

Data as of 30.06.2024

## Objectives and investment universe

Asset class                      Equity  
Style                              Index Management

BCV SPI 20 Indexed is an index fund and its objective is to replicate the gross performance of its benchmark index, the SPI 20 TR. The sub-fund applies a physical replication of the components of the SPI 20 TR index. The index consists of equity securities of the 20 largest Swiss companies in terms of market capitalisation and liquidity.

EP Class: open to investors within the meaning of Art. 38a al. 1 OIA (withholding tax ordinance) who subscribe and maintain a minimum of CHF 100 million in the fund.

## Fund facts

Legal structure	Mutual Fund
Fund domicile	Switzerland
Fund manager	Urs Von Gunten Raphaël Gillieron
Benchmark	
Launch date	13.05.2024
Security number / ISIN	132250641 / CH1322506416
Base currency	CHF
Liquidity	Daily
NAV	CHF 101.96
High / Low 2024	CHF 104.27 / 100.00
Fund assets in million	CHF 347.04
Flat fee	0.04%
Last distribution	Net income reinvested

Incidental subscription/redemption fees (in favour of the fund) :  
0.01% / 0.01%

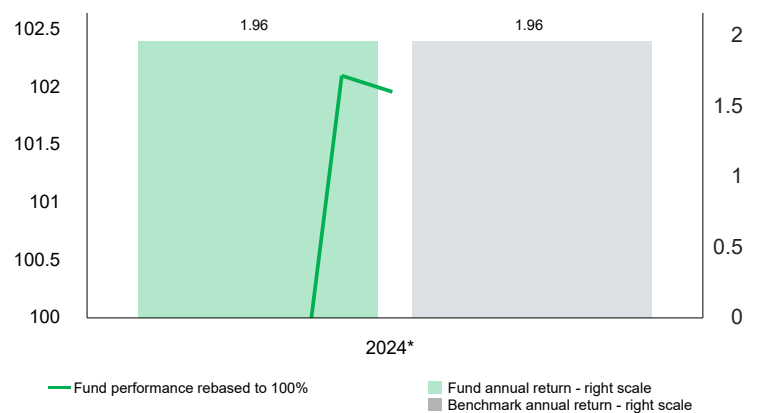
## Issue and redemption of units

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>-0.14</b>	<b>-</b>	<b>1.96</b>	<b>-</b>	<b>-</b>	<b>-</b>
<b>Index</b>	<b>-0.13</b>	<b>-</b>	<b>1.96</b>	<b>-</b>	<b>-</b>	<b>-</b>
<b>Volatility<sup>(1)</sup></b>						
<b>Index</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>
<b>Sharpe Ratio<sup>(1)</sup></b>						
<b>Index</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>
<b>Tracking error</b>						
	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>



