

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

Date as at end of August 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.

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	30. June
Total Fund Size in CHF	65'477'256
Total Fund Size in EUR	69'719'477
Launch Date	07.07.14
Management Fee	0.35%
TER	0.65%
Issue Commission	max. 1.5%
Total Positions	190

Share Data

Share Class B (Reinvestment)	
ISIN	LU1048648569
WKN	A110RQ
Valoren-No.	24811799
Net Asset Value	10.55
52-Weeks High	10.55
52-Weeks Low	9.99
Distribution	CH / D / Lux
Minimum Investment	EUR 200'000

Fund Statistic

Volatility, annualised	3.5%
Modified Duration in Years	0.71
Average Rating	A
Average Yield to Maturity	3.85%

Price Publication

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

Performance in EUR



Performance	1 Month	3 Months	6 Months	2024	
in %	0.29	0.96	2.43	3.23	
Historic	2019	2020	2021	2022	2023
in %	3.07	0.30	-0.59	-2.79	4.71

10 Largest Holdings Corporates

	% of Fund
Toronto-Dominion Bank, The EO-Medium-Term Notes 2022(32)	0.8
Australia & N. Z. Bkg Grp Ltd. EO-FLR Med.-Term Nts 19(24/29)	0.7
Banco de Sabadell S.A. EO-FLR Preferred MTN 19(24/25)	0.7
Goldman Sachs Group Inc., The EO-Medium-Term Nts 2016(24/25)	0.7
Fresenius Medical Care KGaA MTN v.2018(2025/2025)	0.7
Valéo S.E. EO-Med.-Term Nts 2018(18/25)	0.7
Morgan Stanley EO-Med.-T. Nts 2016(26) Ser.G	0.7
BMW Finance N.V. EO-Medium-Term Notes 2018(25)	0.7
Compagnie de Saint-Gobain S.A. EO-Medium-Term Notes 2018(28)	0.7
Schneider Electric SE EO-Med.-Term Notes 2019(19/28)	0.7
Total	7.2

Country Composition

	% of Fund
France	20.2
Etats-Unis d'Amérique	17.0
Pays-Bas	10.9
Allemagne	10.6
Royaume-Uni	5.2
Italie	4.0
Espagne	3.2
Liechtenstein	2.5
Irlande	2.1
Others	24.4
Total	100.0

Sector Composition

	% of Fund
Bonds	81.8
Cash	7.5
Floating-Bonds	10.8
Receivables	0.3
Payables	-0.5
Total	100.0

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Signatory of:



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