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

## Date as at end of December 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 D	ata
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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	89'295'152
Total Fund Size in EUR	95'154'885
Total Fund Size in USD	98'532'581
Launch Date	08.08.14
Management Fee	0.93%
TER estimated	1.21%
Issue Commission	max. 3%
Total Positions	264

Share Data	Share Class E (Reinvestment)
ISIN	LU1090786119
WKN	A118TE
Valoren-No.	25073836
Net Asset Value	12.50
52-Weeks High	12.52
52-Weeks Low	11.70
Distribution	CH / D / Lux

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125								
120							~	ſ
115								
110				~	$\sim$	N		
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110	~~~~	~~~~~	V	m		$\sqrt{\gamma}$		

Performance		1 Month	3 Months	6 Months	2024
in %		0.48	1.71	3.73	6.47
Historic	2019	2020	2021	2022	2023
in %	5.93	1.56	0.09	-1.08	7.21

10 Largest Holdings Corporates	% of Fund
Roche Finance Europe B.V. EO-MedTerm Notes 2024(24/44)	0.5
Valéo S.E. EO-MedTerm Nts 2018(18/25)	0.5
Fresenius Medical Care KGaA MTN v.2018(2025/2025)	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
Morgan Stanley EO-MedT. Nts 2016(26) Ser.G	0.5
Standard Chartered PLC EO-FLR MedT. Nts 2019(26/27)	0.5
Compagnie de Saint-Gobain S.A. EO-Medium-Term Notes 2018(28)	0.5
Siemens Finan.maatschappij NV EO-Medium-Term Notes 2018(27)	0.5
Société Générale S.A. EO-Non-Preferred MTN 2018(28)	0.5
Total	5.2

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 (SWRKARE LX)

Country Composition	% of Fund	Sector Composition
Etats-Unis d'Amérique	19.4	Bonds
France	14.3	Cash
Pays-Bas	9.4	Floating-Bonds
Allemagne	8.5	Receivables
Luxembourg	8.1	Payables
Royaume-Uni	6.6	Total
Italie	4.5	
Irlande	3.1	
Liechtenstein	3.0	
Others	23.1	
Total	100	

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% of Fund

84.0 5.1 11.2 1.0 -1.3

100

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