Swiss Rock (Lux) Sicav - Absolute Return Bond ESG - A

Performance in EUR

Date as at end of December 2024

Investment policy

The "Swiss Rock (Lux) Sicav - Absolute Return Bond ESG" fund invests globally and broadly diversified in bonds issued by governments, semi-public companies and private companies. All bonds meet high environmental, social and governance ("ESG") standards. The active investment approach is based on a combination of systematic methods with fundamental credit analysis. The fund is particularly interesting for investors seeking "exposure" to the global bond market with a focus on investment grade corporate bonds.

Distribution

Bloomberg (SWRKARA LX)

| 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 | 62'186'794 |
| Total Fund Size in EUR | 66'267'620 |
| Launch Date | February 29, 2008 |
| Management Fee | 0.83% |
| TER | 1.15% |
| Issue Commission | max. 3% |
| Total Positions | 195 |
| | |

| Total Positions | 195 | 10 Larges |
|-----------------|------------------------------|------------|
| | | Goldman S |
| | | Valéo S.E. |
| | | Fresenius |
| Share Data | Share Class A (Reinvestment) | BMW Fina |
| ISIN | LU0337168347 | Schneider |
| WKN | A0M97P | Morgan St |
| Valoren-No. | 3865377 | Orange S. |
| Net Asset Value | 12.36 | Compagni |
| 52-Weeks High | 12.39 | Siemens F |
| 52-Weeks Low | 11.77 | Unilever F |
| | | |

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| Performance | | 1 Month | 3 Months | 6 Months | 2024 |
|-------------|------|---------|----------|----------|------|
| in % | | 0.32 | 1.31 | 2.49 | 4.57 |
| Historic | 2019 | 2020 | 2021 | 2022 | 2023 |
| in % | 2.51 | 0.00 | -1.10 | -3.25 | 4.32 |

| 10 Largest Holdings Corporates | % of Fund |
|---|-----------|
| Goldman Sachs Group Inc., The EO-Medium-Term Nts 2016(24/25) | 0.8 |
| Valéo S.E. EO-MedTerm Nts 2018(18/25) | 0.8 |
| Fresenius Medical Care KGaA MTN v.2018(2025/2025) | 0.8 |
| BMW Finance N.V. EO-Medium-Term Notes 2018(25) | 0.7 |
| Schneider Electric SE EO-MedTerm Notes 2019(19/28) | 0.7 |
| Morgan Stanley EO-MedT. Nts 2016(26) Ser.G | 0.7 |
| Orange S.A. EO-MedTerm Notes 2016(16/27) | 0.7 |
| Compagnie de Saint-Gobain S.A. EO-Medium-Term Notes 2018(28) | 0.7 |
| Siemens Finan.maatschappij NV EO-Medium-Term Notes 2018(27) | 0.7 |
| Unilever Fin. Netherlands B.V. EO-Medium-Term Nts 2020(20/30) | 0.7 |
| Total | 7.4 |

| Fund Statistic | | Country Com |
|---|-------|--------------------|
| Volatility, annualised | 3.5% | France |
| Modified Duration in Years | 0.69 | Etats-Unis d'A |
| Average Rating | A | Pays-Bas |
| Average Yield to Maturity | 3.81% | Allemagne |
| | | Royaume-Uni |
| Price Publication | | Italie |
| www.swiss-rock.ch, www.swissfunddata.ch | | Liechtenstein |

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| Country Composition | % of Fund | Sector Composition | % of Fund |
|-----------------------|-----------|--------------------|-----------|
| France | 19.4 | Bonds | 79.4 |
| Etats-Unis d'Amérique | 17.4 | Cash | 6.5 |
| Pays-Bas | 12.5 | Floating-Bonds | 11.7 |
| Allemagne | 9.5 | Receivables | 1.0 |
| Royaume-Uni | 7.2 | Payables | 1.5 |
| Italie | 3.9 | Total | 100.0 |
| Liechtenstein | 2.7 | | |
| Espagne | 2.7 | | |
| Irlande | 2.2 | | |
| Others | 22.6 | | |
| Total | 100.0 | | |

| Swiss Rock Asset Management AG |
|--------------------------------|
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