

OLZ - Gov Bond World LT Optimized CHF H ESG

Class D | for qualified investors



31.10.2021

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 hdq.)
Total net assets (in mil.)	122.13

Unit Class

Unit class	D
Unit class currency	CHF
ISIN	CH0130597575
Valor no.	13059757
Bloomberg ticker	OLZLTCD SW
Net asset value (NAV)	108.44
1 Year High	116.45
1 Year Low	108.44

Fees and Costs

OLZ Fee in % p.a.	1.00
TER (as of 31.08.2020) in %	1.12
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	7.19	8.85

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 31.10.2021 in %

							since inception
Fund	1 month	3 months	6 months	1 year	3 years	5 years	12.11
BM	-1.63	-3.78	-2.00	-6.54	-0.77	-6.50	23.72

Net performance per calendar year in %

	2015	2016	2017	2018	2019	2020	2021 (YTD)
Fund	-1.27	0.25	-1.14	-0.86	0.98	2.96	-6.01
BM	-0.20	1.65	-0.22	-0.60	4.02	4.47	-3.44

Countries

	in %
Sweden	15.1
Australia	14.9
Canada	13.9
United Kingdom	13.4
United States	11.9
Norway	7.4
Singapore	7.3
Germany	7.3
Others	8.8

Currencies after hedging

	in %
CHF	97.8
SEK	0.6
EUR	0.5
USD	0.4
GBP	0.4
CAD	0.2
NOK	0.2
SGD	0.1
AUD	0.0

Credit ratings

	in %
AAA	70.6
AA+	15.8
AA	13.6
Others	0.0

ESG metrics*

MSCI ESG Score	7.4
MSCI ESG Rating	AA

* as of last rebalancing (8.9.2021)

ESG exclusion criteria*

	in %
CCC - Rating	0.0
Controversy Red Flag	0.0
UN Global Compact: Fail	0.0

* as of last rebalancing (8.9.2021)

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