

OLZ Equity Switzerland Small & Mid Cap Optimized ESG



Class I | for qualified investors

31.03.2024

For marketing purposes

MSCI ESG Rating: AA

Fund Portrait

The fund invests in Swiss small and mid cap 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.

Fund Facts

Inception date	15.12.2022
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 Extra Index (TR)
Total net assets (in mil. CHF)	38.61

Unit Class

Unit class currency	CHF
ISIN	CH1183522353
Valor no.	118352235
Bloomberg ticker	OLESWMI SW
Net asset value (NAV)	112.47
1 Year High	112.47
1 Year Low	99.46

Fees and Costs

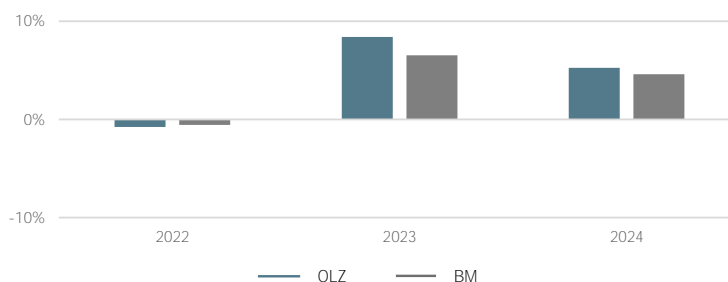
OLZ Fee in % p.a.	0.60
TER (as of 31.08.2023) in %	0.94
Issue commission in %	none
Redemption commission in %	none
Purchase fee paid to fund in %	0.10
Sales fee paid to fund in %	0.10

Risk indicators*

	Fund	BM
Correlation with BM	0.91	-
Volatility p.a. in %	8.10	11.98
Sharpe Ratio	1.38	0.76
Maximum drawdown in %	-5.49	-11.96

* since inception

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	2.34	5.27	8.79	7.73	-	-	9.76
BM	3.74	4.61	7.49	1.32	-	-	8.01

Net performance per calendar year in %

	2018	2019	2020	2021	2022*	2023	2024 (YTD)
Fund	-	-	-	-	-0.78	8.40	5.27
BM	-	-	-	-	-0.56	6.53	4.61

* 15.12.2022 - 31.12.2022

Sectors (in%)	Fund	BM	Countries (in %)	Fund	BM
Industrials	24.4	30.3	Switzerland	100.0	100.0
Financials	22.1	15.6			
Real Estate	17.8	6.8			
Consumer Staples	16.9	10.9			
Health Care	12.7	19.0			
Materials	4.2	5.0			
Utilities	0.4	1.0			
Consumer Discretionary	0.0	4.5			
Energy	0.0	0.0			
Information Technology	0.0	5.8			
Communication Services	0.0	0.3			
Others	1.5	0.9			

Top 10 holdings

	in %
YPSOMED HOLDING AG-REG	4.6
BANQUE CANTONALE VAUDOIS-REG	4.6
SCHINDLER HOLDING-PART CERT	4.4
DORMAKABA HOLDING AG	4.4
FLUGHAFEN ZURICH AG-REG	4.4
PSP SWISS PROPERTY AG-REG	4.3
VALIANT HOLDING AG-REG	4.2
MOBIMO HOLDING AG-REG	4.2
SGS SA-REG	4.2
SIG GROUP AG	4.2

Currencies (in %)

	Fund	BM
CHF	100.0	100.0

ESG metrics*

	Fund	BM
MSCI ESG Score	7.5	7.0
MSCI ESG Rating	AA	A
CO2 Intensity Scope 1 & 2	19.1	31.3

* as of last rebalancing (20.3.2024)

ESG exclusion criteria*

	Fund in %	BM in %
CCC - Rating	0.0	0.2
Controversy Red Flag	0.0	0.0
UN Global Compact: Fail	0.0	0.0

* as of last rebalancing (20.3.2024)

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