

OLZ Equity Switzerland Small & Mid Cap Optimized ESG

Class I | for qualified investors



30.09.2024

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)	47.93

Unit Class

Unit class	I
Unit class currency	CHF
ISIN	CH1183522353
Valor no.	118352235
Bloomberg ticker	OLESWMI SW
Net asset value (NAV)	117.80
1 Year High	118.29
1 Year Low	99.46

Fees and Costs

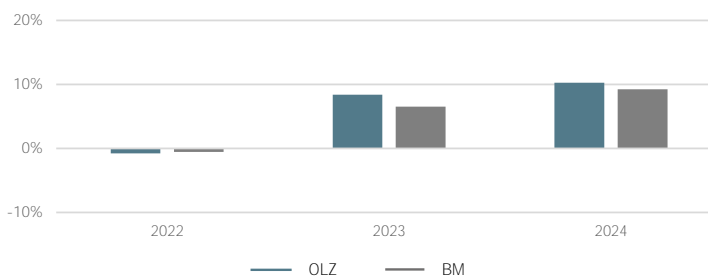
OLZ Fee in % p.a.	0.60
TER ex ante in %	0.69
TER (as of 31.08.2023) in %	0.94
Issue commission in %	none
Redemption commission in %	none
Purchase fee paid to fund in %	0.10
Sales fee paid to fund in %	0.10

Risk indicators*

	Fund	BM
Correlation with BM	0.92	-
Volatility p.a. in %	7.62	10.74
Sharpe Ratio	1.41	0.84
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 30.09.2024 in %

	1 month	3 months	6 months	1 year	3 years p.a.	5 years p.a.	p.a. since inception
Fund	0.90	5.22	4.74	13.94	-	-	9.75
BM	0.58	4.53	4.44	12.27	-	-	8.30

Net performance per calendar year in %

	2018	2019	2020	2021	2022*	2023	2024 (YTD)
Fund	-	-	-	-	-0.78	8.40	10.26
BM	-	-	-	-	-0.56	6.53	9.26

* 15.12.2022 - 31.12.2022

Sectors (in%)	Fund	BM	Countries (in %)	Fund	BM
Financials	22.7	15.4	Switzerland	100.0	100.0
Industrials	20.0	29.9			
Real Estate	18.7	6.9			
Consumer Staples	17.6	10.4			
Health Care	12.6	22.1			
Materials	4.4	4.6			
Utilities	2.0	1.1			
Communication Services	0.8	0.2			
Consumer Discretionary	0.4	4.0			
Energy	0.0	0.0			
Information Technology	0.0	5.3			
Others	0.9	0.0			

Top 10 holdings	in %	Currencies (in %)	Fund	BM
SIEGFRIED HOLDING AG-REG	4.6	CHF	100.0	100.0
SCHINDLER HOLDING-PART CERT	4.6			
BALOISE HOLDING AG - REG	4.5			
SGS SA-REG	4.5			
PSP SWISS PROPERTY AG-REG	4.5			
SWISS PRIME SITE-REG	4.5			
SIG GROUP AG	4.4			
MOBIMO HOLDING AG-REG	4.3			
BARRY CALLEBAUT AG-REG	4.1			
GALENICA AG	4.0			

ESG metrics*	Fund	BM	ESG exclusion criteria*	Fund in %	BM in %
MSCI ESG Score	7.6	7.2	CCC - Rating	0.0	0.0
MSCI ESG Rating	AA	AA	Controversy Red Flag	0.0	0.0
CO2 Intensity Scope 1 & 2	20	31	UN Global Compact: Fail	0.0	0.0

* as of last rebalancing (18.9.2024)

ESG exclusion

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 (18.9.2024)

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