

OLZ Smart Invest Dynamic ESG

Class I | for qualified investors



31.03.2021

For marketing purposes

MSCI ESG Rating: A

Fund Portrait

OLZ Smart Invest Dynamic ESG is a mixed fund that invests in money market securities, in first-class bonds and in equities worldwide. The fund is suitable for investors who want to systematically manage their equity exposure between 0% and 100%. The portfolio allocation is dynamically adjusted on a monthly basis according to the risk ratios prevailing in the market. Equity and bond investments are risk-based and take into account liquidity and ESG (environmental, social, governance) criteria. The fund aims to reduce (or increase) the equity exposure during periods of high (or low) risk. Investors have a high risk tolerance and accept large price fluctuations and deviations from the benchmark index.

Fund Facts

| | |
|----------------------|----------------------------|
| Inception date | 31.10.2019 |
| Fund manager | OLZ AG |
| Location | Bern |
| Fund Management | Credit Suisse Funds AG |
| Custodian | Credit Suisse (Schweiz) AG |
| Fund type | Retail fund |
| Fund domicile | Switzerland |
| Fund currency | CHF |
| Accounting year end | August 31 |
| Allocation of result | reinvestment |
| Issue / redemption | daily |

| | |
|----------------------------|-------------------------------|
| Benchmark (BM) | Custom Benchmark ¹ |
| Total net assets (in mil.) | 30.79 |

Unit Class

| | |
|-----------------------|--------------|
| Unit class | I |
| Unit class currency | CHF |
| ISIN | CH0420179720 |
| Valor no. | 42017972 |
| Bloomberg ticker | OLSIDYI SW |
| Net asset value (NAV) | 82.96 |
| 1 Year High | 83.31 |
| 1 Year Low | 78.37 |

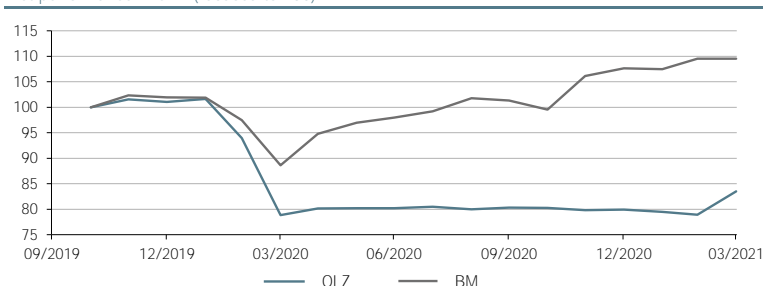
Fees and Costs

| | |
|--------------------------------|------|
| TER (as of 31.08.2020) in % | 0.80 |
| Issue commission in % | none |
| Redemption commission in % | none |
| Purchase fee paid to fund in % | 0.20 |
| Sales fee paid to fund in % | 0.20 |

| | | |
|-----------------------|--------|--------|
| Risk indicators* | Fund | BM |
| Correlation with BM | 0.72 | - |
| Volatility p.a. in % | 16.39 | 13.07 |
| Sharpe Ratio | - | 0.51 |
| Maximum drawdown in % | -22.42 | -13.41 |

* since inception

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 31.03.2021 in %

| | 1 month | 3 months | 6 months | 1 year | 3 years | 5 years | since inception |
|------|---------|----------|----------|--------|---------|---------|-----------------|
| Fund | 5.86 | 4.47 | 3.96 | 5.92 | - | - | -16.49 |
| BM | 0.00 | 1.75 | 8.10 | 23.60 | - | - | 9.53 |

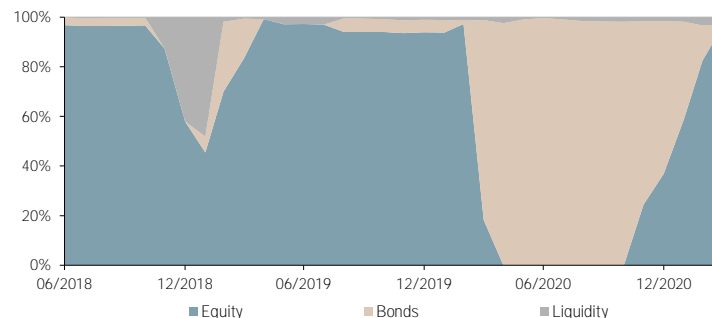
Net performance per calendar year in %

| | 2015 | 2016 | 2017 | 2018 | 2019* | 2020 | 2021 (YTD) |
|------|------|------|------|------|-------|--------|------------|
| Fund | - | - | - | - | 1.02 | -20.87 | 4.47 |
| BM | - | - | - | - | 1.96 | 5.58 | 1.75 |

* 31.10.2019 - 31.12.2019

| Asset allocation | in % | Currencies after hedging | in % |
|------------------|------|--------------------------|------|
| Liquidity | 3.0 | CHF | 59.5 |
| Bonds | 0.5 | Others | 40.5 |
| Equity | 96.5 | | |

Historical asset allocation



Source: OLZ AG

ESG metrics*

| | |
|-----------------|-----|
| MSCI ESG Score | 6.4 |
| MSCI ESG Rating | A |

* as of last rebalancing

¹ 60% MSCI AC World Index NR (BB Ticker NDUEACWF); 20% Swiss Bond Index AAA-BBB TR (BB Ticker SBR14T); 20% FTSE Non-CHF WGBI CHF hedged (BB Ticker SBWGN5ZC)

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