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

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	F	und	Data
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Fund Statistic

Average Rating

Price Publication

Volatility, annualised

Modified Duration in Years

Average Yield to Maturity

www.swiss-rock.ch_www.swi Bloomberg (SWRKARB LX)

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	20.11.12
Management Fee	0.44%
TER	0.72%
Issue Commission	max. 3%
Total Positions	251

Share Data	Share Class B (Reinvestment)
ISIN	LU0851164367
WKN	A1J7RV
Valoren-No.	19934923
Net Asset Value	11.64
52-Weeks High	11.68
52-Weeks Low	10.91
Distribution	CH / D / Lux
Minimum investment	EUR 200'000

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Performance		1 Month	3 Months	6 Months	2024
in %		0.52	1.57	2.37	3.84
Historic	2019	2020	2021	2022	2023
in %	3.32	0.46	-0.55	-2.39	5.66

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
Schneider Electric SE EO-MedTerm Notes 2019(19/28)	0.5
Standard Chartered PLC EO-FLR MedT. Nts 2019(26/27)	0.5
Siemens Finan.maatschappij NV EO-Medium-Term Notes 2018(27)	0.5
Total	5.0

27.5

100

	Country Composition	% of Fund
4.0%	Etats-Unis d'Amérique	17.2
0.74	France	16.8
BBB	Pays-Bas	9.2
4.03%	Luxembourg	7.6
	Allemagne	7.6
	Royaume-Uni	4.8
rissfunddata.ch	Italie	3.9
	Espagne	2.8
	Liechtenstein	2.6

Others

Total

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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