\* Since 13/05/2024

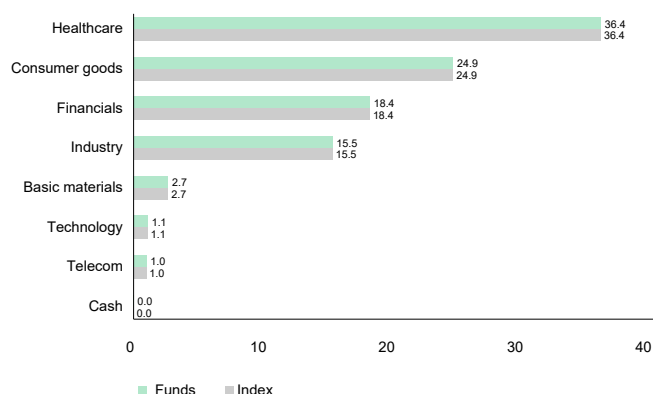
## Risk profile



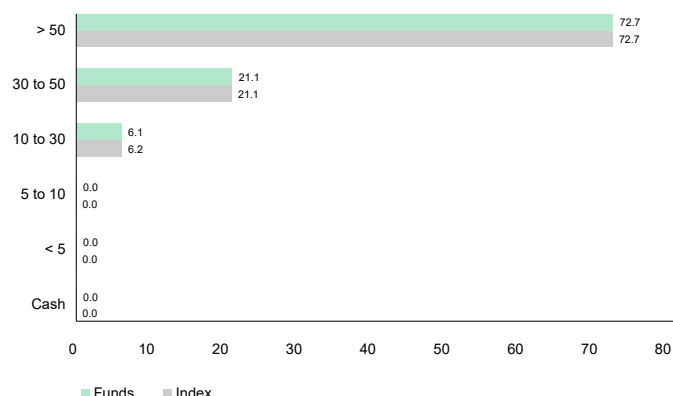
The synthetic risk indicator (SRI) is used to assess the risk level of this product compared to others, taking into account market and credit risks. Its calculation method is based on the assumption that the investor holds the fund for the recommended holding period.

Data as of 30.06.2024

### Sector breakdown (%)



### Market capitalisation breakdown in CHF (%)



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

	Fund	Index	Fund vs Index	
Total return	1.96%	1.96%	Tracking error	0.01
Annualised return	n.a.	n.a.	Information ratio	n.a.
Sharpe Ratio <sup>(1)</sup>	n.a.	n.a.	Beta	1.00
Positive months	0.00%	0.00%	Correlation	1.00
Max drawdown <sup>(1)</sup>	-2.22%	-54.51%		
Risk free rate	1.49%			

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

### The largest holdings (%)

Nestlé	18.94
Novartis	15.50
Roche	13.82
UBS Group	6.74
ABB	6.28
Richemont	5.94
Zurich Insurance	5.53
Holcim	3.40
Sika	3.25
Alcon	3.16

### Monthly performance in CHF (%)

	2020		2021		2022		2023		2024	
	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark	Fund	Benchmark
January										
February										
March										
April										
May									2.10	2.10
June									-0.14	-0.13
July										
August										
September										
October										
November										
December										
<b>Year</b>									<b>1.96</b>	<b>1.96</b>

Data as of 30.06.2024

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

Sources: BCV / GERIFONDS / BLOOMBERG  
Copyright BCV

#### IMPORTANT INFORMATION

SIX Index SA (hereinafter: SIX) is the source of the SPI® index and the data comprised therein. SIX has not been involved in any way in the collection of the information contained in this document. SIX does not give any warranty and excludes any liability (negligent or otherwise) for the accuracy, adequacy, correctness, completeness, timeliness, completeness or quality of the information contained herein, accuracy, completeness, timeliness or fitness for a particular purpose and whether or not there are any errors, omissions or interruptions in the index or its data. Any dissemination or further distribution of any such information pertaining to SIX is prohibited.

This document is a monthly marketing sheet. The information and opinions contained in this document were obtained from reliable sources at the time of publication. BCV disclaims all liability or responsibility for any loss or damages of any kind relating to such information or opinions, which may be changed without notice. This document was drawn up by BCV's Asset Management Department purely for information purposes, and does not constitute an invitation to make an offer, an offer to buy or sell, a personalized investment recommendation or financial analysis within the meaning of the Swiss Bankers Association's "Directives on the independence of financial research." Interim and annual reports, prospectuses, contracts and KID concerning funds managed or distributed by BCV may be obtained free of charge from BCV (place St-François 14, 1003 Lausanne, Switzerland) or from the fund manager GERIFONDS SA ([www.gerifonds.ch](http://www.gerifonds.ch)). The risks inherent in certain investments, particularly alternative investments, derivatives and investments in emerging markets, may not be suitable for all investors. For more detailed information on these products, please read the Swiss Banking brochure on special risks in securities trading. Past performance is no guarantee of current or future performance. The performance data don't take into account commissions or fees for the issuance/purchase or redemption/sale of units. The contents of this publication may have been used by BCV Group prior to their release. Distribution of this document and/or the sale of certain products may be prohibited or subject to restrictions for persons in jurisdictions other than Switzerland (e.g. EU, UK, USA and US persons).