

# OLZ - Equity USA Optimized ESG

Class PH (CHF hedged)



30.09.2020

For marketing purposes

MSCI ESG Rating: A

## Fund Portrait

The fund invests in US equities with a particular focus on diversification and liquidity. The investments follow a disciplined and structured process. OLZ predicts the risk properties (volatilities, correlations) for each individual equity of the MSCI USA index, and based on a proprietary optimisation model, derives an optimally diversified portfolio. The target portfolio is the minimum variance portfolio, which aims to improve the risk-return ratio compared to the capitalisation weighted index (MSCI USA Index) over a medium to long-term time horizon. The reference currency is CHF, at a maximum foreign exchange risk of 10% (target exposure 5%).

## 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) (95% CHF hdg.)
Total net assets (in mil.)	33.50

## Unit Class

Unit class	PH (CHF hedged)
Unit class currency	CHF
ISIN	CH0336063729
Valor no.	33606372
Bloomberg ticker	OLUEOPH SW
Net asset value (NAV)	116.50
1 Year High	134.01
1 Year Low	86.81

## Fees and Costs

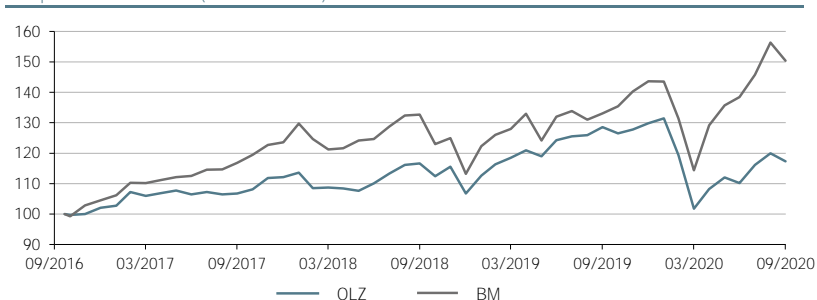
OLZ Fee in % p.a.	0.60
TER (as of 31.08.2019) in %	0.88
Issue commission in %	none
Redemption commission in %	none
Purchase fee paid to fund in %	0.10
Sales fee paid to fund in %	0.10

## Risk indicators\*

	Fund	BM
Correlation with BM	0.89	-
Volatility p.a. in %	12.93	15.81
Sharpe Ratio	0.33	0.71
Maximum drawdown in %	-22.57	-20.33

\* 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 30.09.2020 in %

	1 month	3 months	6 months	1 year	3 years	5 years	since inception
Fund	-2.15	6.51	15.30	-8.73	9.95	-	17.34
BM	-3.82	8.62	31.41	13.05	28.76	-	50.37

## Net performance per calendar year in %

	2014	2015	2016*	2017	2018	2019	2020 (YTD)
Fund	-	-	2.04	9.86	-4.75	21.61	-9.64
BM	-	-	4.49	18.23	-8.34	26.83	4.70

\* 20.10.2016 - 31.12.2016

Sectors (in%)	Fund	BM	Countries (in %)	Fund	BM
Consumer Staples	16.2	6.7	United States	100.0	100.0
Industrials	13.5	8.1			
Information Technology	13.0	28.8			
Health Care	11.8	14.1			
Utilities	11.0	2.9			
Consumer Discretionary	10.1	12.2			
Financials	7.2	9.4			
Communication Services	6.5	10.7			
Real Estate	5.3	2.8			
Materials	3.9	2.5			
Energy	1.2	1.9			
Others	0.3	0.0			

## Top 10 holdings

Top 10 holdings	in %
United Parcel Service	2.3
Apple	2.2
C. H. Robinson Worldwide	2.0
McDonald's	1.9
Intercontinental Exchange	1.8
Amerco	1.8
Take-Two Interactive Software	1.8
Domino's Pizza	1.8
Kimberly-Clark	1.7
Republic Services	1.7

## Currencies (in %)

Currencies (in %)	Fund	BM
CHF	95.2	95.0
USD	4.8	5.0

## ESG metrics\*

ESG metrics*	Fund	BM
MSCI ESG Score	6.0	6.0
MSCI ESG Rating	A	A

\* as of last rebalancing (15.7.2020)

## ESG exclusion criteria\*

ESG exclusion criteria*	Fund in %	BM in %
CCC - Rating	0.0	0.7
Controversy Red Flag	0.0	1.4
UN Global Compact: Fail	0.0	0.7

\* as of last rebalancing (15.7.2020)

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