

Strategy description

The FCT 1e 80 Index strategy is a purely passive investment strategy made available to FCT 1e company affiliates and insured members.

The investment strategy aligns with the spirit of the Pictet LPP 2000 indices consisting of equities (80%) and bonds. The strategy is entirely invested in low-cost, passive funds managed by UBS Asset Management. The strategy is rebalanced monthly back to target weights.

This strategy's risk profile is "high risk", consisting of a very high allocation to equities, resulting in a very high investment risk.

Risk profile

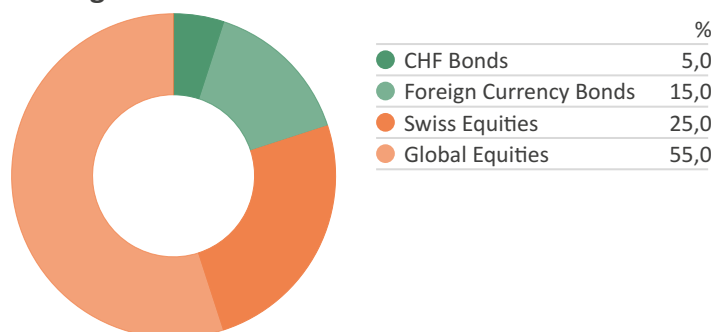
High risk



Key Information

Base Currency	Swiss Franc
Foreign currency exposure	70,0%
Proportion of active investments	0,0%
Proportion of ESG investments	0,0%
Benchmark	FCT Strategic Index 80

Strategic Asset Allocation



Cumulative Performance over Last 5 Years



Historical Returns

	1 Month	YTD	1 Year	3 Years	5 Years
FCT 1e 80 Index	0,0%	3,9%	14,6%	5,2%	7,6%
FCT Strategic Index 80	0,0%	4,0%	14,5%	5,0%	7,3%

Key Risk-Return Statistics 5 Years

	Strategy	Benchmark
Standard Deviation	11,69%	11,61%
Sharpe Ratio	0,67	0,66
Tracking Error	0,20%	0,00%
Max Drawdown	-19,11%	-19,17%

Strategy Quarterly / Yearly Returns

	1st Qtr	2nd Qtr	3rd Qtr	4th Qtr	Year
2025					
2024	10,82	2,15	0,87	2,40	16,93
2023	5,15	2,52	-1,73	1,90	7,94
2022	-4,99	-10,77	-4,59	2,92	-16,75
2021	7,89	5,17	-0,69	3,78	16,94
2020	-15,51	12,23	3,67	7,25	5,43

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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