

Swiss Rock (Lux) Sicav - Absolute Return Bond Plus ESG hedged USD - E

Date as at end of June 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	USD
End of Fiscal Year	June 30
Total Fund Size in CHF	94'097'531
Total Fund Size in EUR	97'704'995
Total Fund Size in USD	104'715'704
Launch Date	08.08.14
Management Fee	0.93%
TER estimated	1.21%
Issue Commission	max. 3%
Total Positions	256

Share Data

Share Class E (Reinvestment)	
ISIN	LU1090786119
WKN	A118TE
Valoren-No.	25073836
Net Asset Value	12.05
52-Weeks High	12.09
52-Weeks Low	11.23
Distribution	CH / D / Lux

Fund Statistic

Volatility, annualised	4.0%
Modified Duration in Years	0.77
Average Rating	BBB
Average Yield to Maturity	4.09%

Price Publication

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

Performance in USD



Performance

		1 Month	3 Months	6 Months	2024
in %		0.17	1.01	2.64	2.64
Historic	2019	2020	2021	2022	2023
in %	5.93	1.56	0.09	-1.08	7.21

10 Largest Holdings Corporates

	% of Fund
Fresenius Medical Care KGaA MTN v.2018(2025/2025)	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
Roche Finance Europe B.V. EO-Med.-Term Notes 2024(24/44)	0.5
BMW Finance N.V. EO-Medium-Term Notes 2018(25)	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
Siemens Finan.maatschappij NV EO-Medium-Term Notes 2018(27)	0.5
Standard Chartered PLC EO-FLR Med.-T. Nts 2019(26/27)	0.5
Compagnie de Saint-Gobain S.A. EO-Medium-Term Notes 2018(28)	0.5
Total	5.0

Country Composition

	% of Fund
France	17.1
Etats-Unis d'Amérique	16.4
Pays-Bas	9.1
Luxembourg	7.5
Allemagne	6.0
Royaume-Uni	4.6
Italie	4.0
Espagne	2.8
Irlande	2.6
Others	29.6
Total	100

Sector Composition

	% of Fund
Bonds	79.3
Cash	11.4
Floating-Bonds	9.6
Receivables	-0.6
Payables	0.3
Total	100

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:

