

Data as of 31.07.2024

## Objectives and investment universe

Asset class	Bonds
Category	Corporate

BCV CHF Domestic Corporate Bonds is a sub-fund of the umbrella fund, AMC PROFESSIONAL FUND.

The sub-fund's objective is to secure a return comparable with that posted by its benchmark index, the SBI® Corporate Domestic. Using a passive strategy predicated on optimised sampling, the sub-fund's portfolio of securities replicates the main features of the benchmark, such as its sectoral split, credit ratings for issuers and its average duration.

The sub-fund invests in bonds denominated in Swiss francs issued by Swiss private-sector borrowers.

Class Z: open to qualified investors who have previously concluded a specific written agreement with Banque Cantonale Vaudoise for the remuneration of its asset management activities.

## Fund facts

Legal structure	Mutual Fund
Fund domicile	Switzerland
Fund manager	Diederik Racine Cyril Plais
Benchmark	SBI® Corporate Domestic
Launch date	14.01.2015
Security number / ISIN	20099218 / CH0200992185
Base currency	CHF
Liquidity	Daily
NAV	CHF 99.55
High / Low 2024	CHF 99.61 / 96.93
Fund assets in million	CHF 247.35
Flat fee	0.05%
TER as of 31.03.2024	0.05%
Last distribution (gross)	CHF 1.00

Incidental subscription/redemption fees (in favour of the fund) : 0.20% / 0.20%

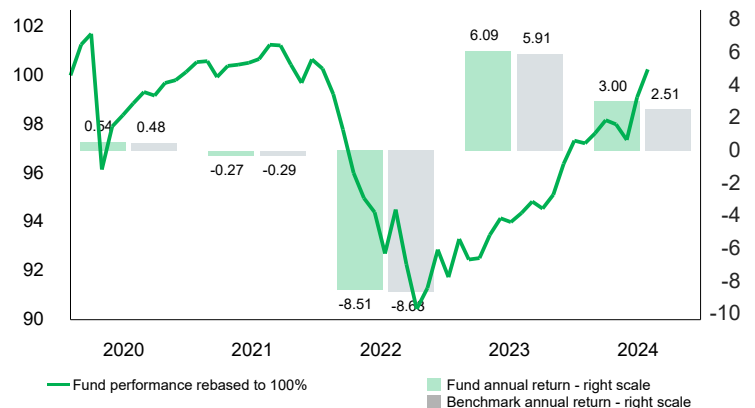
## Issue and redemption of units

Cut-off day/time for client orders	D 14:00*
NAV date (reference date for market prices)	D
Value date	D+2
Liquidity	Daily

\* cut-off time with BCV

## Performance in CHF (%)

	1 Month	3 M.	YTD	1 Year	annualised	
					3 Years	5 Years
<b>Fund</b>	<b>1.15</b>	<b>2.30</b>	<b>3.00</b>	<b>6.23</b>	<b>-0.33</b>	<b>-0.15</b>
Index	1.14	2.12	2.51	5.63	-0.60	-0.33
<b>Volatility<sup>(1)</sup></b>				<b>2.26</b>	<b>3.80</b>	<b>3.73</b>
Index				1.98	3.35	3.08
<b>Sharpe Ratio<sup>(1)</sup></b>				<b>1.88</b>	<b>-0.26</b>	<b>-0.08</b>
Index				2.02	-0.33	-0.12
<b>Tracking error</b>				<b>0.20</b>	<b>0.13</b>	<b>0.12</b>



