

## Strategy description

The FCT 1e Liquidity strategy invests in money market instruments designed to achieve the appropriate balance between returns, diversification and security.

The investment strategy is exclusively invested in current accounts in Switzerland, term deposits, Confederation Money Market debt and Money Market funds denominated in CHF.

The strategy is appropriate for investors with a very low capacity / willingness to take risks.

## Risk profile

Low risk



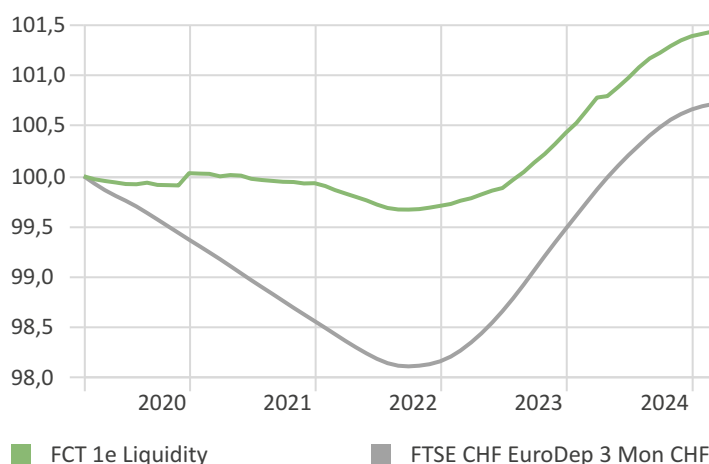
## Key Information

Base Currency	Swiss Franc
Foreign currency exposure	0,0%
Proportion of active investments	25,0%
Proportion of ESG investments	25,0%
Benchmark	FTSE CHF EuroDep 3 Mon CHF

## Strategic Asset Allocation



## Cumulative Performance over Last 5 Years



## Historical Returns

	1 Month	YTD	1 Year	3 Years	5 Years
FCT 1e Liquidity	0,02%	0,04%	0,78%	0,52%	0,29%
FTSE CHF EuroDep 3 Mon CHF	0,02%	0,05%	0,98%	0,77%	0,14%

## Key Risk-Return Statistics 5 Years

	Strategy	Benchmark
Standard Deviation	0,17%	0,29%
Sharpe Ratio	0,81	
Tracking Error	0,18%	0,00%
Max Drawdown	-0,36%	-1,89%

## Strategy Quarterly / Yearly Returns

	1st Qtr	2nd Qtr	3rd Qtr	4th Qtr	Year
2025					
2024	0,35	0,19	0,25	0,16	0,96
2023	0,08	0,10	0,25	0,30	0,73
2022	-0,10	-0,11	-0,05	0,04	-0,23
2021	-0,03	-0,02	-0,03	-0,01	-0,10
2020	-0,14	-0,05	-0,01	0,12	-0,08

**Legend:** Performance is computed on a monthly basis as the median performance of all the FCT 1e 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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