

OLZ - Gov Bond World LT Optimized CHF H ESG

Class D | for qualified investors



31.03.2024

For marketing purposes

MSCI ESG Rating: A

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. CHF)	96.923757

Unit Class

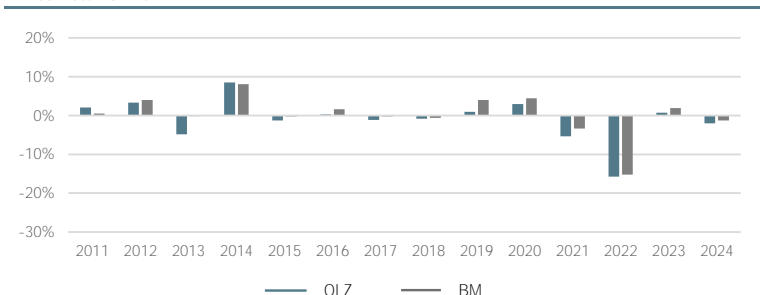
Unit class	D
Unit class currency	CHF
ISIN	CH0130597575
Valor no.	13059757
Bloomberg ticker	OLZLTCD SW
Net asset value (NAV)	90.62
1 Year High	94.64
1 Year Low	86.23

Fees and Costs

OLZ Fee in % p.a.	1.00
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	7.66	7.21

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 31.03.2024 in %

	1 month	3 months	6 months	1 year	3 years p.a.	5 years p.a.	p.a. since inception
Fund	0.90	-2.03	3.73	-3.39	-6.34	-4.23	-0.49
BM	0.44	-1.30	3.21	-1.64	-5.17	-2.55	0.43

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	-2.03
BM	-0.60	4.02	4.47	-3.37	-15.21	1.89	-1.30

Countries	in %	Currencies after hedging	in %
Australia	15.3	CHF	94.2
Sweden	14.5	AUD	0.9
Canada	14.2	EUR	0.9
United Kingdom	13.2	CAD	0.8
United States	12.5	SEK	0.8
Singapore	7.5	GBP	0.8
Germany	7.5	USD	0.7
Norway	7.3	NOK	0.4
Others	8.2	SGD	0.4

Credit ratings	in %
AAA	70.5
AA+	16.2
AA	13.3
Others	0.0

ESG metrics*		ESG exclusion criteria*	in %
MSCI ESG Score	7.1	B / CCC Rating	0.0
MSCI ESG Rating	A	UN Sanctions	0.0
* as of last rebalancing (13.3.2024)		EU Sanctions	0.0
		* as of last rebalancing (13.3.2024)	

This document is provided for information and marketing purposes only and is for the exclusive use of the recipient. It was produced by OLZ AG with the greatest of care and to the best of its knowledge and belief. However, the OLZ AG provides no guarantee with regard to its content and completeness and does not accept any liability for losses which might arise from making use of this information. The opinions expressed in this document are those of OLZ AG at the time of writing and are subject to change at any time without notice. If nothing is indicated to the contrary, all figures are unaudited. This document does not constitute an offer or a recommendation to buy or sell financial instruments or banking services and does not release the recipient from exercising his/her own judgment. The recipient is in particular recommended to check that the information provided is in line with his/her own circumstances with regard to any legal, regulatory, tax or other consequences, if necessary with the help of a professional advisor. This document may not be reproduced either in part or in full without the written permission of OLZ AG. It is expressly not intended for persons who, due to their nationality or place of residence, are not permitted access to such information under local law. Neither this document nor any copy thereof may be sent, taken into or distributed in the United States or to any U. S. person (within the meaning of Regulation S of the US Securities Act 1933 in its applicable form). Every investment involves risk, especially with regard to fluctuations in value and return. Investments in foreign currencies involve the additional risk that the foreign currency might lose value against the investor's reference currency. Historical performance indications and financial market scenarios are no guarantee for current or future performance. Performance indications do not consider commissions levied at subscription and/or redemption. Furthermore, no guarantee can be given that the performance of the benchmark will be reached or outperformed. For further information please contact your client advisor. Potential conflicts of interest cannot be excluded. This document must not be read as independent research. The product described is an umbrella fund under Swiss law of the type "other funds for traditional investments" for qualified investors pursuant to CISA, art. 10, paras. 3 and 4. Subscriptions are only valid on the basis of the current sales prospectus with the integrated fund contract, the simplified prospectus, and the most recent annual report (or semi-annual report, if more recent). This document is expressly not intended for private individuals or persons for whom access to this type of information is forbidden. The target group of investors may also be restricted in the fund contract for specific subfunds or unit classes. The fund contract and the annual report are available free of charge from OLZ AG, Bern, the fund management company, Credit Suisse Funds AG, Zurich, or from the custodian bank, CREDIT SUISSE (Schweiz) AG, Zurich. The Total Expense Ratio (TER) is the sum of all commissions and costs charged on an ongoing basis to the average fund assets (operating expenses). The value is taken from the last available annual report.