

# BCV DIAPASON COMMODITY FD - BCV DIAP. Commodity (USD) B

Fund domicile: Switzerland Data as of 31.12.2011

## Fund facts

### Risk



BCV DIAPASON COMMODITY FUND, umbrella investment fund composed of multiple sub-funds incorporated under Swiss law, belonging to the "Other funds for traditional investments" category. The objective for the BCV DIAPASON Commodity (USD) sub-funds is to generate a return that is close to or superior to that on the Diapason Commodities Index® (DCI®), index comprising a compendium of prices for futures contracts on 48 commodities. The weightings of commodities are adjusted once a year according to quantitative criteria and are rebalanced once a month. At least 2/3 of each sub-fund's assets are exposed to commodities, primarily via derivatives (futures). The currency risks are hedged via derivatives (forward contracts).

Accounting NAV	USD 83.12
High / Low 2011	USD 100.46/79.66
Total sub-fund assets in million	USD 49.63
TER as of 30.06.2011	1.40%
Management fee	1.55%
Launch date	28.03.2006
Security number / ISIN	2463727 / CH0024637271
Bloomberg	BCVDCUB
Base currency	USD
NAV calculation	Every Thursday or the first subsequent bank working day.
Fund manager	BCV Asset Management
Investment advisor	Diapason CM

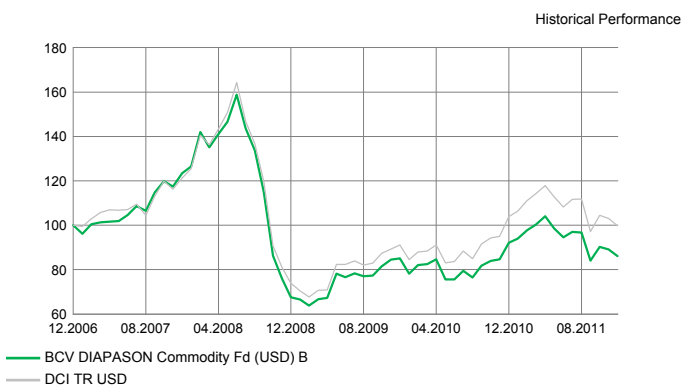
Fund Management: GERIFONDS SA, Lausanne /www.gerifonds.ch

## Performance in USD

	1 Month	Since 31/12/10	1 Year	Since 28/03/06
<b>BCV DIAPASON Commodity Fd (USD) B</b>	<b>-3.4%</b>	<b>-6.5%</b>	<b>-6.5%</b>	<b>-16.9%</b>
DCI TR USD	-3.2%	-4.0%	-4.0%	-7.2%

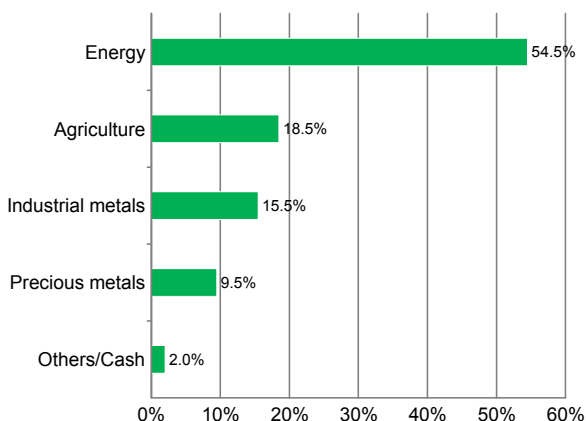
*Annualised Volatility	23.37%	*Risk free	1.74%
*Sharpe Ratio	-0.21	*Beta	0.98

Since 31.03.2006

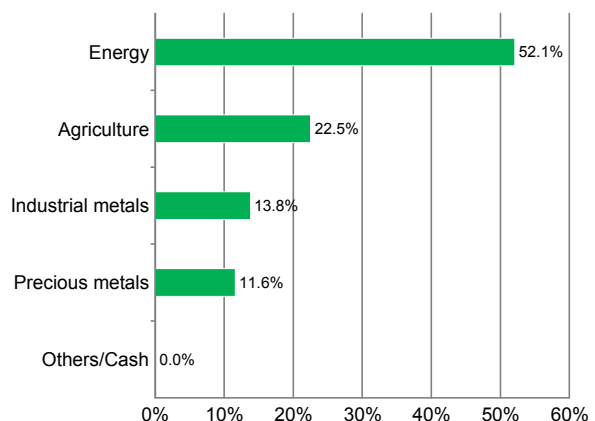


2007	2008	2009	2010	2011
23.4%	-45.3%	25.9%	8.3%	-6.5%

## Fund tactical allocation



## Index Allocation



Performance in USD over	1 year	/	3 years:
DCI Agriculture :	1.86%		-2.24%
DCI Industrial metals :	-3.99%		1.58%
DCI Precious metals :	-10.83%		-4.14%
DCI Energy :	-3.49%		6.41%

Past performance is not indication of current or future performance. These performance data do not take account of commissions and costs incurred on the issue and redemption of units.



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