

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

Date as at end of August 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	41'573'501
Total Fund Size in EUR	44'267'016
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	24.19
52-Weeks High	24.24
52-Weeks Low	19.19
Distribution	CH / D / Lux

Fund Statistic

Tracking Error, annualised	1.4%
Volatility Fund, annualised	15.4%
Volatility Benchmark, annualised	15.6%
Information Ratio	-0.27
Beta	0.96

Price Publication

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

Performance in EUR



Performance	1 Month	3 Months	6 Months	2024	
in %	1.60	1.43	7.89	13.20	
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	5.0
ASML Holding NV	3.7
Novartis AG	2.9
SAP SE	2.6
AstraZeneca PLC	2.3
Shell Plc	2.1
Siemens Aktiengesellschaft	1.7
TotalEnergies SE	1.7
Roche Holding Ltd Dividend Right Cert.	1.6
Schneider Electric SE	1.6
Total	25.2

Country Composition	% of Fund	Sector Composition	% of Fund
United Kingdom	19.8	Financials	20.4
France	15.8	Industrials	19.2
Germany	13.2	Health Care	14.6
Switzerland	13.0	Information Technology	9.5
Netherlands	7.6	Consumer Staples	9.2
Sweden	6.9	Consumer Discretionary	8.7
Denmark	6.3	Materials	6.1
Spain	5.7	Energy	5.3
Italy	5.5	Utilities	4.5
Others	6.2	Others	2.6
Total	100.0	Total	100.0

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Signatory of:
 Principles for Responsible Investment

Swiss Sustainable Finance

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