

# WF - OLZ Equity Emerging Market Optimized ESG

Class U (USD)



30.09.2020

For marketing purposes

MSCI ESG Rating: A

## Fund Portrait

The fund invests globally in equities from emerging 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. OLZ forecasts the risk characteristics (volatilities, correlations) for all equities in the MSCI Emerging Markets 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	21.08.2012
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 EM (NR)
Total net assets (in mil.)	70.02

## Unit Class

Unit class	U (USD)
Unit class currency	USD
ISIN	LU0803005494
Valor no.	18909342
Bloomberg ticker	WFOLZER LX
Net asset value (NAV)	94.03
1 Year High	102.06
1 Year Low	72.88

## Fees and Costs

OLZ Fee in % p.a.	1.00
TER (as of 30.09.2019) in %	1.41
Issue commission in %	none
Redemption commission in %	none
Purchase fee paid to fund in %	0.50
Sales fee paid to fund in %	0.50

## Risk indicators\*

	Fund	BM
Correlation with BM	0.90	-
Volatility p.a. in %	13.38	16.15
Sharpe Ratio	-	0.25
Maximum drawdown in %	-28.23	-29.77

\* since inception

## Net performance in USD (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 30.09.2020 in %

	1 month	3 months	6 months	1 year	3 years	5 years	since inception
Fund	-1.95	4.97	16.55	-2.85	-6.88	8.76	-5.97
BM	-1.60	9.56	29.37	10.54	7.43	53.64	34.58

## Net performance per calendar year in %

	2014	2015	2016	2017	2018	2019	2020 (YTD)
Fund	-0.54	-16.80	6.72	21.99	-9.92	3.43	-6.46
BM	-2.19	-14.92	11.19	37.28	-14.57	18.42	-1.16

## Sectors (in%)

	Fund	BM
Financials	25.0	17.1
Consumer Staples	15.4	6.1
Communication Services	15.2	12.7
Health Care	11.2	4.3
Utilities	10.0	2.0
Industrials	6.5	4.4
Materials	5.9	6.9
Consumer Discretionary	5.5	20.2
Information Technology	3.9	18.5
Energy	0.6	5.4
Real Estate	0.0	2.4
Others	1.0	0.0

## Countries (in %)

	Fund	BM
China	40.9	41.9
India	16.0	8.2
Taiwan	12.3	12.8
South Korea	6.9	12.1
South Africa	5.2	3.5
Thailand	5.0	1.8
Brazil	3.6	4.6
Malaysia	3.6	1.7
Indonesia	2.0	1.2
Russia	1.9	3.0
Turkey	1.6	0.3
Others	1.0	8.7

## Top 10 holdings

	in %
Eicher Motors	2.0
Shanghai Fosun Pharmaceutical	2.0
BYD	1.9
Polyus PJSC	1.9
Asian Paints	1.8
Zhengzhou Yutong Bus	1.8
Tata Consultancy Services	1.8
Shanghai M&G Stationery	1.8
SK Telecom	1.7
TBEA	1.6

## Currencies (in %)

	Fund	BM
CNH	33.0	4.9
INR	16.0	8.2
TWD	12.3	12.8
HKD	8.0	22.6
KRW	6.9	12.1
ZAR	5.2	3.5
THB	5.0	1.8
BRL	3.6	4.6
MYR	3.6	1.7
Others	6.4	27.7

## ESG metrics\*

	Fund	BM
MSCI ESG Score	5.7	4.8
MSCI ESG Rating	A	BBB

\* as of last rebalancing (15.7.2020)

## ESG exclusion criteria\*

	Fund in %	BM in %
CCC - Rating	0.0	5.5
Controversy Red Flag	0.0	2.1
UN Global Compact: Fail	0.0	1.9

\* as of last rebalancing (15.7.2020)

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