

OLZ - Equity World Optimized ESG

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



30.04.2024

For marketing purposes

MSCI ESG Rating: AA

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% hdq. to CHF (net)
Total net assets (in mil. CHF)	78.50

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)	14'377.63
1 Year High	14'536.86
1 Year Low	13'058.05

Fees and Costs

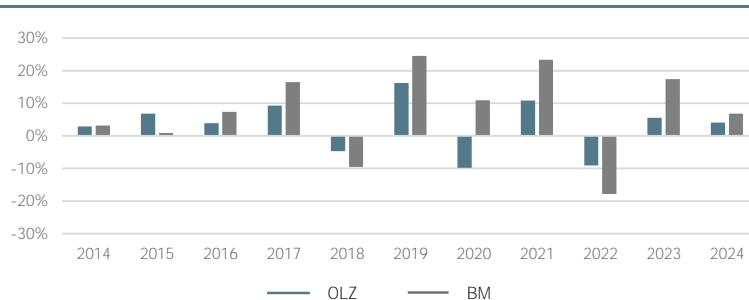
OLZ Fee in % p.a.	0.45
TER (as of 31.08.2023) in %	0.60
Issue commission in %	none
Redemption commission in %	none
Swing Pricing	Yes
Swing Pricing factor up to (in %)	0.10

Risk indicators*

	Fund	BM
Correlation with BM	0.82	-
Volatility p.a. in %	8.99	14.32
Sharpe Ratio	0.35	0.54
Maximum drawdown in %	-18.10	-22.54

* since inception

Annual returns in CHF



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 30.04.2024 in %

	1 month	3 months	6 months	1 year	3 years p.a.	5 years p.a.	p.a. since inception
Fund	-0.92	2.42	10.20	3.57	1.76	1.24	3.47
BM	-3.30	4.94	18.41	16.53	4.71	8.47	7.99

Net performance per calendar year in %

	2018	2019	2020	2021	2022	2023	2024 (YTD)
Fund	-4.73	16.25	-9.84	10.84	-9.10	5.57	4.07
BM	-9.55	24.54	10.89	23.31	-17.87	17.36	6.79

Sectors (in%)

	Fund	BM
Financials	20.0	15.4
Health Care	19.4	12.0
Consumer Staples	16.6	6.7
Communication Services	12.4	7.5
Industrials	9.8	11.3
Materials	5.3	3.9
Consumer Discretionary	5.1	10.6
Real Estate	3.9	2.2
Utilities	3.2	2.5
Information Technology	3.0	23.2
Energy	0.3	4.7
Others	0.9	0.0

Countries (in %)

	Fund	BM
United States	20.1	70.6
Japan	15.4	6.1
United Kingdom	12.3	4.0
Canada	11.7	3.1
Australia	8.5	1.9
Singapore	6.4	0.4
Switzerland	6.0	2.4
Hong Kong	5.3	0.5
Denmark	3.5	1.0
France	3.2	3.2
Netherlands	2.5	1.3
Others	5.1	5.6

Top 10 holdings

	in %
NOVO NORDISK A/S-B	2.6
VERIZON COMMUNICATIONS INC	2.3
GSK PLC	2.2
SANOFI	2.1
CSL LTD	2.0
ROCHE HOLDING AG-GENUSSCHEIN	1.9
NINTENDO CO LTD	1.9
DBS GROUP HOLDINGS LTD	1.9
GILEAD SCIENCES INC	1.8
CONSTELLATION SOFTWARE INC	1.7

Currencies (in %)

	Fund	BM
CHF	85.2	85.0
USD	2.8	10.9
GBP	2.3	0.6
JPY	2.0	0.9
CAD	2.0	0.5
EUR	1.5	1.4
AUD	1.3	0.3
SGD	1.2	0.0
HKD	1.0	0.1
Others	0.8	0.3

ESG metrics*

	Fund	BM
MSCI ESG Score	7.7	6.9
MSCI ESG Rating	AA	A
CO2 Intensity Scope 1 & 2	43.4	97.1

* as of last rebalancing (21.2.2024)

ESG exclusion criteria*

	Fund in %	BM in %
CCC - Rating	0.0	0.0
Controversy Red Flag	0.0	0.4
UN Global Compact: Fail	0.0	0.4

* as of last rebalancing (21.2.2024)

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