

Strategy description

The strategy, inceptioned by the Pension Committee, invests in bonds, equities, real estate, infrastructure and alternative investments with a focus on diversification. The investment funds making up the strategy are managed by various best-in-class managers. The investment funds are managed passively or actively, depending on asset class. The strategic equity allocation is 38%.

Cumulative Performance over Last 5 Years



Historical Returns

	1 Month	YTD	1 Year	3 Years	5 Years
Caisse commune de prévoyance	-1,8%	0,2%	4,8%	1,8%	4,5%
Benchmark Genesis	-1,8%	0,3%	4,9%	2,0%	4,7%

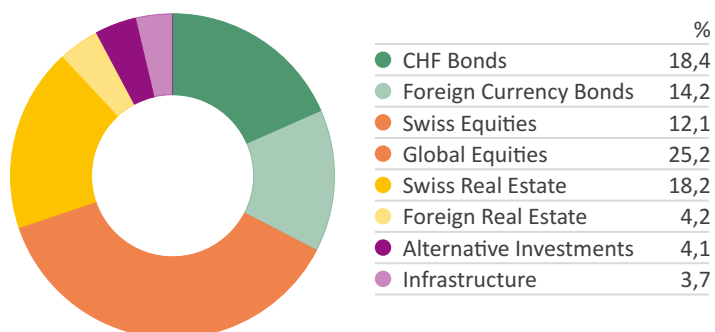
Key Information

Base Currency	Swiss Franc
Foreign currency exposure	20,0%
Proportion of active investments	28,8%
Proportion of ESG investments	52,0%
Benchmark	Benchmark Genesis

Key Risk-Return Statistics 5 Years

	Strategy	Benchmark
Standard Deviation	6,82%	6,79%
Sharpe Ratio	0,65	0,69
Tracking Error	0,69%	0,00%
Max Drawdown	-16,30%	-15,36%

Effective Asset Allocation



Strategy Quarterly / Yearly Returns

	1st Qtr	2nd Qtr	3rd Qtr	4th Qtr	Year
2025	0,24				0,24
2024	5,15	1,17	1,93	1,37	9,93
2023	2,77	1,60	-1,23	2,96	6,18
2022	-5,62	-8,24	-3,35	1,67	-14,90
2021	2,60	3,78	-0,51	2,44	8,52
2020	-8,98	6,84	2,88	4,73	4,77

Legend: Performance is computed on a monthly basis as the median performance of all the FCT insured members invested in the investment strategy (if no insured member is invested, performance is backtested). In both cases, performance is computed as a time weighted rate of return (TWR) on the investment portfolio, excluding operational cash. Performance is shown net of indirect fees (charged inside the funds) and gross of direct fees (charged outside the funds). Foreign currency exposure is after currency risk hedging. Proportion of ESG investments correspond to ESG-labelled funds as considered by the asset manager.

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