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

Date as at end of August 2024

Investment policy

The "Swiss Rock (Lux) Sicav - Absolute Return Bond Plus 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 who want to capture the credit risk premium of a global corporate bond portfolio.

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	June 30
Total Fund Size in CHF	93'746'115
Total Fund Size in EUR	99'819'854
Launch Date	03.01.11
Management Fee	0.93%
TER	1.23%
Issue Commission	max. 3%
Total Positions	256

Share Data	Share Class A (Reinvestment)
ISIN	LU0558816855
WKN	A1C86W
Valoren-No.	12304575
Net Asset Value	11.31
52-Weeks High	11.31
52-Weeks Low	10.72
Distribution	CH / D / Lux

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Performance		1 Month	3 Months	6 Months	2024
in %		0.27	0.98	2.26	2.82
Historic	2019	2020	2021	2022	2023
in %	2.54	-0.18	-1.56	-2.42	5.06

10 Largest Holdings Corporates	% of Fund
Roche Finance Europe B.V. EO-MedTerm Notes 2024(24/44)	0.5
Australia & N. Z. Bkg Grp Ltd. EO-FLR MedTerm Nts 19(24/29)	0.5
Banco de Sabadell S.A. EO-FLR Preferred MTN 19(24/25)	0.5
Fresenius Medical Care KGaA MTN v.2018(2025/2025)	0.5
Valéo S.E. EO-MedTerm Nts 2018(18/25)	0.5
Morgan Stanley EO-MedT. Nts 2016(26) Ser.G	0.5
BMW Finance N.V. EO-Medium-Term Notes 2018(25)	0.5
Compagnie de Saint-Gobain S.A. EO-Medium-Term Notes 2018(28)	0.5
Schneider Electric SE EO-MedTerm Notes 2019(19/28)	0.5
Société Générale S.A. EO-Non-Preferred MTN 2018(28)	0.5
Total	4.9

Fund Statistic		Cou
Volatility, annualised	4.0%	Etat
Modified Duration in Years	0.74	Fran
Average Rating	BBB	Pays
Average Yield to Maturity	4.03%	Luxe
		Aller

Price Publication

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

Country Composition	% of Fund	Sector Compo
Etats-Unis d'Amérique	17.5	Bonds
France	17.0	Cash
Pays-Bas	9.1	Floating-Bonds
Luxembourg	7.5	Receivables
Allemagne	7.5	Payables
Royaume-Uni	4.8	Total
Italie	4.1	
Espagne	2.8	
Liechtenstein	2.5	
Others	27.1	
Total	100	

Sector Composition	% of Fund
Bonds	81.3
Cash	9.4
Floating-Bonds	9.6
Receivables	0.3
Payables	-0.5
Total	100

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