

# OLZ - Gov Bond World LT Optimized CHF H ESG

Class D | for qualified investors



31.12.2024

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) | 94.79                                 |

## Unit Class

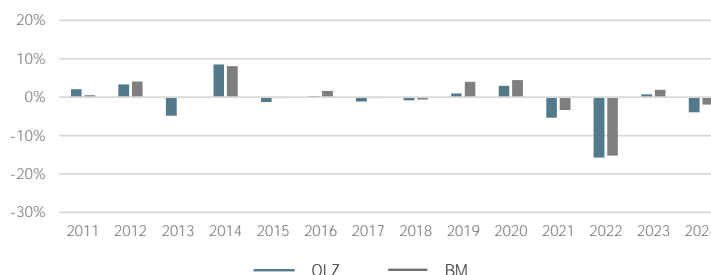
|                       |              |
|-----------------------|--------------|
| Unit class            | D            |
| Unit class currency   | CHF          |
| ISIN                  | CH0130597575 |
| Valor no.             | 13059757     |
| Bloomberg ticker      | OLZLTCD SW   |
| Net asset value (NAV) | 88.48        |
| 1 Year High           | 92.90        |
| 1 Year Low            | 88.07        |

## 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 | 7.46 | 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 31.12.2024 in %

|      | 1 month | 3 months | 6 months | 1 year | 3 years p.a. | 5 years p.a. | p.a. since inception |
|------|---------|----------|----------|--------|--------------|--------------|----------------------|
| Fund | -1.92   | -3.37    | -0.71    | -3.91  | -6.55        | -4.47        | -0.60                |
| BM   | -1.29   | -2.20    | 0.66     | -1.97  | -5.39        | -3.09        | 0.35                 |

## 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 | -3.91      |
| BM   | -0.60 | 4.02 | 4.47 | -3.37 | -15.21 | 1.89 | -1.97      |

| Countries      | in % | Currencies after hedging | in % |
|----------------|------|--------------------------|------|
| Sweden         | 14.8 | CHF                      | 96.4 |
| Australia      | 14.6 | EUR                      | 0.5  |
| Canada         | 14.2 | GBP                      | 0.4  |
| United Kingdom | 12.6 | USD                      | 0.3  |
| United States  | 12.5 | CAD                      | 0.7  |
| Singapore      | 7.7  | AUD                      | 0.7  |
| Germany        | 7.3  | SGD                      | 0.3  |
| Norway         | 7.1  | NOK                      | 0.3  |
| Others         | 9.3  | SEK                      | 0.5  |

## Credit ratings

|        | in % |
|--------|------|
| AAA    | 70.4 |
| AA+    | 16.5 |
| AA     | 13.1 |
| Others | 0.0  |

| ESG metrics*                          |     | ESG exclusion criteria*               | in % |
|---------------------------------------|-----|---------------------------------------|------|
| MSCI ESG Score                        | 7.4 | B / CCC Rating                        | 0.0  |
| MSCI ESG Rating                       | AA  | UN Sanctions                          | 0.0  |
| * as of last rebalancing (11.12.2024) |     | EU Sanctions                          | 0.0  |
|                                       |     | * as of last rebalancing (11.12.2024) |      |

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