

## Swiss Rock Swiss Equity Index Plus - B

Date as at end of February 2023

### Investment policy

The investment objective of Swiss Rock Swiss Equity Index Plus is to replicate the return and, in particular, the risk characteristics of the Swiss equity market (SPI) while profitably exploiting many temporary imbalances. This is achieved by using a multivariate risk model for portfolio construction, also taking into account transaction costs and liquidity. By means of a systematic and empirically validated selection process, stocks with higher expected returns are overweighted and stocks with lower expected returns are underweighted in a controlled manner compared to the SPI index. Deviations from the index weight can currently be  $\pm 0.75\%$ , with an expected deviation error of 1%. The fund is suitable for investors with a long-term investment horizon who primarily seek growth of the invested capital.

### Fund Data

Fund Manager	Swiss Rock Asset Management AG
Domicile Fund Manager	Zurich, Switzerland
Legal Constitution	FCP
Fund Domicile	Switzerland
Fund Currency	CHF
End of Fiscal Year	31. December
Total Fund Size in USD	139'096'039
Launch Date	19.04.13
Management Fee	0.30%
Subscription Fee in favour of Fund	0.10%
TER	0.40%
Benchmark	SPI Index
Redemption Fee	max. 3%
Total Positions	64

### Share Data

Share Class B (Reinvestment)	
ISIN	CH0209545562
WKN	A1T9Q0
Valoren-No.	20954556
Net Asset Value	19.4146
52-Weeks High	21.5075
52-Weeks Low	17.5813
Distribution	CH / D
Minimum investment	CHF 250'000

### Price Publication

www.swissfunddata.ch, www.swiss-rock.ch  
Bloomberg (SWRKIPB SW), Morningstar, Lipper

### Performance in CHF



Performance	1 Month	3 Months	6 Months	2023	
in %	-0.98	1.09	2.85	4.10	
Historic	2018	2019	2020	2021	2022
in %	-9.10	29.27	1.52	23.70	-15.23

Sector Composition	% of Fund	Top-10-Positions	% of Fund
Health Care	28.5	Nestle S.A.	17.9
Food & Beverage	19.0	Novartis AG	12.3
Industrial Goods & Services	11.6	Roche Holding Ltd Dividend Right	11.5
Financial Services	9.2	Compagnie Financiere Richemont	5.4
Personal & Household Goods	8.2	UBS Group AG	4.8
Insurance	8.0	Zurich Insurance Group Ltd	4.7
Construction & Materials	7.2	ABB Ltd.	4.0
Retail	1.8	Holcim Ltd	2.9
Telecommunication Services	1.7	Lonza Group AG	1.9
Others	4.9	Swiss Life Holding AG	1.9
<b>Total</b>	<b>100.0</b>	<b>Total</b>	<b>67.3</b>

### Fund Statistic

Tracking Error, annualised	1.2%
Volatility Fund, annualised	13.0%
Volatility Benchmark, annualised	13.3%
Information Ratio	-0.38
Beta	0.96

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