

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

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 84.43
High / Low 2011	USD 101.81/71.61
Total sub-fund assets in million	USD 49.63
TER as of 30.06.2011	1.10%
Management fee	1.15%
Launch date	04.04.2006
Security number / ISIN	2463742 / CH0024637420
Bloomberg	BCVDCUC
Base currency	USD
NAV calculation	Every Thursday or the first subsequent bank working day.
Fund manager	BCV Asset Management
Investment advisor	Diapason CM

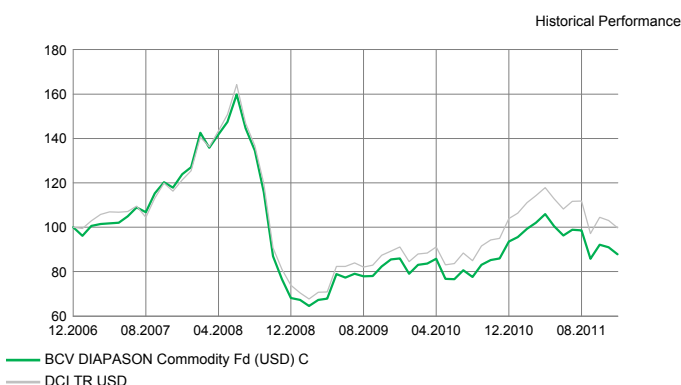
Fund Management: GERIFONDS SA, Lausanne /www.gerifonds.ch

## Performance in USD

	1 Month	Since 31/12/10	1 Year	Since 04/04/06
<b>BCV DIAPASON Commodity Fd (USD) C</b>	<b>-3.4%</b>	<b>-6.2%</b>	<b>-6.2%</b>	<b>-15.6%</b>
DCI TR USD	-3.2%	-4.0%	-4.0%	-7.6%

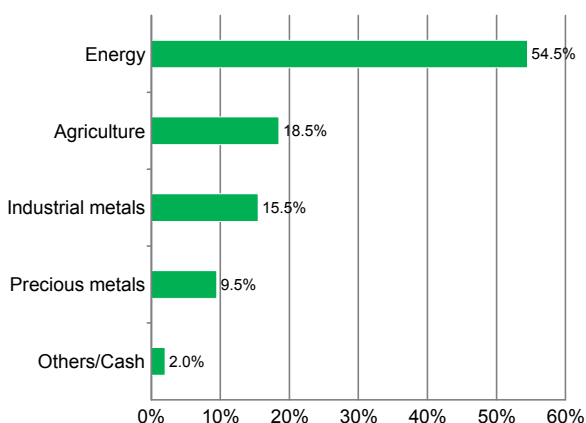
*Annualised Volatility	23.91%	*Risk free	1.70%
*Sharpe Ratio	-0.22	*Beta	0.99

Since 30.04.2006

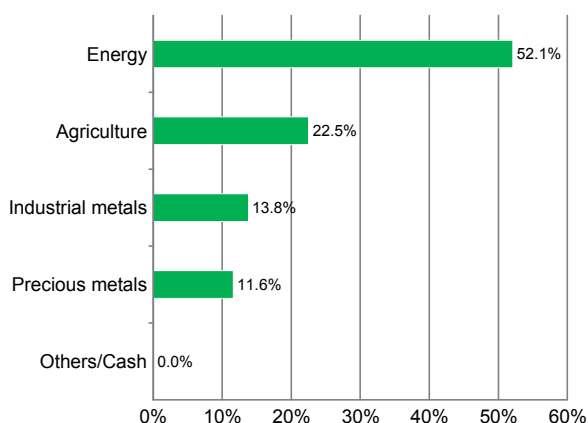


2007	2008	2009	2010	2011
23.9%	-45.0%	26.2%	8.8%	-6.2%

## 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.



Tel. 021/212 20 51 - E-mail: funds@bcv.ch