%
France (Govt Of)	0.5%	25062044	4,2%
Br Ics-Euro Liq-Prem Acc To			4,0%
Republic Of Austria	1.85%	23052049	3,6%
Bundesrepub. Deutschland	2.5%	04072044	3,1%
Netherlands Government	2.75%	15012047	3,0%
France (Govt Of)	3%	25062049	2,8%