

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

Date as at end of October 2024

Investment policy

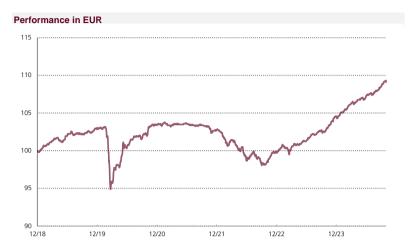
The "Swiss Rock (Lux) Sicav - Absolute Return Bond ESG" fund invests globally and broadly diversified in bonds issued by governments, semi-public companies and private companies. All bonds meet high environmental, social and governance ("ESG") standards. The active investment approach is based on a combination 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	65'308'714
Total Fund Size in EUR	69'569'202
Launch Date	07.07.14
Management Fee	0.35%
TER	0.65%
Issue Commission	max. 1.5%
Total Positions	199

Share Data	Share Class B (Reinvestment)
ISIN	LU1048648569
WKN	A110RQ
Valoren-No.	24811799
Net Asset Value	10.66
52-Weeks High	10.7
52-Weeks Low	10.06
Distribution	CH / D / Lux
Minimum Investment	EUR 200'000

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

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



Performance		1 Month	3 Months	6 Months	2024
in %		0.57	1.33	2.50	4.31
Historic	2019	2020	2021	2022	2023
in %	3.07	0.30	-0.59	-2.79	4.71

10 Largest Holdings Corporates	% of Fund
Australia & N. Z. Bkg Grp Ltd. EO-FLR MedTerm 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
Valéo S.E. EO-MedTerm Nts 2018(18/25)	0.7
Fresenius Medical Care KGaA MTN v.2018(2025/2025)	0.7
BMW Finance N.V. EO-Medium-Term Notes 2018(25)	0.7
Morgan Stanley EO-MedT. Nts 2016(26) Ser.G	0.7
Schneider Electric SE EO-MedTerm Notes 2019(19/28)	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
Total	7.1

Country Composition	% of Fund
France	22.0
Etats-Unis d'Amérique	17.3
Pays-Bas	11.9
Allemagne	9.0
Royaume-Uni	6.8
Italie	3.7
Espagne	3.2
Liechtenstein	2.5
Irlande	2.1
Others	21.6
Total	100.0

Sector Composition	% of Fund
Bonds	82.2
Cash	5.4
Floating-Bonds	12.5
Receivables	1.2
Payables	-1.3
Total	100.0

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