

# WF - OLZ Equity Emerging Market ex China Optimized ESG



Class IC (CHF)

30.04.2024

For marketing purposes

MSCI ESG Rating: A

## Fund Portrait

The fund invests globally in equities from emerging markets (since may 2022 without China) 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
Strategy adjustment	29.04.2022
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 ex China (NR)
Total net assets (in mil. CHF)	41.30

## Unit Class

Unit class	IC (CHF)
Unit class currency	CHF
ISIN	LU0803003796
Valor no.	18909340
Bloomberg ticker	WFOLZEI LX
Net asset value (NAV)	1'066.77
1 Year High	1'077.52
1 Year Low	950.29

## Fees and Costs

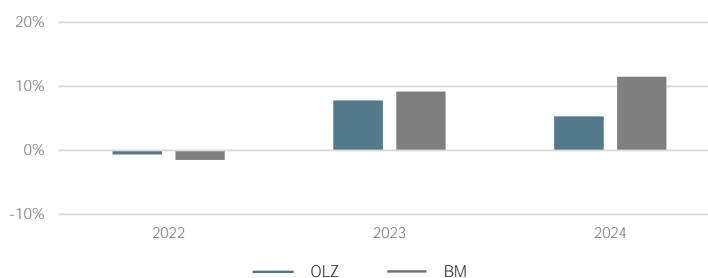
OLZ Fee in % p.a.	0.45
Ex-ante TER in %	0.53
Issue commission in %	none
Redemption commission in %	none
Purchase fee paid to fund in %	0.35
Sales fee paid to fund in %	0.35

## Risk indicators\*

	Fund	BM
Correlation with BM	0.96	-
Volatility p.a. in %	11.98	17.52
Sharpe Ratio	-	-
Maximum drawdown in %	-13.92	-16.36

\* since inception

## 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.

## Net performance until 30.04.2024 in %

	1 month	3 months	6 months	1 year	3 years p.a.	5 years p.a.	p.a. since 29.04.2022
Fund	0.05	7.44	9.79	12.08	-	-	-0.15
BM	0.18	12.19	21.07	21.18	-	-	1.67

## Net performance per calendar year in %

	2018	2019	2020	2021	2022*	2023	2024 (YTD)
Fund	-	-	-	-	-0.62	7.80	5.31
BM	-	-	-	-	-1.48	9.19	11.51

\* 29.04.2022 - 31.12.2022

Sectors (in%)	Fund	BM	Countries (in %)	Fund	BM
Financials	27.5	24.3	Taiwan	33.1	23.4
Consumer Staples	15.5	5.8	India	18.3	24.7
Communication Services	14.1	4.5	Malaysia	11.8	1.9
Health Care	13.1	3.1	Thailand	10.3	2.0
Materials	9.5	8.7	Mexico	5.1	3.5
Information Technology	7.9	28.9	Brazil	4.8	6.8
Industrials	5.7	7.7	Indonesia	4.6	2.3
Utilities	3.2	2.9	South Korea	4.0	16.4
Consumer Discretionary	2.1	6.9	Greece	2.7	0.7
Energy	0.3	6.0	Chile	2.3	0.6
Real Estate	0.0	1.3	South Africa	1.1	3.9
Others	1.0	0.0	Others	1.8	13.7

Top 10 holdings	in %	Currencies (in %)	Fund	BM
ASUSTEK COMPUTER INC	3.5	TWD	33.1	23.4
BANK CENTRAL ASIA TBK PT	3.3	INR	18.3	24.7
CIPLA LTD	3.2	MYR	11.8	1.9
MALAYAN BANKING BHD	3.2	THB	10.4	2.0
E.SUN FINANCIAL HOLDING CO	3.1	MXN	5.3	3.5
BANGKOK DUSIT MED SERVI-NVDR	3.0	BRL	4.8	6.8
MEGA FINANCIAL HOLDING CO LT	3.0	IDR	4.6	2.3
ASIAN PAINTS LTD	2.9	KRW	4.1	16.4
CHUNGHWA TELECOM CO LTD	2.9	EUR	3.0	0.7
CATHAY FINANCIAL HOLDING CO	2.9	Others	4.7	18.2

ESG metrics*	Fund	BM	ESG exclusion criteria*	Fund in %	BM in %
MSCI ESG Score	6.8	6.0	CCC - Rating	0.0	3.2
MSCI ESG Rating	A	A	Controversy Red Flag	0.0	1.0
CO2 Intensity Scope 1 & 2	143	361	UN Global Compact: Fail	0.0	1.0

\* as of last rebalancing (17.1.2024)

## ESG exclusion

ESG exclusion criteria*	Fund in %	BM in %
CCC - Rating	0.0	3.2
Controversy Red Flag	0.0	1.0
UN Global Compact: Fail	0.0	1.0

\* as of last rebalancing (17.1.2024)

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