SWISS ROCK

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

Date as at end of March 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.

Performance in EUR

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	92'103'869
Total Fund Size in EUR	94'683'813
Launch Date	20.11.12
Management Fee	0.44%
TER	0.72%
Issue Commission	max. 3%
Total Positions	257

Performance	1 Month	3 Months	6 Months	2024
in %	0.71	1.43	3.93	1.43

Historic	2019	2020	2021	2022	2023
in %	3.32	0.46	-0.55	-2.39	5.66

Share Data	Share Class B (Reinvestment)
ISIN	LU0851164367
WKN	A1J7RV
Valoren-No.	19934923
Net Asset Value	11.37
52-Weeks High	11.42
52-Weeks Low	10.62
Distribution	CH / D / Lux
Minimum investment	EUR 200'000

10 Largest Holdings Corporates	% of Fund
Fresenius Medical Care KGaA MTN v.2018(2025/2025)	0.5
Banco de Sabadell S.A. EO-FLR Preferred MTN 19(24/25)	0.5
Valéo S.E. EO-Med.-Term Nts 2018(18/25)	0.5
Australia & N. Z. Bkg Grp Ltd. EO-FLR Med.-Term Nts 19(24/29)	0.5
BMW Finance N.V. EO-Medium-Term Notes 2018(25)	0.5
Société Générale S.A. EO-Non-Preferred MTN 2018(28)	0.5
Morgan Stanley EO-Med.-T. Nts 2016(26) Ser.G	0.5
Compagnie de Saint-Gobain S.A. EO-Medium-Term Notes 2018(28)	0.5
Schneider Electric SE EO-Med.-Term Notes 2019(19/28)	0.5
Siemens Finan.maatschappij NV EO-Medium-Term Notes 2018(27)	0.5
Total	**5.1**

Fund Statistic	
Volatility, annualised	4.1%
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 (SWRKARB LX)

Country Composition	% of Fund
France	17.8
Etats-Unis d'Amérique	16.3
Pays-Bas	9.3
Allemagne	8.9
Luxembourg	7.7
Royaume-Uni	5.2
Italie	4.2
Espagne	2.9
Irlande	2.8
Others	25.0
Total	**100**

Sector Composition	% of Fund
Bonds	86.9
Cash	3.5
Floating-Bonds	9.9
Receivables	-0.7
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: PRI Principles for Responsible Investment

Swiss Sustainable Finance

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