

OLZ - Equity Switzerland Optimized ESG

Class IR | for qualified investors



30.04.2024

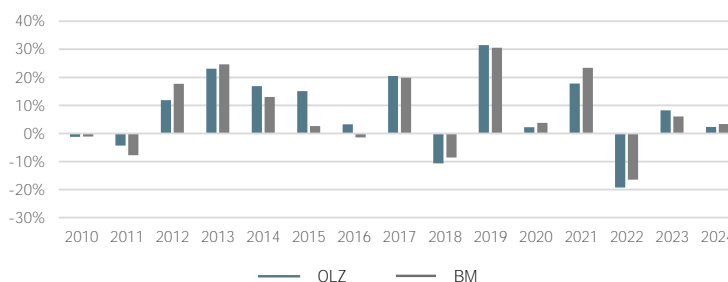
For marketing purposes

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)	289.14

Unit Class

Unit class	IR
Unit class currency	CHF
ISIN	CH0118503355
Valor no.	11850335
Bloomberg ticker	OLZSOIR SW
Net asset value (NAV)	2'488.48
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 %	10.89	11.70
Sharpe Ratio	0.73	0.64
Maximum drawdown in %	-24.19	-19.93

* since inception

Net performance until 30.04.2024 in %

	1 month	3 months	6 months	1 year	3 years p.a.	5 years p.a.	p.a. since inception
Fund	-1.50	0.94	7.15	0.71	-0.40	3.94	7.85
BM	-2.44	1.98	10.65	-0.04	2.04	5.12	7.30

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	2.37
BM	-8.57	30.59	3.82	23.38	-16.48	6.09	3.40

Sectors (in%)

	Fund	BM
Health Care	21.9	31.3
Consumer Staples	21.2	18.5
Financials	18.7	18.8
Real Estate	12.6	1.3
Industrials	10.6	12.4
Materials	7.8	8.6
Communication Services	4.0	0.9
Utilities	0.9	0.2
Consumer Discretionary	0.7	5.8
Information Technology	0.5	2.0
Energy	0.0	0.0
Others	1.2	0.2

Countries (in %)

	Fund	BM
Switzerland	100.0	100.0

Top 10 holdings

	in %
NOVARTIS AG-REG	8.5
NESTLE SA-REG	7.5
ROCHE HOLDING AG-GENUSSSCHEIN	4.9
BARRY CALLEBAUT AG-REG	4.6
PSP SWISS PROPERTY AG-REG	4.5
GALENICA AG	4.1
CHOCOLADEFABRIKEN LINDT-PC	4.0
SWISSCOM AG-REG	4.0
GIVAUDAN-REG	4.0
SWISS PRIME SITE-REG	4.0

Currencies (in %)

	Fund	BM
CHF	100.0	100.0

ESG metrics*

	Fund	BM
MSCI ESG Score	7.9	7.6
MSCI ESG Rating	AA	AA
CO2 Intensity Scope 1 & 2	17.8	95.6

* as of last rebalancing (17.4.2024)

ESG exclusion

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

* as of last rebalancing (17.4.2024)

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