

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

Date as at end of September 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	93'763'473
Total Fund Size in EUR	99'595'697
Launch Date	03.01.11
Management Fee	0.93%
TER	1.23%
Issue Commission	max. 3%
Total Positions	251

Share Data

Share Class A (Reinvestment)	
ISIN	LU0558816855
WKN	A1C86W
Valoren-No.	12304575
Net Asset Value	11.36
52-Weeks High	11.40
52-Weeks Low	10.72
Distribution	CH / D / Lux

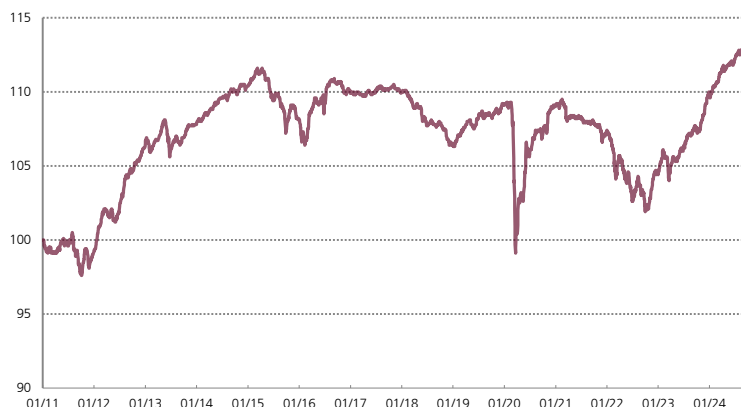
Fund Statistic

Volatility, annualised	4.0%
Modified Duration in Years	0.74
Average Rating	BBB
Average Yield to Maturity	4.03%

Price Publication

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

Performance in EUR



Performance

		1 Month	3 Months	6 Months	2024
in %		0.44	1.34	1.97	3.27
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-Med.-Term Notes 2024(24/44)	0.5
Australia & N. Z. Bkg Grp Ltd. EO-FLR Med.-Term 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-Med.-Term Nts 2018(18/25)	0.5
Morgan Stanley EO-Med.-T. Nts 2016(26) Ser.G	0.5
BMW Finance N.V. EO-Medium-Term Notes 2018(25)	0.5
Schneider Electric SE EO-Med.-Term Notes 2019(19/28)	0.5
Standard Chartered PLC EO-FLR Med.-T. Nts 2019(26/27)	0.5
Siemens Finan.maatschappij NV EO-Medium-Term Notes 2018(27)	0.5
Total	5.0

Country Composition

	% of Fund
Etats-Unis d'Amérique	17.2
France	16.8
Pays-Bas	9.2
Luxembourg	7.6
Allemagne	7.6
Royaume-Uni	4.8
Italie	3.9
Espagne	2.8
Liechtenstein	2.6
Others	27.5
Total	100

Sector Composition

	% of Fund
Bonds	79.7
Cash	10.9
Floating-Bonds	9.7
Receivables	-0.5
Payables	0.3
Total	100

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Signatory of:

