

# OLZ - Equity Europe ex CH Optimized ESG

Class I-C | for qualified investors



31.08.2020

For marketing purposes

MSCI ESG Rating: AA

## Fund Portrait

The fund invests in European equity markets of developed countries except for Switzerland. Focus is on liquidity, sustainability respectively ESG criteria (Environmental, Social, and Governance) as well as optimal diversification. Reference currency is CHF and the foreign currency risk is not hedged. 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	15.09.2015
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	Subscription day
Benchmark (BM)	MSCI Europe ex CH (in CHF)
Total net assets (in mil.)	37.83

## Unit Class

Unit Class	I-C
Unit class currency	CHF
ISIN	CH0294789596
Valor no.	29478959
Bloomberg ticker	OLEEOIC SW
Net asset value (NAV)	969.54
1 Year High	1'148.77
1 Year Low	775.91

## Fees and Costs

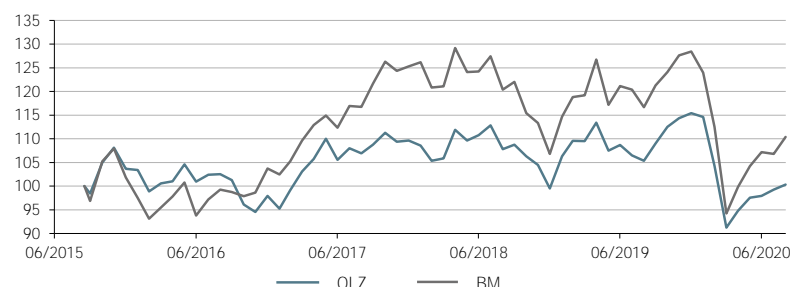
OLZ Fee in % p.a.	0.60
TER (as of 31.08.2019) in %	0.83
Issue commission in %	none
Redemption commission in %	none
Purchase fee paid to fund in %	0.35
Sales fee paid to fund in %	0.10

## Risk indicators\*

	Fund	BM
Correlation with BM	0.93	-
Volatility p.a. in %	12.49	15.70
Sharpe Ratio	0.03	0.17
Maximum drawdown in %	-20.94	-27.06

\* 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	1.06	2.81	-3.83	-4.78	-6.21	-	0.31
BM	3.37	5.94	-1.91	-5.39	-5.41	-	10.40

## Net performance per calendar year in %

	2014	2015*	2016	2017	2018	2019	2020 (YTD)
Fund	-	3.67	-5.55	11.95	-9.20	15.94	-13.08
BM	-	1.81	1.90	20.75	-14.75	20.23	-14.02

\* 15.09.2015 - 31.12.2015

Sectors (in%)	Fund	BM	Countries (in %)	Fund	BM
Consumer Staples	22.2	12.1	United Kingdom	37.0	26.1
Communication Services	14.0	4.6	France	11.4	20.8
Financials	13.4	15.2	Sweden	11.0	6.3
Health Care	12.9	11.5	Denmark	7.8	4.7
Utilities	12.3	5.9	Germany	5.6	18.4
Industrials	8.4	15.2	Norway	5.6	1.1
Materials	5.8	8.0	Netherlands	5.3	8.2
Real Estate	3.4	1.6	Finland	4.6	2.0
Information Technology	3.3	8.9	Spain	4.0	4.4
Consumer Discretionary	2.0	11.7	Italy	3.5	4.4
Energy	1.4	5.1	Belgium	1.9	1.8
Others	0.9	0.0	Others	2.4	2.0

## Top 10 holdings

	in %
Iliad	1.9
Kone	1.9
Air Liquide	1.9
Terna	1.9
Chr. Hansen Holding	1.9
Deutsche Wohnen	1.8
ICA Gruppen	1.8
Ericsson	1.8
Intertek Group	1.8
Severn Trent	1.7

## Currencies (in %)

	Fund	BM
GBP	36.8	26.1
EUR	36.4	61.7
SEK	11.1	6.3
DKK	7.8	4.7
NOK	5.5	1.1
USD	1.2	0.2
CHF	1.2	0.0

## ESG metrics\*

	Fund	BM
MSCI ESG Score	7.8	7.4
MSCI ESG Rating	AA	AA

\* as of last rebalancing (15.7.2020)

## ESG exclusion

criteria*	Fund in %	BM in %
CCC - Rating	0.0	0.6
Controversy Red Flag	0.0	4.2
UN Global Compact: Fail	0.0	4.0

\* as of last rebalancing (15.7.2020)

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