

Data as of 30.09.2024

## Objectives and investment universe

Asset class                      Asset allocation fund  
Style                                Semi-active strategy

Umbrella Fund: BCV FUND (LUX)  
BCV (LUX) Strategy Equity (CHF) invests primarily in equities, equity investment funds or similar products, with its currency exposure predominantly geared towards the Swiss franc. Its broad-diversification strategy is targeted at optimising the risk/reward trade-off, with the purpose of growing capital long-term, by striving to generate capital gains. This sub-fund is geared towards those investors prepared to accept high risks and looking for substantial capital gains over the long run.

Class A: open to all investors.

## Fund facts

Legal structure	FCP
Fund domicile	Luxembourg
Portfolio Manager	BCV Asset Management
Launch date	12.11.2013
Security number / ISIN	22594061 / LU0985394096
Base currency	CHF
Liquidity	Weekly
NAV	CHF 165.51
High / Low 2024	CHF 169.61 / 145.71
Fund assets in million	CHF 13.44
Flat fee	1.40%
TER as of 30.06.2024	1.79%
Last distribution	no income distribution

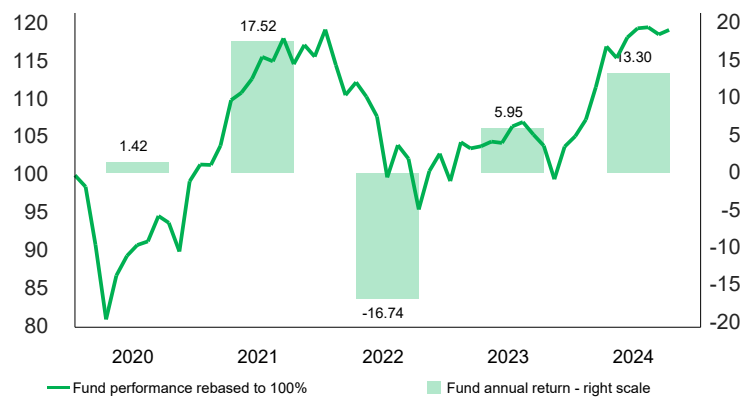
## Issue and redemption of units

Cut-off day/time for client orders	D 8:45* / D 09:30**
NAV date (reference date for market prices)	D (=Tuesday)
Value date	max. D+4
Liquidity	Weekly

\*cut-off time at BCV  
\*\*cut-off time at EFA

## Performance in CHF (%)

Fund	1 Month	3 M.	YTD	annualised		
				1 Year	3 Years	5 Years
<b>Fund</b>	<b>0.50</b>	<b>-0.18</b>	<b>13.30</b>	<b>14.67</b>	<b>1.29</b>	<b>4.58</b>
<b>Volatility<sup>(1)</sup></b>				<b>8.60</b>	<b>10.73</b>	<b>12.60</b>
<b>Sharpe Ratio<sup>(1)</sup></b>				<b>1.52</b>	<b>0.06</b>	<b>0.36</b>



## Risk profile



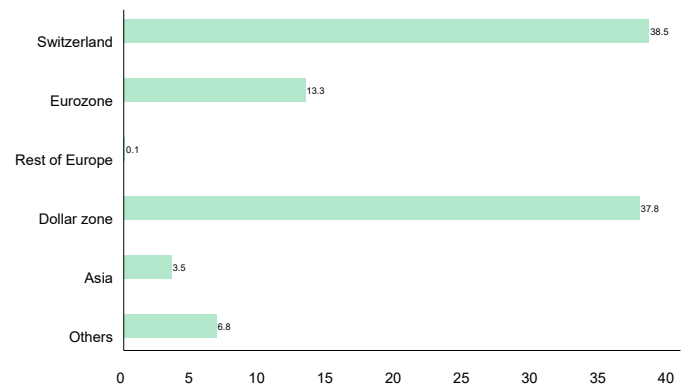
The synthetic risk indicator (SRI) is used to assess the risk level of this product compared to others, taking into account market and credit risks. Its calculation method is based on the assumption that the investor holds the fund for the recommended holding period.

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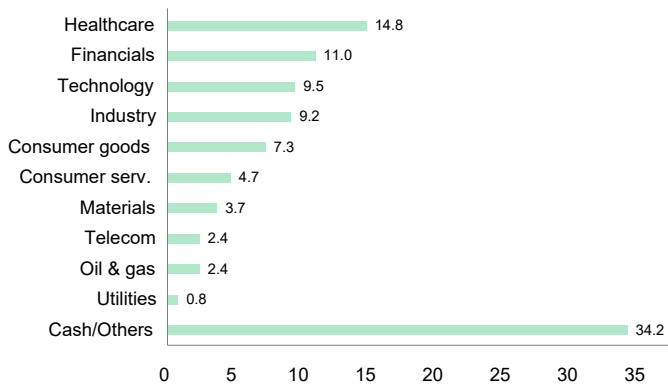
## Fund's asset allocation (%)

Country/Zone	Short term	Bonds	Equities	Other investm.	Total
Switzerland	4.95	0.00	33.59	0.00	38.54
Eurozone	0.02	0.00	13.29	0.00	13.31
Rest of Europe	0.07	0.00	0.00	0.00	0.07
Dollar zone	0.03	0.00	37.80	0.00	37.83
Asia	0.05	0.00	3.44	0.00	3.49
World	0.00	0.00	0.00	0.00	0.00
Others	0.00	0.00	6.76	0.00	6.76
<b>Total</b>	<b>5.12</b>	<b>0.00</b>	<b>94.88</b>	<b>0.00</b>	<b>100.00</b>

## Currency zone breakdown (%)



## EQUITIES: Sector breakdown (%)



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

Total return	3.92%
Annualised return	1.29%
Sharpe Ratio <sup>(1)</sup>	0.06
Positive months	55.56%
Max drawdown <sup>(1)</sup>	-19.87%
Risk free rate	0.59%

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

## The largest holdings (%)

iShares MSCI USA ESG Scrn. ETF USD	15.85
Synchrony Optimised SPI ESG Wgt	14.97
State Street Switzerland Ind. Eq. Fd.	10.05
iShares MSCI EUR ESG Scrn. ETF	9.41
Invesco S&P 500 ESG ETF Acc	9.30
JPM ETFs US Research Enh. Idx Eq Cap	5.85
Schroder ISF Swiss Equity	5.13
iShares MSCI EM IMI ESG Scrn. ETF	4.06
Eleva Fd European Select. R (EUR)	3.89
UBS ETF MSCI USA Qual. UCITS USD	3.76

## Monthly performance in CHF (%)

	2020	2021	2022	2023	2024
	Fund	Fund	Fund	Fund	Fund
January	-1.50	-0.06	-3.93	5.16	2.08
February	-7.77	2.51	-3.45	-0.78	3.98
March	-10.80	5.76	1.53	0.27	4.80
April	7.12	0.88	-1.69	0.59	-1.30
May	2.99	1.66	-2.36	-0.17	2.34
June	1.59	2.56	-7.44	2.08	1.02
July	0.52	-0.50	4.26	0.55	0.11
August	3.67	2.63	-1.72	-1.55	-0.79
September	-0.95	-2.88	-6.54	-1.38	0.50
October	-4.03	2.21	5.30	-4.25	
November	10.27	-1.32	2.28	4.31	
December	2.23	3.08	-3.51	1.32	
<b>Year</b>	<b>1.42</b>	<b>17.52</b>	<b>-16.74</b>	<b>5.95</b>	<b>13.30</b>

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

Sources: BCV / GERIFONDS/ EFA  
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