

Data as of 31.08.2024

## Objectives and investment universe

Asset class                      Asset allocation fund  
Style                                Semi-active strategy

Umbrella Fund: BCV FONDS STRATEGIQUE

The sub-fund BCV Stratégie Obligation ESG reflects BCV's investment policy, based on an international currency and asset allocation strategy whose objective is to optimize the risk-return trade-off. This fund is invested in bonds or similar financial instruments and the proportion denominated in Swiss franc is particularly high.

The sub-fund is broadly diversified. The manager incorporates, for the share of the sub-fund's assets set out in the investment policy, environmental, social and governance (ESG) criteria in its investment selection and weighting process in the portfolio.

## Fund facts

Legal structure	Mutual Fund
Fund domicile	Switzerland
Portfolio Manager	BCV Asset Management
Launch date	16.04.1996
Security number / ISIN	69761 / CH0000697612
Base currency	CHF
Liquidity	Daily
NAV	CHF 85.30
High / Low 2024	CHF 85.48 / 83.44
Fund assets in million	CHF 27.50
Flat fee	0.75%
TER as of 30.04.2024	0.90%
Last distribution (gross)	CHF 0.60

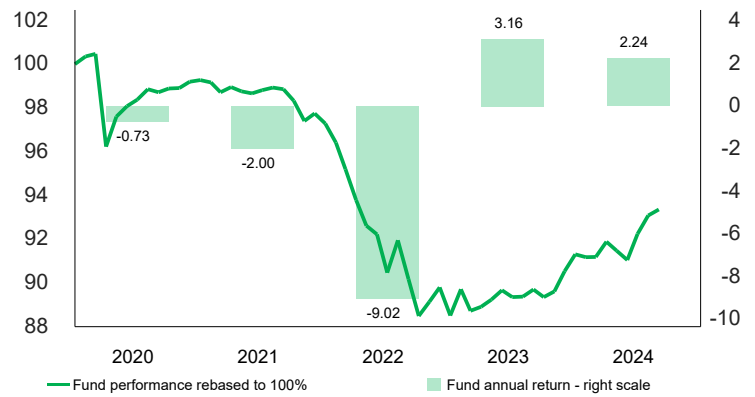
## Issue and redemption of units

Cut-off day/time for client orders	D-1 16:00*
NAV date (reference date for market prices)	D
Value date	D+3
Liquidity	Daily

\* cut-off time with BCV

## Performance in CHF (%)

Fund	1 Month	3 M.	YTD	annualised		
				1 Year	3 Years	5 Years
	<b>0.29</b>	<b>2.54</b>	<b>2.24</b>	<b>4.08</b>	<b>-1.89</b>	<b>-1.69</b>
<b>Volatility<sup>(1)</sup></b>				<b>2.46</b>	<b>3.17</b>	<b>3.02</b>
<b>Sharpe Ratio<sup>(1)</sup></b>				<b>1.02</b>	<b>-0.77</b>	<b>-0.56</b>



## Risk profile



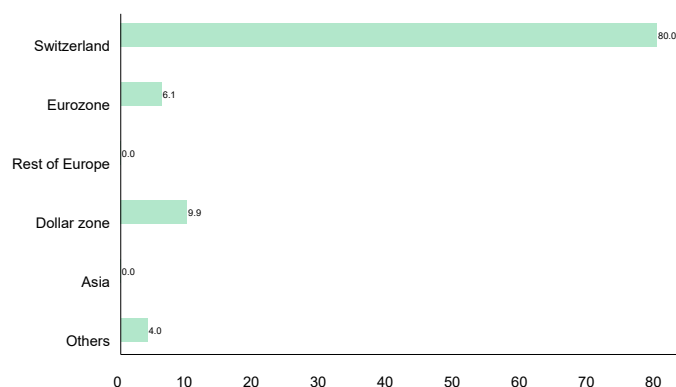
The synthetic risk indicator (SRI) is used to assess the risk level of this product compared to others, taking into account market and credit risks. Its calculation method is based on the assumption that the investor holds the fund for the recommended holding period.

