

Data as of 30.09.2024

Objectives and investment universe

| | |
|-------------|----------------|
| Asset class | Equity |
| Style | Gestion active |

The objective of BCV SPI 20 is to generate a capital gain over the long term. The fund invests in companies that are headquartered in Switzerland or conduct a predominant part of their business in Switzerland and are included in the SPI 20 index. The sub-fund has little diversification and seeks out the best investment opportunities through a management approach combining qualitative, fundamental, and behavioural analysis.

Class B: open to (i) investors who subscribe and maintain a minimum of CHF 5 million, (ii) investors whose units are subscribed for under a management or advisory mandate according to the terms of the fund contract, and (iii) collective investment schemes.

Fund facts

| | |
|---------------------------|---------------------------------|
| Legal structure | Mutual Fund |
| Fund domicile | Switzerland |
| Fund manager | Eric Chassot Sylvain Bormand |
| Benchmark | SPI 20 |
| Launch date | 09.01.2024 |
| Security number / ISIN | 130684845 / CH1306848453 |
| Base currency | CHF |
| Liquidity | Daily |
| NAV | CHF 110.66 |
| High / Low 2024 | CHF 113.31 / 98.41 |
| Fund assets in million | CHF 136.50 |
| Flat fee | 0.50% |
| Last distribution (gross) | |

Incidental subscription/redemption fees (in favour of the fund) :
0.05% / 0.05%

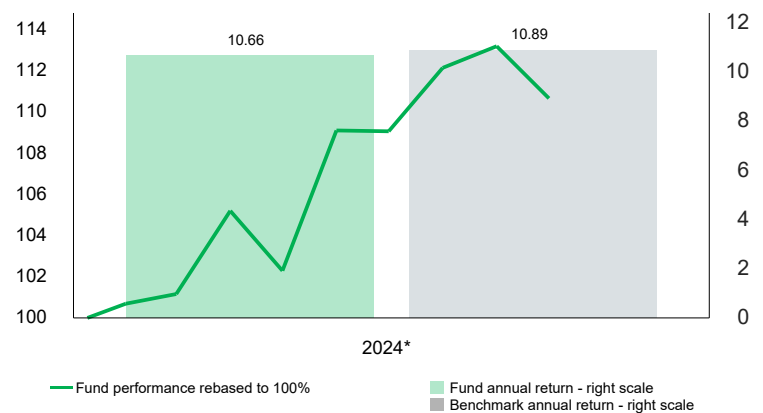
Issue and redemption of units

| | |
|---|----------|
| 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 |
| Fund | -2.24 | 1.47 | 10.66 | - | - | - |
| Index | -2.12 | 1.42 | 10.89 | - | - | - |
| Volatility⁽¹⁾ | | | | - | - | - |
| Index | | | | - | - | - |
| Sharpe Ratio⁽¹⁾ | | | | - | - | - |
| Index | | | | - | - | - |
| Tracking error | | | | - | - | - |



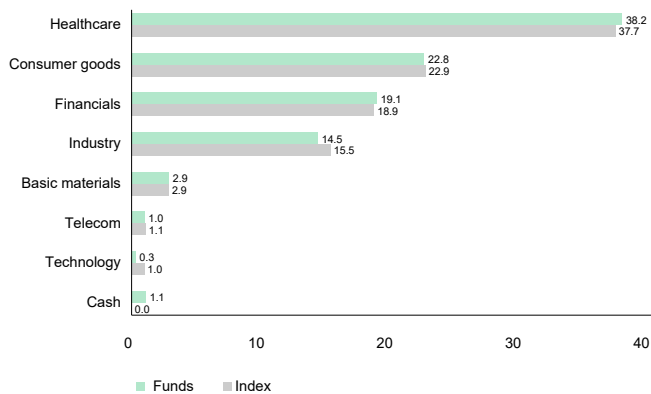
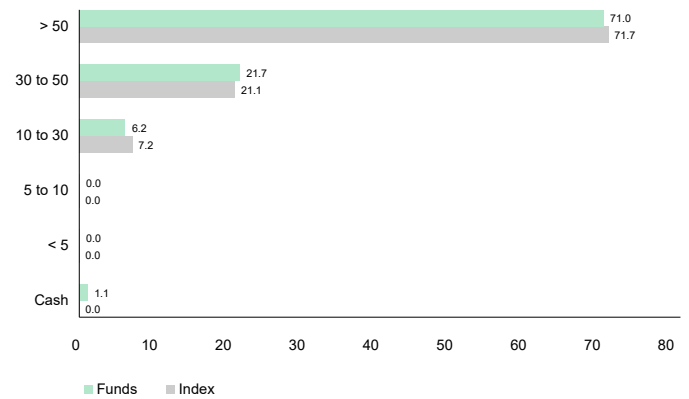
* Since 09/01/2024

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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Sector breakdown (%)

Market capitalisation breakdown in CHF (%)

Statistics over 3 years***

| | Fund | Index | Fund vs Index |
|-----------------------------|--------|--------|------------------------|
| Total return | 10.66% | 10.89% | Tracking error 0.61 |
| Annualised return | n.a. | n.a. | Information ratio n.a. |
| Sharpe Ratio ⁽¹⁾ | n.a. | n.a. | Beta 0.98 |
| Positive months | 62.50% | 62.50% | Correlation 1.00 |
| Max drawdown ⁽¹⁾ | -4.22% | n.a. | |
| Risk free rate | 1.58% | | |

*** or since inception if less than 3 years

The largest holdings (%)

| | |
|------------------|-------|
| Nestlé | 17.17 |
| Roche | 15.53 |
| Novartis | 15.32 |
| UBS Group | 6.45 |
| Zurich Insurance | 5.75 |
| Richemont | 5.67 |
| ABB | 5.14 |
| Sika | 4.08 |
| Alcon | 3.25 |
| Holcim | 3.07 |

Monthly performance in CHF (%)

| | 2020 | | 2021 | | 2022 | | 2023 | | 2024 | |
|-------------|------|-----------|------|-----------|------|-----------|------|-----------|--------------|--------------|
| | Fund | Benchmark | Fund | Benchmark | Fund | Benchmark | Fund | Benchmark | Fund | Benchmark |
| January | | | | | | | | | 0.69 | 0.70 |
| February | | | | | | | | | 0.47 | 0.52 |
| March | | | | | | | | | 3.99 | 3.99 |
| April | | | | | | | | | -2.77 | -2.66 |
| May | | | | | | | | | 6.66 | 6.86 |
| June | | | | | | | | | -0.04 | -0.13 |
| July | | | | | | | | | 2.82 | 2.60 |
| August | | | | | | | | | 0.94 | 0.99 |
| September | | | | | | | | | -2.24 | -2.12 |
| October | | | | | | | | | | |
| November | | | | | | | | | | |
| December | | | | | | | | | | |
| Year | | | | | | | | | 10.66 | 10.89 |

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⁽¹⁾ Calculation frequency of risk data: weekly

Sources: BCV / GERIFONDS / BLOOMBERG
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