

OLZ - Gov Bond World LT Optimized CHF H ESG

Class D | for qualified investors



30.09.2024

For marketing purposes

MSCI ESG Rating: AA

Fund Portrait

The fund invests worldwide in long term government bonds of developed countries with a high credit rating (at least AA- rating) that fulfill certain sustainability/ESG criteria (Environmental, Social, Governance). The goal is to optimise the diversification of interest rate risks globally. The reference currency is CHF, with a maximum foreign exchange risk of 10% (target exposure 5%). The weights of the individual government bonds are determined by means of a systematic, risk-based optimisation model. The target modified duration of the fund is between six and eight years. There is no leverage, no short selling and no securities lending transactions.

Fund Facts

| | |
|--------------------------------|---------------------------------------|
| Inception date | 30.06.2011 |
| Fund manager | OLZ AG |
| Location | Bern |
| Fund Management | Credit Suisse Funds AG |
| Custodian | Credit Suisse (Schweiz) AG |
| Fund type | Institutional fund |
| Fund domicile | Switzerland |
| Fund currency | CHF |
| Accounting year end | August 31 |
| Allocation of result | reinvestment |
| Issue / redemption | daily |
| Price fixing | Forward pricing (subscription day +1) |
| Benchmark (BM) | FTSE Non-CHF WGBI (CHF hdg.) |
| Total net assets (in mil. CHF) | 99.455565 |

Unit Class

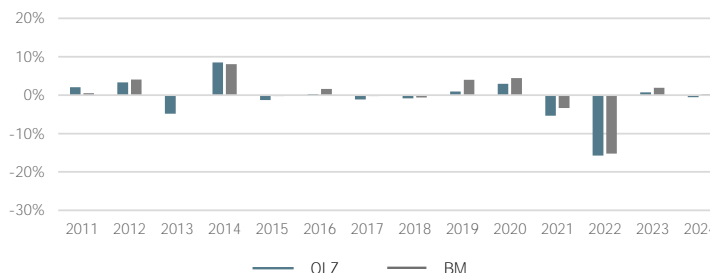
| | |
|-----------------------|--------------|
| Unit class | D |
| Unit class currency | CHF |
| ISIN | CH0130597575 |
| Valor no. | 13059757 |
| Bloomberg ticker | OLZLTCD SW |
| Net asset value (NAV) | 91.98 |
| 1 Year High | 92.91 |
| 1 Year Low | 86.23 |

Fees and Costs

| | |
|--------------------------------|------|
| OLZ Fee in % p.a. | 1.00 |
| TER ex ante in % | 1.09 |
| TER (as of 31.08.2023) in % | 1.15 |
| Issue commission in % | none |
| Redemption commission in % | none |
| Purchase fee paid to fund in % | 0.10 |
| Sales fee paid to fund in % | 0.10 |

| | | |
|----------------------------|------|------|
| Duration | Fund | BM |
| Modified duration in years | 7.55 | 7.10 |

Annual returns in CHF



Source: OLZ AG | Past performance is no guarantee of future trends. The performance shown does not take account of any commissions and costs charged when subscribing to and redeeming units.

Net performance until 30.09.2024 in %

| | 1 month | 3 months | 6 months | 1 year | 3 years p.a. | 5 years p.a. | p.a. since inception |
|------|---------|----------|----------|--------|--------------|--------------|----------------------|
| Fund | 0.59 | 2.75 | 1.50 | 5.29 | -5.76 | -4.34 | -0.36 |
| BM | 0.73 | 2.92 | 1.55 | 4.81 | -4.74 | -3.08 | 0.53 |

Net performance per calendar year in %

| | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 (YTD) |
|------|-------|------|------|-------|--------|------|------------|
| Fund | -0.86 | 0.97 | 2.96 | -5.33 | -15.70 | 0.76 | -0.56 |
| BM | -0.60 | 4.02 | 4.47 | -3.37 | -15.21 | 1.89 | 0.23 |

| Countries | in % | Currencies after hedging | in % |
|----------------|------|--------------------------|------|
| Australia | 15.2 | CHF | 96.5 |
| Sweden | 15.0 | EUR | 0.8 |
| Canada | 14.2 | SEK | 0.6 |
| United Kingdom | 12.9 | CAD | 0.5 |
| United States | 12.3 | AUD | 0.5 |
| Singapore | 7.6 | USD | 0.4 |
| Norway | 7.3 | GBP | 0.3 |
| Germany | 7.2 | NOK | 0.3 |
| Others | 8.4 | SGD | 0.2 |

Credit ratings

| | in % |
|--------|------|
| AAA | 70.5 |
| AA+ | 16.5 |
| AA | 13.0 |
| Others | 0.0 |

ESG metrics*

| MSCI ESG Score | 7.4 |
|-----------------|-----|
| MSCI ESG Rating | AA |

* as of last rebalancing (11.9.2024)

ESG exclusion criteria*

| | in % |
|----------------|------|
| B / CCC Rating | 0.0 |
| UN Sanctions | 0.0 |
| EU Sanctions | 0.0 |

* as of last rebalancing (11.9.2024)

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