

OLZ - Equity World Optimized ESG

Class I-A (CHF hedged) | for qualified investors



31.08.2020

For marketing purposes

MSCI ESG Rating: A

Fund Portrait

The fund invests in worldwide equity markets of developed countries. Focus is on liquidity, sustainability respectively ESG criteria (Environmental, Social, and Governance) as well as optimal diversification. Reference currency is CHF and maximum foreign currency risk amounts to 20%. Leverage, short selling, and securities lending are not allowed. The investments follow a disciplined and structured process and are based on a minimum variance optimization model. The goal is to optimize the risk-return ratio compared to a capitalization weighted investment scheme over a medium to long-term time horizon combined with an above average ESG rating.

Fund Facts

Inception date	17.12.2014
Fund manager	OLZ AG
Location	Bern
Fund Management	UBS Fund Management (Switzerland) AG
Custodian	UBS Switzerland 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	Forward pricing (subscription day +1)
Benchmark (BM)	MSCI World 85% hdg. to CHF (net)
Total net assets (in mil.)	63.73

Unit Class

Unit Class	I-A (CHF hedged)
Unit class currency	CHF
ISIN	CH0261086901
Valor no.	26108690
Bloomberg ticker	OLEIACH SW
Net asset value (NAV)	13'224.07
1 Year High	15'414.27
1 Year Low	10'989.65

Fees and Costs

OLZ Fee in % p.a.	0.45
TER (as of 31.08.2019) in %	0.60
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	0.83	-
Volatility p.a. in %	8.91	13.59
Sharpe Ratio	0.36	0.50
Maximum drawdown in %	-18.10	-20.50

* 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 31.08.2020 in %

	1 month	3 months	6 months	1 year	3 years	5 years	since inception
Fund	1.84	1.76	-5.27	-8.53	2.87	16.43	22.87
BM	6.06	11.30	11.90	11.38	23.64	47.55	49.74

Net performance per calendar year in %

	2014*	2015	2016	2017	2018	2019	2020 (YTD)
Fund	2.89	6.81	3.91	9.27	-4.73	16.25	-11.09
BM	3.14	0.86	7.35	16.51	-9.55	24.54	2.17

* 17.12.2014 - 31.12.2014

Sectors (in%)	Fund	BM	Countries (in %)	Fund	BM
Consumer Staples	17.8	8.1	United States	20.5	66.7
Financials	15.0	12.2	Japan	17.6	7.5
Communication Services	14.5	9.0	Canada	12.8	3.1
Utilities	9.4	3.1	Australia	11.3	2.1
Materials	8.2	4.4	United Kingdom	9.4	4.1
Health Care	7.9	13.4	Hong Kong	5.4	1.0
Consumer Discretionary	7.8	11.8	Singapore	5.2	0.3
Real Estate	7.5	2.8	Switzerland	4.2	3.1
Industrials	6.9	10.1	Norway	3.3	0.2
Information Technology	2.8	22.3	Sweden	2.2	1.0
Energy	0.8	2.8	New Zealand	1.7	0.1
Others	1.4	0.0	Others	6.5	10.7

Top 10 holdings

	in %
C.H. Robinson Worldwide	1.0
Iliad	1.0
EMS-Chemie Holding	0.9
Barry Callebaut	0.9
Fisher & Paykel Healthcare	0.9
Ascendas REIT	0.9
Shimamura	0.9
Orkla	0.9
Gjensidige Forsikring	0.9
Direct Line Insurance	0.9

Currencies (in %)

	Fund	BM
CHF	86.7	85.0
USD	3.1	10.4
JPY	2.6	1.2
CAD	1.7	0.5
AUD	1.5	0.3
GBP	1.3	0.6
HKD	0.7	0.1
SGD	0.7	0.0
EUR	0.5	1.5
Others	1.2	0.3

ESG metrics*

	Fund	BM
MSCI ESG Score	6.4	6.3
MSCI ESG Rating	A	A

* as of last rebalancing (19.8.2020)

ESG exclusion criteria*

	Fund in %	BM in %
CCC - Rating	0.0	0.8
Controversy Red Flag	0.0	2.3
UN Global Compact: Fail	0.0	1.8

* as of last rebalancing (19.8.2020)

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