

OLZ Equity Switzerland Small & Mid Cap Optimized ESG



Class C

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	24.10.2023
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
Price fixing	Subscription day
Benchmark (BM)	SPI Extra Index (TR)
Total net assets (in mil. CHF)	38.61

Unit Class

Unit class	C
Unit class currency	CHF
ISIN	CH1183522346
Valor no.	118352234
Bloomberg ticker	EQSWEEC SW
Net asset value (NAV)	113.06
1 Year High	113.06
1 Year Low	99.66

Fees and Costs

OLZ Fee in % p.a.	0.40
Ex-ante TER in %	0.48
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	-	-
Volatility p.a. in %	-	-
Sharpe Ratio	-	-
Maximum drawdown in %	-	-

* key figures are not calculated until 12 months after inception

Annual returns in CHF

According to MIFID standards (Markets in Financial Instruments Directive) no performance figures shall be made available to investors if the product was launched less than twelve months ago.

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

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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