

WF - OLZ Equity World Optimized ESG

Class E (EUR)



31.10.2021

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.)	75.81

Unit Class

Unit class currency	EUR
ISIN	LU1012212459
Valor no.	23245546
Bloomberg ticker	WFEWEBE LX
Net asset value (NAV)	184.28
1 Year High	185.56
1 Year Low	159.13

Fees and Costs

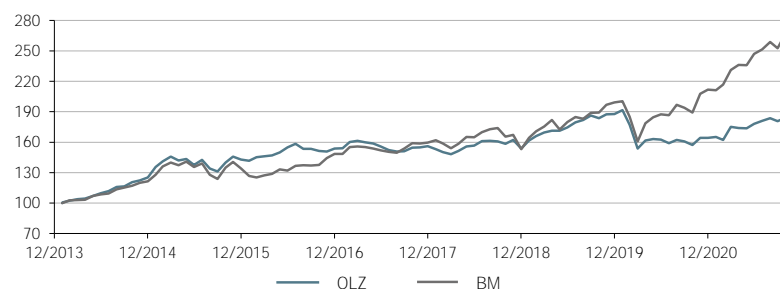
OLZ Fee in % p.a.	1.00
TER (as of 30.09.2020) in %	1.22
Issue commission in %	none
Redemption commission in %	none
Purchase fee paid to fund in %	0.15
Sales fee paid to fund in %	0.15

Risk indicators*

	Fund	BM
Correlation with BM	0.84	-
Volatility p.a. in %	10.43	13.19
Sharpe Ratio	0.78	1.02
Maximum drawdown in %	-19.77	-19.78

* since inception

Net performance in EUR (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	2.02	1.85	5.91	17.20	16.35	21.77	84.28
BM	5.82	6.36	13.15	41.35	61.70	94.30	167.31

Net performance per calendar year in %

	2015	2016	2017	2018	2019	2020	2021 (YTD)
Fund	14.12	7.52	1.57	-1.39	22.10	-12.58	12.24
BM	10.42	10.73	7.51	-4.11	30.02	6.33	26.28

Sectors (in%)	Fund	BM	Countries (in %)	Fund	BM
Consumer Staples	16.2	6.7	United States	19.2	68.5
Financials	16.0	13.8	Japan	16.5	6.5
Communication Services	13.4	8.7	Canada	13.4	3.3
Consumer Discretionary	9.0	12.4	Australia	12.2	2.0
Utilities	8.9	2.7	United Kingdom	8.9	4.1
Materials	8.4	4.1	Hong Kong	6.1	0.8
Health Care	8.2	12.4	Singapore	4.8	0.3
Real Estate	7.3	2.7	Switzerland	4.5	2.8
Industrials	7.1	10.2	Norway	4.0	0.2
Information Technology	3.0	22.9	Sweden	2.6	1.1
Energy	1.5	3.3	New Zealand	1.5	0.1
Others	1.0	0.0	Others	6.4	10.4

Top 10 holdings

	in %
Singapore Airlines	1.3
Loblaw Companies	1.1
Ausnet Services	1.1
Constellation Software	1.0
Amerco	1.0
Mowi	1.0
Medibank Private	1.0
Natwest Group	1.0
HSBC Holdings	1.0
Telstra	0.9

Currencies (in %)

	Fund	BM
USD	19.2	68.7
JPY	16.5	6.5
CAD	13.4	3.3
AUD	12.2	2.0
GBP	9.7	4.1
HKD	6.1	0.8
SGD	4.8	0.3
CHF	4.5	2.8
NOK	4.0	0.2
Others	9.7	11.4

ESG metrics*

	Fund	BM
MSCI ESG Score	6.8	6.2
MSCI ESG Rating	A	A

* as of last rebalancing (18.8.2021)

ESG exclusion criteria*

	Fund in %	BM in %
CCC - Rating	0.0	0.4
Controversy Red Flag	0.0	1.8
UN Global Compact: Fail	0.0	1.2

* as of last rebalancing (18.8.2021)

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