

# WF - OLZ Equity World Optimized ESG

Class CD (CHF)



31.10.2024

For marketing purposes

MSCI ESG Rating: AA

## 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. CHF)	53.25

## Unit Class

Unit class	CD (CHF)
Unit class currency	CHF
ISIN	LU1013689630
Valor no.	23245545
Bloomberg ticker	WFEWBC LX
Net asset value (NAV)	159.44
1 Year High	163.79
1 Year Low	137.48

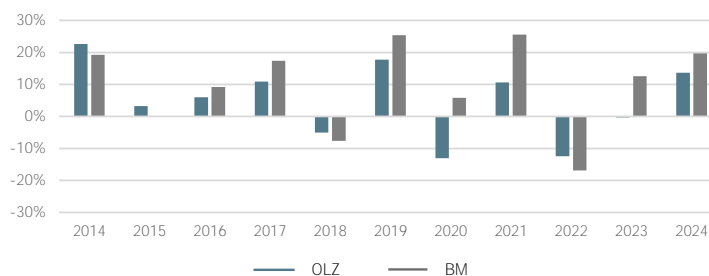
## Fees and Costs

OLZ Fee in % p.a.	1.00
TER ex ante in %	1.15
TER (as of 30.09.2023) in %	1.27
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	0.85	-
Volatility p.a. in %	10.52	14.07
Sharpe Ratio	0.42	0.67
Maximum drawdown in %	-20.97	-21.27

\* 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 31.10.2024 in %

	1 month	3 months	6 months	1 year	3 years p.a.	5 years p.a.	p.a. since inception
Fund	-1.63	0.61	4.75	17.46	0.03	-0.72	4.37
BM	0.47	0.64	4.77	27.02	4.44	9.11	9.34

## Net performance per calendar year in %

	2018	2019	2020	2021	2022	2023	2024 (YTD)
Fund	-5.02	17.79	-13.02	10.66	-12.40	-0.33	13.69
BM	-7.65	25.41	5.80	25.57	-16.88	12.61	19.69

Sectors (in%)	Fund	BM	Countries (in %)	Fund	BM
Health Care	21.0	11.4	United States	23.3	72.7
Financials	17.8	15.8	Japan	14.9	5.5
Consumer Staples	16.6	6.3	Canada	11.3	3.1
Communication Services	12.2	7.8	United Kingdom	11.3	3.6
Industrials	10.4	11.0	Australia	7.9	1.8
Materials	6.0	3.6	Switzerland	7.4	2.4
Consumer Discretionary	4.4	10.2	Singapore	6.3	0.4
Real Estate	3.7	2.3	Hong Kong	5.5	0.5
Information Technology	3.6	25.0	France	3.1	2.7
Utilities	3.0	2.7	Netherlands	2.5	1.1
Energy	1.0	4.0	Denmark	1.4	0.8
Others	0.3	0.0	Others	5.1	5.4

Top 10 holdings	in %	Currencies (in %)	Fund	BM
GILEAD SCIENCES INC	2.5	USD	23.3	73.0
ROCHE HOLDING AG-GENUSSCHEIN	2.3	JPY	14.9	5.5
VERIZON COMMUNICATIONS INC	2.2	GBP	11.3	3.6
WALMART INC	2.2	CAD	11.3	3.1
SANOFI	2.1	EUR	8.3	8.0
DBS GROUP HOLDINGS LTD	2.0	AUD	7.9	1.8
CSL LTD	1.9	CHF	7.5	2.4
NINTENDO CO LTD	1.9	SGD	6.3	0.3
AIA GROUP LTD	1.9	HKD	5.5	0.5
CONSTELLATION SOFTWARE INC	1.8	Others	3.6	1.9

ESG metrics*	Fund	BM	ESG exclusion criteria*	Fund in %	BM in %
MSCI ESG Score	7.6	7.0	CCC - Rating	0.0	0.0
MSCI ESG Rating	AA	A	Controversy Red Flag	0.0	0.1
CO2 Intensity Scope 1 & 2	42.7	100	UN Global Compact: Fail	0.0	0.1

\* as of last rebalancing (9.10.2024)

## ESG exclusion

ESG exclusion criteria*	Fund in %	BM in %
CCC - Rating	0.0	0.0
Controversy Red Flag	0.0	0.1
UN Global Compact: Fail	0.0	0.1

\* as of last rebalancing (9.10.2024)

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