

# OLZ - Equity World ex CH Optimized ESG

Class I-C | for qualified investors



30.09.2024

For marketing purposes

MSCI ESG Rating: AA

## Fund Portrait

The fund invests in worldwide 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 the currency risk is not hedged. 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	15.04.2014
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 ex CH
Total net assets (in mil. CHF)	75.11

## Unit Class

Unit class	I-C
Unit class currency	CHF
ISIN	CH0240440229
Valor no.	24044022
Bloomberg ticker	OLZEWEI SW
Net asset value (NAV)	16'625.85
1 Year High	16'676.01
1 Year Low	13'807.06

## Fees and Costs

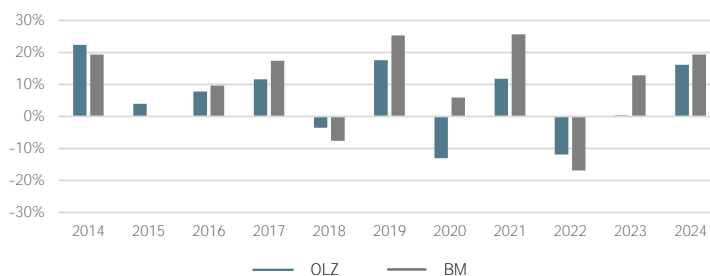
OLZ Fee in % p.a.	0.45
TER ex ante in %	0.54
TER (as of 31.08.2023) in %	0.60
Issue commission in %	none
Redemption commission in %	none
Purchase fee paid to fund in %	0.10
Sales fee paid to fund in %	0.10

## Risk indicators\*

	Fund	BM
Correlation with BM	0.85	
Volatility p.a. in %	10.78	14.43
Sharpe Ratio	0.47	0.66
Maximum drawdown in %	-21.36	-21.61

\* 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 30.09.2024 in %

	1 month	3 months	6 months	1 year	3 years p.a.	5 years p.a.	p.a. since inception
Fund	1.48	6.26	6.14	16.17	1.07	0.13	5.36
BM	1.32	-0.20	2.18	22.39	5.57	9.46	9.69

## Net performance per calendar year in %

	2018	2019	2020	2021	2022	2023	2024 (YTD)
Fund	-3.56	17.57	-13.03	11.81	-11.93	0.32	16.12
BM	-7.65	25.27	5.92	25.65	-16.87	12.82	19.36

Sectors (in%)	Fund	BM	Countries (in %)	Fund	BM
Health Care	20.2	11.1	United States	23.5	73.7
Financials	18.3	15.4	Japan	15.1	5.7
Consumer Staples	16.4	6.2	United Kingdom	13.4	3.8
Communication Services	11.9	7.7	Canada	11.5	3.2
Industrials	10.3	11.1	Australia	8.5	2.0
Information Technology	5.1	25.4	Singapore	6.5	0.4
Materials	5.0	3.6	Hong Kong	6.0	0.5
Consumer Discretionary	4.6	10.4	France	3.6	2.9
Utilities	3.5	2.8	Netherlands	2.7	1.2
Real Estate	3.1	2.4	Denmark	2.6	0.9
Energy	0.9	4.0	Finland	1.6	0.3
Others	0.6	0.0	Others	5.2	5.4

Top 10 holdings	in %	Currencies (in %)	Fund	BM
VERIZON COMMUNICATIONS INC	2.3	USD	23.4	73.9
GILEAD SCIENCES INC	2.3	JPY	15.0	5.7
SANOFI	2.2	GBP	13.4	3.8
WALMART INC	2.1	CAD	11.4	3.2
AIA GROUP LTD	2.1	EUR	9.6	8.6
DBS GROUP HOLDINGS LTD	2.0	AUD	8.5	2.0
CONSTELLATION SOFTWARE INC	2.0	SGD	6.5	0.3
GSK PLC	2.0	HKD	6.0	0.5
CSL LTD	1.9	DKK	2.6	0.9
NINTENDO CO LTD	1.9	Others	3.5	1.1

ESG metrics*	Fund	BM	ESG exclusion criteria*	Fund in %	BM in %
MSCI ESG Score	7.7	6.9	CCC - Rating	0.0	0.0
MSCI ESG Rating	AA	A	Controversy Red Flag	0.0	0.1
CO2 Intensity Scope 1 & 2	45.1	96	UN Global Compact: Fail	0.0	0.1

\* as of last rebalancing (21.8.2024)

## ESG exclusion

criteria*	Fund in %	BM in %
CCC - Rating	0.0	0.0
Controversy Red Flag	0.0	0.1
UN Global Compact: Fail	0.0	0.1

\* as of last rebalancing (21.8.2024)

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