OP-Sustainable World Fund

31.3.2024

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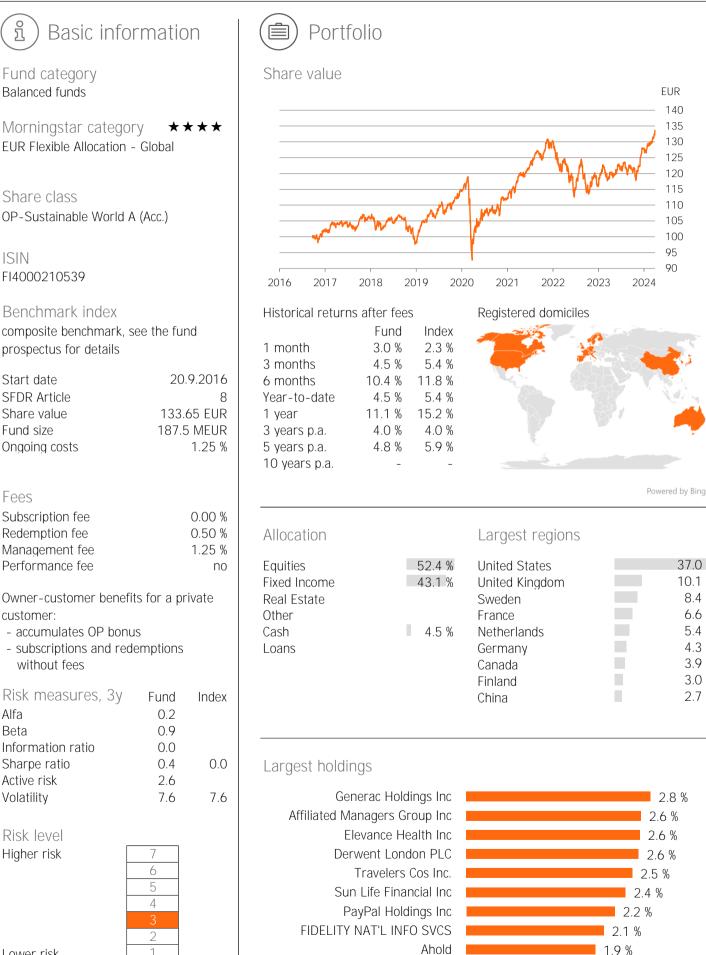
ISIN

Fees

Alfa

Beta

Volatility



Essity Aktiebolag

Lower risk

1.9 %



FUR 140 135

130

125 120 115

110

105 100 95

90

37.0 %

10.1 %

8.4 %

6.6 %

5.4 %

4.3 %

3.9 %

3.0 %

2.7 %

31.3.2024





OP-Sustainable World is a balanced fund which invests its assets in global equity and bond markets. The Fund's investments in fixed income instruments may account for 30–70% of the Fund's value and those in equity-linked instruments for 30–70%. In its investment operations, the Fund may use derivative instruments in order to hedge against the risk of adverse market movements, to replace direct investments and to promote otherwise effective portfolio management. Derivatives are chiefly used to manage equity and interest rate risks. The focus is on fixed income instruments issued by public institutions and companies with a good credit rating. BBB or comparable represents the minimum rating for issuers. The Fund may also to a limited extent invest its assets in fixed income instruments issued by issuers with a lower credit rating or by non-rated issuers. The Fund makes its fixed income investments mainly in fixed income instruments issued by public sector entities and companies in the European and OECD bond markets.

The Fund promotes environmental and social characteristics by considering investments' ESG factors as part of the investment process and through the exclusion of certain investment options. For more information about the ESG methods used, see the fund prospectus. The principle of 'do no significant harm' is only applied to those investments included in the fund which integrate the EU's criteria for environmentally sustainable economic activities. The EU's criteria for environmentally sustainable economic activities are not integrated in terms of other investments included in this fund.



Vares-Wartiovaara, Ukkonen

31.3.2024





Responsibility

Responsible investing

The fund complies with OP Asset Management's principles for responsible investment where applicable.



ESG risk level	AA
Total ESG score	7.9
Environment (E)	7.4
Social (S)	5.4
Governance (G)	6.5

The ESG risk level indicates how well the companies T included in the portfolio take account of the risks and a opportunities related to environmental concerns, do social concerns and corporate governance concerns in relative to their sector. The companies are scored from 0 to 10 and then divided into seven ESG risk-relevel categories (AAA–CCC). The higher the score, the better the company included in the portfolio has prepared for ESG risks and opportunities.

Carbon intensity greenho	35.0 Duse gas emissions in	Green rev
tonnes / turnover (\$M)	onnes / turnover (\$M)	Renewab Energy el Environm
Coverage	100.0 %	construct Sustainal
The portfolio's carbon inte average of the portfolio or dioxide intensity. The carb	ompanies' carbon	resources Preventic
into account companies' g	greenhouse gas	The portfoli

Green revenues	3.3 %
Renewable energy	0.2 %
Energy efficiency	1.9 %
Environmentally friendly	
construction	1.0 %
Sustainable use of water	
resources	0.1 %
Prevention of pollution	0.1 %

The portfolio's green revenues examines how the portfolio companies' products and services have an impact on the environment. The number describes the proportion of products and services with a positive environmental impact on portfolio companies' turnover.

Distribution of companies' ESG risk levels

The portfolio's ESG analysis in relation to reference portfolios

AAA	23 %		ESG	Carbon intensity	Green revenues
AA	49	9 %	ESG	Carbon intensity	Greenrevenues
А	28 %	Portfolio	7.9	35.0	3.3
BBB		World	6.8	117.4	6.2
BB		Europe	7.9	86.5	4.6
В		Finland	8.8	138.5	8.1
CCC		i initiarita			

emissions in tonnes at level 1 and level 2 in

relation to the company's turnover (million

dollars).

Source: MSCI ESG Research



The purpose of the monthly report is to provide its readers with information on the funds and their performance. Information provided in the report is no investment advice and no investment decisions should be made based on such information. The Key Investor Information Document for investors and the fund prospectus as well as the fund's annual report and half-yearly report are the documents that investors should read before making any subscription for fund units. Information in this document is not complete and it is updated on a monthly basis. The information in the report is the latest information on the funds at the time of preparing the report. Copying and distributing the information in the report is prohibited. Changes in the report will not be informed separately. OP Fund Management Company Ltd has compiled and provided the information presented in the report. OP Fund Management Costs, damage or losses that use of the information presented in this material may cause. The star rating in this report is produced by Morningstar and it is updated every month. The historical performance of the funds is no guarantee of future performance. The values of fund units may vary considerably due to the composition of their investments and the methods used in their management. The fund prospectus describes in greater detail the risks associated with the fund. Fund publications regarding the funds are available at op.fi and OP's branches.