

# WF - OLZ Equity Emerging Market Optimized ESG



Class I (CHF)

31.10.2021

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.)	76.02

## Unit Class

Unit class	I (CHF)
Unit class currency	CHF
ISIN	LU0803003796
Valor no.	18909340
Bloomberg ticker	WFOLZEI LX
Net asset value (NAV)	1'048.22
1 Year High	1'091.53
1 Year Low	953.94

## Fees and Costs

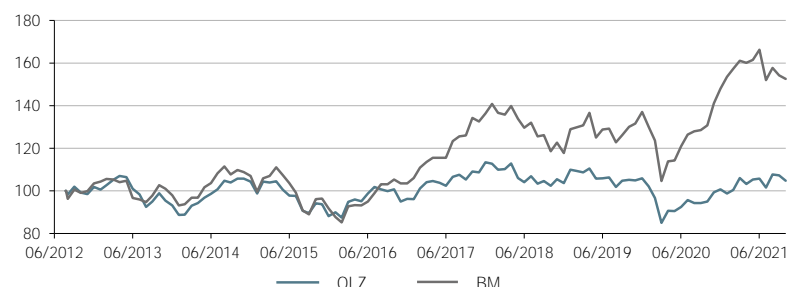
OLZ Fee in % p.a.	0.60
TER (as of 30.09.2020) in %	0.87
Issue commission in %	none
Redemption commission in %	none
Purchase fee paid to fund in %	0.50
Sales fee paid to fund in %	0.50

## Risk indicators\*

	Fund	BM
Correlation with BM	0.85	-
Volatility p.a. in %	11.66	14.37
Sharpe Ratio	0.06	0.36
Maximum drawdown in %	-25.06	-25.74

\* 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 31.10.2021 in %

	1 month	3 months	6 months	1 year	3 years	5 years	since inception
Fund	-2.26	3.29	1.51	10.36	2.43	4.12	4.82
BM	-1.08	0.33	-4.69	16.60	28.65	44.76	52.53

## Net performance per calendar year in %

	2015	2016	2017	2018	2019	2020	2021 (YTD)
Fund	-15.53	9.22	17.83	-8.56	2.07	-4.90	4.14
BM	-14.29	12.89	31.63	-13.58	16.33	7.99	3.09

Sectors (in%)	Fund	BM	Countries (in %)	Fund	BM
Communication Services	18.7	10.6	China	34.7	34.7
Financials	16.9	19.6	Taiwan	14.5	14.7
Consumer Staples	15.5	5.8	India	11.6	12.0
Health Care	13.6	4.6	South Africa	7.7	3.1
Industrials	10.6	4.7	South Korea	7.0	12.2
Information Technology	6.2	20.6	Thailand	6.2	1.7
Materials	5.5	8.5	Indonesia	6.1	1.5
Consumer Discretionary	4.9	15.5	Brazil	4.1	4.0
Utilities	4.5	2.2	Malaysia	3.3	1.3
Real Estate	1.6	2.0	Turkey	1.4	0.3
Energy	1.2	5.8	Mexico	1.0	1.9
Others	0.8	0.0	Others	2.3	12.7

## Top 10 holdings

	in %
Merdeka Copper Gold	1.8
Vodacom Group	1.8
Aspen Pharmaceare Holdings	1.8
Bangkok Dusit Medical Services	1.7
Tata Consultancy Services	1.7
Bank Central Asia	1.7
Cathay Financial Holding	1.7
Jiangsu Yuyue Medical	1.7
President Chain Store	1.6
CTBC Financial Holding	1.6

## Currencies (in %)

	Fund	BM
CNH	21.7	5.1
TWD	13.5	14.7
HKD	12.7	24.0
INR	11.6	12.0
ZAR	7.7	3.1
KRW	7.0	12.2
THB	6.2	1.7
IDR	6.1	1.5
BRL	4.1	4.0
Others	9.3	21.9

## ESG metrics\*

	Fund	BM
MSCI ESG Score	5.7	5.1
MSCI ESG Rating	A	BBB

\* as of last rebalancing (20.10.2021)

## ESG exclusion

criteria*	Fund in %	BM in %
CCC - Rating	0.0	4.2
Controversy Red Flag	0.0	2.0
UN Global Compact: Fail	0.0	1.9

\* as of last rebalancing (20.10.2021)

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