

WF - OLZ Equity World Optimized ESG

Class C (CHF)



31.08.2020

For marketing purposes

MSCI ESG Rating: A

Fund Portrait

The fund invests globally in equities from developed equity markets with a focus on liquidity, sustainability, and ESG criteria (environmental, social, governance), as well as having an optimal diversification. The goal is to improve the risk-return profile in comparison to the cap-weighted index over the medium to long term. Investments follow a systematic, risk-based investment process. OLZ forecasts the risk characteristics (volatilities, correlations) for all equities in the MSCI World Index and derives an optimally diversified portfolio based on OLZ minimum variance optimisation. There is no leverage, no short selling and no securities lending transactions.

Fund Facts

Inception date	30.01.2014
Fund manager	OLZ AG
Location	Bern
Fund Management	MultiConcept Fund Management S.A.
Custodian	Credit Suisse (Luxembourg) S.A.
Fund type	Retail fund
Fund domicile	Luxembourg
Fund currency	CHF
Accounting year end	30. september
Allocation of result	reinvestment
Issue / redemption	daily
Price fixing	Forward pricing (subscription day +1)
Benchmark (BM)	MSCI World (NR)
Total net assets (in mil.)	103.87

Unit Class

Unit class	C (CHF)
Unit class currency	CHF
ISIN	LU1013689630
Valor no.	23245545
Bloomberg ticker	WFEWEC LX
Net asset value (NAV)	142.69
1 Year High	172.63
1 Year Low	117.68

Fees and Costs

OLZ Fee in % p.a.	1.00
TER (as of 30.09.2019) in %	1.22
Issue commission in %	none
Redemption commission in %	none
Purchase fee paid to fund in %	0.15
Sales fee paid to fund in %	0.15

Risk indicators*

	Fund	BM
Correlation with BM	0.87	-
Volatility p.a. in %	10.65	14.05
Sharpe Ratio	0.52	0.62
Maximum drawdown in %	-20.97	-21.27

* 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 31.08.2020 in %

	1 month	3 months	6 months	1 year	3 years	5 years	since inception
Fund	2.02	0.24	-7.29	-11.96	1.29	20.22	42.29
BM	5.60	7.55	7.69	6.28	24.09	52.85	73.13

Net performance per calendar year in %

	2014*	2015	2016	2017	2018	2019	2020 (YTD)
Fund	22.60	3.22	6.00	10.90	-5.02	17.79	-14.50
BM	19.29	-0.14	9.16	17.36	-7.65	25.41	-2.05

* 30.01.2014 - 31.12.2014

Sectors (in%)	Fund	BM	Countries (in %)	Fund	BM
Consumer Staples	18.0	8.1	United States	20.6	66.7
Financials	15.1	12.2	Japan	17.8	7.5
Communication Services	14.6	9.0	Canada	12.8	3.1
Utilities	9.5	3.1	Australia	11.4	2.1
Materials	8.2	4.4	United Kingdom	9.5	4.1
Health Care	8.0	13.4	Hong Kong	5.5	1.0
Consumer Discretionary	7.9	11.8	Singapore	5.2	0.3
Real Estate	7.5	2.8	Switzerland	4.3	3.1
Industrials	7.0	10.1	Norway	3.2	0.2
Information Technology	2.8	22.3	Sweden	2.2	1.0
Energy	0.8	2.8	New Zealand	1.7	0.1
Others	0.6	0.0	Others	5.7	10.7

Top 10 holdings

	in %
C.H. Robinson Worldwide	1.0
Iliad	1.0
Fisher & Paykel Healthcare	0.9
Barry Callebaut	0.9
EMS-Chemie Holding	0.9
Shimamura	0.9
Ascendas REIT	0.9
Orkla	0.9
Gjensidige Forsikring	0.9
Woolworths Group	0.9

Currencies (in %)

	Fund	BM
USD	21.0	66.9
JPY	17.9	7.5
CAD	12.8	3.1
AUD	11.4	2.1
GBP	9.5	4.1
SGD	5.3	0.3
HKD	5.2	1.0
CHF	4.6	3.1
EUR	3.4	9.8
Others	9.0	2.1

ESG metrics*

	Fund	BM
MSCI ESG Score	6.4	6.3
MSCI ESG Rating	A	A

* as of last rebalancing (19.8.2020)

ESG exclusion criteria*

	Fund in %	BM in %
CCC - Rating	0.0	0.8
Controversy Red Flag	0.0	2.3
UN Global Compact: Fail	0.0	1.8

* as of last rebalancing (19.8.2020)

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