

OLZ - Gov Bond World LT Optimized CHF H ESG

Class I | 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	16.04.2007
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

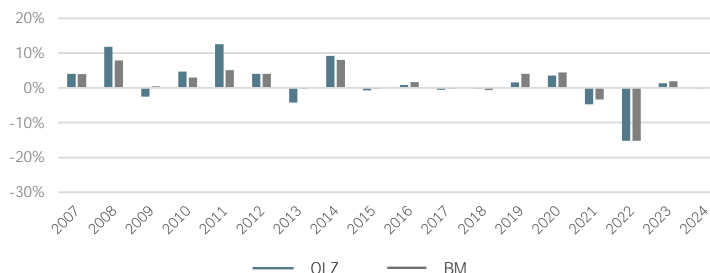
Unit class currency	CHF
ISIN	CH0029757991
Valor no.	2975799
Bloomberg ticker	OZLEWBC SW
Net asset value (NAV)	1'079.17
1 Year High	1'089.74
1 Year Low	1'008.13

Fees and Costs

OLZ Fee in % p.a.	0.40
TER ex ante in %	0.49
TER (as of 31.08.2023) in %	0.53
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	0.64	2.91	1.82	5.93	-5.19	-3.75	1.14
BM	0.73	2.92	1.55	4.81	-4.74	-3.08	1.22

Net performance per calendar year in %

	2018	2019	2020	2021	2022	2023	2024 (YTD)
Fund	-0.25	1.60	3.58	-4.75	-15.19	1.37	-0.10
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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