

# OLZ - Equity USA Optimized ESG



Class P

31.08.2020

For marketing purposes

MSCI ESG Rating: A

## Fund Portrait

The fund invests in US 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. Reference currency is USD. 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	20.10.2016
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	USD
Accounting year end	August 31
Allocation of result	reinvestment
Issue / redemption	daily
Price fixing	Subscription day
Benchmark (BM)	MSCI USA (NR)
Total net assets (in mil.)	46.38

## Unit Class

Unit class	P
Unit class currency	USD
ISIN	CH0336063711
Valor no.	33606371
Bloomberg ticker	OLUSEOP SW
Net asset value (NAV)	132.90
1 Year High	147.15
1 Year Low	95.48

## Fees and Costs

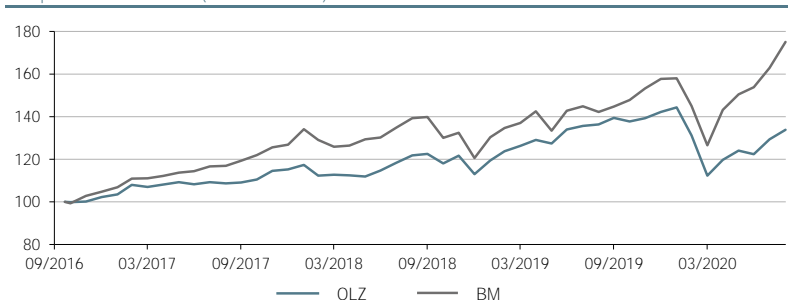
OLZ Fee in % p.a.	0.60
TER (as of 31.08.2019) in %	0.85
Issue commission in %	none
Redemption commission in %	none
Purchase fee paid to fund in %	0.10
Sales fee paid to fund in %	0.10

## Risk indicators\*

	Fund	BM
Correlation with BM	0.89	-
Volatility p.a. in %	13.07	15.82
Sharpe Ratio	0.61	1.01
Maximum drawdown in %	-22.23	-19.90

\* since inception

## Net performance in USD (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	3.49	7.88	2.04	-1.76	23.15	-	33.89
BM	7.46	16.34	20.74	23.06	49.72	-	75.06

## Net performance per calendar year in %

	2014	2015	2016*	2017	2018	2019	2020 (YTD)
Fund	-	-	2.24	12.75	-2.01	25.96	-5.90
BM	-	-	4.71	21.19	-5.04	30.88	11.01

\* 20.10.2016 - 31.12.2016

Sectors (in%)	Fund	BM	Countries (in %)	Fund	BM
Consumer Staples	16.5	6.5	United States	100.0	100.0
Information Technology	13.2	29.1			
Industrials	13.1	7.9			
Health Care	12.0	13.8			
Utilities	10.3	2.7			
Consumer Discretionary	9.9	12.3			
Financials	7.2	9.4			
Communication Services	6.6	10.9			
Real Estate	5.2	2.7			
Materials	4.0	2.4			
Energy	1.3	2.1			
Others	0.7	0.0			

Top 10 holdings	in %	Currencies (in %)	Fund	BM
Apple	2.4	USD	100.0	100.0
United Parcel Service	2.2			
Intercontinental Exchange	1.9			
Take-Two Interactive Software	1.8			
C.H. Robinson Worldwide	1.8			
Kimberly-Clark	1.8			
Amerco	1.8			
McDonald's	1.8			
Broadridge Financial Solutions	1.7			
Domino's Pizza	1.7			

ESG metrics*	Fund	BM	ESG exclusion criteria*	Fund in %	BM in %
MSCI ESG Score	6.0	6.0	CCC - Rating	0.0	0.7
MSCI ESG Rating	A	A	Controversy Red Flag	0.0	1.4
* as of last rebalancing (15.7.2020)			UN Global Compact: Fail	0.0	0.7
			* as of last rebalancing (15.7.2020)		

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