

OLZ - Equity World Optimized ESG

Class IH | for qualified investors



31.08.2024

For marketing purposes

MSCI ESG Rating: AA

Fund Portrait

The retirement 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	24.10.2019
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)	76.61

Unit Class

Unit class	IH
Unit class currency	CHF
ISIN	CH0488209336
Valor no.	48820933
Bloomberg ticker	OLZEWOI SW
Net asset value (NAV)	109.42
1 Year High	109.42
1 Year Low	91.20

Fees and Costs

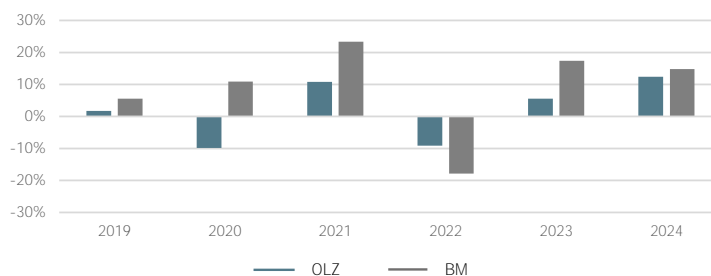
OLZ Fee in % p.a.	0.50
TER ex ante in %	0.59
TER (as of 31.08.2023) in %	0.65
Issue commission in %	none
Redemption commission in %	none
Swing Pricing	Yes
Swing Pricing factor up to (in %)	0.10

Risk indicators*

	Fund	BM
Correlation with BM	0.84	-
Volatility p.a. in %	10.67	16.50
Sharpe Ratio	0.17	0.61
Maximum drawdown in %	-18.11	-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 31.08.2024 in %

	1 month	3 months	6 months	1 year	3 years p.a.	5 years p.a.	p.a. since inception
Fund	2.04	6.20	9.60	15.41	2.63	-	1.85
BM	1.05	3.79	7.65	19.08	4.63	-	9.99

Net performance per calendar year in %

	2018	2019*	2020	2021	2022	2023	2024 (YTD)
Fund	-	1.70	-9.89	10.79	-9.15	5.52	12.42
BM	-	5.52	10.89	23.31	-17.87	17.36	14.82

* 24.10.2019 - 31.12.2019

Sectors (in%)	Fund	BM	Countries (in %)	Fund	BM
Health Care	21.6	12.3	United States	22.5	71.6
Financials	16.7	15.5	Japan	15.3	5.8
Consumer Staples	16.4	6.5	United Kingdom	11.6	3.8
Communication Services	12.3	7.4	Canada	11.1	3.1
Industrials	10.4	11.0	Australia	8.1	1.9
Materials	5.8	3.7	Switzerland	7.7	2.5
Consumer Discretionary	4.5	9.9	Singapore	6.0	0.3
Information Technology	3.7	24.7	Hong Kong	4.7	0.5
Real Estate	3.7	2.3	France	3.2	2.9
Utilities	3.0	2.6	Netherlands	2.5	1.3
Energy	1.0	4.1	Denmark	1.5	0.9
Others	0.9	0.0	Others	5.7	5.5

Top 10 holdings

	in %
ROCHE HOLDING AG-GENUSSCHEIN	2.4
VERIZON COMMUNICATIONS INC	2.2
GILEAD SCIENCES INC	2.2
SANOFI	2.1
WALMART INC	2.1
GSK PLC	2.0
CSL LTD	2.0
DBS GROUP HOLDINGS LTD	1.9
CONSTELLATION SOFTWARE INC	1.9
NINTENDO CO LTD	1.9

Currencies (in %)

	Fund	BM
CHF	85.0	85.0
USD	3.8	11.0
JPY	2.4	0.9
GBP	2.0	0.6
CAD	1.8	0.5
EUR	1.4	1.3
AUD	1.2	0.3
SGD	1.0	0.0
HKD	0.8	0.1
Others	0.6	0.3

ESG metrics*

	Fund	BM
MSCI ESG Score	7.6	7.0
MSCI ESG Rating	AA	A
CO2 Intensity Scope 1 & 2	42.3	95.9

* 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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