

OLZ - Equity Switzerland Optimized ESG

Class IR | for qualified investors



31.03.2024

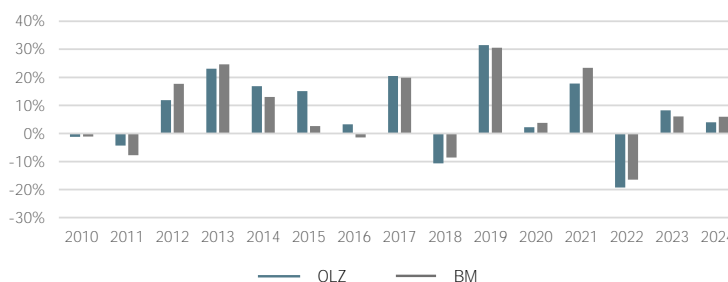
For marketing purposes

MSCI ESG Rating: AA

Fund Portrait

The fund invests in Swiss equities with a focus on liquidity, sustainability/ESG criteria (Environmental, Social, Governance) and optimal diversification. The goal is to improve the risk-return profile in comparison to the cap-weighted index over the medium to long term. The investments follow a systematic, risk-based investment process. OLZ forecasts the risk characteristics (volatilities, correlations) and derives an optimally diversified portfolio based on OLZ minimum variance optimisation. There is no leverage, no short selling and no securities lending transactions.

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.

Fund Facts

Inception date	20.12.2010
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	Subscription day
Benchmark (BM)	SPI
Total net assets (in mil. CHF)	290.50

Unit Class

Unit class	IR
Unit class currency	CHF
ISIN	CH0118503355
Valor no.	11850335
Bloomberg ticker	OLZSOIR SW
Net asset value (NAV)	2'526.49
1 Year High	2'526.49
1 Year Low	2'294.63

Fees and Costs

OLZ Fee in % p.a.	0.60
TER (as of 31.08.2023) in %	0.66
Issue commission in %	none
Redemption commission in %	none
Purchase fee paid to fund in %	0.10
Sales fee paid to fund in %	0.10

Risk indicators*

	Fund	BM
Correlation with BM	0.92	-
Volatility p.a. in %	10.91	11.70
Sharpe Ratio	0.75	0.66
Maximum drawdown in %	-24.19	-19.93

* since inception

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	2.41	3.93	6.60	5.91	0.16	5.04	8.02
BM	3.94	5.98	7.48	6.16	3.29	6.56	7.55

Net performance per calendar year in %

	2018	2019	2020	2021	2022	2023	2024 (YTD)
Fund	-10.70	31.52	2.25	17.84	-19.31	8.21	3.93
BM	-8.57	30.59	3.82	23.38	-16.48	6.09	5.98

Sectors (in%)	Fund	BM	Countries (in %)	Fund	BM
Financials	20.5	18.8	Switzerland	100.0	100.0
Health Care	19.8	31.3			
Consumer Staples	19.7	18.5			
Industrials	15.0	12.4			
Real Estate	12.2	1.3			
Materials	6.7	8.6			
Communication Services	4.2	0.9			
Utilities	0.9	0.2			
Information Technology	0.5	2.0			
Consumer Discretionary	0.0	5.8			
Energy	0.0	0.0			
Others	0.5	0.2			

Top 10 holdings	in %	Currencies (in %)	Fund	BM
NOVARTIS AG-REG	8.2	CHF	100.0	100.0
NESTLE SA-REG	7.1			
GIVAUDAN-REG	5.2			
ROCHE HOLDING AG-GENUSSCHEIN	4.8			
ZURICH INSURANCE GROUP AG	4.6			
PSP SWISS PROPERTY AG-REG	4.4			
GALENICA AG	4.2			
SWISSCOM AG-REG	4.2			
GEBERIT AG-REG	4.1			
CHOCOLADEFABRIKEN LINDT-PC	4.0			

ESG metrics*	Fund	BM	ESG exclusion criteria*	Fund in %	BM in %
MSCI ESG Score	7.9	7.5	CCC - Rating	0.0	0.0
MSCI ESG Rating	AA	AA	Controversy Red Flag	0.0	0.0
CO2 Intensity Scope 1 & 2	18.9	81	UN Global Compact: Fail	0.0	0.0

* as of last rebalancing (17.1.2024)

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