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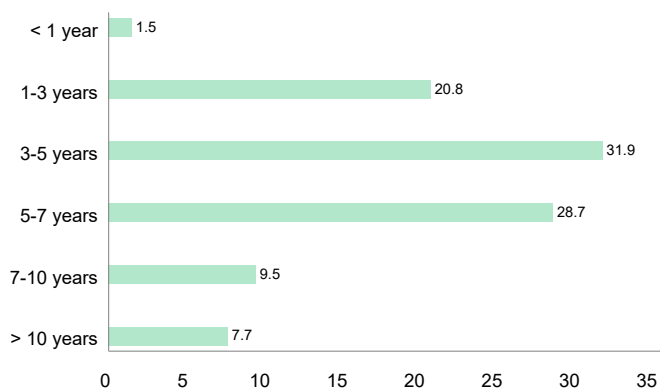
## Fund's asset allocation (%)

Country/Zone	Short term	Bonds	Equities	Other investm.	Total
Switzerland	6.17	73.84	0.00	0.00	80.01
Eurozone	0.04	6.04	0.00	0.00	6.08
Rest of Europe	0.03	0.00	0.00	0.00	0.03
Dollar zone	0.00	9.87	0.00	0.00	9.87
Asia	0.00	0.00	0.00	0.00	0.00
World	0.00	4.02	0.00	0.00	4.02
Others	0.00	0.00	0.00	0.00	0.00
<b>Total</b>	<b>6.24</b>	<b>93.77</b>	<b>0.00</b>	<b>0.00</b>	<b>100.00</b>

## Currency zone breakdown (%)

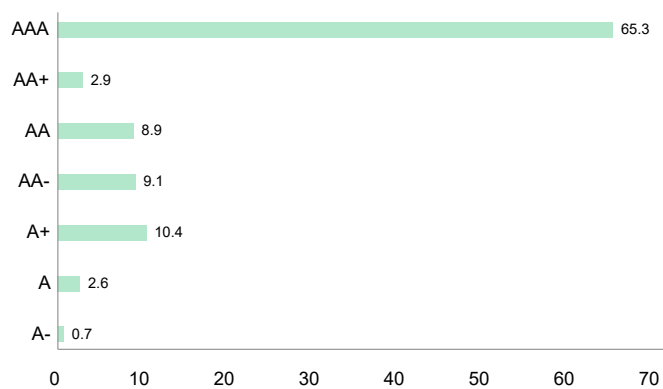


## BONDS: Maturity breakdown (%)



Maturity of bonds invested directly

## BONDS: Rating (%)



Ratings of bonds invested directly

## Statistics over 3 years\*\*\*

Total return	-5.56%
Annualised return	-1.89%
Sharpe Ratio <sup>(1)</sup>	-0.77
Positive months	50.00%
Max drawdown <sup>(1)</sup>	-10.85%

Risk free rate 0.56%

\*\*\* or since inception if less than 3 years

## Monthly performance in CHF (%)

	2020	2021	2022	2023	2024
	Fund	Fund	Fund	Fund	Fund
January	0.35	-0.11	-0.90	1.36	-0.14
February	0.12	-0.45	-1.26	-1.10	0.01
March	-4.22	0.24	-1.48	0.21	0.76
April	1.42	-0.19	-1.25	0.36	-0.45
May	0.49	-0.10	-0.43	0.48	-0.46
June	0.30	0.15	-1.90	-0.35	1.31
July	0.49	0.12	1.64	0.02	0.91
August	-0.14	-0.08	-1.93	0.36	0.29
September	0.17	-0.53	-1.87	-0.39	
October	0.02	-0.94	0.73	0.29	
November	0.29	0.35	0.74	1.03	
December	0.08	-0.47	-1.43	0.85	
<b>Year</b>	<b>-0.73</b>	<b>-2.00</b>	<b>-9.02</b>	<b>3.16</b>	<b>2.24</b>

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<sup>(1)</sup> Calculation frequency of risk data: weekly

Sources: BCV / GERIFONDS  
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