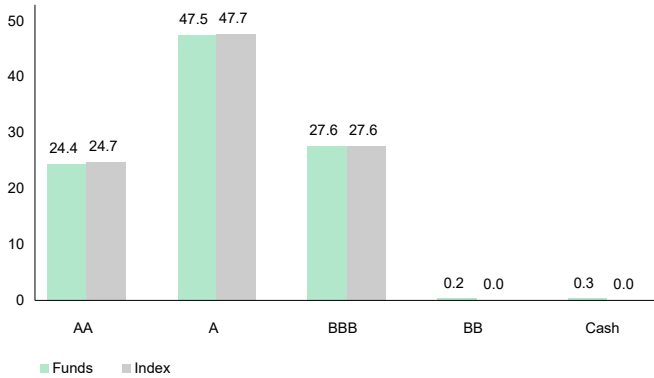
## Risk profile



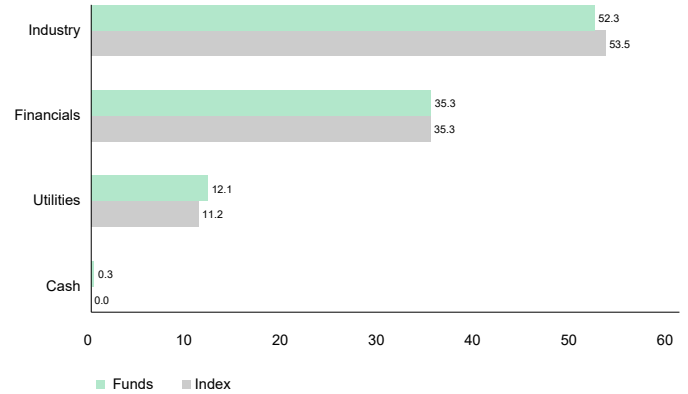
The synthetic risk indicator (SRI) is used to assess the risk level of this product compared to others, taking into account market and credit risks. Its calculation method is based on the assumption that the investor holds the fund for the recommended holding period.

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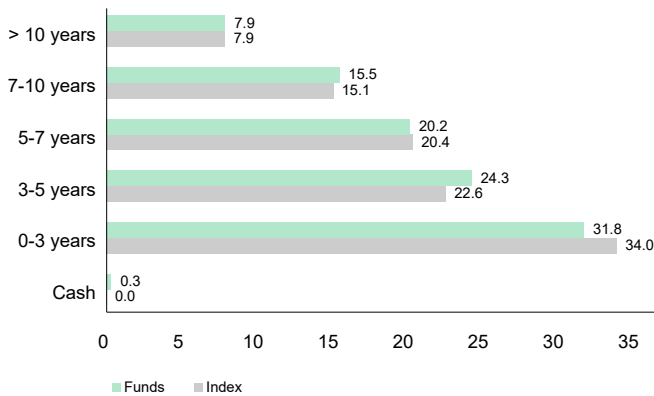
## Debtors quality (%)



## Sector breakdown (%)



## Maturity breakdown (%)



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

	Fund	Index	Fund vs Index		Fund	Index	
Total return	-1.00%	-1.78%	Tracking error	0.13	Duration (year)	4.92	4.83
Annualised return	-0.33%	-0.60%	Beta	1.00	Yield (%)	1.34	1.33
Sharpe Ratio <sup>(1)</sup>	-0.26	-0.33	Correlation	1.00	Coupon (%)	1.40	1.39
Positive months	47.22%	47.22%			Spread (bp)	79	76
Max drawdown <sup>(1)</sup>	-11.42%	-11.86%			Rating average	A/A-	A/A-
Risk free rate	0.53%				Number of positions	440	441

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

## Monthly performance in CHF (%)

	2020		2021		2022		2023		2024	
	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark
January	1.26	1.26	0.04	0.03	-1.04	-1.03	1.70	1.70	-0.11	-0.13
February	0.44	0.44	-0.65	-0.63	-1.46	-1.48	-0.90	-0.90	0.42	0.19
March	-5.46	-5.43	0.46	0.44	-1.82	-1.84	0.06	0.00	0.55	0.48
April	1.83	1.80	0.05	0.05	-1.07	-1.06	1.03	1.02	-0.17	-0.16
May	0.47	0.45	0.08	0.08	-0.61	-0.62	0.73	0.73	-0.65	-0.74
June	0.49	0.48	0.15	0.16	-1.79	-1.81	-0.17	-0.16	1.79	1.73
July	0.47	0.47	0.58	0.58	1.94	1.94	0.40	0.39	1.15	1.14
August	-0.15	-0.16	-0.03	-0.02	-2.36	-2.38	0.50	0.48		
September	0.52	0.53	-0.78	-0.77	-1.99	-1.96	-0.30	-0.30		
October	0.12	0.12	-0.74	-0.77	0.95	0.91	0.60	0.57		
November	0.33	0.31	0.96	0.96	1.72	1.71	1.33	1.33		
December	0.41	0.39	-0.38	-0.38	-1.21	-1.27	0.98	0.94		
<b>Year</b>	<b>0.54</b>	<b>0.48</b>	<b>-0.27</b>	<b>-0.29</b>	<b>-8.51</b>	<b>-8.63</b>	<b>6.09</b>	<b>5.91</b>	<b>3.00</b>	<b>2.51</b>

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BCV Asset Management  
Place St-François 14  
1003 Lausanne

Tel. 021/212 20 51  
Email: [fonds@bcv.ch](mailto:fonds@bcv.ch)  
Website: [www.bcv.ch/invest](http://www.bcv.ch/invest)

BCV Asset Management  
Talacker 35  
8001 Zürich

Tel. 044/ 388 71 30  
Email: [fonds@bcv.ch](mailto:fonds@bcv.ch)

BCV Fund Desk  
Place St-François 14  
1003 Lausanne - Suisse

Tel. 021/ 212 40 26  
Fax. 021/ 212 16 56  
Email: [fund.desk@bcv.ch](mailto:fund.desk@bcv.ch)

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

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