

# WF - OLZ Equity World Optimized ESG

Class C (CHF)



31.03.2021

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.) | 75.84                                 |

## Unit Class

|                       |              |
|-----------------------|--------------|
| Unit class            | C (CHF)      |
| Unit class currency   | CHF          |
| ISIN                  | LU1013689630 |
| Valor no.             | 23245545     |
| Bloomberg ticker      | WFEWEC LX    |
| Net asset value (NAV) | 158.23       |
| 1 Year High           | 159.03       |
| 1 Year Low            | 130.99       |

## Fees and Costs

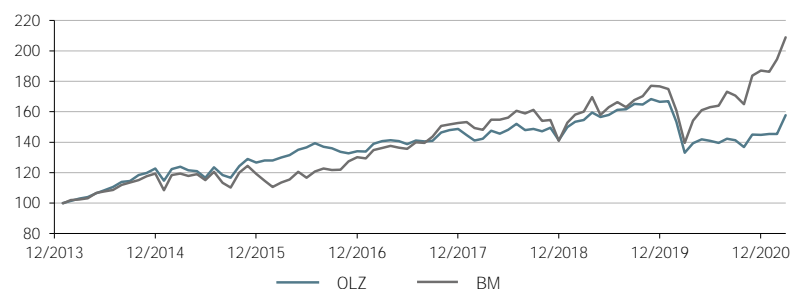
|                                |      |
|--------------------------------|------|
| OLZ Fee in % p.a.              | 1.00 |
| TER (as of 30.09.2020) in %    | 1.21 |
| Issue commission in %          | none |
| Redemption commission in %     | none |
| Purchase fee paid to fund in % | 0.15 |
| Sales fee paid to fund in %    | 0.15 |

## Risk indicators\*

|                       | Fund   | BM     |
|-----------------------|--------|--------|
| Correlation with BM   | 0.87   | -      |
| Volatility p.a. in %  | 10.93  | 14.43  |
| Sharpe Ratio          | 0.60   | 0.75   |
| 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 31.03.2021 in %

|      | 1 month | 3 months | 6 months | 1 year | 3 years | 5 years | since inception |
|------|---------|----------|----------|--------|---------|---------|-----------------|
| Fund | 8.52    | 9.01     | 11.73    | 18.60  | 10.91   | 21.45   | 57.79           |
| BM   | 7.42    | 11.71    | 22.49    | 49.83  | 41.10   | 83.94   | 108.90          |

## Net performance per calendar year in %

|      | 2015  | 2016 | 2017  | 2018  | 2019  | 2020   | 2021 (YTD) |
|------|-------|------|-------|-------|-------|--------|------------|
| Fund | 3.22  | 6.00 | 10.90 | -5.02 | 17.79 | -13.02 | 9.01       |
| BM   | -0.14 | 9.16 | 17.36 | -7.65 | 25.41 | 5.80   | 11.71      |

| Sectors (in%)          | Fund | BM   | Countries (in %) | Fund | BM   |
|------------------------|------|------|------------------|------|------|
| Consumer Staples       | 17.4 | 7.2  | United States    | 20.3 | 66.4 |
| Communication Services | 15.3 | 9.0  | Japan            | 17.2 | 7.5  |
| Financials             | 11.5 | 13.7 | Canada           | 13.9 | 3.3  |
| Utilities              | 11.3 | 3.0  | Australia        | 10.8 | 2.1  |
| Health Care            | 9.2  | 12.4 | United Kingdom   | 9.1  | 4.3  |
| Consumer Discretionary | 8.2  | 12.1 | Singapore        | 5.1  | 0.3  |
| Materials              | 8.1  | 4.5  | Hong Kong        | 4.7  | 1.0  |
| Industrials            | 7.2  | 10.9 | Switzerland      | 4.2  | 2.8  |
| Real Estate            | 6.2  | 2.7  | Norway           | 3.2  | 0.2  |
| Information Technology | 3.5  | 21.3 | Sweden           | 2.8  | 1.1  |
| Energy                 | 1.4  | 3.2  | New Zealand      | 1.5  | 0.1  |
| Others                 | 0.7  | 0.0  | Others           | 7.4  | 10.8 |

## Top 10 holdings

|                             | in % |
|-----------------------------|------|
| Shaw Communications         | 1.1  |
| Singapore Airlines          | 1.0  |
| BT Group                    | 1.0  |
| Bank Leumi                  | 0.9  |
| HSBC Holdings               | 0.9  |
| Singapore Exchange          | 0.9  |
| Direct Line Insurance Group | 0.9  |
| Mowi                        | 0.9  |
| Amerco                      | 0.9  |
| Public Storage              | 0.9  |

## Currencies (in %)

|        | Fund | BM   |
|--------|------|------|
| USD    | 20.5 | 66.6 |
| JPY    | 17.4 | 7.5  |
| CAD    | 13.9 | 3.3  |
| AUD    | 10.9 | 2.1  |
| GBP    | 9.1  | 4.3  |
| SGD    | 5.1  | 0.3  |
| EUR    | 4.9  | 9.9  |
| HKD    | 4.5  | 1.0  |
| CHF    | 4.4  | 2.8  |
| Others | 9.3  | 2.2  |

## ESG metrics\*

|                 | Fund | BM  |
|-----------------|------|-----|
| MSCI ESG Score  | 6.5  | 6.1 |
| MSCI ESG Rating | A    | A   |

\* as of last rebalancing (17.2.2021)

## ESG exclusion criteria\*

|                         | Fund in % | BM in % |
|-------------------------|-----------|---------|
| CCC - Rating            | 0.0       | 0.4     |
| Controversy Red Flag    | 0.0       | 1.9     |
| UN Global Compact: Fail | 0.0       | 1.4     |

\* as of last rebalancing (17.2.2021)

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