

# OLZ - Equity Europe ex CH Optimized ESG

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



31.10.2021

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 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	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 (85% CHF hdg.)
Total net assets (in mil.)	32.63

## Unit Class

Unit class	I-A (CHF hedged)
Unit class currency	CHF
ISIN	CH0294788069
Valor no.	29478806
Bloomberg ticker	OLEEIA SW
Net asset value (NAV)	118.49
1 Year High	122.32
1 Year Low	99.79

## Fees and Costs

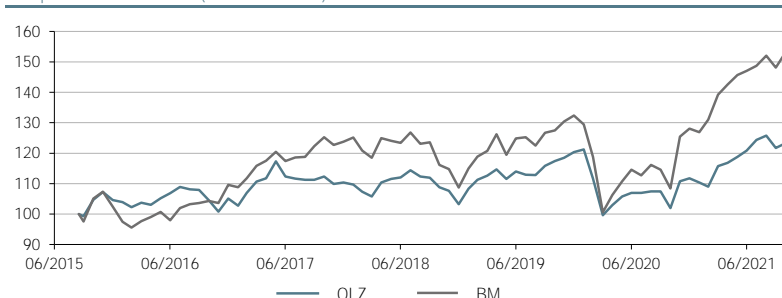
OLZ Fee in % p.a.	0.60
TER (as of 31.08.2020) in %	0.85
Issue commission in %	none
Redemption commission in %	none
Purchase fee paid to fund in %	0.35
Sales fee paid to fund in %	0.10

## Risk indicators\*

	Fund	BM
Correlation with BM	0.88	-
Volatility p.a. in %	10.55	14.23
Sharpe Ratio	0.34	0.54
Maximum drawdown in %	-17.78	-23.98

\* 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	1.30	-0.88	5.52	20.86	13.32	17.96	23.27
BM	3.36	2.96	7.45	41.20	31.88	46.89	53.15

## Net performance per calendar year in %

	2015*	2016	2017	2018	2019	2020	2021 (YTD)
Fund	4.56	0.55	4.98	-6.47	16.60	-7.19	10.34
BM	2.45	6.98	12.90	-12.14	21.73	-3.21	19.56

\* 15.09.2015 - 31.12.2015

Sectors (in%)	Fund	BM	Countries (in %)	Fund	BM
Consumer Staples	20.3	10.4	United Kingdom	34.6	26.4
Financials	18.4	16.3	Sweden	15.4	6.8
Communication Services	13.2	4.0	Norway	9.4	1.2
Materials	13.0	7.7	France	8.4	20.8
Health Care	9.7	10.6	Germany	7.1	16.3
Utilities	6.8	4.9	Finland	5.5	1.8
Industrials	5.1	15.8	Netherlands	4.7	9.1
Consumer Discretionary	4.7	13.3	Belgium	3.9	1.6
Information Technology	3.6	10.1	Denmark	3.8	5.0
Real Estate	2.0	1.2	Spain	3.2	4.3
Energy	1.5	5.6	Ireland	1.0	1.3
Others	1.8	0.0	Others	2.9	5.3

## Top 10 holdings

	in %
HSBC Holdings	1.9
Segro	1.9
Hermes International	1.9
Severn Trent	1.8
Tesco	1.7
National Grid	1.7
Koninklijke Ahold Delhaize	1.7
Svenska Handelsbanken	1.7
Yara International	1.7
Natwest Group	1.6

## Currencies (in %)

	Fund	BM
CHF	87.4	85.0
GBP	4.5	4.0
EUR	4.4	9.1
SEK	1.9	1.0
NOK	1.2	0.2
DKK	0.5	0.0

## ESG metrics\*

	Fund	BM
MSCI ESG Score	8.0	7.6
MSCI ESG Rating	AA	AA

\* as of last rebalancing (20.10.2021)

## ESG exclusion criteria\*

	Fund in %	BM in %
CCC - Rating	0.0	0.0
Controversy Red Flag	0.0	3.3
UN Global Compact: Fail	0.0	3.2

\* as of last rebalancing (20.10.2021)

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