

OLZ - Gov Bond World MT Optimized CHF H ESG

Class D | for qualified investors



30.09.2020

For marketing purposes

MSCI ESG Rating: AA

Fund Portrait

The fund invests worldwide in mid 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 two and four 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 WGBI 3-5 Year (CHF hdq.)
Total net assets (in mil.)	250.65

Unit Class

Unit class	D
Unit class currency	CHF
ISIN	CH0130597591
Valor no.	13059759
Bloomberg ticker	OLZBGMD SW
Net asset value (NAV)	95.75
1 Year High	96.42
1 Year Low	94.63

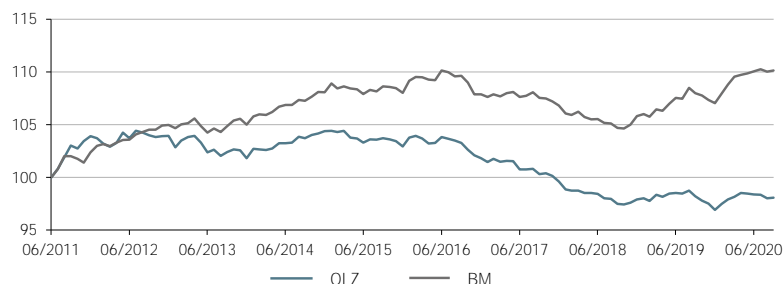
Fees and Costs

OLZ Fee in % p.a.	1.00
TER (as of 31.08.2019) in %	1.10
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	3.82	3.88

Net performance in CHF (rebased to 100)



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 30.09.2020 in %

	1 month	3 months	6 months	1 year	3 years	5 years	since inception
Fund	0.04	-0.33	-0.09	-0.15	-2.22	-5.45	-1.94
BM	0.11	0.08	0.53	1.99	2.43	1.39	10.14

Net performance per calendar year in %

	2014	2015	2016	2017	2018	2019	2020 (YTD)
Fund	2.50	-1.39	-1.07	-2.18	-1.72	-1.00	1.19
BM	2.93	-0.05	-0.12	-0.98	-0.96	1.17	2.89

Countries

Countries	in %	Currencies after hedging	in %
Australia	14.9	CHF	94.9
Sweden	14.7	AUD	0.8
United Kingdom	14.2	EUR	0.8
Canada	14.0	SEK	0.7
United States	12.4	CAD	0.7
Singapore	7.6	GBP	0.7
Norway	7.3	USD	0.6
Germany	7.0	NOK	0.4
Others	8.0	SGD	0.4

Credit ratings

Credit ratings	in %
AAA	69.5
AA+	16.3
AA	14.2
Others	0.0

ESG metrics*

ESG metrics*	in %
MSCI ESG Score	7.3
MSCI ESG Rating	AA

* as of last rebalancing (9.9.2020)

ESG exclusion criteria*

ESG exclusion criteria*	in %
CCC - Rating	0.0
Controversy Red Flag	0.0
UN Global Compact: Fail	0.0

* as of last rebalancing (9.9.2020)

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