

Data as of 30.09.2024

Objectives and investment universe

Asset class Asset allocation fund
 Style Semi-active strategy

Umbrella Fund: BCV FONDS STRATEGIQUE

The sub-fund BCV Stratégie Revenu ESG reflects BCV's investment policy, based on an international currency and asset allocation strategy whose objective is to optimise the risk-return trade-off. The benchmark of this fund is invested mostly in bonds (65%) and the proportion denominated in Swiss franc is high, with a fairly small portion being invested in equities and with low-exposure to foreign currencies.

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	69763 / CH0000697638
Base currency	CHF
Liquidity	Daily
NAV	CHF 114.28
High / Low 2024	CHF 114.69 / 108.19
Fund assets in million	CHF 673.53
Flat fee	1.15%
TER as of 30.04.2024	1.28%
Last distribution (gross)	CHF 0.95

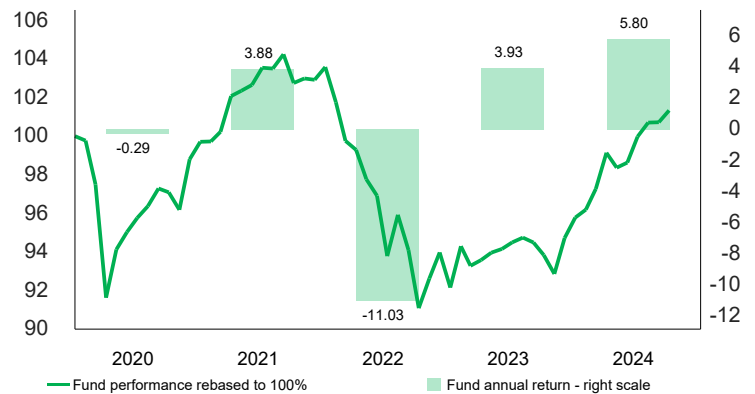
Issue and redemption of units

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
Fund	0.61	1.36	5.80	7.99	-0.46	0.45
Volatility⁽¹⁾				3.90	4.46	5.16
Sharpe Ratio⁽¹⁾				1.81	-0.22	0.10



Risk profile

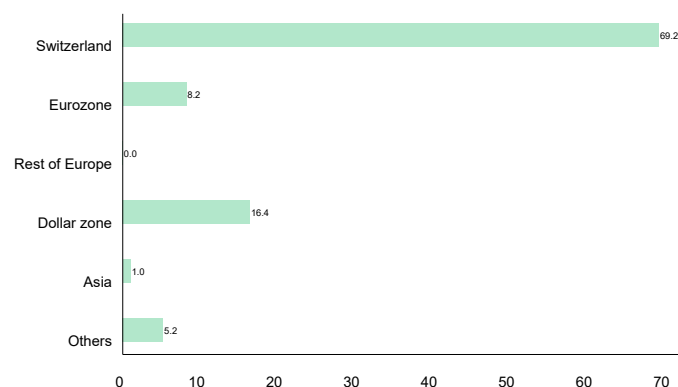
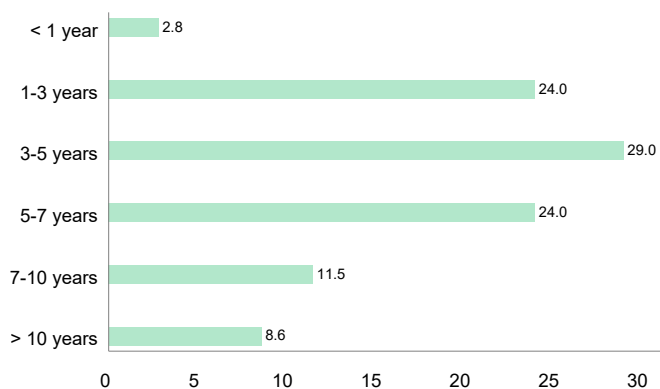


The synthetic risk indicator (SRI) is used to assess the risk level of this product compared to others, taking into account market and credit risks. Its calculation method is based on the assumption that the investor holds the fund for the recommended holding period.

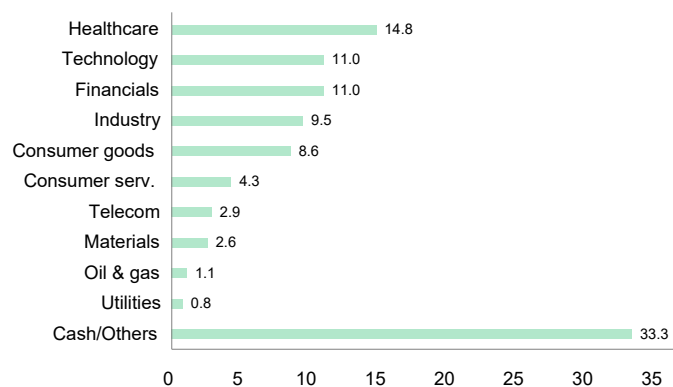
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Fund's asset allocation (%)

Country/Zone	Short term	Bonds	Equities	Other investm.	Total
Switzerland	3.96	51.19	8.88	5.19	69.22
Eurozone	0.03	4.66	3.53	0.00	8.22
Rest of Europe	0.00	0.00	0.00	0.00	0.00
Dollar zone	0.00	6.01	10.38	0.00	16.39
Asia	0.01	0.00	1.01	0.00	1.02
World	0.00	3.08	0.00	0.00	3.08
Others	0.00	0.00	2.09	0.00	2.09
Total	4.00	64.94	25.89	5.19	100.00

Currency zone breakdown (%)

BONDS: Maturity breakdown (%)


Maturity of bonds invested directly

EQUITIES: Sector breakdown (%)

Statistics over 3 years***

Total return	-1.38%
Annualised return	-0.46%
Sharpe Ratio ⁽¹⁾	-0.22
Positive months	58.33%
Max drawdown ⁽¹⁾	-12.59%

Risk free rate 0.60%

*** or since inception if less than 3 years

Monthly performance in CHF (%)

	2020	2021	2022	2023	2024
	Fund	Fund	Fund	Fund	Fund
January	-0.23	0.02	-1.76	2.32	0.43
February	-2.27	0.50	-1.96	-1.08	1.12
March	-6.02	1.85	-0.47	0.32	1.93
April	2.73	0.27	-1.53	0.41	-0.78
May	0.96	0.30	-0.87	0.20	0.27
June	0.77	0.87	-3.23	0.36	1.36
July	0.64	-0.04	2.28	0.26	0.73
August	0.95	0.71	-1.90	-0.27	0.02
September	-0.20	-1.43	-3.20	-0.69	0.61
October	-0.93	0.23	1.69	-1.04	
November	2.72	-0.07	1.45	2.01	
December	0.92	0.64	-1.93	1.11	
Year	-0.29	3.88	-11.03	3.93	5.80

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⁽¹⁾ Calculation frequency of risk data: weekly

Sources: BCV / GERIFONDS
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