

Data as of 30.09.2024

### Objectives and investment universe

|             |                  |
|-------------|------------------|
| Asset class | Equity           |
| Style       | Index Management |

BCV SPI Indexed is an index fund and its objective is to replicate the gross performance of its benchmark index, the SPI TR. The sub-fund applies a physical replication of the components of its benchmark index. The SPI TR index serves as a benchmark for the entire Swiss equity market, including large, mid and small caps.

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              | Urs Von Gunten<br>Raphaël Gillieron |
| Benchmark                 | SPI® TR                             |
| Launch date               | 31.01.2024                          |
| Security number / ISIN    | 132250569 / CH1322505699            |
| Base currency             | CHF                                 |
| Liquidity                 | Daily                               |
| NAV                       | CHF 109.88                          |
| High / Low 2024           | CHF 111.73 / 98.25                  |
| Fund assets in million    | CHF 125.64                          |
| Flat fee                  | 0.11%                               |
| Last distribution (gross) |                                     |

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

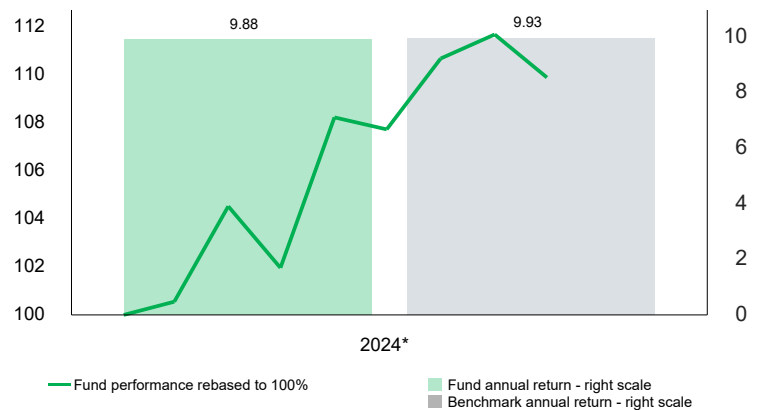
### Issue and redemption of units

|   |          |
|---|----------|
| 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>-1.60</b> | <b>2.01</b> | <b>9.88</b> | -      | -          | -       |
| Index                             | -1.59        | 2.03        | 9.93        | -      | -          | -       |
| <b>Volatility<sup>(1)</sup></b>   |              |             |             | -      | -          | -       |
| Index                             |              |             |             | -      | -          | -       |
| <b>Sharpe Ratio<sup>(1)</sup></b> |              |             |             | -      | -          | -       |
| Index                             |              |             |             | -      | -          | -       |
| <b>Tracking error</b>             |              |             |             | -      | -          | -       |



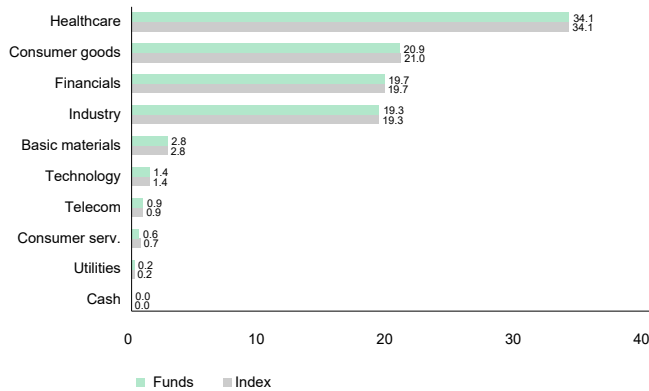
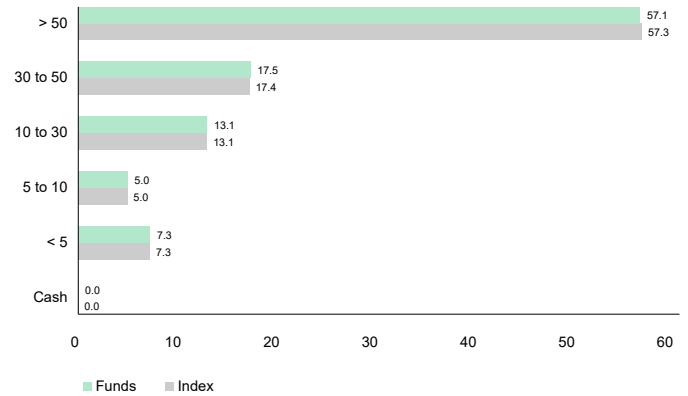
\* Since 31/01/2024

### 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                | 9.88%  | 9.93%  | Tracking error 0.05    |
| Annualised return           | n.a.   | n.a.   | Information ratio n.a. |
| Sharpe Ratio <sup>(1)</sup> | n.a.   | n.a.   | Beta 1.00              |
| Positive months             | 62.50% | 62.50% | Correlation 1.00       |
| Max drawdown <sup>(1)</sup> | -4.12% | n.a.   |                        |
| Risk free rate              | 1.57%  |        |                        |

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

**The largest holdings (%)**

|                  |       |
|------------------|-------|
| Nestlé           | 13.95 |
| Novartis         | 12.45 |
| Roche            | 12.45 |
| UBS Group        | 5.28  |
| ABB              | 4.90  |
| Zurich Insurance | 4.68  |
| Richemont        | 4.51  |
| Sika             | 2.82  |
| Holcim           | 2.81  |
| Alcon            | 2.64  |

**Monthly performance in CHF (%)**

|             | 2020 |             | 2021 |              | 2022 |               | 2023 |             | 2024        |             |
|-------------|------|-------------|------|--------------|------|---------------|------|-------------|-------------|-------------|
|             | Fund | Benchmark   | Fund | Benchmark    | Fund | Benchmark     | Fund | Benchmark   | Fund        | Benchmark   |
| January     |      |             |      |              |      |               |      |             |             |             |
| February    |      |             |      |              |      |               |      |             | 0.55        | 0.56        |
| March       |      |             |      |              |      |               |      |             | 3.95        | 3.94        |
| April       |      |             |      |              |      |               |      |             | -2.45       | -2.44       |
| May         |      |             |      |              |      |               |      |             | 6.14        | 6.14        |
| June        |      |             |      |              |      |               |      |             | -0.46       | -0.46       |
| July        |      |             |      |              |      |               |      |             | 2.74        | 2.75        |
| August      |      |             |      |              |      |               |      |             | 0.90        | 0.90        |
| September   |      |             |      |              |      |               |      |             | -1.60       | -1.59       |
| October     |      |             |      |              |      |               |      |             |             |             |
| November    |      |             |      |              |      |               |      |             |             |             |
| December    |      |             |      |              |      |               |      |             |             |             |
| <b>Year</b> |      | <b>3.82</b> |      | <b>23.38</b> |      | <b>-16.48</b> |      | <b>6.09</b> | <b>9.88</b> | <b>9.93</b> |

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

Sources: BCV / GERIFONDS / BLOOMBERG  
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