

OLZ - Equity World Optimized ESG

Class IH (CHF hedged) / for pension and insurance purposes (BVW2-compliant)



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	24.10.2019
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	100% reinvestment
Issue / redemption	daily
Benchmark (BM)	MSCI World 85% hdg. to CHF (net)
Total net assets (in mil.)	63.73

Unit Class

Unit class	IH (CHF hedged)
Unit class currency	CHF
ISIN	CH0488209336
Valor no.	48820933
Bloomberg ticker	OLZEWOI SW
Net asset value (NAV)	-
1 Year High	-
1 Year Low	-

Fees and Costs

OLZ Fee in % p.a.	0.45
ex ante TER in %	0.60
Issue commission in %	none
Redemption commission in %	none
Single Swing Pricing	yes

Risk indicators (I-A class)*	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 of the already existing I-A class in CHF (rebased to 100)



Source: OLZ AG | The performance shown above is from the I-A class of the fund (launched 17.12.2014) and serves exclusively to illustrate the newly launched class. 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 of the I-A class 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 %	Currencies (in %)	Fund	BM
C.H. Robinson Worldwide	1.0	CHF	86.7	85.0
Iliad	1.0	USD	3.1	10.4
EMS-Chemie Holding	0.9	JPY	2.6	1.2
Barry Callebaut	0.9	CAD	1.7	0.5
Fisher & Paykel Healthcare	0.9	AUD	1.5	0.3
Ascendas REIT	0.9	GBP	1.3	0.6
Shimamura	0.9	HKD	0.7	0.1
Orkla	0.9	SGD	0.7	0.0
Gjensidige Forsikring	0.9	EUR	0.5	1.5
Direct Line Insurance	0.9	Others	1.2	0.3

ESG metrics*	Fund	BM	ESG exclusion criteria*	Fund in %	BM in %
MSCI ESG Score	6.4	6.3	CCC - Rating	0.0	0.8
MSCI ESG Rating	A	A	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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All return data presented are taken from fund class I-A (ISIN CH0261086901). This class has a significantly longer track record and is therefore used instead of the newly launched IH class to illustrate the risk-return characteristics. The two fund classes are based on the same portfolio, but have different fee structures and eligible investor groups. The yield data are therefore not identical and serve illustrative purposes only.

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