

# WF - OLZ Equity World Optimized ESG

Class ED (EUR)



30.06.2024

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. EUR)	52.86

## Unit Class

Unit class	ED (EUR)
Unit class currency	EUR
ISIN	LU1012212459
Valor no.	23245546
Bloomberg ticker	WFEBE LX
Net asset value (NAV)	194.16
1 Year High	195.58
1 Year Low	171.78

## Fees and Costs

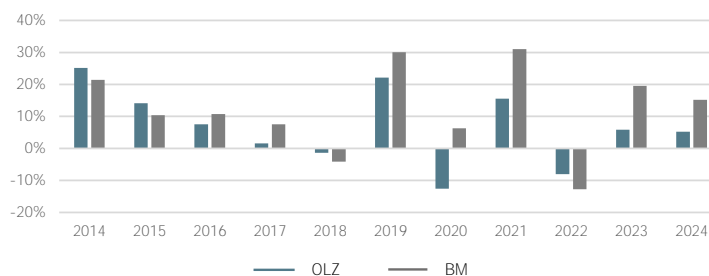
OLZ Fee in % p.a.	1.00
TER ex ante in %	1.15
TER (as of 30.09.2023) in %	1.28
Issue commission in %	none
Redemption commission in %	none
Purchase fee paid to fund in %	0.15
Sales fee paid to fund in %	0.15

## Risk indicators\*

	Fund	BM
Correlation with BM	0.83	-
Volatility p.a. in %	10.26	13.47
Sharpe Ratio	0.64	0.91
Maximum drawdown in %	-19.77	-19.78

\* since inception

## Annual returns in EUR



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 30.06.2024 in %

	1 month	3 months	6 months	1 year	3 years p.a.	5 years p.a.	p.a. since inception
Fund	0.78	1.10	5.22	8.57	2.94	2.17	6.52
BM	3.35	3.42	15.18	22.35	10.52	13.14	12.15

## Net performance per calendar year in %

	2018	2019	2020	2021	2022	2023	2024 (YTD)
Fund	-1.39	22.10	-12.58	15.51	-8.08	5.86	5.22
BM	-4.11	30.02	6.33	31.07	-12.78	19.60	15.18

Sectors (in%)	Fund	BM	Countries (in %)	Fund	BM
Health Care	19.7	11.8	United States	22.1	72.1
Financials	18.3	14.8	Japan	15.9	5.7
Consumer Staples	16.4	6.3	United Kingdom	11.3	3.7
Communication Services	12.2	7.8	Canada	11.1	2.9
Industrials	10.3	10.7	Australia	8.7	1.9
Materials	5.9	3.7	Switzerland	7.6	2.4
Consumer Discretionary	4.8	10.2	Singapore	6.5	0.3
Real Estate	3.9	2.1	Hong Kong	4.1	0.4
Information Technology	3.4	25.9	France	3.0	2.8
Utilities	2.9	2.4	Netherlands	2.6	1.4
Energy	1.5	4.3	Denmark	1.5	1.0
Others	0.6	0.0	Others	5.7	5.4

Top 10 holdings	in %	Currencies (in %)	Fund	BM
VERIZON COMMUNICATIONS INC	2.3	USD	22.2	72.3
ROCHE HOLDING AG-GENUSSCHEIN	2.2	JPY	16.0	5.7
WALMART INC	2.1	GBP	11.4	3.7
CSL LTD	2.1	CAD	11.1	2.9
GILEAD SCIENCES INC	2.0	AUD	8.7	1.9
SANOFI	2.0	EUR	8.4	8.3
NINTENDO CO LTD	2.0	CHF	7.8	2.4
GSK PLC	1.9	SGD	6.6	0.3
DBS GROUP HOLDINGS LTD	1.9	HKD	4.2	0.4
CONSTELLATION SOFTWARE INC	1.8	Others	3.8	2.1

ESG metrics*	Fund	BM	ESG exclusion criteria*	Fund in %	BM in %
MSCI ESG Score	7.6	6.9	CCC - Rating	0.0	0.0
MSCI ESG Rating	AA	A	Controversy Red Flag	0.0	0.1
CO2 Intensity Scope 1 & 2	45.1	98.5	UN Global Compact: Fail	0.0	0.1

\* as of last rebalancing (15.5.2024)

## 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 (15.5.2024)

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