

# WF - OLZ Equity Emerging Market Optimized ESG

Class I (CHF)



31.10.2023

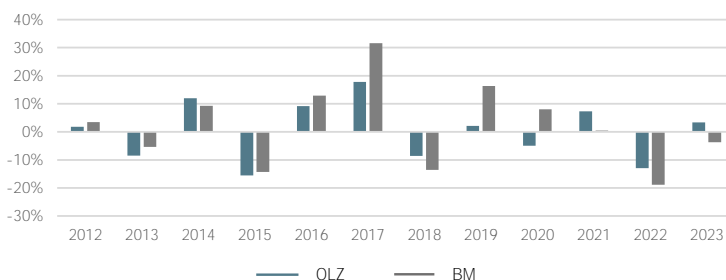
For marketing purposes

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.

## Annual returns in CHF



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.

## 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. CHF)	42.65

## Unit Class

Unit class	I (CHF)
Unit class currency	CHF
ISIN	LU0803003796
Valor no.	18909340
Bloomberg ticker	WFOLZEI LX
Net asset value (NAV)	971.61
1 Year High	1'015.36
1 Year Low	929.16

## Fees and Costs

OLZ Fee in % p.a.	0.60
TER (as of 30.09.2022) in %	0.83
Issue commission in %	none
Redemption commission in %	none
Purchase fee paid to fund in %	0.35
Sales fee paid to fund in %	0.35

## Risk indicators\*

	Fund	BM
Correlation with BM	0.84	-
Volatility p.a. in %	11.56	14.56
Sharpe Ratio	-	0.12
Maximum drawdown in %	-25.06	-30.69

\* since inception

## Net performance until 31.10.2023 in %

	1 month	3 months	6 months	1 year	3 years p.a.	5 years p.a.	p.a. since inception
Fund	-3.25	-3.54	2.08	3.52	0.76	-1.03	-0.25
BM	-4.38	-7.79	-2.64	0.76	-3.90	-0.42	1.33

## Net performance per calendar year in %

	2017	2018	2019	2020	2021	2022	2023 (YTD)
Fund	17.83	-8.56	2.07	-4.90	7.26	-12.97	3.40
BM	31.63	-13.58	16.33	7.99	0.46	-18.86	-3.74

## Sectors (in%)

Sectors (in%)	Fund	BM	Countries (in %)	Fund	BM
Financials	26.2	22.4	Taiwan	30.9	15.1
Consumer Staples	16.7	6.2	Thailand	12.5	1.9
Communication Services	15.0	9.4	Malaysia	12.2	1.4
Health Care	12.9	4.0	India	12.0	15.9
Information Technology	12.3	20.6	South Korea	6.8	11.8
Materials	8.8	7.8	Brazil	6.4	5.4
Industrials	3.9	6.4	Indonesia	6.3	1.9
Utilities	2.6	2.6	Mexico	6.0	2.4
Consumer Discretionary	1.0	13.6	Chile	2.5	0.5
Energy	0.3	5.3	Greece	2.0	0.5
Real Estate	0.0	1.7	South Africa	1.5	3.1
Others	0.5	0.0	Others	0.8	40.2

## Top 10 holdings

Top 10 holdings	in %	Currencies (in %)	Fund	BM
BANK CENTRAL ASIA TBK PT	3.3	TWD	30.9	15.1
MALAYAN BANKING BHD	3.2	THB	12.5	1.9
ADVANCED INFO SERVICE-NVDR	3.2	MYR	12.2	1.4
ASUSTEK COMPUTER INC	3.2	INR	12.0	15.9
CIPLA LTD	3.1	KRW	6.8	11.8
SUZANO SA	3.0	BRL	6.4	5.4
CHUNGHWA TELECOM CO LTD	3.0	IDR	6.3	1.9
E.SUN FINANCIAL HOLDING CO	2.9	MXN	6.0	2.4
ASIAN PAINTS LTD	2.8	CLP	2.5	0.5
BANGKOK DUSIT MED SERVI-NVDR	2.8	Others	4.4	43.8

## ESG metrics\*

ESG metrics*	Fund	BM	ESG exclusion criteria*	Fund in %	BM in %
MSCI ESG Score	6.8	6.0	CCC - Rating	0.0	2.4
MSCI ESG Rating	A	A	Controversy Red Flag	0.0	1.0
CO2 Intensity Scope 1 & 2	152	363	UN Global Compact: Fail	0.0	1.0

\* as of last rebalancing (18.10.2023)

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