

OLZ - Equity World Optimized ESG

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



31.10.2021

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.)	97.43

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)	14'432.30
1 Year High	14'845.77
1 Year Low	12'827.45

Fees and Costs

OLZ Fee in % p.a.	0.45
TER (as of 31.08.2020) in %	0.58
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	0.82	-
Volatility p.a. in %	8.87	13.67
Sharpe Ratio	0.46	0.72
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 31.10.2021 in %

	1 month	3 months	6 months	1 year	3 years	5 years	since inception
Fund	0.64	-0.33	3.13	14.48	10.69	18.63	35.02
BM	5.08	4.10	9.14	39.12	54.38	85.20	96.16

Net performance per calendar year in %

	2015	2016	2017	2018	2019	2020	2021 (YTD)
Fund	6.81	3.91	9.27	-4.73	16.25	-9.84	8.36
BM	0.86	7.35	16.51	-9.55	24.54	10.89	20.70

Sectors (in%)	Fund	BM	Countries (in %)	Fund	BM
Consumer Staples	16.2	6.7	United States	19.3	68.5
Financials	16.0	13.8	Japan	16.4	6.5
Communication Services	13.4	8.7	Canada	13.4	3.3
Consumer Discretionary	9.0	12.4	Australia	12.1	2.0
Utilities	8.9	2.7	United Kingdom	8.8	4.1
Materials	8.4	4.1	Hong Kong	6.0	0.8
Health Care	8.2	12.4	Switzerland	4.5	2.8
Real Estate	7.3	2.7	Singapore	4.4	0.3
Industrials	6.7	10.2	Norway	4.0	0.2
Information Technology	3.0	22.9	Sweden	2.6	1.1
Energy	1.5	3.3	New Zealand	1.5	0.1
Others	1.5	0.0	Others	6.9	10.4

Top 10 holdings	in %	Currencies (in %)	Fund	BM
Loblaw Companies	1.1	CHF	87.1	85.0
Ausnet Services	1.0	USD	2.8	10.6
Constellation Software	1.0	JPY	2.6	1.0
Mowi	1.0	CAD	1.7	0.5
Amerco	1.0	AUD	1.4	0.3
Medibank Private	1.0	GBP	1.3	0.6
Natwest Group	1.0	HKD	0.7	0.1
HSBC Holdings	0.9	SGD	0.6	0.0
Woolworths Group	0.9	NOK	0.6	0.0
Fujifilm Holdings	0.9	Others	1.2	1.8

ESG metrics*	Fund	BM	ESG exclusion criteria*	Fund in %	BM in %
MSCI ESG Score	6.8	6.2	CCC - Rating	0.0	0.4
MSCI ESG Rating	A	A	Controversy Red Flag	0.0	1.8
* as of last rebalancing (18.8.2021)			UN Global Compact: Fail	0.0	1.2
			* as of last rebalancing (18.8.2021)		

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