

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

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.

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	62'186'794
Total Fund Size in EUR	66'267'620
Launch Date	07.07.14
Management Fee	0.35%
TER	0.65%
Issue Commission	max. 1.5%
Total Positions	195

Share Data

Share Class B (Reinvestment)

ISIN	LU1048648569
WKN	A110RQ
Valoren-No.	24811799
Net Asset Value	10.75
52-Weeks High	10.77
52-Weeks Low	10.19
Distribution	CH / D / Lux
Minimum Investment	EUR 200'000

Fund Statistic

Volatility, annualised	3.5%
Modified Duration in Years	0.69
Average Rating	A
Average Yield to Maturity	3.81%

Price Publication

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

Performance in EUR



Performance

	1 Month	3 Months	6 Months	2024	
in %	0.37	1.42	2.77	5.19	
Historic	2019	2020	2021	2022	2023
in %	3.07	0.30	-0.59	-2.79	4.71

10 Largest Holdings Corporates

	% of Fund
Goldman Sachs Group Inc., The EO-Medium-Term Nts 2016(24/25)	0.8
Valéo S.E. EO-Med.-Term 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-Med.-Term Notes 2019(19/28)	0.7
Morgan Stanley EO-Med.-T. Nts 2016(26) Ser.G	0.7
Orange S.A. EO-Med.-Term 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

Country Composition

	% of Fund
France	19.4
Etats-Unis d'Amérique	17.4
Pays-Bas	12.5
Allemagne	9.5
Royaume-Uni	7.2
Italie	3.9
Liechtenstein	2.7
Espagne	2.7
Irlande	2.2
Others	22.6
Total	100.0

Sector Composition

	% of Fund
Bonds	79.4
Cash	6.5
Floating-Bonds	11.7
Receivables	1.0
Payables	1.5
Total	100.0

Swiss Rock Asset Management AG
Rigistrasse 60
CH-8006 Zürich

Tel. +41 44 360 57 00
Fax +41 44 360 57 01

info@swiss-rock.ch
www.swiss-rock.ch

Signatory of:



For marketing and information purposes only. This document is for information purposes only and does not constitute an offer or a recommendation to buy the fund mentioned. While Swiss Rock Asset Management AG uses reasonable efforts to obtain information from sources, which it believes to be reliable, it makes no representation or warranty as to the accuracy, reliability or completeness of the information. Past performance is no guarantee for future results. The performance data do not factor in the commissions and charges levied on the issue and redemption of units. The performance is calculated on a net asset value basis, with income reinvested. Prospectus, BIP and Articles of association as well as annual and semi-annual reports can be obtained free of charge from Swiss Rock Asset Management AG, Rigistrasse 60, CH-8006 Zurich (fundmanager and representative in Switzerland), from transfer agents (in Switzerland: CACEIS Bank Zweigniederlassung Zürich, Bleicherweg 7, 8027 Zurich / in Germany: Landesbank Baden-Württemberg, Grosse Bleiche 54-56, 55116 Mainz / in Luxembourg: CACEIS Bank, Luxembourg Branch., 14, Porte de France, L4360 Esch-sur-Alzette, Luxembourg) or from all distribution partners. The management company is LRI Invest S.A., 9A, rue Gabriel Lippmann, L-5365 Munsbach.