

Swiss Rock (Lux) Sicav - European Equity ESG - A

Date as at end of June 2024

Investment policy

The fund "Swiss Rock (Lux) Sicav - Equities Europe ESG" invests broadly diversified in equities of the European industrialized countries. The active investment approach is based on the factors value, growth, momentum, and quality, also considering ESG criteria and ESG trends. Swiss Rock has been successfully using the relevant factor models for more than 10 years and is constantly developing them further. The fund is particularly interesting for investors seeking exposure to the European equity market.

Fund Data

| | |
|------------------------|--|
| Fund Manager | Swiss Rock Asset Management AG |
| Domicile Fund Manager | Zurich, Switzerland |
| Legal Constitution | Sicav |
| Fund Domicile | Luxembourg |
| Fund Currency | EUR |
| End of Fiscal Year | June 30 |
| Total Fund Size in CHF | 42'220'073 |
| Total Fund Size in EUR | 43'838'685 |
| Launch Date | February 29, 2008 |
| Management Fee | 0.93% |
| TER | 1.64% |
| Benchmark | Equity Europe ESG (dividend reinvested) |
| Issue Commission | max. 5% |
| Total Positions | 189 |

| | |
|-------------------|------------------------------|
| Share Data | Share Class A (Reinvestment) |
| ISIN | LU0337167885 |
| WKN | A0M93F |
| Valoren-No. | 3865366 |
| Net Asset Value | 23.71 |
| 52-Weeks High | 24.21 |
| 52-Weeks Low | 19.19 |
| Distribution | CH / D / Lux |

Fund Statistic

| | |
|----------------------------------|-------|
| Tracking Error, annualised | 1.4% |
| Volatility Fund, annualised | 15.4% |
| Volatility Benchmark, annualised | 15.7% |
| Information Ratio | -0.25 |
| Beta | 0.97 |

Price Publication

www.swiss-rock.ch, www.swissfunddata.ch
Bloomberg (SWRKEUA LX)

Performance in EUR



| | | | | | |
|--------------------|---------|----------|----------|--------|-------|
| Performance | 1 Month | 3 Months | 6 Months | 2024 | |
| in % | -0.59 | 1.76 | 10.95 | 10.95 | |
| Historic | 2019 | 2020 | 2021 | 2022 | 2023 |
| in % | 25.00 | -4.19 | 27.12 | -11.98 | 15.89 |

10 Largest Holdings

| | % of Fund |
|-------------------------------------|-------------|
| Novo Nordisk A/S Class B | 5.5 |
| ASML Holding NV | 5.0 |
| Novartis AG | 2.8 |
| SAP SE | 2.6 |
| LVMH Moët Hennessy Louis Vuitton SE | 2.2 |
| Shell Plc | 2.1 |
| AstraZeneca PLC | 2.0 |
| Siemens Aktiengesellschaft | 1.8 |
| TotalEnergies SE | 1.7 |
| Schneider Electric SE | 1.6 |
| Total | 27.3 |

| Country Composition | % of Fund | Sector Composition | % of Fund |
|---------------------|--------------|------------------------|--------------|
| United Kingdom | 19.3 | Financials | 18.9 |
| France | 16.9 | Industrials | 18.8 |
| Switzerland | 12.7 | Health Care | 13.7 |
| Germany | 12.3 | Information Technology | 11.1 |
| Netherlands | 8.8 | Consumer Discretionary | 10.4 |
| Denmark | 6.8 | Consumer Staples | 8.9 |
| Sweden | 6.7 | Energy | 5.7 |
| Spain | 5.7 | Materials | 5.6 |
| Italy | 4.9 | Utilities | 3.9 |
| Others | 5.8 | Others | 3.0 |
| Total | 100.0 | Total | 100.0 |

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Signatory of:
 Principles for Responsible Investment

Swiss Sustainable Finance

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