

Data as of 31.10.2024

Objectives and investment universe

Asset class Asset allocation fund
Style Semi-active strategy

Umbrella Fund: BCV FONDS STRATEGIQUE

The BCV Stratégie Revenu ESG Ambition sub-fund is a reflection of Banque Cantonale Vaudoise's investment policy, based on an international asset and currency allocation, with a predominant Swiss franc exposure.

The asset allocation of the fund's benchmark includes a majority exposure to bonds and the Swiss franc as well as a minority exposure to equities and foreign currencies.

In its investment selection process, the manager primarily uses investment vehicles incorporating environmental, social and governance (ESG) criteria. Moreover, a portion of these investments explicitly aims to contribute positively to a sustainable development, social or environmental theme.

Fund facts

Legal structure	Mutual Fund
Fund domicile	Switzerland
Portfolio Manager	BCV Asset Management
Launch date	08.06.2023
Security number / ISIN	126071505 / CH1260715052
Base currency	CHF
Liquidity	Daily
NAV	CHF 104.30
High / Low 2024	CHF 105.36 / 100.41
Fund assets in million	CHF 10.23
Flat fee	1.15%
TER as of 30.04.2024	1.37%
Last distribution (gross)	CHF 1.30

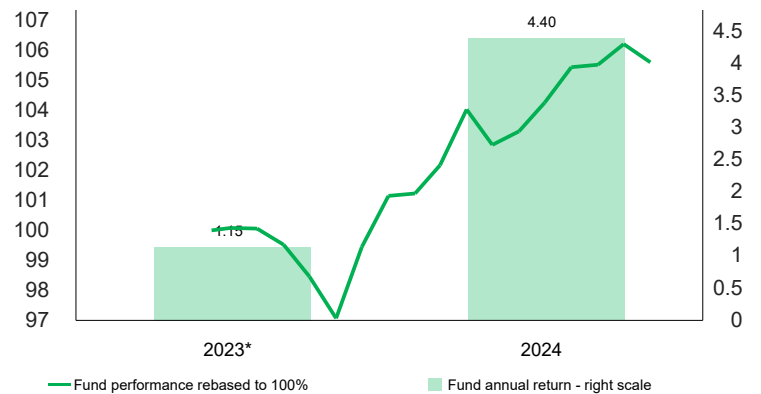
Issue and redemption of units

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 (%)

	1 Month	3 M.	YTD	1 Year	annualised	
					3 Years	5 Years
Fund	-0.57	0.15	4.40	8.79	-	-
Volatility⁽¹⁾				3.59	-	-
Sharpe Ratio⁽¹⁾				1.79	-	-



* Since 08/06/2023

Risk profile



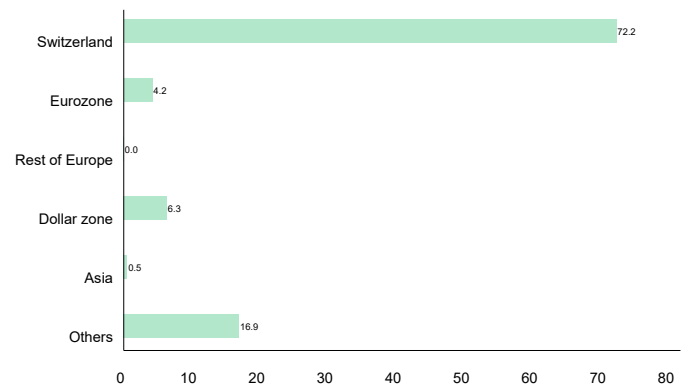
The synthetic risk indicator (SRI) is used to assess the risk level of this product compared to others, taking into account market and credit risks. Its calculation method is based on the assumption that the investor holds the fund for the recommended holding period.

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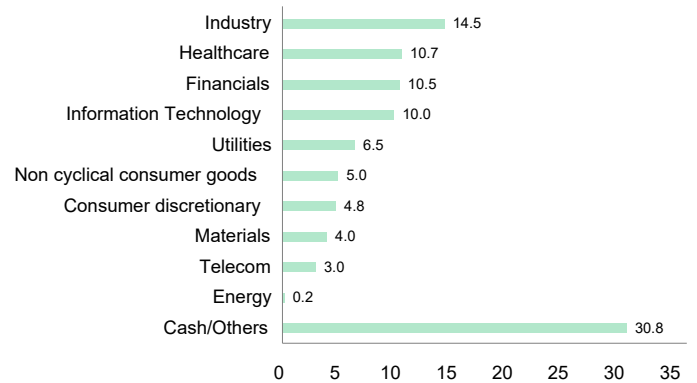
Fund's asset allocation (%)

Country/Zone	Short term	Bonds	Equities	Other investm.	Total
Switzerland	7.04	53.75	8.22	3.18	72.19
Eurozone	0.03	2.98	1.18	0.00	4.19
Rest of Europe	0.00	0.00	0.00	0.00	0.00
Dollar zone	0.18	2.78	3.32	0.00	6.28
Asia	0.00	0.00	0.45	0.00	0.45
World	0.00	5.42	11.47	0.00	16.89
Others	0.00	0.00	0.00	0.00	0.00
Total	7.25	64.93	24.64	3.18	100.00

Currency zone breakdown (%)



EQUITIES: Sector breakdown (%)



Statistics over 3 years***

Total return	5.60%
Annualised return	3.98%
Sharpe Ratio ⁽¹⁾	0.74
Positive months	62.50%
Max drawdown ⁽¹⁾	-3.47%
Risk free rate	1.61%

*** or since inception if less than 3 years

The largest holdings (%)

Swisscanto (Ch) Bd fd Sustainable CHF	11.93
BCV Swiss Franc Bonds ESG B	11.86
iShares Swiss Dom Govt Bond	6.71
BCV Swiss Franc Credit Bonds B	5.63
Wellington Global Impact Bond Fd CHF	5.42
UBS ETF (LU) Sust Dev Bk Bonds	4.79
Axa IM FIIS Us Short Dur HY A Cap	4.58
Ethos Swiss Sustainable Eq. B	3.64
Amundi MSCI Wld Climate Net Zero ETF	3.62
AXA IM FIIS Eur Shrot Dur HY A H CHF	3.38

Monthly performance in CHF (%)

	2020	2021	2022	2023	2024
	Fund	Fund	Fund	Fund	Fund
January					0.08
February					0.93
March					1.82
April					-1.13
May					0.44
June				0.08	0.93
July				-0.02	1.13
August				-0.54	0.08
September				-1.07	0.65
October				-1.41	-0.57
November				2.45	
December				1.71	
Year				1.15	4.40

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⁽¹⁾ Calculation frequency of risk data: weekly

Sources: BCV / GERIFONDS
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